

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

U.S. Dollar Amounts in Millions	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									
	DERV T339	USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXN	NZD	SGD	THB	T333				
		T147	T148	T149	T150	T151	T152	T153	T154	T155	T156	T157	T158	T159	T160	T161	T162				
OTC Contracts		H138	H497	H583	H669	H755	H841	H927	P019	S696	S782	S868	S954	U041	U127	U213	U299	T336			
1. Forwards and FX Swaps		H139	H498	H584	H670	H756	H842	H928	P020	S697	S783	S869	S955	U042	U128	U214	U300	W967			
a. With reporting dealers		H413	H499	H585	H671	H757	H843	H929	P021	S698	S784	S870	S956	U043	U129	U215	U301				
b. With central counterparties		FE59	FE60	FE61	FE62	FE63	FE64	FE65	FE66	FE67	FE68	FE69	FE70	FE71	FE72	FE73	FE74				
c. With other financial institutions		H414	H500	H586	H672	H758	H844	H930	P022	S699	S785	S871	S957	U044	U130	U216	U302				
d. With nonfinancial customers		H415	H501	H587	H673	H759	H845	H931	P023	S700	S786	S872	S958	U045	U131	U217	U303				
2. Currency Swaps		H416	H502	H588	H674	H760	H846	H932	P024	S701	S787	S873	S959	U046	U132	U218	U304	W968			
a. With reporting dealers		H417	H503	H589	H675	H761	H847	H933	P025	S702	S788	S874	S960	U047	U133	U219	U305				
b. With central counterparties		FE90	FE91	FE92	FE93	FE94	FE95	FE96	FE97	FE98	FE99	FF00	FF01	FF02	FF03	FF04	FF05				
c. With other financial institutions		H418	H504	H590	H676	H762	H848	H934	P026	S703	S789	S875	S961	U048	U134	U220	U306				
d. With nonfinancial customers		H419	H505	H591	H677	H763	H849	H935	P027	S704	S790	S876	S962	U049	U135	U221	U307				
3. Bought Options		H420	H506	H592	H678	H764	H850	H936	P028	S705	S791	S877	S963	U050	U136	U222	U308	W969			
a. With reporting dealers		H421	H507	H593	H679	H765	H851	H937	P029	S706	S792	S878	S964	U051	U137	U223	U309				
b. With central counterparties		FF21	FF22	FF23	FF24	FF25	FF26	FF27	FF28	FF29	FF30	FF31	FF32	FF33	FF34	FF35	FF36				
c. With other financial institutions		H422	H508	H594	H680	H766	H852	H938	P030	S707	S793	S879	S965	U052	U138	U224	U310				
d. With nonfinancial customers		H423	H509	H595	H681	H767	H853	H939	P031	S708	S794	S880	S966	U053	U139	U225	U311				

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, (7100-0286), Washington, DC 20503.

Table 1A—Foreign Exchange and Gold Contracts—Continued

Notional Amounts Outstanding

U.S. Dollar Amounts in Millions	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																						
	DERV T339	USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXN	NZD	SGD	THB																				
	T147	T148	T149	T150	T151	T152	T153	T154	T155	T156	T157	T158	T159	T160	T161	T162	T333																			
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

U.S. Dollar Amounts in Millions	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																									
	DERV T340	USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXN	NZD	SGD	THB	T334																	
	T178	T179	T180	T181	T182	T183	T184	T185	T186	T187	T188	T189	T190	T191	T192	T193																		
OTC Contracts	H428		H514		H600		H686		H772		H858		H944		P036		S713		S799		S885		S971		U058		U144		U230		U316		T337	
1. Forwards and FX Swaps	H429		H515		H601		H687		H773		H859		H945		P037		S714		S800		S886		S972		U059		U145		U231		U317			1.
a. With reporting dealers	H430		H516		H602		H688		H774		H860		H946		P038		S715		S801		S887		S973		U060		U146		U232		U318			1.a.
b. With 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

U.S. Dollar Amounts in Millions	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									
	DERV T340	USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXN	NZD	SGD	THB			
	T178	T179	T180	T181	T182	T183	T184	T185	T186	T187	T188	T189	T190	T191	T192	T193	T334		
4. Sold Options																			4.
a. With reporting dealers																			4.a.
b. With central counterparties																			4.b.
c. With other financial institutions																			4.c.
d. With nonfinancial customers																			4.d.

Table 1C—Foreign Exchange and Gold Contracts

Gross Negative Fair Values

U.S. Dollar Amounts in Millions	Country Code Name	(A) Total FX contracts	Contracts involving the following currencies (report both sides):																		(D) Total FX contracts including gold														
	DERV T341		(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																		
		T209	T210	T211	T212	T213	T214	T215	T216	T217	T218	T219	T220	T221	T222	T223	T224	T335																	
OTC Contracts		H441		H527		H613		H699		H785		H871		H957		P049		S726		S812		S898		S984		U071		U157		U243		U329		T338	
1. Forwards and FX Swaps		H442		H528		H614		H700		H786		H872		H958		P050		S727		S813		S899		S985		U072		U158		U244		U330			1.
a. With reporting dealers		H443		H529		H615		H701		H787		H873		H959		P051		S728		S814		S900		S986		U073		U159		U245		U331			1.a.
b. With central counterparties		FG76		FG77		FG78		FG79		FG80		FG81		FG82		FG83		FG84		FG85		FG86		FG87		FG88		FG89		FG90		FG91			1.b.
c. With other financial institutions		H444		H530		H616		H702		H788		H874		H960		P052		S729		S815		S901		S987		U074		U160		U246		U332			1.c.
d. With nonfinancial customers		H445		H531		H617		H703		H789		H875		H961		P053		S730		S816		S902		S988		U075		U161		U247		U333			1.d.
2. Currency Swaps		H446		H532		H618		H704		H790		H876		H962		P054		S731		S817		S903		S989		U076		U162		U248		U334			2.
a. With reporting dealers		H447		H533		H619		H705		H791		H877		H963		P055		S732		S818		S904		S990		U077		U163		U249		U335			2.a.
b. With central counterparties		FH07		FH08		FH09		FH10		FH11		FH12		FH13		FH14		FH15		FH16		FH17		FH18		FH19		FH20		FH21		FH22			2.b.
c. With other financial institutions		H448		H534		H620		H706		H792		H878		H964		P056		S733		S819		S905		S991		U078		U164		U250		U336			2.c.
d. With nonfinancial customers		H449		H535		H621		H707		H793		H879		H965		P057		S734		S820		S906		S992		U079		U165		U251		U337			2.d.
3. Bought 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 1C—Foreign Exchange and Gold Contracts—Continued

Gross Negative Fair Values

U.S. Dollar Amounts in Millions	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																			
	DERV T341	USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXN	NZD	SGD	THB																			
	T209	T210	T211	T212	T213	T214	T215	T216	T217	T218	T219	T220	T221	T222	T223	T224	T335																		
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

U.S. Dollar Amounts in Millions	Country Code Name	(A) Total interest rate contracts	Contracts involving interest rates of the following currencies:																														
			(B)									(C) Additional currencies in which the reporter has a material amount of contracts outstanding																					
	DERV T342	USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXN	NZD	SGD	THB																	
	T240	T241	T242	T243	T244	T245	T246	T247	T248	T249	T250	T251	T252	T253	T254	T255																	
OTC Contracts	H454		H540		H626		H712		H798		H884		H970		P062		S739		S825		S911		S997		U084		U170		U256		U342		
1. Forwards and FX Swaps	H455		H541		H627		H713		H799		H885		H971		P063		S740		S826		S912		S998		U085		U171		U257		U343		1.
a. With reporting dealers	H456		H542		H628		H714		H800		H886		H972		P064		S741		S827		S913		S999		U086		U172		U258		U344		1.a.
b. With 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

U.S. Dollar Amounts in Millions		Country Code Name	(A) Total interest rate contracts	Contracts involving interest rates of the following currencies:																														
				(B)												(C) Additional currencies in which the reporter has a material amount of contracts outstanding																		
		DERV T342	USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXN	NZD	SGD	THB																	
		T240	T241	T242	T243	T244	T245	T246	T247	T248	T249	T250	T251	T252	T253	T254	T255																	
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

U.S. Dollar Amounts in Millions	Country Code Name	(A) Total interest rate contracts	Contracts involving interest rates of the following currencies:																																
			(B)									(C) Additional currencies in which the reporter has a material amount of contracts outstanding																							
	DERV T343		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXN	NZD	SGD	THB																		
		T271	T272	T273	T274	T275	T276	T277	T278	T279	T280	T281	T282	T283	T284	T285	T286																		
OTC Contracts			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

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

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

Table 2C—Single-Currency Interest Rate Contracts

Gross Negative Fair Values

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

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1.b.
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3.b.
3.c.
3.d.

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

Gross Negative Fair Values

U.S. Dollar Amounts in Millions		Country Code Name	(A) Total interest rate contracts	Contracts involving interest rates of the following currencies:																															
				(B)										(C) Additional currencies in which the reporter has a material amount of contracts outstanding																					
		DERV T344		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXN	NZD	SGD	THB																	
			T302	T303	T304	T305	T306	T307	T308	T309	T310	T311	T312	T313	T314	T315	T316	T317																	
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

U.S. Dollar Amounts in Millions	Country Code Name	(A) Total equity- linked contracts	(B) Contracts involving equity markets in the following countries or groups of countries:										(C) Precious metals (other than gold)		(D) Other commod- ities					
	U.S.		Japan		Europe (excluding Eastern Europe)		Latin America		Other Asian countries		Other									
	DERV T345																			
OTC Contracts		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

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

Gross Negative Fair Values

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

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

Table 4A—Credit Default Swaps by Remaining Maturity

Notional Amounts Outstanding

U.S. Dollar Amounts in Millions											Country Code Name	(A) Total		(B) Contracts with remaining maturity of:													
											DERV T348			One year or less		Over one year, up to five years		Over five years									
												Bought	Sold	Bought	Sold	Bought	Sold	Bought	Sold								
Instruments																											
1. All Contracts											X201		X231		X261		X291		X321		X351		X381		X411		1.
a. With reporting dealers											X202		X232		X262		X292		X322		X352		X382		X412		1.a.
b. With central counterparties											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

U.S. Dollar Amounts in Millions				Country Code Name	(A) Total		(B) Contracts involving reference entities with a rating of:																		
							AAA or AA		A or BBB		BB and below		Not rated												
				DERV T349	Bought	Sold	Bought	Sold	Bought	Sold	Bought	Sold	Bought	Sold											
Instruments																									
1. All Contracts					X441		X471		X501		X531		X561		X591		X621		X651		X681		X711		1.
a. With reporting dealers					X442		X472		X502		X532		X562		X592		X622		X652		X682		X712		1.a.
b. With central counterparties					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

U.S. Dollar Amounts in Millions	Country Code Name	(A) Total		(B) Contracts involving reference entities that are:											
				Sovereigns		Financial firms		Nonfinancial firms		Asset-backed securities		Multiple sectors			
	DERV T350	Bought	Sold	Bought	Sold	Bought	Sold	Bought	Sold	Bought	Sold	Bought	Sold		
Instruments															
1. All Contracts		X741	X771	X801	X831	X861	X891	X921	X951	X981	Y002	Y022	Y042		
a. With reporting dealers		X742	X772	X802	X832	X862	X892	X922	X952	X982	Y003	Y023	Y043		
b. With central counterparties		X743	X773	X803	X833	X863	X893	X923	X953	X983	Y004	Y024	Y044		
c. With other financial institutions, of which:		X744	X774	X804	X834	X864	X894	X924	X954	X984	Y005	Y025	Y045		
(1) Banks and securities firms		X745	X775	X805	X835	X865	X895	X925	X955	X985	Y006	Y026	Y046		
(2) Insurance firms		X746	X776	X806	X836	X866	X896	X926	X956	X986	Y007	Y027	Y047		
(3) Special purpose vehicles (SPVs)		X747	X777	X807	X837	X867	X897	X927	X957	X987	Y008	Y028	Y048		
(4) Hedge funds		X748	X778	X808	X838	X868	X898	X928	X958	X988	Y009	Y029	Y049		
(5) Miscellaneous		X749	X779	X809	X839	X869	X899	X929	X959	X989	Y010	Y030	Y050		
d. With nonfinancial		X750	X780	X810	X840	X870	X900	X930	X960	X990	Y011	Y031	Y051		
2. Single-name Instruments		X751	X781	X811	X841	X871	X901	X931	X961						
a. With reporting dealers		X752	X782	X812	X842	X872	X902	X932	X962						
b. With central counterparties		X753	X783	X813	X843	X873	X903	X933	X963						
c. With other financial institutions, of which:		X754	X784	X814	X844	X874	X904	X934	X964						
(1) Banks and securities firms		X755	X785	X815	X845	X875	X905	X935	X965						
(2) Insurance firms		X756	X786	X816	X846	X876	X906	X936	X966						
(3) Special purpose vehicles (SPVs)		X757	X787	X817	X847	X877	X907	X937	X967						
(4) Hedge funds		X758	X788	X818	X848	X878	X908	X938	X968						
(5) Miscellaneous		X759	X789	X819	X849	X879	X909	X939	X969						
d. With nonfinancial		X760	X790	X820	X850	X880	X910	X940	X970						
3. Multiname Instruments		X761	X791	X821	X851	X881	X911	X941	X971	X991	Y012	Y032	Y052		
a. With reporting dealers		X762	X792	X822	X852	X882	X912	X942	X972	X992	Y013	Y033	Y053		
b. With central counterparties		X763	X793	X823	X853	X883	X913	X943	X973	X993	Y014	Y034	Y054		
c. With other financial institutions, of which:		X764	X794	X824	X854	X884	X914	X944	X974	X994	Y015	Y035	Y055		
(1) Banks and securities firms		X765	X795	X825	X855	X885	X915	X945	X975	X995	Y016	Y036	Y056		
(2) Insurance firms		X766	X796	X826	X856	X886	X916	X946	X976	X996	Y017	Y037	Y057		
(3) Special purpose vehicles (SPVs)		X767	X797	X827	X857	X887	X917	X947	X977	X997	Y018	Y038	Y058		
(4) Hedge funds		X768	X798	X828	X858	X888	X918	X948	X978	X998	Y019	Y039	Y059		
(5) Miscellaneous		X769	X799	X829	X859	X889	X919	X949	X979	X999	Y020	Y040	Y060		
d. With nonfinancial		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	U.S. Dollar Amounts in Millions				(A) Total		(B) Contracts that are index products						
	DERV T351					Bought	Sold	Bought	Sold					
Instruments														
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

U.S. Dollar Amounts in Millions						Country Code Name	(A) Total		Contracts involving counterparties with:									
						(B) Reporting Dealers			(B) Non-Reporters									
						DERV T352	Bought	Sold	Bought	Sold	Bought	Sold						
Instruments																		
1. All Contracts						Y102		Y109		Y116		Y123		Y130		Y137		1.
a. With all counterparties in:																	1.a.	
(1) United States						Y103		Y110		Y117		Y124		Y131		Y138		1.a.(1)
(2) Japan.....						Y104		Y111		Y118		Y125		Y132		Y139		1.a.(2)
(3) Western Europe ¹						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							
Instruments							
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 Values¹

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

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

U.S. Dollar Amounts in Millions	Country Code Name	Forwards and swaps			Bought options			Sold options			Total			
	DERV T356	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	
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	Credit Exposures	Liabilities		
			DERV T357				
U.S. Dollar Amounts in Millions							
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.