Table 1A: Foreign Exchange and Gold Contracts (Notional Amounts Outstanding)

	(A)																		(D)
	Total FX contracts	of which, contracts involving the following currencies (report both sides):																	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	MXP	NZD	SGD	THB			
OTC Contracts																			
1. Forwards and FX Swaps																			
with reporting dealers																			
with other financial institutions																			
with non-financial customers																			
2. Currency Swaps																			
with reporting dealers																			
with other financial institutions																			
with non-financial customers																			
3. Bought Options																			
with reporting dealers																			
with other financial institutions																			
with non-financial customers																			
4. Sold Options																			
with reporting dealers																			
with other financial institutions																			
with non-financial customers																			

Table 1B: Foreign Exchange and Gold Contracts (Gross Positive Market Values)

	(A)																		(D)
	Total FX contracts	of which, contracts involving the following currencies (report both sides):																	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	MXP	NZD	SGD	THB			
OTC Contracts																			
1. Forwards and FX Swaps																			
with reporting dealers																			
with other financial institutions																			
with non-financial customers																			
2. Currency Swaps																			
with reporting dealers																			
with other financial institutions																			
with non-financial customers																			
3. Bought Options																			
with reporting dealers																			
with other financial institutions																			
with non-financial customers																			
4. Sold Options																			
with reporting dealers																			
with other financial institutions																			
with non-financial customers																			

Table 1C: Foreign Exchange and Gold Contracts (Gross Negative Market Values)

	(A)																		(D)
	Total FX contracts	of which, contracts involving the following currencies (report both sides):																	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	MXP	NZD	SGD	THB			
OTC Contracts																			
1. Forwards and FX Swaps																			
with reporting dealers																			
with other finnancial institutions																			
with non-financial customers																			
2. Currency Swaps																			
with reporting dealers																			
with other finnancial institutions																			
with non-financial customers																			
3. Bought Options																			
with reporting dealers																			
with other finnancial institutions																			
with non-financial customers																			
4. Sold Options																			
with reporting dealers																			
with other finnancial institutions																			
with non-financial customers																			

Table 2A: Single-Currency Interest Rate Contracts (Notional Amounts Outstanding)

	(A) Total interest rate contracts	of which, contracts involving interest rates of the following currencies:																
		(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	MXP	NZD	SGD	THB		
OTC Contracts																		
1. Forwards and FX Swaps																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
2. Single-Currency Interest Rate Swaps																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
3. Bought Options																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
4. Sold Options																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		

Table 2B: Single-Currency Interest Rate Contracts (Gross positive market values)

	(A) Total interest rate contracts	of which, contracts involving interest rates of the following currencies:																
		(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	MXP	NZD	SGD	THB		
OTC Contracts																		
1. Forwards and FX Swaps																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
2. Single-Currency Interest Rate Swaps																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
3. Bought Options																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
4. Sold Options																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		

Table 2C: Single-Currency Interest Rate Contracts (Gross negative market value)

	(A) Total interest rate contracts	of which, contracts involving interest rates of the following currencies:																
		(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	MXP	NZD	SGD	THB		
OTC Contracts																		
1. Forwards and FX Swaps																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
2. Single-Currency Interest Rate Swaps																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
3. Bought Options																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
4. Sold Options																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		

Table 3A: Equity and Commodity-Linked Contracts (Notional Amounts Outstanding)

	Total equity-linked contracts	(B) of which, contracts involving equity markets in the following countries or groups of countries:						Precious Metals (other than gold)	Other Commod-ities
	(A)	US	Japan	Europe (excluding Eastern Europe)	Latin America	Other Asian countries	Other	(C)	(D)
OTC Contracts									
1. Forwards and Swaps									
with reporting dealers									
with other financial institutions									
with non-financial customers									
2. Bought Options									
with reporting dealers									
with other financial institutions									
with non-financial customers									
3. Sold Options									
with reporting dealers									
with other financial institutions									
with non-financial customers									

Table 3B: Equity and Commodity-Linked Contracts (Gross positive market values)

	Total equity-linked contracts	(B) of which, contracts involving equity markets in the following countries or groups of countries:						Precious Metals (other than gold)	Other Commod-ities
	(A)	US	Japan	Europe (excluding Eastern Europe)	Latin America	Other Asian countries	Other	(C)	(D)
OTC Contracts									
1. Forwards and Swaps									
with reporting dealers									
with other financial institutions									
with non-financial customers									
2. Bought Options									
with reporting dealers									
with other financial institutions									
with non-financial customers									
3. Sold Options									
with reporting dealers									
with other financial institutions									
with non-financial customers									

Table 3C: Equity and Commodity-Linked Contracts (Gross negative market values)

	Total equity-linked contracts	(B) of which, contracts involving equity markets in the following countries or groups of countries:						Precious Metals (other than gold)	Other Commod-ities
	(A)	US	Japan	Europe (excluding Eastern Europe)	Latin America	Other Asian countries	Other	(C)	(D)
OTC Contracts									
1. Forwards and Swaps									
with reporting dealers									
with other financial institutions									
with non-financial customers									
2. Bought Options									
with reporting dealers									
with other financial institutions									
with non-financial customers									
3. Sold Options									
with reporting dealers									
with other financial institutions									
with non-financial customers									

Phase 2, effective as of end-December 2005

Table 4A: Credit Default Swaps by Remaining Maturity (Notional Amounts Outstanding)

Instruments	(A) Total		(B) of which, contracts with remaining maturity of: One year or less		Over one year through five years		Over five years	
	Bought	Sold	Bought	Sold	Bought	Sold	Bought	Sold
All Contracts								
with reporting dealers								
with other financial institutions, of which:								
banks and securities firms								
insurance firms								
other								
with non-financial								
Single-name instruments								
with reporting dealers								
with other financial institutions, of which:								
banks and securities firms								
insurance firms								
other								
with non-financial								
Multi-name instruments								
with reporting dealers								
with other financial institutions, of which:								
banks and securities firms								
insurance firms								
other								
with non-financial								

Phase 2, effective as of end-December 2005

Table 4B: Single-Name Credit Default Swaps by Rating Category (Notional Amounts Outstanding)

Instruments	(A) Total		(B) of which, contracts involving reference entities with the following ratings: Investment grade		Below investment grade		Not rated	
	Bought	Sold	Bought	Sold	Bought	Sold	Bought	Sold
Single-name instruments								
with reporting dealers								
with other financial institutions, of which:								
banks and securities firms								
insurance firms								
other								
with non-financial								

Phase 2, effective as of end-December 2005

Table 4C: Single-Name Credit Default Swaps by Sector of Reference Entity (Notional Amounts Outstanding)

Instruments	(A) Total		(B) of which, contracts involving reference entities that are:			
			Sovereigns		Non-sovereigns	
	Bought	Sold	Bought	Sold	Bought	Sold
Single-name instruments						
with reporting dealers						
with other financial institutions, of which:						
banks and securities firms						
insurance firms						
other						
with non-financial						

Phase 2, effective as of end-December 2005

Table 4D: Credit Default Swaps (Gross Positive and Gross Negative Market Values)

Instruments	Gross Positive Market Values	Gross Negative Market Values
All Contracts		
with reporting dealers		
with other financial institutions, of which:		
banks and securities firms		
insurance firms		
other		
with non-financial		
Single-name instruments		
with reporting dealers		
with other financial institutions, of which:		
banks and securities firms		
insurance firms		
other		
with non-financial		
Multi-name instruments		
with reporting dealers		
with other financial institutions, of which:		
banks and securities firms		
insurance firms		
other		
with non-financial		

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

	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
1. Foreign Exchange Contracts												
with reporting dealers												
with other financial institutions												
with non-financial customers												
2. Interest Rate Contracts												
with reporting dealers												
with other financial institutions												
with non-financial customers												
3. Equity Contracts												
with reporting dealers												
with other financial institutions												
with non-financial customers												

Table 6: Credit Exposures and Liabilities Arising From OTC Derivatives Contracts

	Credit Exposures	Liabilities
Gross positive/negative market value		
of which with reporting dealers		
Market value after netting agreements		
of which with reporting dealers		