

Board of Governors of the Federal Reserve System



Semiannual Report of Derivatives Activity—FR 2436

Report at the close of business as of the last calendar day of June 30 and December 31.

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regards the individual institution information provided by each respondent as confidential (5 U.S.C. §552(b)(4)). If it should be determined that any information collected on this form must be released, other than in the

aggregate in ways that will not reveal the amounts reported by any one institution, respondents will be notified.

Table 1A—Foreign Exchange and Gold Contracts

Notional Amounts Outstanding

| U.S. Dollar Amounts in Millions           | Country<br>Code<br>Name | (A)<br>Total<br>FX<br>contracts | Contracts involving the following currencies (report both sides): |      |      |      |      |      |  |      |      |      |      |      |      |      |      |      |      |  | (D)<br>Total FX<br>contracts<br>including<br>gold |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
|---|-------------------------|---------------------------------|---|------|------|------|------|------|--|------|------|------|------|------|------|------|------|------|------|--|---|--|------|--|------|--|------|--|------|--|------|--|------|--|------|--|
|   | (B)                     |                                 |   |      |      |      |      |      | (C)<br>Additional currencies in which the reporter has<br>a material amount of contracts outstanding |      |      |      |      |      |      |      |      |      |      |  |   |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
|   | DERV<br>T339            |                                 | USD   | EUR  | JPY  | GBP  | CHF  | CAD  | SEK  | DKK  | AUD  | HKD  | IDR  | MXN  | NZD  | SGD  | THB  |      |      |  |   |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
|   |                         | T147                            | T148  | T149 | T150 | T151 | T152 | T153 | T154   | T155 | T156 | T157 | T158 | T159 | T160 | T161 | T162 | T333 |      |  |   |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
| OTC Contracts .....                       |                         |                                 | H138  |      | H497 |      | H583 |      | H669   |      | H755 |      | H841 |      | H927 |      | P019 |      | S696 |  | S782  |  | S868 |  | S954 |  | U041 |  | U127 |  | U213 |  | U299 |  | T336 |  |
| 1. Forwards and FX Swaps .....            |                         |                                 | H139  |      | H498 |      | H584 |      | H670   |      | H756 |      | H842 |      | H928 |      | P020 |      | S697 |  | S783  |  | S869 |  | S955 |  | U042 |  | U128 |  | U214 |  | U300 |  | W967 |  |
| a. With reporting dealers.....            |                         |                                 | H413  |      | H499 |      | H585 |      | H671   |      | H757 |      | H843 |      | H929 |      | P021 |      | S698 |  | S784  |  | S870 |  | S956 |  | U043 |  | U129 |  | U215 |  | U301 |  |      |  |
| b. With other financial institutions..... |                         |                                 | H414  |      | H500 |      | H586 |      | H672   |      | H758 |      | H844 |      | H930 |      | P022 |      | S699 |  | S785  |  | S871 |  | S957 |  | U044 |  | U130 |  | U216 |  | U302 |  |      |  |
| c. With nonfinancial customers.....       |                         |                                 | H415  |      | H501 |      | H587 |      | H673   |      | H759 |      | H845 |      | H931 |      | P023 |      | S700 |  | S786  |  | S872 |  | S958 |  | U045 |  | U131 |  | U217 |  | U303 |  |      |  |
| 2. Currency Swaps .....                   |                         |                                 | H416  |      | H502 |      | H588 |      | H674   |      | H760 |      | H846 |      | H932 |      | P024 |      | S701 |  | S787  |  | S873 |  | S959 |  | U046 |  | U132 |  | U218 |  | U304 |  | W968 |  |
| a. With reporting dealers .....           |                         |                                 | H417  |      | H503 |      | H589 |      | H675   |      | H761 |      | H847 |      | H933 |      | P025 |      | S702 |  | S788  |  | S874 |  | S960 |  | U047 |  | U133 |  | U219 |  | U305 |  |      |  |
| b. With other financial institutions..... |                         |                                 | H418  |      | H504 |      | H590 |      | H676   |      | H762 |      | H848 |      | H934 |      | P026 |      | S703 |  | S789  |  | S875 |  | S961 |  | U048 |  | U134 |  | U220 |  | U306 |  |      |  |
| c. With nonfinancial customers.....       |                         |                                 | H419  |      | H505 |      | H591 |      | H677   |      | H763 |      | H849 |      | H935 |      | P027 |      | S704 |  | S790  |  | S876 |  | S962 |  | U049 |  | U135 |  | U221 |  | U307 |  |      |  |
| 3. Bought Options.....                    |                         |                                 | H420  |      | H506 |      | H592 |      | H678   |      | H764 |      | H850 |      | H936 |      | P028 |      | S705 |  | S791  |  | S877 |  | S963 |  | U050 |  | U136 |  | U222 |  | U308 |  | W969 |  |
| a. With reporting dealers.....            |                         |                                 | H421  |      | H507 |      | H593 |      | H679   |      | H765 |      | H851 |      | H937 |      | P029 |      | S706 |  | S792  |  | S878 |  | S964 |  | U051 |  | U137 |  | U223 |  | U309 |  |      |  |
| b. With other financial institutions..... |                         |                                 | H422  |      | H508 |      | H594 |      | H680   |      | H766 |      | H852 |      | H938 |      | P030 |      | S707 |  | S793  |  | S879 |  | S965 |  | U052 |  | U138 |  | U224 |  | U310 |  |      |  |
| c. With nonfinancial customers.....       |                         |                                 | H423  |      | H509 |      | H595 |      | H681   |      | H767 |      | H853 |      | H939 |      | P031 |      | S708 |  | S794  |  | S880 |  | S966 |  | U053 |  | U139 |  | U225 |  | U311 |  |      |  |
| 4. Sold Options .....                     |                         |                                 | H424  |      | H510 |      | H596 |      | H682   |      | H768 |      | H854 |      | H940 |      | P032 |      | S709 |  | S795  |  | S881 |  | S967 |  | U054 |  | U140 |  | U226 |  | U312 |  | W970 |  |
| a. With reporting dealers.....            |                         |                                 | H425  |      | H511 |      | H597 |      | H683   |      | H769 |      | H855 |      | H941 |      | P033 |      | S710 |  | S796  |  | S882 |  | S968 |  | U055 |  | U141 |  | U227 |  | U313 |  |      |  |
| b. With other financial institutions..... |                         |                                 | H426  |      | H512 |      | H598 |      | H684   |      | H770 |      | H856 |      | H942 |      | P034 |      | S711 |  | S797  |  | S883 |  | S969 |  | U056 |  | U142 |  | U228 |  | U314 |  |      |  |
| c. With nonfinancial customers.....       |                         |                                 | H427  |      | H513 |      | H599 |      | H685   |      | H771 |      | H857 |      | H943 |      | P035 |      | S712 |  | S798  |  | S884 |  | S970 |  | U057 |  | U143 |  | U229 |  | U315 |  |      |  |

Table 1B—Foreign Exchange and Gold Contracts

Gross Positive Fair Values

| U.S. Dollar Amounts in Millions            | Country<br>Code<br>Name | (A)<br>Total<br>FX<br>contracts | Contracts involving the following currencies (report both sides): |      |      |      |      |      |      |      |      |      |  |      |      |      |      |      |  |      |  | (D)<br>Total FX<br>contracts<br>including<br>gold |  |      |  |      |  |      |  |      |  |      |  |      |      |
|--|-------------------------|---------------------------------|---|------|------|------|------|------|------|------|------|------|--|------|------|------|------|------|--|------|--|---|--|------|--|------|--|------|--|------|--|------|--|------|------|
|  | DERV<br>T340            |                                 | (B)   |      |      |      |      |      |      |      |      |      | (C)<br>Additional currencies in which the reporter has<br>a material amount of contracts outstanding |      |      |      |      |      |  |      |  |   |  |      |  |      |  |      |  |      |  |      |  |      |      |
|  |                         |                                 | USD   | EUR  | JPY  | GBP  | CHF  | CAD  | SEK  | DKK  | AUD  | HKD  | IDR  | MXN  | NZD  | SGD  | THB  |      |  |      |  |   |  |      |  |      |  |      |  |      |  |      |  |      |      |
|  |                         | T178                            | T179  | T180 | T181 | T182 | T183 | T184 | T185 | T186 | T187 | T188 | T189   | T190 | T191 | T192 | T193 | T334 |  |      |  |   |  |      |  |      |  |      |  |      |  |      |  |      |      |
| OTC Contracts .....                        |                         | H428                            |   | H514 |      | H600 |      | H686 |      | H772 |      | H858 |  | H944 |      | P036 |      | S713 |  | S799 |  | S885  |  | S971 |  | U058 |  | U144 |  | U230 |  | U316 |  | T337 |      |
| 1. Forwards and FX Swaps .....             |                         | H429                            |   | H515 |      | H601 |      | H687 |      | H773 |      | H859 |  | H945 |      | P037 |      | S714 |  | S800 |  | S886  |  | S972 |  | U059 |  | U145 |  | U231 |  | U317 |  |      | 1.   |
| a. With reporting dealers .....            |                         | H430                            |   | H516 |      | H602 |      | H688 |      | H774 |      | H860 |  | H946 |      | P038 |      | S715 |  | S801 |  | S887  |  | S973 |  | U060 |  | U146 |  | U232 |  | U318 |  |      | 1.a. |
| b. With other financial institutions ..... |                         | H431                            |   | H517 |      | H603 |      | H689 |      | H775 |      | H861 |  | H947 |      | P039 |      | S716 |  | S802 |  | S888  |  | S974 |  | U061 |  | U147 |  | U233 |  | U319 |  |      | 1.b. |
| c. With nonfinancial customers .....       |                         | H432                            |   | H518 |      | H604 |      | H690 |      | H776 |      | H862 |  | H948 |      | P040 |      | S717 |  | S803 |  | S889  |  | S975 |  | U062 |  | U148 |  | U234 |  | U320 |  |      | 1.c. |
| 2. Currency Swaps .....                    |                         | H433                            |   | H519 |      | H605 |      | H691 |      | H777 |      | H863 |  | H949 |      | P041 |      | S718 |  | S804 |  | S890  |  | S976 |  | U063 |  | U149 |  | U235 |  | U321 |  |      | 2.   |
| a. With reporting dealers .....            |                         | H434                            |   | H520 |      | H606 |      | H692 |      | H778 |      | H864 |  | H950 |      | P042 |      | S719 |  | S805 |  | S891  |  | S977 |  | U064 |  | U150 |  | U236 |  | U322 |  |      | 2.a. |
| b. With other financial institutions ..... |                         | H435                            |   | H521 |      | H607 |      | H693 |      | H779 |      | H865 |  | H951 |      | P043 |      | S720 |  | S806 |  | S892  |  | S978 |  | U065 |  | U151 |  | U237 |  | U323 |  |      | 2.b. |
| c. With nonfinancial customers .....       |                         | H436                            |   | H522 |      | H608 |      | H694 |      | H780 |      | H866 |  | H952 |      | P044 |      | S721 |  | S807 |  | S893  |  | S979 |  | U066 |  | U152 |  | U238 |  | U324 |  |      | 2.c. |
| 3. Bought Options .....                    |                         | H437                            |   | H523 |      | H609 |      | H695 |      | H781 |      | H867 |  | H953 |      | P045 |      | S722 |  | S808 |  | S894  |  | S980 |  | U067 |  | U153 |  | U239 |  | U325 |  |      | 3.   |
| a. With reporting dealers .....            |                         | H438                            |   | H524 |      | H610 |      | H696 |      | H782 |      | H868 |  | H954 |      | P046 |      | S723 |  | S809 |  | S895  |  | S981 |  | U068 |  | U154 |  | U240 |  | U326 |  |      | 3.a. |
| b. With other financial institutions ..... |                         | H439                            |   | H525 |      | H611 |      | H697 |      | H783 |      | H869 |  | H955 |      | P047 |      | S724 |  | S810 |  | S896  |  | S982 |  | U069 |  | U155 |  | U241 |  | U327 |  |      | 3.b. |
| c. With nonfinancial customers .....       |                         | H440                            |   | H526 |      | H612 |      | H698 |      | H784 |      | H870 |  | H956 |      | P048 |      | S725 |  | S811 |  | S897  |  | S983 |  | U070 |  | U156 |  | U242 |  | U328 |  |      | 3.c. |
| 4. Sold Options .....                      |                         |                                 |   |      |      |      |      |      |      |      |      |      |  |      |      |      |      |      |  |      |  |   |  |      |  |      |  |      |  |      |  |      |  | 4.   |      |
| a. With reporting dealers .....            |                         |                                 |   |      |      |      |      |      |      |      |      |      |  |      |      |      |      |      |  |      |  |   |  |      |  |      |  |      |  |      |  |      |  | 4.a. |      |
| b. With other financial institutions ..... |                         |                                 |   |      |      |      |      |      |      |      |      |      |  |      |      |      |      |      |  |      |  |   |  |      |  |      |  |      |  |      |  |      |  | 4.b. |      |
| c. With nonfinancial customers .....       |                         |                                 |   |      |      |      |      |      |      |      |      |      |  |      |      |      |      |      |  |      |  |   |  |      |  |      |  |      |  |      |  |      |  | 4.c. |      |

1.  
1.a.  
1.b.  
1.c.  
2.  
2.a.  
2.b.  
2.c.  
3.  
3.a.  
3.b.  
3.c.  
4.  
4.a.  
4.b.  
4.c.

Table 1C—Foreign Exchange and Gold Contracts

Gross Negative Fair Values

| U.S. Dollar Amounts in Millions           | Country<br>Code<br>Name | (A)<br>Total<br>FX<br>contracts | Contracts involving the following currencies (report both sides): |      |      |      |      |      |      |      |      |      |  |      |      |      |      |      |  |      |  | (D)<br>Total FX<br>contracts<br>including<br>gold |  |      |  |      |  |      |  |      |  |      |  |      |  |
|---|-------------------------|---------------------------------|---|------|------|------|------|------|------|------|------|------|--|------|------|------|------|------|--|------|--|---|--|------|--|------|--|------|--|------|--|------|--|------|--|
|   |                         |                                 | (B)   |      |      |      |      |      |      |      |      |      | (C)<br>Additional currencies in which the reporter has<br>a material amount of contracts outstanding |      |      |      |      |      |  |      |  |   |  |      |  |      |  |      |  |      |  |      |  |      |  |
|   | DERV<br>T341            |                                 | USD   | EUR  | JPY  | GBP  | CHF  | CAD  | SEK  | DKK  | AUD  | HKD  | IDR  | MXN  | NZD  | SGD  | THB  |      |  |      |  |   |  |      |  |      |  |      |  |      |  |      |  |      |  |
|   | T209                    | T210                            | T211  | T212 | T213 | T214 | T215 | T216 | T217 | T218 | T219 | T220 | T221   | T222 | T223 | T224 | T335 |      |  |      |  |   |  |      |  |      |  |      |  |      |  |      |  |      |  |
| OTC Contracts .....                       |                         | H441                            |   | H527 |      | H613 |      | H699 |      | H785 |      | H871 |  | H957 |      | P049 |      | S726 |  | S812 |  | S898  |  | S984 |  | U071 |  | U157 |  | U243 |  | U329 |  | T338 |  |
| 1. Forwards and FX Swaps .....            |                         | H442                            |   | H528 |      | H614 |      | H700 |      | H786 |      | H872 |  | H958 |      | P050 |      | S727 |  | S813 |  | S899  |  | S985 |  | U072 |  | U158 |  | U244 |  | U330 |  |      |  |
| a. With reporting dealers .....           |                         | H443                            |   | H529 |      | H615 |      | H701 |      | H787 |      | H873 |  | H959 |      | P051 |      | S728 |  | S814 |  | S900  |  | S986 |  | U073 |  | U159 |  | U245 |  | U331 |  |      |  |
| b. With other financial institutions..... |                         | H444                            |   | H530 |      | H616 |      | H702 |      | H788 |      | H874 |  | H960 |      | P052 |      | S729 |  | S815 |  | S901  |  | S987 |  | U074 |  | U160 |  | U246 |  | U332 |  |      |  |
| c. With nonfinancial customers.....       |                         | H445                            |   | H531 |      | H617 |      | H703 |      | H789 |      | H875 |  | H961 |      | P053 |      | S730 |  | S816 |  | S902  |  | S988 |  | U075 |  | U161 |  | U247 |  | U333 |  |      |  |
| 2. Currency Swaps .....                   |                         | H446                            |   | H532 |      | H618 |      | H704 |      | H790 |      | H876 |  | H962 |      | P054 |      | S731 |  | S817 |  | S903  |  | S989 |  | U076 |  | U162 |  | U248 |  | U334 |  |      |  |
| a. With reporting dealers .....           |                         | H447                            |   | H533 |      | H619 |      | H705 |      | H791 |      | H877 |  | H963 |      | P055 |      | S732 |  | S818 |  | S904  |  | S990 |  | U077 |  | U163 |  | U249 |  | U335 |  |      |  |
| b. With other financial institutions..... |                         | H448                            |   | H534 |      | H620 |      | H706 |      | H792 |      | H878 |  | H964 |      | P056 |      | S733 |  | S819 |  | S905  |  | S991 |  | U078 |  | U164 |  | U250 |  | U336 |  |      |  |
| c. With nonfinancial customers.....       |                         | H449                            |   | H535 |      | H621 |      | H707 |      | H793 |      | H879 |  | H965 |      | P057 |      | S734 |  | S820 |  | S906  |  | S992 |  | U079 |  | U165 |  | U251 |  | U337 |  |      |  |

1.  
1.a.  
1.b.  
1.c.  
2.  
2.a.  
2.b.  
2.c.

Table 1C—Foreign Exchange and Gold Contracts—Continued

Gross Negative Fair Values

| U.S. Dollar Amounts in Millions           | Country<br>Code<br>Name | (A)<br>Total<br>FX<br>contracts | Contracts involving the following currencies (report both sides): |      |      |      |      |      |      |      |  |      |      |      |      |      |      |      | (D)<br>Total FX<br>contracts<br>including<br>gold |      |      |      |      |      |      |      |      |      |      |      |      |      |      |      |
|---|-------------------------|---------------------------------|---|------|------|------|------|------|------|------|--|------|------|------|------|------|------|------|---|------|------|------|------|------|------|------|------|------|------|------|------|------|------|------|
|   |                         |                                 | (B)   |      |      |      |      |      |      |      | (C)<br>Additional currencies in which the reporter has<br>a material amount of contracts outstanding |      |      |      |      |      |      |      |   |      |      |      |      |      |      |      |      |      |      |      |      |      |      |      |
|   | DERV<br>T341            | USD                             | EUR   | JPY  | GBP  | CHF  | CAD  | SEK  | DKK  | AUD  | HKD  | IDR  | MXN  | NZD  | SGD  | THB  |      |      |   |      |      |      |      |      |      |      |      |      |      |      |      |      |      |      |
|   | T209                    | T210                            | T211  | T212 | T213 | T214 | T215 | T216 | T217 | T218 | T219   | T220 | T221 | T222 | T223 | T224 | T335 |      |   |      |      |      |      |      |      |      |      |      |      |      |      |      |      |      |
| 3. Bought Options                         |                         |                                 |   |      |      |      |      |      |      |      |  |      |      |      |      |      |      |      |   | 3.   |      |      |      |      |      |      |      |      |      |      |      |      |      |      |
| a. With reporting dealers                 |                         |                                 |   |      |      |      |      |      |      |      |  |      |      |      |      |      |      |      |   | 3.a. |      |      |      |      |      |      |      |      |      |      |      |      |      |      |
| b. With other financial institutions      |                         |                                 |   |      |      |      |      |      |      |      |  |      |      |      |      |      |      |      |   | 3.b. |      |      |      |      |      |      |      |      |      |      |      |      |      |      |
| c. With nonfinancial customers            |                         |                                 |   |      |      |      |      |      |      |      |  |      |      |      |      |      |      |      |   | 3.c. |      |      |      |      |      |      |      |      |      |      |      |      |      |      |
| 4. Sold Options .....                     |                         | H450                            |   | H536 |      | H622 |      | H708 |      | H794 |  | H880 |      | H966 |      | P058 |      | S735 |   |      | S821 |      | S907 |      | S993 |      | U080 |      | U166 |      | U252 |      | U338 |      |
| a. With reporting dealers .....           |                         | H451                            |   | H537 |      | H623 |      | H709 |      | H795 |  | H881 |      | H967 |      | P059 |      | S736 |   | S822 |      | S908 |      | S994 |      | U081 |      | U167 |      | U253 |      | U339 |      | 4.a. |
| b. With other financial institutions..... |                         | H452                            |   | H538 |      | H624 |      | H710 |      | H796 |  | H882 |      | H968 |      | P060 |      | S737 |   | S823 |      | S909 |      | S995 |      | U082 |      | U168 |      | U254 |      | U340 |      | 4.b. |
| c. With nonfinancial customers.....       |                         | H453                            |   | H539 |      | H625 |      | H711 |      | H797 |  | H883 |      | H969 |      | P061 |      | S738 |   | S824 |      | S910 |      | S996 |      | U083 |      | U169 |      | U255 |      | U341 |      | 4.c. |

Table 2A—Single-Currency Interest Rate Contracts

Notional Amounts Outstanding

| U.S. Dollar Amounts in Millions              | Country<br>Code<br>Name | (A)<br>Total<br>interest<br>rate<br>contracts | Contracts involving interest rates of the following currencies: |      |      |      |      |      |      |      |      |  |      |      |      |      |      |      |  |  |
|--|-------------------------|---|---|------|------|------|------|------|------|------|------|--|------|------|------|------|------|------|--|--|
|  |                         |   | (B)   |      |      |      |      |      |      |      |      | (C)<br>Additional currencies in which the reporter has<br>a material amount of contracts outstanding |      |      |      |      |      |      |  |  |
|  | DERV<br>T342            |   | USD   | EUR  | JPY  | GBP  | CHF  | CAD  | SEK  | DKK  | AUD  | HKD  | IDR  | MXN  | NZD  | SGD  | THB  |      |  |  |
|  |                         |   | T240  | T241 | T242 | T243 | T244 | T245 | T246 | T247 | T248 | T249   | T250 | T251 | T252 | T253 | T254 | T255 |  |  |
| OTC Contracts .....                          |                         | H454  | H540  | H626 | H712 | H798 | H884 | H970 | P062 | S739 | S825 | S911   | S997 | U084 | U170 | U256 | U342 |      |  |  |
| 1. Forwards and FX Swaps .....               |                         | H455  | H541  | H627 | H713 | H799 | H885 | H971 | P063 | S740 | S826 | S912   | S998 | U085 | U171 | U257 | U343 | 1.   |  |  |
| a. With reporting dealers .....              |                         | H456  | H542  | H628 | H714 | H800 | H886 | H972 | P064 | S741 | S827 | S913   | S999 | U086 | U172 | U258 | U344 | 1.a. |  |  |
| b. With other financial institutions.....    |                         | H457  | H543  | H629 | H715 | H801 | H887 | H973 | P065 | S742 | S828 | S914   | T001 | U087 | U173 | U259 | U345 | 1.b. |  |  |
| c. With nonfinancial customers.....          |                         | H458  | H544  | H630 | H716 | H802 | H888 | H974 | P066 | S743 | S829 | S915   | T002 | U088 | U174 | U260 | U346 | 1.c. |  |  |
| 2. Single-Currency Interest Rate Swaps ..... |                         | H459  | H545  | H631 | H717 | H803 | H889 | H975 | P067 | S744 | S830 | S916   | T003 | U089 | U175 | U261 | U347 | 2.   |  |  |
| a. With reporting dealers .....              |                         | H460  | H546  | H632 | H718 | H804 | H890 | H976 | P068 | S745 | S831 | S917   | T004 | U090 | U176 | U262 | U348 | 2.a. |  |  |
| b. With other financial institutions.....    |                         | H461  | H547  | H633 | H719 | H805 | H891 | H977 | P069 | S746 | S832 | S918   | T005 | U091 | U177 | U263 | U349 | 2.b. |  |  |
| c. With nonfinancial customers.....          |                         | H462  | H548  | H634 | H720 | H806 | H892 | H978 | P070 | S747 | S833 | S919   | T006 | U092 | U178 | U264 | U350 | 2.c. |  |  |
| 3. Bought Options.....                       |                         | H463  | H549  | H635 | H721 | H807 | H893 | H979 | P071 | S748 | S834 | S920   | T007 | U093 | U179 | U265 | U351 | 3.   |  |  |
| a. With reporting dealers .....              |                         | H464  | H550  | H636 | H722 | H808 | H894 | H980 | P072 | S749 | S835 | S921   | U008 | U094 | U180 | U266 | U352 | 3.a. |  |  |
| b. With other financial institutions.....    |                         | H465  | H551  | H637 | H723 | H809 | H895 | H981 | P073 | S750 | S836 | S922   | U009 | U095 | U181 | U267 | U353 | 3.b. |  |  |
| c. With nonfinancial customers.....          |                         | H466  | H552  | H638 | H724 | H810 | H896 | H982 | P074 | S751 | S837 | S923   | U010 | U096 | U182 | U268 | U354 | 3.c. |  |  |
| 4. Sold Options .....                        |                         | H467  | H553  | H639 | H725 | H811 | H897 | H983 | P075 | S752 | S838 | S924   | U011 | U097 | U183 | U269 | U355 | 4.   |  |  |
| a. With reporting dealers .....              |                         | H468  | H554  | H640 | H726 | H812 | H898 | H984 | P076 | S753 | S839 | S925   | U012 | U098 | U184 | U270 | U356 | 4.a. |  |  |
| b. With other financial institutions.....    |                         | H469  | H555  | H641 | H727 | H813 | H899 | H985 | P077 | S754 | S840 | S926   | U013 | U099 | U185 | U271 | U357 | 4.b. |  |  |
| c. With nonfinancial customers.....          |                         | H470  | H556  | H642 | H728 | H814 | H900 | H986 | P078 | S755 | S841 | S927   | U014 | U100 | U186 | U272 | U358 | 4.c. |  |  |

Table 2B—Single-Currency Interest Rate Contracts

Gross Positive Fair Values

| U.S. Dollar Amounts in Millions              | Country<br>Code<br>Name | (A)<br>Total<br>interest<br>rate<br>contracts | Contracts involving interest rates of the following currencies: |      |      |      |      |      |      |      |      |      |      |      |  |      |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
|--|-------------------------|---|---|------|------|------|------|------|------|------|------|------|------|------|--|------|------|--|------|--|------|--|------|--|------|--|------|--|------|--|------|--|------|--|
|  |                         |   | (B)   |      |      |      |      |      |      |      |      |      |      |      | (C)<br>Additional currencies in which the reporter has<br>a material amount of contracts outstanding |      |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
|  | DERV<br>T343            |   | USD   | EUR  | JPY  | GBP  | CHF  | CAD  | SEK  | DKK  | AUD  | HKD  | IDR  | MXN  | NZD  | SGD  | THB  |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
|  | T271                    | T272  | T273  | T274 | T275 | T276 | T277 | T278 | T279 | T280 | T281 | T282 | T283 | T284 | T285   | T286 |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
| <b>OTC Contracts</b> .....                   |                         |   | H471  |      | H557 |      | H643 |      | H729 |      | H815 |      | H901 |      | H987   |      | P079 |  | S756 |  | S842 |  | S928 |  | U015 |  | U101 |  | U187 |  | U273 |  | U359 |  |
| 1. Forwards and FX Swaps .....               |                         |   | H472  |      | H558 |      | H644 |      | H730 |      | H816 |      | H902 |      | H988   |      | P080 |  | S757 |  | S843 |  | S929 |  | U016 |  | U102 |  | U188 |  | U274 |  | U360 |  |
| a. With reporting dealers .....              |                         |   | H473  |      | H559 |      | H645 |      | H731 |      | H817 |      | H903 |      | H989   |      | P081 |  | S758 |  | S844 |  | S930 |  | U017 |  | U103 |  | U189 |  | U275 |  | U361 |  |
| b. With other financial institutions.....    |                         |   | H474  |      | H560 |      | H646 |      | H732 |      | H818 |      | H904 |      | H990   |      | R840 |  | S759 |  | S845 |  | S931 |  | U018 |  | U104 |  | U190 |  | U276 |  | U362 |  |
| c. With nonfinancial customers.....          |                         |   | H475  |      | H561 |      | H647 |      | H733 |      | H819 |      | H905 |      | H991   |      | S317 |  | S760 |  | S846 |  | S932 |  | U019 |  | U105 |  | U191 |  | U277 |  | U363 |  |
| 2. Single-Currency Interest Rate Swaps ..... |                         |   | H476  |      | H562 |      | H648 |      | H734 |      | H820 |      | H906 |      | H992   |      | S318 |  | S761 |  | S847 |  | S933 |  | U020 |  | U106 |  | U192 |  | U278 |  | U364 |  |
| a. With reporting dealers .....              |                         |   | H477  |      | H563 |      | H649 |      | H735 |      | H821 |      | H907 |      | H993   |      | S465 |  | S762 |  | S848 |  | S934 |  | U021 |  | U107 |  | U193 |  | U279 |  | U365 |  |
| b. With other financial institutions.....    |                         |   | H478  |      | H564 |      | H650 |      | H736 |      | H822 |      | H908 |      | H994   |      | S538 |  | S763 |  | S849 |  | S935 |  | U022 |  | U108 |  | U194 |  | U280 |  | U366 |  |
| c. With nonfinancial customers.....          |                         |   | H479  |      | H565 |      | H651 |      | H737 |      | H823 |      | H909 |      | H995   |      | S553 |  | S764 |  | S850 |  | S936 |  | U023 |  | U109 |  | U195 |  | U281 |  | U367 |  |
| 3. Bought Options.....                       |                         |   | H480  |      | H566 |      | H652 |      | H738 |      | H824 |      | H910 |      | H996   |      | S679 |  | S765 |  | S851 |  | S937 |  | U024 |  | U110 |  | U196 |  | U282 |  | U368 |  |
| a. With reporting dealers .....              |                         |   | H481  |      | H567 |      | H653 |      | H739 |      | H825 |      | H911 |      | H997   |      | S680 |  | S766 |  | S852 |  | S938 |  | U025 |  | U111 |  | U197 |  | U283 |  | U369 |  |
| b. With other financial institutions.....    |                         |   | H482  |      | H568 |      | H654 |      | H740 |      | H826 |      | H912 |      | H998   |      | S681 |  | S767 |  | S853 |  | S939 |  | U026 |  | U112 |  | U198 |  | U284 |  | U370 |  |
| c. With nonfinancial customers.....          |                         |   | H483  |      | H569 |      | H655 |      | H741 |      | H827 |      | H913 |      | H999   |      | S682 |  | S768 |  | S854 |  | S940 |  | U027 |  | U113 |  | U199 |  | U285 |  | U371 |  |
| 4. Sold Options .....                        |                         |   |   |      |      |      |      |      |      |      |      |      |      |      |  |      |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
| a. With reporting dealers .....              |                         |   |   |      |      |      |      |      |      |      |      |      |      |      |  |      |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
| b. With other financial institutions .....   |                         |   |   |      |      |      |      |      |      |      |      |      |      |      |  |      |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
| c. With nonfinancial customers .....         |                         |   |   |      |      |      |      |      |      |      |      |      |      |      |  |      |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |

1.  
1.a.  
1.b.  
1.c.  
2.  
2.a.  
2.b.  
2.c.  
3.  
3.a.  
3.b.  
3.c.  
4.  
4.a.  
4.b.  
4.c.

Table 2C—Single-Currency Interest Rate Contracts

Gross Negative Fair Values

| U.S. Dollar Amounts in Millions              |  | Country<br>Code<br>Name | (A)<br>Total<br>interest<br>rate<br>contracts | Contracts involving interest rates of the following currencies: |      |      |      |      |      |      |      |      |      |  |      |      |      |      |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
|--|--|-------------------------|---|---|------|------|------|------|------|------|------|------|------|--|------|------|------|------|------|--|------|--|------|--|------|--|------|--|------|--|------|--|------|--|
|  |  |                         |   | (B)   |      |      |      |      |      |      |      |      |      | (C)<br>Additional currencies in which the reporter has<br>a material amount of contracts outstanding |      |      |      |      |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
|  |  | USD                     |   | EUR   | JPY  | GBP  | CHF  | CAD  | SEK  | DKK  | AUD  | HKD  | IDR  | MXN  | NZD  | SGD  | THB  |      |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
|  |  | DERV<br>T344            | T302  | T303  | T304 | T305 | T306 | T307 | T308 | T309 | T310 | T311 | T312 | T313   | T314 | T315 | T316 | T317 |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
| OTC Contracts .....                          |  |                         | H484  |   | H570 |      | H656 |      | H742 |      | H828 |      | H914 |  | P001 |      | S683 |      | S769 |  | S855 |  | S941 |  | U028 |  | U114 |  | U200 |  | U286 |  | U372 |  |
| 1. Forwards and FX Swaps .....               |  |                         | H485  |   | H571 |      | H657 |      | H743 |      | H829 |      | H915 |  | P002 |      | S684 |      | S770 |  | S856 |  | S942 |  | U029 |  | U115 |  | U201 |  | U287 |  | U373 |  |
| a. With reporting dealers .....              |  |                         | H486  |   | H572 |      | H658 |      | H744 |      | H830 |      | H916 |  | P003 |      | S685 |      | S771 |  | S857 |  | S943 |  | U030 |  | U116 |  | U202 |  | U288 |  | U374 |  |
| b. With other financial institutions.....    |  |                         | H487  |   | H573 |      | H659 |      | H745 |      | H831 |      | H917 |  | P004 |      | S686 |      | S772 |  | S858 |  | S944 |  | U031 |  | U117 |  | U203 |  | U289 |  | U375 |  |
| c. With nonfinancial customers.....          |  |                         | H488  |   | H574 |      | H660 |      | H746 |      | H832 |      | H918 |  | P010 |      | S687 |      | S773 |  | S859 |  | S945 |  | U032 |  | U118 |  | U204 |  | U290 |  | U376 |  |
| 2. Single-Currency Interest Rate Swaps ..... |  |                         | H489  |   | H575 |      | H661 |      | H747 |      | H833 |      | H919 |  | P011 |      | S688 |      | S774 |  | S860 |  | S946 |  | U033 |  | U119 |  | U205 |  | U291 |  | U377 |  |
| a. With reporting dealers .....              |  |                         | H490  |   | H576 |      | H662 |      | H748 |      | H834 |      | H920 |  | P012 |      | S689 |      | S775 |  | S861 |  | S947 |  | U034 |  | U120 |  | U206 |  | U292 |  | U378 |  |
| b. With other financial institutions.....    |  |                         | H491  |   | H577 |      | H662 |      | H749 |      | H835 |      | H921 |  | P013 |      | S690 |      | S776 |  | S862 |  | S948 |  | U035 |  | U121 |  | U207 |  | U293 |  | U379 |  |
| c. With nonfinancial customers.....          |  |                         | H492  |   | H578 |      | H664 |      | H750 |      | H836 |      | H922 |  | P014 |      | S691 |      | S777 |  | S863 |  | S949 |  | U036 |  | U122 |  | U208 |  | U294 |  | U380 |  |

Table 2C—Single-Currency Interest Rate Contracts—Continued

Gross Negative Fair Values

| U.S. Dollar Amounts in Millions           | Country<br>Code<br>Name | (A)<br>Total<br>interest<br>rate<br>contracts | Contracts involving interest rates of the following currencies: |      |      |      |      |      |      |      |      |  |      |      |      |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
|---|-------------------------|---|---|------|------|------|------|------|------|------|------|--|------|------|------|------|--|------|--|------|--|------|--|------|--|------|--|------|--|------|--|------|--|
|   |                         |   | (B)   |      |      |      |      |      |      |      |      | (C)<br>Additional currencies in which the reporter has<br>a material amount of contracts outstanding |      |      |      |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
|   | DERV<br>T344            | USD   | EUR   | JPY  | GBP  | CHF  | CAD  | SEK  | DKK  | AUD  | HKD  | IDR  | MXN  | NZD  | SGD  | THB  |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
|   | T302                    | T303  | T304  | T305 | T306 | T307 | T308 | T309 | T310 | T311 | T312 | T313   | T314 | T315 | T316 | T317 |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
| 3. Bought Options                         |                         |   |   |      |      |      |      |      |      |      |      |  |      |      |      |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
| a. With reporting dealers                 |                         |   |   |      |      |      |      |      |      |      |      |  |      |      |      |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
| b. With other financial institutions      |                         |   |   |      |      |      |      |      |      |      |      |  |      |      |      |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
| c. With nonfinancial customers            |                         |   |   |      |      |      |      |      |      |      |      |  |      |      |      |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
| 4. Sold Options .....                     |                         | H493  |   | H579 |      | H665 |      | H751 |      | H837 |      | H923   |      | P015 |      | S692 |  | S778 |  | S864 |  | S950 |  | U037 |  | U123 |  | U209 |  | U295 |  | U381 |  |
| a. With reporting dealers .....           |                         | H494  |   | H580 |      | H666 |      | H752 |      | H838 |      | H924   |      | P016 |      | S693 |  | S779 |  | S865 |  | S951 |  | U038 |  | U124 |  | U210 |  | U296 |  | U382 |  |
| b. With other financial institutions..... |                         | H495  |   | H581 |      | H667 |      | H753 |      | H839 |      | H925   |      | P017 |      | S694 |  | S780 |  | S866 |  | S952 |  | U039 |  | U125 |  | U211 |  | U297 |  | U383 |  |
| c. With nonfinancial customers.....       |                         | H496  |   | H582 |      | H668 |      | H754 |      | H840 |      | H926   |      | P018 |      | S695 |  | S781 |  | S867 |  | S953 |  | U040 |  | U126 |  | U212 |  | U298 |  | U384 |  |

Table 3A—Equity and Commodity-Linked Contracts

Notional Amounts Outstanding

| U.S. Dollar Amounts in Millions           | Country<br>Code<br>Name | (A)<br>Total<br>equity-<br>linked<br>contracts | (B)<br>Contracts involving equity markets in the following countries or<br>groups of countries: |  |                  |                             |       |      |  |      |  |      | (C)<br>Precious<br>metals<br>(other<br>than<br>gold) | (D)<br>Other<br>commod-<br>ities |  |      |  |      |  |
|---|-------------------------|--|---|--|------------------|-----------------------------|-------|------|--|------|--|------|--|----------------------------------|--|------|--|------|--|
|   | U.S.                    |  | Japan   | Europe<br>(excluding<br>Eastern<br>Europe) | Latin<br>America | Other<br>Asian<br>countries | Other |      |  |      |  |      |  |                                  |  |      |  |      |  |
|   | DERV<br>T345            |  |   |  |                  |                             |       |      |  |      |  |      |  |                                  |  |      |  |      |  |
| <b>OTC Contracts</b> .....                |                         |  |   |  |                  |                             |       |      |  |      |  |      |  |                                  |  |      |  |      |  |
| 1. Forwards and Swaps .....               |                         | W971   |   | W984                                       |                  | W997                        |       | X011 |  | X024 |  | X037 |  | X050                             |  | X063 |  | X067 |  |
| a. With reporting dealers .....           |                         | W972   |   | W985                                       |                  | W998                        |       | X012 |  | X025 |  | X038 |  | X051                             |  | X064 |  | X068 |  |
| b. With other financial institutions..... |                         | W973   |   | W986                                       |                  | W999                        |       | X013 |  | X026 |  | X039 |  | X052                             |  |      |  |      |  |
| c. With nonfinancial customers.....       |                         | W974   |   | W987                                       |                  | X001                        |       | X014 |  | X027 |  | X040 |  | X053                             |  |      |  |      |  |
| 2. Bought Options.....                    |                         | W975   |   | W988                                       |                  | X002                        |       | X015 |  | X028 |  | X041 |  | X054                             |  |      |  |      |  |
| a. With reporting dealers .....           |                         | W976   |   | W989                                       |                  | X003                        |       | X016 |  | X029 |  | X042 |  | X055                             |  | X065 |  | X069 |  |
| b. With other financial institutions..... |                         | W977   |   | W990                                       |                  | X004                        |       | X017 |  | X030 |  | X043 |  | X056                             |  |      |  |      |  |
| c. With nonfinancial customers .....      |                         | W978   |   | W991                                       |                  | X005                        |       | X018 |  | X031 |  | X044 |  | X057                             |  |      |  |      |  |
| 3. Sold Options .....                     |                         | W979   |   | W992                                       |                  | X006                        |       | X019 |  | X032 |  | X045 |  | X058                             |  |      |  |      |  |
| a. With reporting dealers .....           |                         | W980   |   | W993                                       |                  | X007                        |       | X020 |  | X033 |  | X046 |  | X059                             |  | X066 |  | X070 |  |
| b. With other financial institutions..... |                         | W981   |   | W994                                       |                  | X008                        |       | X021 |  | X034 |  | X047 |  | X060                             |  |      |  |      |  |
| c. With nonfinancial customers .....      |                         | W982   |   | W995                                       |                  | X009                        |       | X022 |  | X035 |  | X048 |  | X061                             |  |      |  |      |  |
|   |                         | W983   |   | W996                                       |                  | X010                        |       | X023 |  | X036 |  | X049 |  | X062                             |  |      |  |      |  |

Table 3B—Equity and Commodity-Linked Contracts

Gross Positive Fair Values

|                                      | Country<br>Code<br>Name | (A)<br>Total<br>equity-<br>linked<br>contracts | (B)<br>Contracts involving equity markets in the following countries or<br>groups of countries: |       |  |                  |                             |       |                                 |      |  |      |  |      | (C)<br>Precious<br>metals<br>(other<br>than<br>gold) | (D)<br>Other<br>commod-<br>ities |  |      |  |
|--------------------------------------|-------------------------|--|---|-------|--|------------------|-----------------------------|-------|---------------------------------|------|--|------|--|------|--|----------------------------------|--|------|--|
|                                      |                         |  | U.S.  | Japan | Europe<br>(excluding<br>Eastern<br>Europe) | Latin<br>America | Other<br>Asian<br>countries | Other |                                 |      |  |      |  |      |  |                                  |  |      |  |
|                                      |                         |  |   |       |  |                  |                             |       | U.S. Dollar Amounts in Millions |      |  |      |  |      |  |                                  |  |      |  |
| OTC Contracts                        |                         |  |   |       |  |                  |                             |       |                                 |      |  |      |  |      |  |                                  |  |      |  |
| 1. Forwards and Swaps                |                         | X071   |   | X080  |  | X089             |                             | X098  |                                 | X107 |  | X116 |  | X125 |  | X134                             |  | X135 |  |
| a. With reporting dealers            |                         | X072   |   | X081  |  | X090             |                             | X099  |                                 | X108 |  | X117 |  | X126 |  |                                  |  |      |  |
| b. With other financial institutions |                         | X073   |   | X082  |  | X091             |                             | X100  |                                 | X109 |  | X118 |  | X127 |  |                                  |  |      |  |
| c. With nonfinancial customers       |                         | X074   |   | X083  |  | X092             |                             | X101  |                                 | X110 |  | X119 |  | X128 |  |                                  |  |      |  |
| 2. Bought Options                    |                         | X075   |   | X084  |  | X093             |                             | X102  |                                 | X111 |  | X120 |  | X129 |  |                                  |  |      |  |
| a. With reporting dealers            |                         | X076   |   | X085  |  | X094             |                             | X103  |                                 | X112 |  | X121 |  | X130 |  |                                  |  |      |  |
| b. With other financial institutions |                         | X077   |   | X086  |  | X095             |                             | X104  |                                 | X113 |  | X122 |  | X131 |  |                                  |  |      |  |
| c. With nonfinancial customers       |                         | X078   |   | X087  |  | X096             |                             | X105  |                                 | X114 |  | X123 |  | X132 |  |                                  |  |      |  |
| 3. Sold Options                      |                         | X079   |   | X088  |  | X097             |                             | X106  |                                 | X115 |  | X124 |  | X133 |  |                                  |  |      |  |
| a. With reporting dealers            |                         |  |   |       |  |                  |                             |       |                                 |      |  |      |  |      |  |                                  |  |      |  |
| b. With other financial institutions |                         |  |   |       |  |                  |                             |       |                                 |      |  |      |  |      |  |                                  |  |      |  |
| c. With nonfinancial customers       |                         |  |   |       |  |                  |                             |       |                                 |      |  |      |  |      |  |                                  |  |      |  |

Table 3C—Equity and Commodity-Linked Contracts

Gross Negative Fair Values

|   | Country<br>Code<br>Name | (A)<br>Total<br>equity-<br>linked<br>contracts | (B)<br>Contracts involving equity markets in the following countries or<br>groups of countries: |  |       |  |  |  |                  |  |                             |  |       |  | (C)<br>Precious<br>metals<br>(other<br>than<br>gold) |  | (D)<br>Other<br>commod-<br>ities |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
|---|-------------------------|--|---|--|-------|--|--|--|------------------|--|-----------------------------|--|-------|--|--|--|----------------------------------|--|------|--|------|--|------|--|------|--|------|--|------|--|------|--|------|--|
|   |                         |  | U.S.  |  | Japan |  | Europe<br>(excluding<br>Eastern<br>Europe) |  | Latin<br>America |  | Other<br>Asian<br>countries |  | Other |  |  |  |                                  |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
|   |                         |  |   |  |       |  |  |  |                  |  |                             |  |       |  |  |  |                                  |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
| U.S. Dollar Amounts in Millions           |                         |  |   |  |       |  |  |  |                  |  |                             |  |       |  |  |  | DERV<br>T347                     |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
| <b>OTC Contracts</b> .....                |                         |  |   |  |       |  |  |  |                  |  |                             |  |       |  |  |  | X136                             |  | X145 |  | X154 |  | X163 |  | X172 |  | X181 |  | X190 |  | X199 |  | X200 |  |
| 1. Forwards and Swaps .....               |                         |  |   |  |       |  |  |  |                  |  |                             |  |       |  |  |  | X137                             |  | X146 |  | X155 |  | X164 |  | X173 |  | X182 |  | X191 |  |      |  |      |  |
| a. With reporting dealers .....           |                         |  |   |  |       |  |  |  |                  |  |                             |  |       |  |  |  | X138                             |  | X147 |  | X156 |  | X165 |  | X174 |  | X183 |  | X192 |  |      |  |      |  |
| b. With other financial institutions..... |                         |  |   |  |       |  |  |  |                  |  |                             |  |       |  |  |  | X139                             |  | X148 |  | X157 |  | X166 |  | X175 |  | X184 |  | X193 |  |      |  |      |  |
| c. With nonfinancial customers.....       |                         |  |   |  |       |  |  |  |                  |  |                             |  |       |  |  |  | X140                             |  | X149 |  | X158 |  | X167 |  | X176 |  | X185 |  | X194 |  |      |  |      |  |
| 2. Bought Options                         |                         |  |   |  |       |  |  |  |                  |  |                             |  |       |  |  |  |                                  |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
| a. With reporting dealers                 |                         |  |   |  |       |  |  |  |                  |  |                             |  |       |  |  |  |                                  |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
| b. With other financial institutions      |                         |  |   |  |       |  |  |  |                  |  |                             |  |       |  |  |  |                                  |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
| c. With nonfinancial customers            |                         |  |   |  |       |  |  |  |                  |  |                             |  |       |  |  |  |                                  |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |      |  |
| 3. Sold Options .....                     |                         |  |   |  |       |  |  |  |                  |  |                             |  |       |  |  |  | X141                             |  | X150 |  | X159 |  | X168 |  | X177 |  | X186 |  | X195 |  |      |  |      |  |
| a. With reporting dealers .....           |                         |  |   |  |       |  |  |  |                  |  |                             |  |       |  |  |  | X142                             |  | X151 |  | X160 |  | X169 |  | X178 |  | X187 |  | X196 |  |      |  |      |  |
| b. With other financial institutions..... |                         |  |   |  |       |  |  |  |                  |  |                             |  |       |  |  |  | X143                             |  | X152 |  | X161 |  | X170 |  | X179 |  | X188 |  | X197 |  |      |  |      |  |
| c. With nonfinancial customers.....       |                         |  |   |  |       |  |  |  |                  |  |                             |  |       |  |  |  | X144                             |  | X153 |  | X162 |  | X171 |  | X180 |  | X189 |  | X198 |  |      |  |      |  |



Table 4A—Credit Default Swaps by Remaining Maturity

Notional Amounts Outstanding

| U.S. Dollar Amounts in Millions                              | Country<br>Code<br>Name | (A)<br>Total |      | (B)<br>Contracts with remaining maturity of: |      |                                    |      |                 |      |  |         |
|--|-------------------------|--------------|------|--|------|------------------------------------|------|-----------------|------|--|---------|
|  | DERV<br>T348            |              |      | One year or less                             |      | Over one year,<br>up to five years |      | Over five years |      |  |         |
|  |                         | Bought       | Sold | Bought                                       | Sold | Bought                             | Sold | Bought          | Sold |  |         |
| Instruments  |                         |              |      |  |      |                                    |      |                 |      |  |         |
| 1. All Contracts .....                                       |                         | X201         | X231 | X261   | X291 | X321                               | X351 | X381            | X411 |  | 1.      |
| a. With reporting dealers .....                              |                         | X202         | X232 | X262   | X292 | X322                               | X352 | X382            | X412 |  | 1.a.    |
| b. With central counterparties <sup>1</sup> .....            |                         | X203         | X233 | X263   | X293 | X323                               | X353 | X383            | X413 |  | 1.b.    |
| c. With nonreporting financial institutions, of which: ..... |                         | X204         | X234 | X264   | X294 | X324                               | X354 | X384            | X414 |  | 1.c.    |
| (1) Banks and securities firms .....                         |                         | X205         | X235 | X265   | X295 | X325                               | X355 | X385            | X415 |  | 1.c.(1) |
| (2) Insurance firms .....                                    |                         | X206         | X236 | X266   | X296 | X326                               | X356 | X386            | X416 |  | 1.c.(2) |
| (3) Special purpose vehicles (SPVs) .....                    |                         | X207         | X237 | X267   | X297 | X327                               | X357 | X387            | X417 |  | 1.c.(3) |
| (4) Hedge funds .....  |                         | X208         | X238 | X268   | X298 | X328                               | X358 | X388            | X418 |  | 1.c.(4) |
| (5) Other .....  |                         | X209         | X239 | X269   | X299 | X329                               | X359 | X389            | X419 |  | 1.c.(5) |
| d. With nonfinancial .....                                   |                         | X210         | X240 | X270   | X300 | X330                               | X360 | X390            | X420 |  | 1.d.    |
| 2. Single-name Instruments .....                             |                         | X211         | X241 | X271   | X301 | X331                               | X361 | X391            | X421 |  | 2.      |
| a. With reporting dealers .....                              |                         | X212         | X242 | X272   | X302 | X332                               | X362 | X392            | X422 |  | 2.a.    |
| b. With central counterparties <sup>1</sup> .....            |                         | X213         | X243 | X273   | X303 | X333                               | X363 | X393            | X423 |  | 2.b.    |
| c. With nonreporting financial institutions, of which: ..... |                         | X214         | X244 | X274   | X304 | X334                               | X364 | X394            | X424 |  | 2.c.    |
| (1) Banks and securities firms .....                         |                         | X215         | X245 | X275   | X305 | X335                               | X365 | X395            | X425 |  | 2.c.(1) |
| (2) Insurance firms .....                                    |                         | X216         | X246 | X276   | X306 | X336                               | X366 | X396            | X426 |  | 2.c.(2) |
| (3) Special purpose vehicles (SPVs) .....                    |                         | X217         | X247 | X277   | X307 | X337                               | X367 | X397            | X427 |  | 2.c.(3) |
| (4) Hedge funds .....  |                         | X218         | X248 | X278   | X308 | X338                               | X368 | X398            | X428 |  | 2.c.(4) |
| (5) Other .....  |                         | X219         | X249 | X279   | X309 | X339                               | X369 | X399            | X429 |  | 2.c.(5) |
| d. With nonfinancial .....                                   |                         | X220         | X250 | X280   | X310 | X340                               | X370 | X400            | X430 |  | 2.d.    |
| 3. Multiname Instruments .....                               |                         | X221         | X251 | X281   | X311 | X341                               | X371 | X401            | X431 |  | 3.      |
| a. With reporting dealers .....                              |                         | X222         | X252 | X282   | X312 | X342                               | X372 | X402            | X432 |  | 3.a.    |
| b. With central counterparties <sup>1</sup> .....            |                         | X223         | X253 | X283   | X313 | X343                               | X373 | X403            | X433 |  | 3.b.    |
| c. With nonreporting financial institutions, of which: ..... |                         | X224         | X254 | X284   | X314 | X344                               | X374 | X404            | X434 |  | 3.c.    |
| (1) Banks and securities firms .....                         |                         | X225         | X255 | X285   | X315 | X345                               | X375 | X405            | X435 |  | 3.c.(1) |
| (2) Insurance firms .....                                    |                         | X226         | X256 | X286   | X316 | X346                               | X376 | X406            | X436 |  | 3.c.(2) |
| (3) Special purpose vehicles (SPVs) .....                    |                         | X227         | X257 | X287   | X317 | X347                               | X377 | X407            | X437 |  | 3.c.(3) |
| (4) Hedge funds .....  |                         | X228         | X258 | X288   | X318 | X348                               | X378 | X408            | X438 |  | 3.c.(4) |
| (5) Other .....  |                         | X229         | X259 | X289   | X319 | X349                               | X379 | X409            | X439 |  | 3.c.(5) |
| d. With nonfinancial .....                                   |                         | X230         | X260 | X290   | X320 | X350                               | X380 | X410            | X440 |  | 3.d.    |

1. A list of central counterparties is provided in Annex V.

Table 4B—Credit Default Swaps by Rating Category

Notional Amounts Outstanding

| U.S. Dollar Amounts in Millions                              |  |  |  | Country<br>Code<br>Name | (A)<br>Total |        | (B)<br>Contracts involving reference entities with a rating of: |        |          |        |              |        |           |  |      |  |      |  |      |  |      |  |      |  |         |
|--|--|--|--|-------------------------|--------------|--------|---|--------|----------|--------|--------------|--------|-----------|--|------|--|------|--|------|--|------|--|------|--|---------|
|  |  |  |  | DERV<br>T349            |              |        | AAA or AA   |        | A or BBB |        | BB and below |        | Not rated |  |      |  |      |  |      |  |      |  |      |  |         |
|  |  |  |  | Bought                  | Sold         | Bought | Sold  | Bought | Sold     | Bought | Sold         | Bought | Sold      |  |      |  |      |  |      |  |      |  |      |  |         |
| Instruments  |  |  |  |                         |              |        |   |        |          |        |              |        |           |  |      |  |      |  |      |  |      |  |      |  |         |
| 1. All Contracts .....                                       |  |  |  |                         | X441         |        | X471  |        | X501     |        | X531         |        | X561      |  | X591 |  | X621 |  | X651 |  | X681 |  | X711 |  | 1.      |
| a. With reporting dealers .....                              |  |  |  |                         | X442         |        | X472  |        | X502     |        | X532         |        | X562      |  | X592 |  | X622 |  | X652 |  | X682 |  | X712 |  | 1.a.    |
| b. With central counterparties <sup>1</sup> .....            |  |  |  |                         | X443         |        | X473  |        | X503     |        | X533         |        | X563      |  | X593 |  | X623 |  | X653 |  | X683 |  | X713 |  | 1.b.    |
| c. With nonreporting financial institutions, of which: ..... |  |  |  |                         | X444         |        | X474  |        | X504     |        | X534         |        | X564      |  | X594 |  | X624 |  | X654 |  | X684 |  | X714 |  | 1.c.    |
| (1) Banks and securities firms .....                         |  |  |  |                         | X445         |        | X475  |        | X505     |        | X535         |        | X565      |  | X595 |  | X625 |  | X655 |  | X685 |  | X715 |  | 1.c.(1) |
| (2) Insurance firms .....                                    |  |  |  |                         | X446         |        | X476  |        | X506     |        | X536         |        | X566      |  | X596 |  | X626 |  | X656 |  | X686 |  | X716 |  | 1.c.(2) |
| (3) Special purpose vehicles (SPVs) .....                    |  |  |  |                         | X447         |        | X477  |        | X507     |        | X537         |        | X567      |  | X597 |  | X627 |  | X657 |  | X687 |  | X717 |  | 1.c.(3) |
| (4) Hedge funds .....  |  |  |  |                         | X448         |        | X478  |        | X508     |        | X538         |        | X568      |  | X598 |  | X628 |  | X658 |  | X688 |  | X718 |  | 1.c.(4) |
| (5) Other .....  |  |  |  |                         | X449         |        | X479  |        | X509     |        | X539         |        | X569      |  | X599 |  | X629 |  | X659 |  | X689 |  | X719 |  | 1.c.(5) |
| d. With nonfinancial .....                                   |  |  |  |                         | X450         |        | X480  |        | X510     |        | X540         |        | X570      |  | X600 |  | X630 |  | X660 |  | X690 |  | X720 |  | 1.d.    |
| 2. Single-name Instruments .....                             |  |  |  |                         | X451         |        | X481  |        | X511     |        | X541         |        | X571      |  | X601 |  | X631 |  | X661 |  | X691 |  | X721 |  | 2.      |
| a. With reporting dealers .....                              |  |  |  |                         | X452         |        | X482  |        | X512     |        | X542         |        | X572      |  | X602 |  | X632 |  | X662 |  | X692 |  | X722 |  | 2.a.    |
| b. With central counterparties <sup>1</sup> .....            |  |  |  |                         | X453         |        | X483  |        | X513     |        | X543         |        | X573      |  | X603 |  | X633 |  | X663 |  | X693 |  | X723 |  | 2.b.    |
| c. With nonreporting financial institutions, of which: ..... |  |  |  |                         | X454         |        | X484  |        | X514     |        | X544         |        | X574      |  | X604 |  | X634 |  | X664 |  | X694 |  | X724 |  | 2.c.    |
| (1) Banks and securities firms .....                         |  |  |  |                         | X455         |        | X485  |        | X515     |        | X545         |        | X575      |  | X605 |  | X635 |  | X665 |  | X695 |  | X725 |  | 2.c.(1) |
| (2) Insurance firms .....                                    |  |  |  |                         | X456         |        | X486  |        | X516     |        | X546         |        | X576      |  | X606 |  | X636 |  | X666 |  | X696 |  | X726 |  | 2.c.(2) |
| (3) Special purpose vehicles (SPVs) .....                    |  |  |  |                         | X457         |        | X487  |        | X517     |        | X547         |        | X577      |  | X607 |  | X637 |  | X667 |  | X697 |  | X727 |  | 2.c.(3) |
| (4) Hedge funds .....  |  |  |  |                         | X458         |        | X488  |        | X518     |        | X548         |        | X578      |  | X608 |  | X638 |  | X668 |  | X698 |  | X728 |  | 2.c.(4) |
| (5) Other .....  |  |  |  |                         | X459         |        | X489  |        | X519     |        | X549         |        | X579      |  | X609 |  | X639 |  | X669 |  | X699 |  | X729 |  | 2.c.(5) |
| d. With nonfinancial .....                                   |  |  |  |                         | X460         |        | X490  |        | X520     |        | X550         |        | X580      |  | X610 |  | X640 |  | X670 |  | X700 |  | X730 |  | 2.d.    |
| 3. Multiname Instruments .....                               |  |  |  |                         | X461         |        | X491  |        | X521     |        | X551         |        | X581      |  | X611 |  | X641 |  | X671 |  | X701 |  | X731 |  | 3.      |
| a. With reporting dealers .....                              |  |  |  |                         | X462         |        | X492  |        | X522     |        | X552         |        | X582      |  | X612 |  | X642 |  | X672 |  | X702 |  | X732 |  | 3.a.    |
| b. With central counterparties <sup>1</sup> .....            |  |  |  |                         | X463         |        | X493  |        | X523     |        | X553         |        | X583      |  | X613 |  | X643 |  | X673 |  | X703 |  | X733 |  | 3.b.    |
| c. With nonreporting financial institutions, of which: ..... |  |  |  |                         | X464         |        | X494  |        | X524     |        | X554         |        | X584      |  | X614 |  | X644 |  | X674 |  | X704 |  | X734 |  | 3.c.    |
| (1) Banks and securities firms .....                         |  |  |  |                         | X465         |        | X495  |        | X525     |        | X555         |        | X585      |  | X615 |  | X645 |  | X675 |  | X705 |  | X735 |  | 3.c.(1) |
| (2) Insurance firms .....                                    |  |  |  |                         | X466         |        | X496  |        | X526     |        | X556         |        | X586      |  | X616 |  | X646 |  | X676 |  | X706 |  | X736 |  | 3.c.(2) |
| (3) Special purpose vehicles (SPVs) .....                    |  |  |  |                         | X467         |        | X497  |        | X527     |        | X557         |        | X587      |  | X617 |  | X647 |  | X677 |  | X707 |  | X737 |  | 3.c.(3) |
| (4) Hedge funds .....  |  |  |  |                         | X468         |        | X498  |        | X528     |        | X558         |        | X588      |  | X618 |  | X648 |  | X678 |  | X708 |  | X738 |  | 3.c.(4) |
| (5) Other .....  |  |  |  |                         | X469         |        | X499  |        | X529     |        | X559         |        | X589      |  | X619 |  | X649 |  | X679 |  | X709 |  | X739 |  | 3.c.(5) |
| d. With nonfinancial .....                                   |  |  |  |                         | X470         |        | X500  |        | X530     |        | X560         |        | X590      |  | X620 |  | X650 |  | X680 |  | X710 |  | X740 |  | 3.d.    |

1. A list of central counterparties is provided in Annex V.



| U.S. Dollar Amounts in Millions                        |  |  |  | Country<br>Code<br>Name | (A)<br>Total |      | (B)<br>Contracts involving reference entities that are: |                    |        |                       |        |                            |        |                     |        |      |      |  |      |  |      |  |      |  |      |  |      |  |
|--|--|--|--|-------------------------|--------------|------|---|--------------------|--------|-----------------------|--------|----------------------------|--------|---------------------|--------|------|------|--|------|--|------|--|------|--|------|--|------|--|
|  |  |  |  | Sovereigns              |              |      |   | Financial<br>firms |        | Nonfinancial<br>firms |        | Asset-backed<br>securities |        | Multiple<br>sectors |        |      |      |  |      |  |      |  |      |  |      |  |      |  |
|  |  |  |  | DERV<br>T350            | Bought       | Sold | Bought  | Sold               | Bought | Sold                  | Bought | Sold                       | Bought | Sold                | Bought | Sold |      |  |      |  |      |  |      |  |      |  |      |  |
| <b>Instruments</b>                                     |  |  |  |                         |              |      |   |                    |        |                       |        |                            |        |                     |        |      |      |  |      |  |      |  |      |  |      |  |      |  |
| 1. All Contracts .....                                 |  |  |  |                         | X741         |      | X771  |                    | X801   |                       | X831   |                            | X861   |                     | X891   |      | X921 |  | X951 |  | X981 |  | Y002 |  | Y022 |  | Y042 |  |
| a. With reporting dealers .....                        |  |  |  |                         | X742         |      | X772  |                    | X802   |                       | X832   |                            | X862   |                     | X892   |      | X922 |  | X952 |  | X982 |  | Y003 |  | Y023 |  | Y043 |  |
| b. With central counterparties <sup>1</sup> .....      |  |  |  |                         | X743         |      | X773  |                    | X803   |                       | X833   |                            | X863   |                     | X893   |      | X923 |  | X953 |  | X983 |  | Y004 |  | Y024 |  | Y044 |  |
| c. With nonreporting financial institutions, of which: |  |  |  |                         |              |      |   |                    |        |                       |        |                            |        |                     |        |      |      |  |      |  |      |  |      |  |      |  |      |  |
| (1) Banks and securities firms .....                   |  |  |  |                         | X745         |      | X775  |                    | X805   |                       | X835   |                            | X865   |                     | X895   |      | X925 |  | X955 |  | X985 |  | Y006 |  | Y026 |  | Y046 |  |
| (2) Insurance firms .....                              |  |  |  |                         | X746         |      | X776  |                    | X806   |                       | X836   |                            | X866   |                     | X896   |      | X926 |  | X956 |  | X986 |  | Y007 |  | Y027 |  | Y047 |  |
| (3) Special purpose vehicles (SPVs) .....              |  |  |  |                         | X747         |      | X777  |                    | X807   |                       | X837   |                            | X867   |                     | X897   |      | X927 |  | X957 |  | X987 |  | Y008 |  | Y028 |  | Y048 |  |
| (4) Hedge funds .....                                  |  |  |  |                         | X748         |      | X778  |                    | X808   |                       | X838   |                            | X868   |                     | X898   |      | X928 |  | X958 |  | X988 |  | Y009 |  | Y029 |  | Y049 |  |
| (5) Other .....  |  |  |  |                         | X749         |      | X779  |                    | X809   |                       | X839   |                            | X869   |                     | X899   |      | X929 |  | X959 |  | X989 |  | Y010 |  | Y030 |  | Y050 |  |
| d. With nonfinancial .....                             |  |  |  |                         | X750         |      | X780  |                    | X810   |                       | X840   |                            | X870   |                     | X900   |      | X930 |  | X960 |  | X990 |  | Y011 |  | Y031 |  | Y051 |  |
| 2. Single-name Instruments .....                       |  |  |  |                         | X751         |      | X781  |                    | X811   |                       | X841   |                            | X871   |                     | X901   |      | X931 |  | X961 |  |      |  |      |  |      |  |      |  |
| a. With reporting dealers .....                        |  |  |  |                         | X752         |      | X782  |                    | X812   |                       | X842   |                            | X872   |                     | X902   |      | X932 |  | X962 |  |      |  |      |  |      |  |      |  |
| b. With central counterparties <sup>1</sup> .....      |  |  |  |                         | X753         |      | X783  |                    | X813   |                       | X843   |                            | X873   |                     | X903   |      | X933 |  | X963 |  |      |  |      |  |      |  |      |  |
| c. With nonreporting financial institutions, of which: |  |  |  |                         |              |      |   |                    |        |                       |        |                            |        |                     |        |      |      |  |      |  |      |  |      |  |      |  |      |  |
| (1) Banks and securities firms .....                   |  |  |  |                         | X755         |      | X785  |                    | X815   |                       | X845   |                            | X875   |                     | X905   |      | X935 |  | X965 |  |      |  |      |  |      |  |      |  |
| (2) Insurance firms .....                              |  |  |  |                         | X756         |      | X786  |                    | X816   |                       | X846   |                            | X876   |                     | X906   |      | X936 |  | X966 |  |      |  |      |  |      |  |      |  |
| (3) Special purpose vehicles (SPVs) .....              |  |  |  |                         | X757         |      | X787  |                    | X817   |                       | X847   |                            | X877   |                     | X907   |      | X937 |  | X967 |  |      |  |      |  |      |  |      |  |
| (4) Hedge funds .....                                  |  |  |  |                         | X758         |      | X788  |                    | X818   |                       | X848   |                            | X878   |                     | X908   |      | X938 |  | X968 |  |      |  |      |  |      |  |      |  |
| (5) Other .....  |  |  |  |                         | X759         |      | X789  |                    | X819   |                       | X849   |                            | X879   |                     | X909   |      | X939 |  | X969 |  |      |  |      |  |      |  |      |  |
| d. With nonfinancial .....                             |  |  |  |                         | X760         |      | X790  |                    | X820   |                       | X850   |                            | X880   |                     | X910   |      | X940 |  | X970 |  |      |  |      |  |      |  |      |  |
| 3. Multiname Instruments .....                         |  |  |  |                         | X761         |      | X791  |                    | X821   |                       | X851   |                            | X881   |                     | X911   |      | X941 |  | X971 |  |      |  |      |  |      |  |      |  |
| a. With reporting dealers .....                        |  |  |  |                         | X762         |      | X792  |                    | X822   |                       | X852   |                            | X882   |                     | X912   |      | X942 |  | X972 |  |      |  |      |  |      |  |      |  |
| b. With central counterparties <sup>1</sup> .....      |  |  |  |                         | X763         |      | X793  |                    | X823   |                       | X853   |                            | X883   |                     | X913   |      | X943 |  | X973 |  |      |  |      |  |      |  |      |  |
| c. With nonreporting financial institutions, of which: |  |  |  |                         |              |      |   |                    |        |                       |        |                            |        |                     |        |      |      |  |      |  |      |  |      |  |      |  |      |  |
| (1) Banks and securities firms .....                   |  |  |  |                         | X765         |      | X795  |                    | X825   |                       | X855   |                            | X885   |                     | X915   |      | X945 |  | X975 |  |      |  |      |  |      |  |      |  |
| (2) Insurance firms .....                              |  |  |  |                         | X766         |      | X796  |                    | X826   |                       | X856   |                            | X886   |                     | X916   |      | X946 |  | X976 |  |      |  |      |  |      |  |      |  |
| (3) Special purpose vehicles (SPVs) .....              |  |  |  |                         | X767         |      | X797  |                    | X827   |                       | X857   |                            | X887   |                     | X917   |      | X947 |  | X977 |  |      |  |      |  |      |  |      |  |
| (4) Hedge funds .....                                  |  |  |  |                         | X768         |      | X798  |                    | X828   |                       | X858   |                            | X888   |                     | X918   |      | X948 |  | X978 |  |      |  |      |  |      |  |      |  |
| (5) Other .....  |  |  |  |                         | X769         |      | X799  |                    | X829   |                       | X859   |                            | X889   |                     | X919   |      | X949 |  | X979 |  |      |  |      |  |      |  |      |  |
| d. With nonfinancial .....                             |  |  |  |                         | X770         |      | X800  |                    | X830   |                       | X860   |                            | X890   |                     | X920   |      | X950 |  | X980 |  |      |  |      |  |      |  |      |  |
|  |  |  |  |                         |              |      |   |                    |        |                       |        |                            |        |                     |        |      |      |  |      |  |      |  |      |  |      |  |      |  |

Not Reported

Table 4D—Multiname Credit Default Swaps, of which Contracts that are Index Products

Notional Amounts Outstanding

|  | Country<br>Code<br>Name | (A)<br>Total |      | (B)<br>Contracts that are<br>index products |      |      |  |      |  |         |
|--|-------------------------|--------------|------|---|------|------|--|------|--|---------|
|  | DERV<br>T351            | Bought       | Sold | Bought                                      | Sold |      |  |      |  |         |
| U.S. Dollar Amounts in Millions                              |                         |              |      |   |      |      |  |      |  |         |
| Instruments  |                         |              |      |   |      |      |  |      |  |         |
| 1. Multiname Instruments .....                               |                         | Y062         |      | Y072  |      | Y082 |  | Y092 |  | 1.      |
| a. With reporting dealers .....                              |                         | Y063         |      | Y073  |      | Y083 |  | Y093 |  | 1.a.    |
| b. With central counterparties <sup>1</sup> .....            |                         | Y064         |      | Y074  |      | Y084 |  | Y094 |  | 1.b.    |
| c. With nonreporting financial institutions, of which: ..... |                         | Y065         |      | Y075  |      | Y085 |  | Y095 |  | 1.c.    |
| (1) Banks and securities firms .....                         |                         | Y066         |      | Y076  |      | Y086 |  | Y096 |  | 1.c.(1) |
| (2) Insurance firms .....                                    |                         | Y067         |      | Y077  |      | Y087 |  | Y097 |  | 1.c.(2) |
| (3) Special purpose vehicles (SPVs) .....                    |                         | Y068         |      | Y078  |      | Y088 |  | Y098 |  | 1.c.(3) |
| (4) Hedge funds .....  |                         | Y069         |      | Y079  |      | Y089 |  | Y099 |  | 1.c.(4) |
| (5) Other .....  |                         | Y070         |      | Y080  |      | Y090 |  | Y100 |  | 1.c.(5) |
| d. With nonfinancial .....                                   |                         | Y071         |      | Y081  |      | Y091 |  | Y101 |  | 1.d.    |

1. A list of central counterparties is provided in Annex V.

Table 4E—Credit Default Swaps by Location of Counterparty

Notional Amounts Outstanding

Aggregated Data

|  |  | Country<br>Code<br>Name | (A)<br>Total |      | Contracts involving counterparties with: |      |                      |      |      |  |      |  |      |  |         |
|--|--|-------------------------|--------------|------|--|------|----------------------|------|------|--|------|--|------|--|---------|
|  |  | DERV<br>T352            |              |      | (B)<br>Reporting Dealers                 |      | (B)<br>Non-Reporters |      |      |  |      |  |      |  |         |
|  |  |                         | Bought       | Sold | Bought                                   | Sold | Bought               | Sold |      |  |      |  |      |  |         |
| U.S. Dollar Amounts in Millions                |  |                         |              |      |  |      |                      |      |      |  |      |  |      |  |         |
| Instruments                                    |  |                         |              |      |  |      |                      |      |      |  |      |  |      |  |         |
| 1. All Contracts .....                         |  |                         | Y102         |      | Y109                                     |      | Y116                 |      | Y123 |  | Y130 |  | Y137 |  | 1.      |
| a. With all counterparties in:                 |  |                         | 1.a.         |      |  |      |                      |      |      |  |      |  |      |  |         |
| (1) United States .....                        |  |                         | Y103         |      | Y110                                     |      | Y117                 |      | Y124 |  | Y131 |  | Y138 |  | 1.a.(1) |
| (2) Japan .....                                |  |                         | Y104         |      | Y111                                     |      | Y118                 |      | Y125 |  | Y132 |  | Y139 |  | 1.a.(2) |
| (3) Western Europe <sup>1</sup> .....          |  |                         | Y105         |      | Y112                                     |      | Y119                 |      | Y126 |  | Y133 |  | Y140 |  | 1.a.(3) |
| (4) Latin America .....                        |  |                         | Y106         |      | Y113                                     |      | Y120                 |      | Y127 |  | Y134 |  | Y141 |  | 1.a.(4) |
| (5) Other Asian countries (except Japan) ..... |  |                         | Y107         |      | Y114                                     |      | Y121                 |      | Y128 |  | Y135 |  | Y142 |  | 1.a.(5) |
| (6) All other countries .....                  |  |                         | Y108         |      | Y115                                     |      | Y122                 |      | Y129 |  | Y136 |  | Y143 |  | 1.a.(6) |

1. Western Europe consists of Austria, Belgium, Denmark, Finland, France, Germany, Greece, Ireland, Italy, Luxembourg, the Netherlands, Portugal, Spain, Sweden, Switzerland, and the United Kingdom. Further details on the region of counterparty are provided in Annex IV.

Table 4F—Credit Default Swaps

Gross Positive and Negative Fair Values

|  |  | Country<br>Code<br>Name | Gross<br>positive<br>fair values |  | Gross<br>negative<br>fair values |         |
|--|--|-------------------------|----------------------------------|--|----------------------------------|---------|
|  |  | DERV<br>T353            |                                  |  |                                  |         |
| U.S. Dollar Amounts in Millions                              |  |                         |                                  |  |                                  |         |
| Instruments  |  |                         |                                  |  |                                  |         |
| 1. All Contracts .....                                       |  |                         | Y144                             |  | Y174                             | 1.      |
| a. With reporting dealers .....                              |  |                         | Y145                             |  | Y175                             | 1.a.    |
| b. With central counterparties <sup>1</sup> .....            |  |                         | Y146                             |  | Y176                             | 1.b.    |
| c. With nonreporting financial institutions, of which: ..... |  |                         | Y147                             |  | Y177                             | 1.c.    |
| (1) Banks and securities firms .....                         |  |                         | Y148                             |  | Y178                             | 1.c.(1) |
| (2) Insurance firms .....                                    |  |                         | Y149                             |  | Y179                             | 1.c.(2) |
| (3) Special purpose vehicles (SPVs) .....                    |  |                         | Y150                             |  | Y180                             | 1.c.(3) |
| (4) Hedge funds .....  |  |                         | Y151                             |  | Y181                             | 1.c.(4) |
| (5) Other .....  |  |                         | Y152                             |  | Y182                             | 1.c.(5) |
| d. With nonfinancial .....                                   |  |                         | Y153                             |  | Y183                             | 1.d.    |
| 2. Single-name Instruments .....                             |  |                         | Y154                             |  | Y184                             | 2.      |
| a. With reporting dealers .....                              |  |                         | Y155                             |  | Y185                             | 2.a.    |
| b. With central counterparties <sup>1</sup> .....            |  |                         | Y156                             |  | Y186                             | 2.b.    |
| c. With nonreporting financial institutions, of which: ..... |  |                         | Y157                             |  | Y187                             | 2.c.    |
| (1) Banks and securities firms .....                         |  |                         | Y158                             |  | Y188                             | 2.c.(1) |
| (2) Insurance firms .....                                    |  |                         | Y159                             |  | Y189                             | 2.c.(2) |
| (3) Special purpose vehicles (SPVs) .....                    |  |                         | Y160                             |  | Y190                             | 2.c.(3) |
| (4) Hedge funds .....  |  |                         | Y161                             |  | Y191                             | 2.c.(4) |
| (5) Other .....  |  |                         | Y162                             |  | Y192                             | 2.c.(5) |
| d. With nonfinancial .....                                   |  |                         | Y163                             |  | Y193                             | 2.d.    |
| 3. Multiname Instruments .....                               |  |                         | Y164                             |  | Y194                             | 3.      |
| a. With reporting dealers .....                              |  |                         | Y165                             |  | Y195                             | 3.a.    |
| b. With central counterparties <sup>1</sup> .....            |  |                         | Y166                             |  | Y196                             | 3.b.    |
| c. With nonreporting financial institutions, of which: ..... |  |                         | Y167                             |  | Y197                             | 3.c.    |
| (1) Banks and securities firms .....                         |  |                         | Y168                             |  | Y198                             | 3.c.(1) |
| (2) Insurance firms .....                                    |  |                         | Y169                             |  | Y199                             | 3.c.(2) |
| (3) Special purpose vehicles (SPVs) .....                    |  |                         | Y170                             |  | Y200                             | 3.c.(3) |
| (4) Hedge funds .....  |  |                         | Y171                             |  | Y201                             | 3.c.(4) |
| (5) Other .....  |  |                         | Y172                             |  | Y202                             | 3.c.(5) |
| d. With nonfinancial .....                                   |  |                         | Y173                             |  | Y203                             | 3.d.    |

1. A list of central counterparties is provided in Annex V.

Table 4G—Counterparty Credit Exposure from Credit Default Swaps

Net Positive and Net Negative Fair Values<sup>1</sup>

|  | Country<br>Code<br>Name | U.S. Dollar Amounts in Millions | Claims | Liabilities |      |  |         |
|--|-------------------------|---------------------------------|--------|-------------|------|--|---------|
|  | DERV<br>T354            |                                 |        |             |      |  |         |
| <b>Instruments</b>   |                         |                                 |        |             |      |  |         |
| 1. All Contracts .....                                       |                         |                                 | Y204   |             | Y214 |  | 1.      |
| a. With reporting dealers .....                              |                         |                                 | Y205   |             | Y215 |  | 1.a.    |
| b. With central counterparties <sup>2</sup> .....            |                         |                                 | Y206   |             | Y216 |  | 1.b.    |
| c. With nonreporting financial institutions, of which: ..... |                         |                                 | Y207   |             | Y217 |  | 1.c.    |
| (1) Banks and securities firms .....                         |                         |                                 | Y208   |             | Y218 |  | 1.c.(1) |
| (2) Insurance firms .....                                    |                         |                                 | Y209   |             | Y219 |  | 1.c.(2) |
| (3) Special purpose vehicles (SPVs) .....                    |                         |                                 | Y210   |             | Y220 |  | 1.c.(3) |
| (4) Hedge funds .....  |                         |                                 | Y211   |             | Y221 |  | 1.c.(4) |
| (5) Other .....  |                         |                                 | Y212   |             | Y222 |  | 1.c.(5) |
| d. With nonfinancial .....                                   |                         |                                 | Y213   |             | Y223 |  | 1.d.    |

1. CDS contracts should be netted in accordance with FIN 39, but only against other CDS contracts.  
2. A list of central counterparties is provided in Annex V.

Table 4H—Synthetic Collateralized Debt Obligations

Notional Amounts Outstanding

|   | Country<br>Code<br>Name | U.S. Dollar Amounts in Millions |  | Bought | Sold |    |
|---|-------------------------|---------------------------------|--|--------|------|----|
|   |                         |                                 |  |        |      |    |
| 1. All Synthetic Collateralized Debt Obligations (CDOs) ..... |                         |                                 |  | Y224   | Y225 | 1. |

Table 5—Notional Amounts of OTC Derivatives Contracts by Remaining Maturity

| U.S. Dollar Amounts in Millions           | Country<br>Code<br>Name | Forwards and swaps  |  |                    | Bought options      |  |                    | Sold options        |  |                    | Total               |  |                    |      |
|---|-------------------------|---------------------|--|--------------------|---------------------|--|--------------------|---------------------|--|--------------------|---------------------|--|--------------------|------|
|   | DERV<br>T356            | One year<br>or less | Over<br>one year,<br>through<br>five years | Over<br>five years | One year<br>or less | Over<br>one year,<br>through<br>five years | Over<br>five years | One year<br>or less | Over<br>one year,<br>through<br>five years | Over<br>five years | One year<br>or less | Over<br>one year,<br>through<br>five years | Over<br>five years |      |
|   |                         |                     |  |                    |                     |  |                    |                     |  |                    |                     |  |                    |      |
| 1. Forwards Exchange Contracts .....      |                         | Y226                | Y238                                       | Y250               | Y262                | Y274                                       | Y286               | Y298                | Y310                                       | Y322               | Y334                | Y346                                       | Y358               | 1.   |
| a. With reporting dealers .....           |                         | Y227                | Y239                                       | Y251               | Y263                | Y275                                       | Y287               | Y299                | Y311                                       | Y323               | Y335                | Y347                                       | Y359               | 1.a. |
| b. With other financial institutions..... |                         | Y228                | Y240                                       | Y252               | Y264                | Y276                                       | Y288               | Y300                | Y312                                       | Y324               | Y336                | Y348                                       | Y360               | 1.b. |
| c. With nonfinancial customers.....       |                         | Y229                | Y241                                       | Y253               | Y265                | Y277                                       | Y289               | Y301                | Y313                                       | Y325               | Y337                | Y349                                       | Y361               | 1.c. |
| 2. Interest Rate Contracts .....          |                         | Y230                | Y242                                       | Y254               | Y266                | Y278                                       | Y290               | Y302                | Y314                                       | Y326               | Y338                | Y350                                       | Y362               | 2.   |
| a. With reporting dealers .....           |                         | Y231                | Y243                                       | Y255               | Y267                | Y279                                       | Y291               | Y303                | Y315                                       | Y327               | Y339                | Y351                                       | Y363               | 2.a. |
| b. With other financial institutions..... |                         | Y232                | Y244                                       | Y256               | Y268                | Y280                                       | Y292               | Y304                | Y316                                       | Y328               | Y340                | Y352                                       | Y364               | 2.b. |
| c. With nonfinancial customers.....       |                         | Y233                | Y245                                       | Y257               | Y269                | Y281                                       | Y293               | Y305                | Y317                                       | Y329               | Y341                | Y353                                       | Y365               | 2.c. |
| 3. Equity Contracts .....                 |                         | Y234                | Y246                                       | Y258               | Y270                | Y282                                       | Y294               | Y306                | Y318                                       | Y330               | Y342                | Y354                                       | Y366               | 3.   |
| a. With reporting dealers .....           |                         | Y235                | Y247                                       | Y259               | Y271                | Y283                                       | Y295               | Y307                | Y319                                       | Y331               | Y343                | Y355                                       | Y367               | 3.a. |
| b. With other financial institutions..... |                         | Y236                | Y248                                       | Y260               | Y272                | Y284                                       | Y296               | Y308                | Y320                                       | Y332               | Y344                | Y356                                       | Y368               | 3.b. |
| c. With nonfinancial customers.....       |                         | Y237                | Y249                                       | Y261               | Y273                | Y285                                       | Y297               | Y309                | Y321                                       | Y333               | Y345                | Y357                                       | Y369               | 3.c. |

Table 6—Credit Exposures and Liabilities Arising from OTC Derivatives Contracts

| U.S. Dollar Amounts in Millions              | Country<br>Code<br>Name | Credit<br>Exposures | Liabilities |  |      |
|--|-------------------------|---------------------|-------------|--|------|
|  | DERV<br>T357            |                     |             |  |      |
| 1. Gross positive/negative fair value .....  | Y370                    |                     | Y374        |  | 1.   |
| a. With reporting dealers .....              | Y371                    |                     | Y375        |  | 1.a. |
| 2. Fair value after netting agreements ..... | Y372                    |                     | Y376        |  | 2.   |
| a. With reporting dealers .....              | Y373                    |                     | Y377        |  | 2.a. |