

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.**

This report is authorized by law (12 U.S.C. §§ 225a and 263). Your voluntary cooperation in submitting this report is needed to make the results comprehensive, accurate, and timely. The Federal Reserve System

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

| Country Code Name                    | (A) Total FX contracts | Contracts involving the following currencies (report both sides): |      |      |      |      |      |      |      |  |      |      |      |      |      |      |      |  | (D) Total FX contracts including gold |
|--------------------------------------|------------------------|---|------|------|------|------|------|------|------|--|------|------|------|------|------|------|------|--|---------------------------------------|
|                                      |                        | (B)   |      |      |      |      |      |      |      | (C) Additional currencies in which the reporter has a material amount of contracts outstanding |      |      |      |      |      |      |      |  |                                       |
|                                      |                        | USD   | EUR  | JPY  | GBP  | CHF  | CAD  | SEK  | DKK  | AUD  | HKD  | IDR  | MXN  | NZD  | SGD  | THB  |      |  |                                       |
| DERV T339                            | T147                   | T148  | T149 | T150 | T151 | T152 | T153 | T154 | T155 | T156   | T157 | T158 | T159 | T160 | T161 | T162 | T333 |  |                                       |
| U.S. Dollar Amounts in Millions      |                        |   |      |      |      |      |      |      |      |  |      |      |      |      |      |      |      |  |                                       |
| <b>OTC Contracts</b>                 | 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 |  | 1.                                    |
| a. With reporting dealers            | H413                   | H499  | H585 | H671 | H757 | H843 | H929 | P021 | S698 | S784   | S870 | S956 | U043 | U129 | U215 | U301 |      |  | 1.a.                                  |
| b. With central counterparties       | FE59                   | FE60  | FE61 | FE62 | FE63 | FE64 | FE65 | FE66 | FE67 | FE68   | FE69 | FE70 | FE71 | FE72 | FE73 | FE74 |      |  | 1.b.                                  |
| c. With other financial institutions | H414                   | H500  | H586 | H672 | H758 | H844 | H930 | P022 | S699 | S785   | S871 | S957 | U044 | U130 | U216 | U302 |      |  | 1.c.                                  |
| d. With nonfinancial customers       | H415                   | H501  | H587 | H673 | H759 | H845 | H931 | P023 | S700 | S786   | S872 | S958 | U045 | U131 | U217 | U303 |      |  | 1.d.                                  |
| 2. Currency Swaps                    | H416                   | H502  | H588 | H674 | H760 | H846 | H932 | P024 | S701 | S787   | S873 | S959 | U046 | U132 | U218 | U304 | W968 |  | 2.                                    |
| a. With reporting dealers            | H417                   | H503  | H589 | H675 | H761 | H847 | H933 | P025 | S702 | S788   | S874 | S960 | U047 | U133 | U219 | U305 |      |  | 2.a.                                  |
| b. With central counterparties       | FE90                   | FE91  | FE92 | FE93 | FE94 | FE95 | FE96 | FE97 | FE98 | FE99   | FF00 | FF01 | FF02 | FF03 | FF04 | FF05 |      |  | 2.b.                                  |
| c. With other financial institutions | H418                   | H504  | H590 | H676 | H762 | H848 | H934 | P026 | S703 | S789   | S875 | S961 | U048 | U134 | U220 | U306 |      |  | 2.c.                                  |
| d. With nonfinancial customers       | H419                   | H505  | H591 | H677 | H763 | H849 | H935 | P027 | S704 | S790   | S876 | S962 | U049 | U135 | U221 | U307 |      |  | 2.d.                                  |
| 3. Bought Options                    | H420                   | H506  | H592 | H678 | H764 | H850 | H936 | P028 | S705 | S791   | S877 | S963 | U050 | U136 | U222 | U308 | W969 |  | 3.                                    |
| a. With reporting dealers            | H421                   | H507  | H593 | H679 | H765 | H851 | H937 | P029 | S706 | S792   | S878 | S964 | U051 | U137 | U223 | U309 |      |  | 3.a.                                  |
| b. With central counterparties       | FF21                   | FF22  | FF23 | FF24 | FF25 | FF26 | FF27 | FF28 | FF29 | FF30   | FF31 | FF32 | FF33 | FF34 | FF35 | FF36 |      |  | 3.b.                                  |
| c. With other financial institutions | H422                   | H508  | H594 | H680 | H766 | H852 | H938 | P030 | S707 | S793   | S879 | S965 | U052 | U138 | U224 | U310 |      |  | 3.c.                                  |
| d. With nonfinancial customers       | H423                   | H509  | H595 | H681 | H767 | H853 | H939 | P031 | S708 | S794   | S880 | S966 | U053 | U139 | U225 | U311 |      |  | 3.d.                                  |

Public reporting burden for this information collection is estimated to be 236 hours per response, including time to gather and maintain data in the proper form, to review instructions and to complete the information collection. Send comments regarding this burden estimate to: Secretary, Board of Governors of the Federal Reserve System, 20th and C Streets, NW, Washington, DC 20551; and to the Office of Management and Budget, Paperwork Reduction Project, (7100-0285), Washington, DC 20503.

**Table 1A—Foreign Exchange and Gold Contracts—Continued**

Notional Amounts Outstanding

| Country Code Name                          | (A)<br>Total FX contracts | Contracts involving the following currencies (report both sides): |      |      |      |      |      |      |      |   |      |      |      |      |      |      |      | (D)<br>Total FX contracts including gold |
|--|---------------------------|---|------|------|------|------|------|------|------|---|------|------|------|------|------|------|------|--|
|  |                           | (B)   |      |      |      |      |      |      |      | (C)<br>Additional currencies in which the reporter has a material amount of contracts outstanding |      |      |      |      |      |      |      |  |
|  |                           | USD   | EUR  | JPY  | GBP  | CHF  | CAD  | SEK  | DKK  | AUD   | HKD  | IDR  | MXN  | NZD  | SGD  | THB  |      |  |
| DERV T339                                  | T147                      | T148  | T149 | T150 | T151 | T152 | T153 | T154 | T155 | T156  | T157 | T158 | T159 | T160 | T161 | T162 | T333 |  |
| U.S. Dollar Amounts in Millions            |                           |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |      |  |
| 4. Sold Options .....                      | H424                      | H510  | H596 | H682 | H768 | H854 | H940 | P032 | S709 | S795  | S881 | S967 | U054 | U140 | U226 | U312 | W970 | 4.                                       |
| a. With reporting dealers .....            | H425                      | H511  | H597 | H683 | H769 | H855 | H941 | P033 | S710 | S796  | S882 | S968 | U055 | U141 | U227 | U313 |      | 4.a.                                     |
| b. With central counterparties .....       | FF52                      | FF53  | FF54 | FF55 | FF56 | FF57 | FF58 | FF59 | FF60 | FF61  | FF62 | FF63 | FF64 | FF65 | FF66 | FF67 |      | 4.b.                                     |
| c. With other financial institutions ..... | H426                      | H512  | H598 | H684 | H770 | H856 | H942 | P034 | S711 | S797  | S883 | S969 | U056 | U142 | U228 | U314 |      | 4.c.                                     |
| d. With nonfinancial customers .....       | H427                      | H513  | H599 | H685 | H771 | H857 | H943 | P035 | S712 | S798  | S884 | S970 | U057 | U143 | U229 | U315 |      | 4.d.                                     |

**Table 1B—Foreign Exchange and Gold Contracts**

Gross Positive Fair Values

| Country Code Name                          | (A)<br>Total FX contracts | Contracts involving the following currencies (report both sides): |      |      |      |      |      |      |      |   |      |      |      |      |      |      |      | (D)<br>Total FX contracts including gold |
|--|---------------------------|---|------|------|------|------|------|------|------|---|------|------|------|------|------|------|------|--|
|  |                           | (B)   |      |      |      |      |      |      |      | (C)<br>Additional currencies in which the reporter has a material amount of contracts outstanding |      |      |      |      |      |      |      |  |
|  |                           | USD   | EUR  | JPY  | GBP  | CHF  | CAD  | SEK  | DKK  | AUD   | HKD  | IDR  | MXN  | NZD  | SGD  | THB  |      |  |
| DERV T340                                  | T178                      | T179  | T180 | T181 | T182 | T183 | T184 | T185 | T186 | T187  | T188 | T189 | T190 | T191 | T192 | T193 | T334 |  |
| U.S. Dollar Amounts in Millions            |                           |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |      |  |
| <b>OTC Contracts</b> .....                 | 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 central counterparties .....       | FF83                      | FF84  | FF85 | FF86 | FF87 | FF88 | FF89 | FF90 | FF91 | FF92  | FF93 | FF94 | FF95 | FF96 | FF97 | FF98 |      | 1.b.                                     |
| c. With other financial institutions ..... | H431                      | H517  | H603 | H689 | H775 | H861 | H947 | P039 | S716 | S802  | S888 | S974 | U061 | U147 | U233 | U319 |      | 1.c.                                     |
| d. With nonfinancial customers .....       | H432                      | H518  | H604 | H690 | H776 | H862 | H948 | P040 | S717 | S803  | S889 | S975 | U062 | U148 | U234 | U320 |      | 1.d.                                     |
| 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 central counterparties .....       | FG14                      | FG15  | FG16 | FG17 | FG18 | FG19 | FG20 | FG21 | FG22 | FG23  | FG24 | FG25 | FG26 | FG27 | FG28 | FG29 |      | 2.b.                                     |
| c. With other financial institutions ..... | H435                      | H521  | H607 | H693 | H779 | H865 | H951 | P043 | S720 | S806  | S892 | S978 | U065 | U151 | U237 | U323 |      | 2.c.                                     |
| d. With nonfinancial customers .....       | H436                      | H522  | H608 | H694 | H780 | H866 | H952 | P044 | S721 | S807  | S893 | S979 | U066 | U152 | U238 | U324 |      | 2.d.                                     |
| 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 central counterparties .....       | FG45                      | FG46  | FG47 | FG48 | FG49 | FG50 | FG51 | FG52 | FG53 | FG54  | FG55 | FG56 | FG57 | FG58 | FG59 | FG60 |      | 3.b.                                     |
| c. With other financial institutions ..... | H439                      | H525  | H611 | H697 | H783 | H869 | H955 | P047 | S724 | S810  | S896 | S982 | U069 | U155 | U241 | U327 |      | 3.c.                                     |
| d. With nonfinancial customers .....       | H440                      | H526  | H612 | H698 | H784 | H870 | H956 | P048 | S725 | S811  | S897 | S983 | U070 | U156 | U242 | U328 |      | 3.d.                                     |

**Table 1B—Foreign Exchange and Gold Contracts—Continued**

Gross Positive Fair Values

|                                      | Country Code Name | (A)<br>Total FX contracts | Contracts involving the following currencies (report both sides): |      |      |      |      |      |      |      |   |      |      |      |      |      |      | (D)<br>Total FX contracts including gold |  |
|--------------------------------------|-------------------|---------------------------|---|------|------|------|------|------|------|------|---|------|------|------|------|------|------|--|--|
|                                      |                   |                           | (B)   |      |      |      |      |      |      |      | (C)<br>Additional currencies in which the reporter has a material amount of contracts outstanding |      |      |      |      |      |      |  |  |
| DERV                                 |                   |                           | USD   | EUR  | JPY  | GBP  | CHF  | CAD  | SEK  | DKK  | AUD   | HKD  | IDR  | MXN  | NZD  | SGD  | THB  |  |  |
| T340                                 | T178              |                           | T179  | T180 | T181 | T182 | T183 | T184 | T185 | T186 | T187  | T188 | T189 | T190 | T191 | T192 | T193 | T334                                     |  |
| U.S. Dollar Amounts in Millions      |                   |                           |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |  |
| 4. Sold Options                      |                   |                           |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |  |
| a. With reporting dealers            |                   |                           |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |  |
| b. With central counterparties       |                   |                           |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |  |
| c. With other financial institutions |                   |                           |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |  |
| d. With nonfinancial customers       |                   |                           |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |  |

4.  
4.a.  
4.b.  
4.c.  
4.d.

**Table 1C—Foreign Exchange and Gold Contracts**

Gross Negative Fair Values

|                                      | Country Code Name | (A)<br>Total FX contracts | Contracts involving the following currencies (report both sides): |      |      |      |      |      |      |      |   |      |      |      |      |      |      | (D)<br>Total FX contracts including gold |
|--------------------------------------|-------------------|---------------------------|---|------|------|------|------|------|------|------|---|------|------|------|------|------|------|--|
|                                      |                   |                           | (B)   |      |      |      |      |      |      |      | (C)<br>Additional currencies in which the reporter has a material amount of contracts outstanding |      |      |      |      |      |      |  |
| DERV                                 |                   |                           | USD   | EUR  | JPY  | GBP  | CHF  | CAD  | SEK  | DKK  | AUD   | HKD  | IDR  | MXN  | NZD  | SGD  | THB  |  |
| T341                                 | T209              |                           | T210  | T211 | T212 | T213 | T214 | T215 | T216 | T217 | T218  | T219 | T220 | T221 | T222 | T223 | T224 | T335                                     |
| U.S. Dollar Amounts in Millions      |                   |                           |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |
| <b>OTC Contracts</b>                 | 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 central counterparties       | FG76              |                           | FG77  | FG78 | FG79 | FG80 | FG81 | FG82 | FG83 | FG84 | FG85  | FG86 | FG87 | FG88 | FG89 | FG90 | FG91 |  |
| c. With other financial institutions | H444              |                           | H530  | H616 | H702 | H788 | H874 | H960 | P052 | S729 | S815  | S901 | S987 | U074 | U160 | U246 | U332 |  |
| d. 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 central counterparties       | FH07              |                           | FH08  | FH09 | FH10 | FH11 | FH12 | FH13 | FH14 | FH15 | FH16  | FH17 | FH18 | FH19 | FH20 | FH21 | FH22 |  |
| c. With other financial institutions | H448              |                           | H534  | H620 | H706 | H792 | H878 | H964 | P056 | S733 | S819  | S905 | S991 | U078 | U164 | U250 | U336 |  |
| d. With nonfinancial customers       | H449              |                           | H535  | H621 | H707 | H793 | H879 | H965 | P057 | S734 | S820  | S906 | S992 | U079 | U165 | U251 | U337 |  |
| 3. Bought Options                    |                   |                           |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |
| a. With reporting dealers            |                   |                           |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |
| b. With central counterparties       |                   |                           |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |
| c. With other financial institutions |                   |                           |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |
| d. With nonfinancial customers       |                   |                           |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |

1.  
1.a.  
1.b.  
1.c.  
1.d.  
2.  
2.a.  
2.b.  
2.c.  
2.d.  
3.  
3.a.  
3.b.  
3.c.  
3.d.

**Table 1C—Foreign Exchange and Gold Contracts—Continued**

Gross Negative Fair Values

| Country Code Name                          | (A)<br>Total FX contracts | Contracts involving the following currencies (report both sides): |      |      |      |      |      |      |      |      |      |   |      |      |      |      |      |      | (D)<br>Total FX contracts including gold |
|--|---------------------------|---|------|------|------|------|------|------|------|------|------|---|------|------|------|------|------|------|--|
|  |                           | (B)   |      |      |      |      |      |      |      |      |      | (C)<br>Additional currencies in which the reporter has a material amount of contracts outstanding |      |      |      |      |      |      |  |
|  |                           | USD   | EUR  | JPY  | GBP  | CHF  | CAD  | SEK  | DKK  | AUD  | HKD  | IDR   | MXN  | NZD  | SGD  | THB  |      |      |  |
| DERV T341                                  | T209                      | T210  | T211 | T212 | T213 | T214 | T215 | T216 | T217 | T218 | T219 | T220  | T221 | T222 | T223 | T224 | T335 |      |  |
| U.S. Dollar Amounts in Millions            |                           |   |      |      |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |
| 4. Sold Options .....                      | H450                      | H536  | H622 | H708 | H794 | H880 | H966 | P058 | S735 | S821 | S907 | S993  | U080 | U166 | U252 | U338 |      | 4.   |  |
| a. With reporting dealers .....            | H451                      | H537  | H623 | H709 | H795 | H881 | H967 | P059 | S736 | S822 | S908 | S994  | U081 | U167 | U253 | U339 |      | 4.a. |  |
| b. With central counterparties .....       | FH38                      | FH39  | FH40 | FH41 | FH42 | FH43 | FH44 | FH45 | FH46 | FH47 | FH48 | FH49  | FH50 | FH51 | FH52 | FH53 |      | 4.b. |  |
| c. With other financial institutions ..... | H452                      | H538  | H624 | H710 | H796 | H882 | H968 | P060 | S737 | S823 | S909 | S995  | U082 | U168 | U254 | U340 |      | 4.c. |  |
| d. With nonfinancial customers .....       | H453                      | H539  | H625 | H711 | H797 | H883 | H969 | P061 | S738 | S824 | S910 | S996  | U083 | U169 | U255 | U341 |      | 4.d. |  |

**Table 2A—Single-Currency Interest Rate Contracts**

Notional Amounts Outstanding

| Country Code Name                            | (A)<br>Total interest rate contracts | Contracts involving interest rates of the following currencies: |      |      |      |      |      |      |      |      |      |   |      |      |      |      |  |      |
|--|--------------------------------------|---|------|------|------|------|------|------|------|------|------|---|------|------|------|------|--|------|
|  |                                      | (B)   |      |      |      |      |      |      |      |      |      | (C)<br>Additional currencies in which the reporter has a material amount of contracts outstanding |      |      |      |      |  |      |
|  |                                      | USD   | EUR  | JPY  | GBP  | CHF  | CAD  | SEK  | DKK  | AUD  | HKD  | IDR   | MXN  | NZD  | SGD  | THB  |  |      |
| DERV T342                                    | T240                                 | T241  | T242 | T243 | T244 | T245 | T246 | T247 | T248 | T249 | T250 | T251  | T252 | T253 | T254 | T255 |  |      |
| U.S. Dollar Amounts in Millions              |                                      |   |      |      |      |      |      |      |      |      |      |   |      |      |      |      |  |      |
| <b>OTC Contracts</b> .....                   | 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 central counterparties .....         | FH69                                 | FH70  | FH71 | FH72 | FH73 | FH74 | FH75 | FH76 | FH77 | FH78 | FH79 | FH80  | FH81 | FH82 | FH83 | FH84 |  | 1.b. |
| c. With other financial institutions .....   | H457                                 | H543  | H629 | H715 | H801 | H887 | H973 | P065 | S742 | S828 | S914 | T001  | U087 | U173 | U259 | U345 |  | 1.c. |
| d. With nonfinancial customers .....         | H458                                 | H544  | H630 | H716 | H802 | H888 | H974 | P066 | S743 | S829 | S915 | T002  | U088 | U174 | U260 | U346 |  | 1.d. |
| 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 central counterparties .....         | FJ00                                 | FJ01  | FJ02 | FJ03 | FJ04 | FJ05 | FJ06 | FJ07 | FJ08 | FJ09 | FJ10 | FJ11  | FJ12 | FJ13 | FJ14 | FJ15 |  | 2.b. |
| c. With other financial institutions .....   | H461                                 | H547  | H633 | H719 | H805 | H891 | H977 | P069 | S746 | S832 | S918 | T005  | U091 | U177 | U263 | U349 |  | 2.c. |
| d. With nonfinancial customers .....         | H462                                 | H548  | H634 | H720 | H806 | H892 | H978 | P070 | S747 | S833 | S919 | T006  | U092 | U178 | U264 | U350 |  | 2.d. |
| 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 central counterparties .....         | FJ31                                 | FJ32  | FJ33 | FJ34 | FJ35 | FJ36 | FJ37 | FJ38 | FJ39 | FJ40 | FJ41 | FJ42  | FJ43 | FJ44 | FJ45 | FJ46 |  | 3.b. |
| c. With other financial institutions .....   | H465                                 | H551  | H637 | H723 | H809 | H895 | H981 | P073 | S750 | S836 | S922 | U009  | U095 | U181 | U267 | U353 |  | 3.c. |
| d. With nonfinancial customers .....         | H466                                 | H552  | H638 | H724 | H810 | H896 | H982 | P074 | S751 | S837 | S923 | U010  | U096 | U182 | U268 | U354 |  | 3.d. |

**Table 2A—Single-Currency Interest Rate Contracts—Continued**

Notional Amounts Outstanding

|  | Country Code Name | (A)<br>Total interest rate contracts | Contracts involving interest rates of the following currencies: |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |  |
|--|-------------------|--------------------------------------|---|------|------|------|------|------|------|------|---|------|------|------|------|------|------|--|--|
|  |                   |                                      | (B)   |      |      |      |      |      |      |      | (C)<br>Additional currencies in which the reporter has a material amount of contracts outstanding |      |      |      |      |      |      |  |  |
|  |                   |                                      | USD   | EUR  | JPY  | GBP  | CHF  | CAD  | SEK  | DKK  | AUD   | HKD  | IDR  | MXN  | NZD  | SGD  | THB  |  |  |
| DERV T342                                  | T240              | T241                                 | T242  | T243 | T244 | T245 | T246 | T247 | T248 | T249 | T250  | T251 | T252 | T253 | T254 | T255 |      |  |  |
| U.S. Dollar Amounts in Millions            |                   |                                      |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |  |
| 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 central counterparties .....       | FJ62              | FJ63                                 | FJ64  | FJ65 | FJ66 | FJ67 | FJ68 | FJ69 | FJ70 | FJ71 | FJ72  | FJ73 | FJ74 | FJ75 | FJ76 | FJ77 | 4.b. |  |  |
| c. With other financial institutions ..... | H469              | H555                                 | H641  | H727 | H813 | H899 | H985 | P077 | S754 | S840 | S926  | U013 | U099 | U185 | U271 | U357 | 4.c. |  |  |
| d. With nonfinancial customers .....       | H470              | H556                                 | H642  | H728 | H814 | H900 | H986 | P078 | S755 | S841 | S927  | U014 | U100 | U186 | U272 | U358 | 4.d. |  |  |

**Table 2B—Single-Currency Interest Rate Contracts**

Gross Positive Fair Values

|  | Country Code Name | (A)<br>Total interest rate contracts | Contracts involving interest rates of the following currencies: |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |  |
|--|-------------------|--------------------------------------|---|------|------|------|------|------|------|------|---|------|------|------|------|------|------|--|--|
|  |                   |                                      | (B)   |      |      |      |      |      |      |      | (C)<br>Additional currencies in which the reporter has a material amount of contracts outstanding |      |      |      |      |      |      |  |  |
|  |                   |                                      | USD   | EUR  | JPY  | GBP  | CHF  | CAD  | SEK  | DKK  | AUD   | HKD  | IDR  | MXN  | NZD  | SGD  | THB  |  |  |
| DERV T343                                    | T271              | T272                                 | T273  | T274 | T275 | T276 | T277 | T278 | T279 | T280 | T281  | T282 | T283 | T284 | T285 | T286 |      |  |  |
| U.S. Dollar Amounts in Millions              |                   |                                      |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |  |
| <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 | 1.   |  |  |
| a. With reporting dealers .....              | H473              | H559                                 | H645  | H731 | H817 | H903 | H989 | P081 | S758 | S844 | S930  | U017 | U103 | U189 | U275 | U361 | 1.a. |  |  |
| b. With central counterparties .....         | FJ93              | FJ94                                 | FJ95  | FJ96 | FJ97 | FJ98 | FJ99 | FK00 | FK01 | FK02 | FK03  | FK04 | FK05 | FK06 | FK07 | FK08 | 1.b. |  |  |
| c. With other financial institutions .....   | H474              | H560                                 | H646  | H732 | H818 | H904 | H990 | R840 | S759 | S845 | S931  | U018 | U104 | U190 | U276 | U362 | 1.c. |  |  |
| d. With nonfinancial customers .....         | H475              | H561                                 | H647  | H733 | H819 | H905 | H991 | S317 | S760 | S846 | S932  | U019 | U105 | U191 | U277 | U363 | 1.d. |  |  |
| 2. Single-Currency Interest Rate Swaps ..... | H476              | H562                                 | H648  | H734 | H820 | H906 | H992 | S318 | S761 | S847 | S933  | U020 | U106 | U192 | U278 | U364 | 2.   |  |  |
| a. With reporting dealers .....              | H477              | H563                                 | H649  | H735 | H821 | H907 | H993 | S465 | S762 | S848 | S934  | U021 | U107 | U193 | U279 | U365 | 2.a. |  |  |
| b. With central counterparties .....         | FK24              | FK25                                 | FK26  | FK27 | FK28 | FK29 | FK30 | FK31 | FK32 | FK33 | FK34  | FK35 | FK36 | FK37 | FK38 | FK39 | 2.b. |  |  |
| c. With other financial institutions .....   | H478              | H564                                 | H650  | H736 | H822 | H908 | H994 | S538 | S763 | S849 | S935  | U022 | U108 | U194 | U280 | U366 | 2.c. |  |  |
| d. With nonfinancial customers .....         | H479              | H565                                 | H651  | H737 | H823 | H909 | H995 | S553 | S764 | S850 | S936  | U023 | U109 | U195 | U281 | U367 | 2.d. |  |  |
| 3. Bought Options .....                      | H480              | H566                                 | H652  | H738 | H824 | H910 | H996 | S679 | S765 | S851 | S937  | U024 | U110 | U196 | U282 | U368 | 3.   |  |  |
| a. With reporting dealers .....              | H481              | H567                                 | H653  | H739 | H825 | H911 | H997 | S680 | S766 | S852 | S938  | U025 | U111 | U197 | U283 | U369 | 3.a. |  |  |
| b. With central counterparties .....         | FK55              | FK56                                 | FK57  | FK58 | FK59 | FK60 | FK61 | FK62 | FK63 | FK64 | FK65  | FK66 | FK67 | FK68 | FK69 | FK70 | 3.b. |  |  |
| c. With other financial institutions .....   | H482              | H568                                 | H654  | H740 | H826 | H912 | H998 | S681 | S767 | S853 | S939  | U026 | U112 | U198 | U284 | U370 | 3.c. |  |  |
| d. With nonfinancial customers .....         | H483              | H569                                 | H655  | H741 | H827 | H913 | H999 | S682 | S768 | S854 | S940  | U027 | U113 | U199 | U285 | U371 | 3.d. |  |  |

**Table 2B—Single-Currency Interest Rate Contracts—Continued**

Gross Positive Fair Values

| Country Code Name                    | (A)<br>Total interest rate contracts | Contracts involving interest rates of the following currencies: |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |
|--------------------------------------|--------------------------------------|---|------|------|------|------|------|------|------|---|------|------|------|------|------|------|--|
|                                      |                                      | (B)   |      |      |      |      |      |      |      | (C)<br>Additional currencies in which the reporter has a material amount of contracts outstanding |      |      |      |      |      |      |  |
|                                      |                                      | USD   | EUR  | JPY  | GBP  | CHF  | CAD  | SEK  | DKK  | AUD   | HKD  | IDR  | MXN  | NZD  | SGD  | THB  |  |
| DERV T343                            | T271                                 | T272  | T273 | T274 | T275 | T276 | T277 | T278 | T279 | T280  | T281 | T282 | T283 | T284 | T285 | T286 |  |
| U.S. Dollar Amounts in Millions      | H471                                 | H557  | H643 | H729 | H815 | H901 | H987 | P079 | S756 | S842  | S928 | U015 | U101 | U187 | U273 | U359 |  |
| <b>OTC Contracts</b> .....           |                                      |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |
| 4. Sold Options                      |                                      |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |
| a. With reporting dealers            |                                      |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |
| b. With central counterparties       |                                      |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |
| c. With other financial institutions |                                      |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |
| d. With nonfinancial customers       |                                      |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |

4.  
4.a.  
4.b.  
4.c.  
4.d.

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

Gross Negative Fair Values

| Country Code Name                      | (A)<br>Total interest rate contracts | Contracts involving interest rates of the following currencies: |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |
|--|--------------------------------------|---|------|------|------|------|------|------|------|---|------|------|------|------|------|------|--|
|  |                                      | (B)   |      |      |      |      |      |      |      | (C)<br>Additional currencies in which the reporter has a material amount of contracts outstanding |      |      |      |      |      |      |  |
|  |                                      | USD   | EUR  | JPY  | GBP  | CHF  | CAD  | SEK  | DKK  | AUD   | HKD  | IDR  | MXN  | NZD  | SGD  | THB  |  |
| DERV T344                              | T302                                 | T303  | T304 | T305 | T306 | T307 | T308 | T309 | T310 | T311  | T312 | T313 | T314 | T315 | T316 | T317 |  |
| U.S. Dollar Amounts in Millions        | H484                                 | H570  | H656 | H742 | H828 | H914 | P001 | S683 | S769 | S855  | S941 | U028 | U114 | U200 | U286 | U372 |  |
| <b>OTC Contracts</b> .....             | H485                                 | H571  | H657 | H743 | H829 | H915 | P002 | S684 | S770 | S856  | S942 | U029 | U115 | U201 | U287 | U373 |  |
| 1. Forwards and FX Swaps               | H486                                 | H572  | H658 | H744 | H830 | H916 | P003 | S685 | S771 | S857  | S943 | U030 | U116 | U202 | U288 | U374 |  |
| a. With reporting dealers              | FK86                                 | FK87  | FK88 | FK89 | FK90 | FK91 | FK92 | FK93 | FK94 | FK95  | FK96 | FK97 | FK98 | FK99 | FL00 | FL01 |  |
| b. With central counterparties         | H487                                 | H573  | H659 | H745 | H831 | H917 | P004 | S686 | S772 | S858  | S944 | U031 | U117 | U203 | U289 | U375 |  |
| c. With other financial institutions   | H488                                 | H574  | H660 | H746 | H832 | H918 | P010 | S687 | S773 | S859  | S945 | U032 | U118 | U204 | U290 | U376 |  |
| d. With nonfinancial customers         | H489                                 | H575  | H661 | H747 | H833 | H919 | P011 | S688 | S774 | S860  | S946 | U033 | U119 | U205 | U291 | U377 |  |
| 2. Single-Currency Interest Rate Swaps | H490                                 | H576  | H662 | H748 | H834 | H920 | P012 | S689 | S775 | S861  | S947 | U034 | U120 | U206 | U292 | U378 |  |
| a. With reporting dealers              | FL17                                 | FL18  | FL19 | FL20 | FL21 | FL22 | FL23 | FL24 | FL25 | FL26  | FL27 | FL28 | FL29 | FL30 | FL31 | FL32 |  |
| b. With central counterparties         | H491                                 | H577  | H662 | H749 | H835 | H921 | P013 | S690 | S776 | S862  | S948 | U035 | U121 | U207 | U293 | U379 |  |
| c. With other financial institutions   | H492                                 | H578  | H664 | H750 | H836 | H922 | P014 | S691 | S777 | S863  | S949 | U036 | U122 | U208 | U294 | U380 |  |
| d. With nonfinancial customers         |                                      |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |
| 3. Bought Options                      |                                      |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |
| a. With reporting dealers              |                                      |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |
| b. With central counterparties         |                                      |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |
| c. With other financial institutions   |                                      |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |
| d. With nonfinancial customers         |                                      |   |      |      |      |      |      |      |      |   |      |      |      |      |      |      |  |

1.  
1.a.  
1.b.  
1.c.  
1.d.  
2.  
2.a.  
2.b.  
2.c.  
2.d.  
3.  
3.a.  
3.b.  
3.c.  
3.d.

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

Gross Negative Fair Values

|  | Country Code Name | (A)<br>Total interest rate contracts | (C)<br>Additional currencies in which the reporter has a material amount of contracts outstanding |      |      |      |      |      |      |      |      |      |      |      |      |      |      |  |  |
|--|-------------------|--------------------------------------|---|------|------|------|------|------|------|------|------|------|------|------|------|------|------|--|--|
|  |                   |                                      | (B)<br>Contracts involving interest rates of the following currencies:                            |      |      |      |      |      |      |      |      |      |      |      |      |      |      |  |  |
|  |                   |                                      | USD   | EUR  | JPY  | GBP  | CHF  | CAD  | SEK  | DKK  | AUD  | HKD  | IDR  | MXN  | NZD  | SGD  | THB  |  |  |
| DERV T344                                  | T302              | T303                                 | T304  | T305 | T306 | T307 | T308 | T309 | T310 | T311 | T312 | T313 | T314 | T315 | T316 | T317 |      |  |  |
| U.S. Dollar Amounts in Millions            |                   |                                      |   |      |      |      |      |      |      |      |      |      |      |      |      |      |      |  |  |
| 4. Sold Options .....                      | H493              | H579                                 | H665  | H751 | H837 | H923 | P015 | S692 | S778 | S864 | S950 | U037 | U123 | U209 | U295 | U381 | 4.   |  |  |
| a. With reporting dealers .....            | H494              | H580                                 | H666  | H752 | H838 | H924 | P016 | S693 | S779 | S865 | S951 | U038 | U124 | U210 | U296 | U382 | 4.a. |  |  |
| b. With central counterparties .....       | FL48              | FL49                                 | FL50  | FL51 | FL52 | FL53 | FL54 | FL55 | FL56 | FL57 | FL58 | FL59 | FL60 | FL61 | FL62 | FL63 | 4.b. |  |  |
| c. With other financial institutions ..... | H495              | H581                                 | H667  | H753 | H839 | H925 | P017 | S694 | S780 | S866 | S952 | U039 | U125 | U211 | U297 | U383 | 4.c. |  |  |
| d. With nonfinancial customers .....       | H496              | H582                                 | H668  | H754 | H840 | H926 | P018 | S695 | S781 | S867 | S953 | U040 | U126 | U212 | U298 | U384 | 4.d. |  |  |

**Table 3A—Equity and Commodity-Linked Contracts**

Notional Amounts Outstanding

|  | Country Code Name | (A)<br>Total equity-linked contracts | (B)<br>Contracts involving equity markets in the following countries or groups of countries: |       |                                   |               |                       |       | (C)<br>Precious metals (other than gold) | (D)<br>Other commodities |  |
|--|-------------------|--------------------------------------|--|-------|-----------------------------------|---------------|-----------------------|-------|--|--------------------------|--|
|  |                   |                                      | U.S.   | Japan | Europe (excluding Eastern Europe) | Latin America | Other Asian countries | Other |  |                          |  |
|  |                   |                                      | DERV T345  |       |                                   |               |                       |       |  |                          |  |
| U.S. Dollar Amounts in Millions            |                   |                                      |  |       |                                   |               |                       |       |  |                          |  |
| <b>OTC Contracts</b> .....                 | W971              | W984                                 | W997   | X011  | X024                              | X037          | X050                  | X063  | X067                                     |                          |  |
| 1. Forwards and Swaps .....                | W972              | W985                                 | W998   | X012  | X025                              | X038          | X051                  | X064  | X068                                     | 1.                       |  |
| a. With reporting dealers .....            | W973              | W986                                 | W999   | X013  | X026                              | X039          | X052                  |       |  | 1.a.                     |  |
| b. With central counterparties .....       | FL79              | FL80                                 | FL81   | FL82  | FL83                              | FL84          | FL85                  |       |  | 1.b.                     |  |
| c. With other financial institutions ..... | W974              | W987                                 | X001   | X014  | X027                              | X040          | X053                  |       |  | 1.c.                     |  |
| d. With nonfinancial customers .....       | W975              | W988                                 | X002   | X015  | X028                              | X041          | X054                  |       |  | 1.d.                     |  |
| 2. Bought Options .....                    | W976              | W989                                 | X003   | X016  | X029                              | X042          | X055                  | X065  | X069                                     | 2.                       |  |
| a. With reporting dealers .....            | W977              | W990                                 | X004   | X017  | X030                              | X043          | X056                  |       |  | 2.a.                     |  |
| b. With central counterparties .....       | FL86              | FL87                                 | FL88   | FL89  | FL90                              | FL91          | FL92                  |       |  | 2.b.                     |  |
| c. With other financial institutions ..... | W978              | W991                                 | X005   | X018  | X031                              | X044          | X057                  |       |  | 2.c.                     |  |
| d. With nonfinancial customers .....       | W979              | W992                                 | X006   | X019  | X032                              | X045          | X058                  |       |  | 2.d.                     |  |
| 3. Sold Options .....                      | W980              | W993                                 | X007   | X020  | X033                              | X046          | X059                  | X066  | X070                                     | 3.                       |  |
| a. With reporting dealers .....            | W981              | W994                                 | X008   | X021  | X034                              | X047          | X060                  |       |  | 3.a.                     |  |
| b. With central counterparties .....       | FL93              | FL94                                 | FL95   | FL96  | FL97                              | FL98          | FL99                  |       |  | 3.b.                     |  |
| c. With other financial institutions ..... | W982              | W995                                 | X009   | X022  | X035                              | X048          | X061                  |       |  | 3.c.                     |  |
| d. With nonfinancial customers .....       | W983              | W996                                 | X010   | X023  | X036                              | X049          | X062                  |       |  | 3.d.                     |  |

**Table 3B—Equity and Commodity-Linked Contracts**

Gross Positive Fair Values

|                                      | Country Code Name | (A)<br>Total equity-linked contracts | (B)<br>Contracts involving equity markets in the following countries or groups of countries: |       |                                   |               |                       |       | (C)<br>Precious metals (other than gold) | (D)<br>Other commodities |      |
|--------------------------------------|-------------------|--------------------------------------|--|-------|-----------------------------------|---------------|-----------------------|-------|--|--------------------------|------|
|                                      |                   |                                      | U.S.   | Japan | Europe (excluding Eastern Europe) | Latin America | Other Asian countries | Other |  |                          |      |
| U.S. Dollar Amounts in Millions      |                   |                                      |  |       |                                   |               |                       |       |  |                          |      |
| OTC Contracts                        | DERV T346         | X071                                 | X080   | X089  | X098                              | X107          | X116                  | X125  | X134                                     | X135                     |      |
| 1. Forwards and Swaps                |                   | X072                                 | X081   | X090  | X099                              | X108          | X117                  | X126  |  |                          | 1.   |
| a. With reporting dealers            |                   | X073                                 | X082   | X091  | X100                              | X109          | X118                  | X127  |  |                          | 1.a. |
| b. With central counterparties       |                   | FM00                                 | FM01   | FM02  | FM03                              | FM04          | FM05                  | FM06  |  |                          | 1.b. |
| c. With other financial institutions |                   | X074                                 | X083   | X092  | X101                              | X110          | X119                  | X128  |  |                          | 1.c. |
| d. With nonfinancial customers       |                   | X075                                 | X084   | X093  | X102                              | X111          | X120                  | X129  |  |                          | 1.d. |
| 2. Bought Options                    |                   | X076                                 | X085   | X094  | X103                              | X112          | X121                  | X130  |  |                          | 2.   |
| a. With reporting dealers            |                   | X077                                 | X086   | X095  | X104                              | X113          | X122                  | X131  |  |                          | 2.a. |
| b. With central counterparties       |                   | FM07                                 | FM08   | FM09  | FM10                              | FM11          | FM12                  | FM13  |  |                          | 2.b. |
| c. With other financial institutions |                   | X078                                 | X087   | X096  | X105                              | X114          | X123                  | X132  |  |                          | 2.c. |
| d. With nonfinancial customers       |                   | X079                                 | X088   | X097  | X106                              | X115          | X124                  | X133  |  |                          | 2.d. |
| 3. Sold Options                      |                   |                                      |  |       |                                   |               |                       |       |  |                          | 3.   |
| a. With reporting dealers            |                   |                                      |  |       |                                   |               |                       |       |  |                          | 3.a. |
| b. With central counterparties       |                   |                                      |  |       |                                   |               |                       |       |  |                          | 3.b. |
| c. With other financial institutions |                   |                                      |  |       |                                   |               |                       |       |  |                          | 3.c. |
| d. With nonfinancial customers       |                   |                                      |  |       |                                   |               |                       |       |  |                          | 3.d. |



**Table 3C—Equity and Commodity-Linked Contracts**

Gross Negative Fair Values

|                                      | Country Code Name | (A)<br>Total equity-linked contracts | (B)<br>Contracts involving equity markets in the following countries or groups of countries: |       |                                   |               |                       |       | (C)<br>Precious metals (other than gold) | (D)<br>Other commodities |      |
|--------------------------------------|-------------------|--------------------------------------|--|-------|-----------------------------------|---------------|-----------------------|-------|--|--------------------------|------|
|                                      |                   |                                      | U.S.   | Japan | Europe (excluding Eastern Europe) | Latin America | Other Asian countries | Other |  |                          |      |
| U.S. Dollar Amounts in Millions      |                   |                                      |  |       |                                   |               |                       |       |  |                          |      |
| OTC Contracts                        | DERV T347         | X136                                 | X145   | X154  | X163                              | X172          | X181                  | X190  | X199                                     | X200                     |      |
| 1. Forwards and Swaps                |                   | X137                                 | X146   | X155  | X164                              | X173          | X182                  | X191  |  |                          | 1.   |
| a. With reporting dealers            |                   | X138                                 | X147   | X156  | X165                              | X174          | X183                  | X192  |  |                          | 1.a. |
| b. With central counterparties       |                   | FM14                                 | FM15   | FM16  | FM17                              | FM18          | FM19                  | FM20  |  |                          | 1.b. |
| c. With other financial institutions |                   | X139                                 | X148   | X157  | X166                              | X175          | X184                  | X193  |  |                          | 1.c. |
| d. With nonfinancial customers       |                   | X140                                 | X149   | X158  | X167                              | X176          | X185                  | X194  |  |                          | 1.d. |
| 2. Bought Options                    |                   |                                      |  |       |                                   |               |                       |       |  |                          | 2.   |
| a. With reporting dealers            |                   |                                      |  |       |                                   |               |                       |       |  |                          | 2.a. |
| b. With central counterparties       |                   |                                      |  |       |                                   |               |                       |       |  |                          | 2.b. |
| c. With other financial institutions |                   |                                      |  |       |                                   |               |                       |       |  |                          | 2.c. |
| d. With nonfinancial customers       |                   |                                      |  |       |                                   |               |                       |       |  |                          | 2.d. |
| 3. Sold Options                      |                   | X141                                 | X150   | X159  | X168                              | X177          | X186                  | X195  |  |                          | 3.   |
| a. With reporting dealers            |                   | X142                                 | X151   | X160  | X169                              | X178          | X187                  | X196  |  |                          | 3.a. |
| b. With central counterparties       |                   | FM21                                 | FM22   | FM23  | FM24                              | FM25          | FM26                  | FM27  |  |                          | 3.b. |
| c. With other financial institutions |                   | X143                                 | X152   | X161  | X170                              | X179          | X188                  | X197  |  |                          | 3.c. |
| d. With nonfinancial customers       |                   | X144                                 | X153   | X162  | X171                              | X180          | X189                  | X198  |  |                          | 3.d. |

**Table 4A—Credit Default Swaps by Remaining Maturity**

Notional Amounts Outstanding

|   | Country Code Name | (A)<br>Total |        | (B)<br>Contracts with remaining maturity of: |        |                                 |        |                 |        |         |  |
|---|-------------------|--------------|--------|--|--------|---------------------------------|--------|-----------------|--------|---------|--|
|   |                   |              |        | One year or less                             |        | Over one year, up to five years |        | Over five years |        |         |  |
|   |                   | DERV T348    | Bought | Sold   | Bought | Sold                            | Bought | Sold            | Bought | Sold    |  |
| U.S. Dollar Amounts in Millions                       |                   |              |        |  |        |                                 |        |                 |        |         |  |
| <b>Instruments</b>                                    |                   |              |        |  |        |                                 |        |                 |        |         |  |
| 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 .....                  |                   | X203         | X233   | X263   | X293   | X323                            | X353   | X383            | X413   | 1.b.    |  |
| c. With other 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) Miscellaneous .....                               |                   | 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 .....                  |                   | X213         | X243   | X273   | X303   | X333                            | X363   | X393            | X423   | 2.b.    |  |
| c. With other 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) Miscellaneous .....                               |                   | 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 .....                  |                   | X223         | X253   | X283   | X313   | X343                            | X373   | X403            | X433   | 3.b.    |  |
| c. With other 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) Miscellaneous .....                               |                   | X229         | X259   | X289   | X319   | X349                            | X379   | X409            | X439   | 3.c.(5) |  |
| d. With nonfinancial .....                            |                   | X230         | X260   | X290   | X320   | X350                            | X380   | X410            | X440   | 3.d.    |  |

**Table 4B—Credit Default Swaps by Rating Category**

Notional Amounts Outstanding

| Country Code Name                                     | (A)<br>Total                    |  | (B)<br>Contracts involving reference entities with a rating of: |  |          |  |              |  |           |  |  |           |        |      |        |      |        |      |        |      |        |         |
|---|---------------------------------|--|---|--|----------|--|--------------|--|-----------|--|--|-----------|--------|------|--------|------|--------|------|--------|------|--------|---------|
|   |                                 |  | AAA or AA   |  | A or BBB |  | BB and below |  | Not rated |  |  |           |        |      |        |      |        |      |        |      |        |         |
|   | U.S. Dollar Amounts in Millions |  |   |  |          |  |              |  |           |  |  | DERV T349 | Bought | Sold | Bought | Sold | Bought | Sold | Bought | Sold | Bought | Sold    |
| <b>Instruments</b>                                    |                                 |  |   |  |          |  |              |  |           |  |  |           |        |      |        |      |        |      |        |      |        |         |
| 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 .....                  |                                 |  |   |  |          |  |              |  |           |  |  | X443      | X473   | X503 | X533   | X563 | X593   | X623 | X653   | X683 | X713   | 1.b.    |
| c. With other 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) Miscellaneous .....                               |                                 |  |   |  |          |  |              |  |           |  |  | 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 .....                  |                                 |  |   |  |          |  |              |  |           |  |  | X453      | X483   | X513 | X543   | X573 | X603   | X633 | X663   | X693 | X723   | 2.b.    |
| c. With other 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) Miscellaneous .....                               |                                 |  |   |  |          |  |              |  |           |  |  | 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 .....                  |                                 |  |   |  |          |  |              |  |           |  |  | X463      | X493   | X523 | X553   | X583 | X613   | X643 | X673   | X703 | X733   | 3.b.    |
| c. With other 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) Miscellaneous .....                               |                                 |  |   |  |          |  |              |  |           |  |  | 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.    |

**Table 4C—Credit Default Swaps by Sector of Reference Entity**

Notional Amounts Outstanding

|   | Country Code Name | (A)<br>Total                    |      | (B)<br>Contracts involving reference entities that are: |        |                 |        |                    |        |                         |        |                  |        |  |      |         |
|---|-------------------|---------------------------------|------|---|--------|-----------------|--------|--------------------|--------|-------------------------|--------|------------------|--------|--|------|---------|
|   |                   |                                 |      | Sovereigns  |        | Financial firms |        | Nonfinancial firms |        | Asset-backed securities |        | Multiple sectors |        |  |      |         |
|   |                   | U.S. Dollar Amounts in Millions |      | DERV T350   | Bought | Sold            | Bought | Sold               | Bought | Sold                    | Bought | Sold             | Bought |  | Sold | Bought  |
| <b>Instruments</b>                                    |                   |                                 |      |   |        |                 |        |                    |        |                         |        |                  |        |  |      |         |
| 1. All Contracts .....                                |                   |                                 |      |   |        |                 |        |                    |        |                         |        |                  |        |  |      | 1.      |
| a. With reporting dealers .....                       |                   | X741                            | X771 | X801  | X831   | X861            | X891   | X921               | X951   | X981                    | Y002   | Y022             | Y042   |  |      | 1.a.    |
| b. With central counterparties .....                  |                   | X742                            | X772 | X802  | X832   | X862            | X892   | X922               | X952   | X982                    | Y003   | Y023             | Y043   |  |      | 1.b.    |
| c. With other financial institutions, of which: ..... |                   | X743                            | X773 | X803  | X833   | X863            | X893   | X923               | X953   | X983                    | Y004   | Y024             | Y044   |  |      | 1.c.    |
| (1) Banks and securities firms .....                  |                   | X744                            | X774 | X804  | X834   | X864            | X894   | X924               | X954   | X984                    | Y005   | Y025             | Y045   |  |      | 1.c.(1) |
| (2) Insurance firms .....                             |                   | X745                            | X775 | X805  | X835   | X865            | X895   | X925               | X955   | X985                    | Y006   | Y026             | Y046   |  |      | 1.c.(2) |
| (3) Special purpose vehicles (SPVs) .....             |                   | X746                            | X776 | X806  | X836   | X866            | X896   | X926               | X956   | X986                    | Y007   | Y027             | Y047   |  |      | 1.c.(3) |
| (4) Hedge funds .....                                 |                   | X747                            | X777 | X807  | X837   | X867            | X897   | X927               | X957   | X987                    | Y008   | Y028             | Y048   |  |      | 1.c.(4) |
| (5) Miscellaneous .....                               |                   | X748                            | X778 | X808  | X838   | X868            | X898   | X928               | X958   | X988                    | Y009   | Y029             | Y049   |  |      | 1.c.(5) |
| d. With nonfinancial .....                            |                   | X749                            | X779 | X809  | X839   | X869            | X899   | X929               | X959   | X989                    | Y010   | Y030             | Y050   |  |      | 1.d.    |
| 2. Single-name Instruments .....                      |                   | X750                            | X780 | X810  | X840   | X870            | X900   | X930               | X960   | X990                    | Y011   | Y031             | Y051   |  |      | 2.      |
| a. With reporting dealers .....                       |                   | X751                            | X781 | X811  | X841   | X871            | X901   | X931               | X961   |                         |        |                  |        |  |      | 2.a.    |
| b. With central counterparties .....                  |                   | X752                            | X782 | X812  | X842   | X872            | X902   | X932               | X962   |                         |        |                  |        |  |      | 2.b.    |
| c. With other financial institutions, of which: ..... |                   | X753                            | X783 | X813  | X843   | X873            | X903   | X933               | X963   |                         |        |                  |        |  |      | 2.c.    |
| (1) Banks and securities firms .....                  |                   | X754                            | X784 | X814  | X844   | X874            | X904   | X934               | X964   |                         |        |                  |        |  |      | 2.c.(1) |
| (2) Insurance firms .....                             |                   | X755                            | X785 | X815  | X845   | X875            | X905   | X935               | X965   |                         |        |                  |        |  |      | 2.c.(2) |
| (3) Special purpose vehicles (SPVs) .....             |                   | X756                            | X786 | X816  | X846   | X876            | X906   | X936               | X966   |                         |        |                  |        |  |      | 2.c.(3) |
| (4) Hedge funds .....                                 |                   | X757                            | X787 | X817  | X847   | X877            | X907   | X937               | X967   |                         |        |                  |        |  |      | 2.c.(4) |
| (5) Miscellaneous .....                               |                   | X758                            | X788 | X818  | X848   | X878            | X908   | X938               | X968   |                         |        |                  |        |  |      | 2.c.(5) |
| d. With nonfinancial .....                            |                   | X759                            | X789 | X819  | X849   | X879            | X909   | X939               | X969   |                         |        |                  |        |  |      | 2.d.    |
| 3. Multiname Instruments .....                        |                   | X760                            | X790 | X820  | X850   | X880            | X910   | X940               | X970   |                         |        |                  |        |  |      | 3.      |
| a. With reporting dealers .....                       |                   | X761                            | X791 | X821  | X851   | X881            | X911   | X941               | X971   | X991                    | Y012   | Y032             | Y052   |  |      | 3.a.    |
| b. With central counterparties .....                  |                   | X762                            | X792 | X822  | X852   | X882            | X912   | X942               | X972   | X992                    | Y013   | Y033             | Y053   |  |      | 3.b.    |
| c. With other financial institutions, of which: ..... |                   | X763                            | X793 | X823  | X853   | X883            | X913   | X943               | X973   | X993                    | Y014   | Y034             | Y054   |  |      | 3.c.    |
| (1) Banks and securities firms .....                  |                   | X764                            | X794 | X824  | X854   | X884            | X914   | X944               | X974   | X994                    | Y015   | Y035             | Y055   |  |      | 3.c.(1) |
| (2) Insurance firms .....                             |                   | X765                            | X795 | X825  | X855   | X885            | X915   | X945               | X975   | X995                    | Y016   | Y036             | Y056   |  |      | 3.c.(2) |
| (3) Special purpose vehicles (SPVs) .....             |                   | X766                            | X796 | X826  | X856   | X886            | X916   | X946               | X976   | X996                    | Y017   | Y037             | Y057   |  |      | 3.c.(3) |
| (4) Hedge funds .....                                 |                   | X767                            | X797 | X827  | X857   | X887            | X917   | X947               | X977   | X997                    | Y018   | Y038             | Y058   |  |      | 3.c.(4) |
| (5) Miscellaneous .....                               |                   | X768                            | X798 | X828  | X858   | X888            | X918   | X948               | X978   | X998                    | Y019   | Y039             | Y059   |  |      | 3.c.(5) |
| d. With nonfinancial .....                            |                   | X769                            | X799 | X829  | X859   | X889            | X919   | X949               | X979   | X999                    | Y020   | Y040             | Y060   |  |      | 3.d.    |
|   |                   | X770                            | X800 | X830  | X860   | X890            | X920   | X950               | X980   | Y001                    | Y021   | Y041             | Y061   |  |      |         |

Not Reported

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

Notional Amounts Outstanding

|   | Country Code Name | (A) Total                       |      | (B) Contracts that are index products |      | DERV T351 |         |  |
|---|-------------------|---------------------------------|------|---------------------------------------|------|-----------|---------|--|
|   |                   | U.S. Dollar Amounts in Millions |      |                                       |      |           |         |  |
|   |                   | Bought                          | Sold | Bought                                | Sold |           |         |  |
| <b>Instruments</b>                                    |                   |                                 |      |                                       |      |           |         |  |
| 1. Multiname Instruments .....                        |                   | Y062                            | Y072 | Y082                                  | Y092 |           | 1.      |  |
| a. With reporting dealers .....                       |                   | Y063                            | Y073 | Y083                                  | Y093 |           | 1.a.    |  |
| b. With central counterparties .....                  |                   | Y064                            | Y074 | Y084                                  | Y094 |           | 1.b.    |  |
| c. With other 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) Miscellaneous .....                               |                   | Y070                            | Y080 | Y090                                  | Y100 |           | 1.c.(5) |  |
| d. With nonfinancial .....                            |                   | Y071                            | Y081 | Y091                                  | Y101 |           | 1.d.    |  |

**Table 4E—Credit Default Swaps by Location of Counterparty**

Notional Amounts Outstanding

**Aggregated Data**

|  | Country Code Name | (A) Total                       |        | Contracts involving counterparties with: |        |      |      |         |
|--|-------------------|---------------------------------|--------|--|--------|------|------|---------|
|  |                   | U.S. Dollar Amounts in Millions |        |  |        |      |      |         |
|  |                   | (B) Reporting Dealers           |        | (B) Non-Reporters                        |        |      |      |         |
| DERV T352                                      | Bought            | Sold                            | Bought | Sold                                     | Bought | Sold |      |         |
| <b>Instruments</b>                             |                   |                                 |        |  |        |      |      |         |
| 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 III.

**Table 4F—Credit Default Swaps**

Gross Positive and Negative Fair Values

|                    |  | Country Code Name               | Gross positive fair values | Gross negative fair values |         |
|--------------------|--|---------------------------------|----------------------------|----------------------------|---------|
|                    |  | DERV T353                       |                            |                            |         |
|                    |  | U.S. Dollar Amounts in Millions |                            |                            |         |
| <b>Instruments</b> |  |                                 |                            |                            |         |
| 1.                 | All Contracts .....                                | Y144                            |                            | Y174                       | 1.      |
| a.                 | With reporting dealers .....                       | Y145                            |                            | Y175                       | 1.a.    |
| b.                 | With central counterparties .....                  | Y146                            |                            | Y176                       | 1.b.    |
| c.                 | With other 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)                | Miscellaneous .....                                | 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 .....                  | Y156                            |                            | Y186                       | 2.b.    |
| c.                 | With other 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)                | Miscellaneous .....                                | 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 .....                  | Y166                            |                            | Y196                       | 3.b.    |
| c.                 | With other 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)                | Miscellaneous .....                                | Y172                            |                            | Y202                       | 3.c.(5) |
| d.                 | With nonfinancial .....                            | Y173                            |                            | Y203                       | 3.d.    |

**Table 4G—Counterparty Credit Exposure from Credit Default Swaps**

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

|   | Country Code Name |  | Claims | Liabilities |         |
|---|-------------------|--|--------|-------------|---------|
|   | DERV T354         |  |        |             |         |
| U.S. Dollar Amounts in Millions                       |                   |  |        |             |         |
| <b>Instruments</b>                                    |                   |  |        |             |         |
| 1. All Contracts .....                                | Y204              |  | Y214   |             | 1.      |
| a. With reporting dealers .....                       | Y205              |  | Y215   |             | 1.a.    |
| b. With central counterparties .....                  | Y206              |  | Y216   |             | 1.b.    |
| c. With other 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) Miscellaneous .....                               | 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.

**Table 4H—Synthetic Collateralized Debt Obligations**

Notional Amounts Outstanding

|   | Country Code Name |  | Bought | Sold |    |
|---|-------------------|--|--------|------|----|
|   | DERV T355         |  |        |      |    |
| U.S. Dollar Amounts in Millions                               |                   |  |        |      |    |
| 1. All Synthetic Collateralized Debt Obligations (CDOs) ..... | Y224              |  | Y225   |      | 1. |

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

|  | Country Code Name | Forwards and swaps              |                                   |                 | Bought options   |                                   |                 | Sold options     |                                   |                 | Total            |                                   |                 |      |
|--|-------------------|---------------------------------|-----------------------------------|-----------------|------------------|-----------------------------------|-----------------|------------------|-----------------------------------|-----------------|------------------|-----------------------------------|-----------------|------|
|  |                   | One year or less                | Over one year, through five years | Over five years | One year or less | Over one year, through five years | Over five years | One year or less | Over one year, through five years | Over five years | One year or less | Over one year, through five years | Over five years |      |
|  |                   | U.S. Dollar Amounts in Millions |                                   |                 |                  |                                   |                 |                  |                                   |                 |                  |                                   |                 |      |
|  | DERV T356         |                                 |                                   |                 |                  |                                   |                 |                  |                                   |                 |                  |                                   |                 |      |
| 1. Foreign 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 central counterparties .....       | FM28              | FM29                            | FM30                              | FM31            | FM32             | FM33                              | FM34            | FM35             | FM36                              | FM37            | FM38             | FM39                              |                 | 1.b. |
| c. With other financial institutions ..... | Y228              | Y240                            | Y252                              | Y264            | Y276             | Y288                              | Y300            | Y312             | Y324                              | Y336            | Y348             | Y360                              |                 | 1.c. |
| d. With nonfinancial customers .....       | Y229              | Y241                            | Y253                              | Y265            | Y277             | Y289                              | Y301            | Y313             | Y325                              | Y337            | Y349             | Y361                              |                 | 1.d. |
| 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 central counterparties .....       | FM40              | FM41                            | FM42                              | FM43            | FM44             | FM45                              | FM46            | FM47             | FM48                              | FM49            | FM50             | FM51                              |                 | 2.b. |
| c. With other financial institutions ..... | Y232              | Y244                            | Y256                              | Y268            | Y280             | Y292                              | Y304            | Y316             | Y328                              | Y340            | Y352             | Y364                              |                 | 2.c. |
| d. With nonfinancial customers .....       | Y233              | Y245                            | Y257                              | Y269            | Y281             | Y293                              | Y305            | Y317             | Y329                              | Y341            | Y353             | Y365                              |                 | 2.d. |
| 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 central counterparties .....       | FM52              | FM53                            | FM54                              | FM55            | FM56             | FM57                              | FM58            | FM59             | FM60                              | FM61            | FM62             | FM63                              |                 | 3.b. |
| c. With other financial institutions ..... | Y236              | Y248                            | Y260                              | Y272            | Y284             | Y296                              | Y308            | Y320             | Y332                              | Y344            | Y356             | Y368                              |                 | 3.c. |
| d. With nonfinancial customers .....       | Y237              | Y249                            | Y261                              | Y273            | Y285             | Y297                              | Y309            | Y321             | Y333                              | Y345            | Y357             | Y369                              |                 | 3.d. |

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

|  | Country Code Name | DERV T357 | U.S. Dollar Amounts in Millions |             |      |
|--|-------------------|-----------|---------------------------------|-------------|------|
|  |                   |           | Credit Exposures                | Liabilities |      |
|  |                   |           |                                 |             |      |
| 1. Gross positive/negative fair value .....  | Y370              |           | Y374                            |             | 1.   |
| a. With reporting dealers .....              | Y371              |           | Y375                            |             | 1.a. |
| b. With central counterparties .....         | FM64              |           | FM65                            |             | 1.b. |
| 2. Fair value after netting agreements ..... | Y372              |           | Y376                            |             | 2.   |
| a. With reporting dealers .....              | Y373              |           | Y377                            |             | 2.a. |
| b. With central counterparties .....         | FM66              |           | FM67                            |             | 2.b. |