

## DISCLOSURE REQUIRED BY BUREAU OF MONETARY AFFAIRS

Disclosures regulated in directives No. 89760330, No. 89764532 and No. 0936000140 issued by the Ministry of Finance were as follows:

1.

Balance Sheet  
March 31, 2009 and 2008  
(In Thousands of New Taiwan Dollars)

Assets				Liabilities and stockholders' equity					
Code	Accounting Item	March 31, 2009	March 31, 2008	Code	Accounting Item	March 31, 2009	March 31, 2008		
		Amount	Amount			Amount	Amount		
11000	Cash and cash equivalents	\$ 9,581,157	\$ 10,697,638	(10)	21000	Call loans and due to banks	\$ 29,792,161	\$ 34,335,276	(13)
11500	Due from Central Bank and other banks	92,277,391	107,674,533	(14)	22000	Financial liabilities at fair value through profit or loss	14,169,074	13,461,819	5
12000	Financial assets at fair value through profit or loss	25,373,824	31,691,986	(20)	22500	Securities sold under agreements to repurchase	3,124,205	8,464,747	(63)
12500	Securities purchased under agreements to resell	595,737	7,762,177	(92)	23000	Accounts, interest and other payables	21,192,029	19,293,503	10
13000	Accounts, interest and other receivables, net	31,062,718	34,957,059	(11)	23500	Deposits and remittances	791,132,127	804,313,450	(2)
13500	Discounts and loans, net	607,172,095	600,236,836	1	24000	Bank debentures	28,077,618	34,643,551	(19)
14000	Available-for-sale financial assets	47,428,687	157,570,086	(70)	24100	Bonds payable	4,793,490	5,351,280	(10)
14500	Held-to-maturity investments	110,342,082	2,295,567	4,707	25500	Other financial liabilities	793,850	826,476	(4)
15000	Equity investments-equity method	9,869,860	9,416,908	5	29697	Other liabilities	3,281,037	3,255,676	1
15500	Other financial assets, net	2,976,159	3,729,717	(20)	20000	Total liabilities	896,355,591	923,945,778	(3)
18500	Net properties	8,868,786	9,126,379	(3)					
19000	Intangible assets	149,392	161,754	(8)					
19500	Other assets	7,485,154	6,766,534	11					
					31000	Capital stock	44,818,469	45,851,972	(2)
					31500	Capital surplus	8,192,263	8,194,928	-
					32000	Retained earnings	3,414,207	4,188,137	(18)
					32521	Cumulative translation adjustment	130,570	(291,174)	145
					32523	Unrealized gains (losses) on financial instruments	(115,891)	(184,372)	(37)
					32544	Net loss not recognized as pension cost	(642,321)	(648,249)	(1)
					32501	Unrealized revaluation increment on land	1,030,154	1,030,154	-
					30000	Total shareholders equity	56,827,451	58,141,396	(2)
10000	Total assets	\$953,183,042	\$982,087,174	(3)		Total liabilities and shareholders' equity	\$953,183,042	\$982,087,174	(3)

2. Ratio of demand deposit, time deposit and foreign currency deposit to total deposit

(In Thousands of New Taiwan Dollars)

	March 31, 2009	March 31, 2008
Demand deposit	\$ 307,662,306	\$ 284,766,136
Demand deposit ratio	38.92%	35.44%
Time deposit	482,765,832	518,725,582
Time deposit ratio	61.08%	64.56%
Foreign currency deposit	156,865,569	136,678,511
Foreign currency deposit ratio	19.85%	17.01%

Note 1: Demand deposit ratio = Demand deposit/Total deposit.

Time deposit ratio = Time deposit/Total deposit

Foreign currency deposit ratio = Foreign currency deposit/Total deposit

Note 2: Demand deposit and time deposit shall include foreign currency deposit and government deposit.

Note 3: Postal office deposit shall be excluded.

3. Ratio of small and medium-size enterprise loan and consumer loan to total loan

(In Thousands of New Taiwan Dollars)

	March 31, 2009	March 31, 2008
Small and medium-size enterprise loan	\$ 67,282,710	\$ 70,271,714
Small and medium-size enterprise loan ratio	10.97%	11.59%
Consumer loan	336,850,460	354,539,116
Consumer loan ratio	54.91%	58.47%

Note 1: Small and medium-size enterprise loan ratio = Small and medium-size enterprise loan/Total loan.

Consumer loan ratio = Consumer loan/Total loan.

Note 2: Small and medium-size enterprises are defined in the standards for identifying small or medium-size enterprise promulgated by Ministry of Economics Affairs.

Note 3: Consumer loan shall include housing loan, house repairing loan and car loan, union welfare loan and other personal consumer loan.

4.

Statement of Income  
For The Year Ended March 31, 2009 and 2008  
(In Thousands of New Taiwan Dollars)

Code	Item	Current Period	Previous Period	%
41000	Interest revenue	\$ 5,062,398	\$ 8,268,323	(39)
51000	Interest expense	2,899,987	5,177,667	(44)
	Net interest	2,162,411	3,090,656	(30)
49100	Commissions and fee revenues, net	429,662	855,678	(50)
49200	Gains (losses) from financial assets and liabilities at fair value through profit or loss	(348,341)	(2,394,410)	(85)
49300	Realized gains from available-for-sale financial assets	115,225	(15,213)	(5,364)
49500	Income from equity investments-equity method, net	(76,333)	281,448	(127)
49600	Foreign exchange gain, net	517,400	149,609	246
49700	Impairment losses on assets	-	(1,808,630)	100
48005	Gains from unquoted equity instruments	-	5,983	(100)
48095	Recovery of bad debts	195,360	171,115	14
48051	Rental revenue	40,543	35,823	13
49800	Other net revenues	(2,372)	26,921	(109)
	Total net revenues	3,033,555	398,980	660
51500	Provision for loan losses	657,000	987,000	(33)
	Operating expenses			
58500	Personnel expenses	1,310,923	1,985,361	(34)
59000	Depreciation and amortization	134,722	140,970	(4)
59500	Others	622,966	758,830	(18)
	Total operating expenses	2,068,611	2,885,161	(28)
61001	(Loss) Income before Income Tax	307,944	(3,473,181)	109
61003	Income tax benefit	77,263	942,855	(92)
61000	(Loss) income before cumulative effect of accounting changes	385,207	(2,530,326)	115
63500	Cumulative effect of accounting changes	-	-	
69000	Net (Loss) income	385,207	(2,530,326)	115
69500	basic earnings per share (in New Taiwan dollars)	\$0.09	\$(0.55)	
69500	diluted earnings per share (in New Taiwan dollars)	\$0.08	\$( -)	

5. Significant financial and operating profile

a. Assets quality

(In Thousands of New Taiwan Dollars, %)

		March 31, 2009				
Items		Non-Performing Loan (NPL) (Note 1)	Total Loans	NPL Ratio (Note 2)	Loan Loss Reserves (LLR)	Coverage Ratio (Note 3)
Corporate loan	Secured	2,144,160	84,527,305	2.54%	792,825	36.98%
	Non-secured	2,572,554	177,430,691	1.45%	2,592,413	100.77%
Consumer loan	Mortgage (Note 4)	2,984,071	336,014,852	0.89%	1,252,971	41.99%
	Cash card	9,503	100,596	9.45%	18,387	193.49%
	Micro credit (Note 5)	709,742	10,598,339	6.70%	1,606,301	226.32%
	Other (Note 6)	27,735	4,810,943	0.58%	57,640	207.82%
	Secured					
	Non-secured					
Total		8,447,765	613,482,726	1.38%	6,320,537	74.82%
		Overdue Receivable	Account Receivable	Delinquency Ratio	Allowance for Credit Losses	Coverage Ratio
Credit card		-	-	-	-	-
Account receivable - factoring with no recourse (Note 7)		10,656	7,914,006	0.13%	10,722	100.62%

		March 31, 2008				
Items		Non-Performing Loan (NPL)	Total Loans	NPL Ratio	Loan Loss Reserves (LLR)	Coverage Ratio
Corporate loan	Secured	2,266,001	73,261,710	3.09%	1,460,762	64.46%
	Non-secured	2,673,826	173,108,721	1.54%	1,720,700	64.35%
Consumer loan	Mortgage (Note 4)	5,045,815	339,037,531	1.49%	1,634,952	32.40%
	Cash card	23,524	185,208	12.70%	28,406	120.75%
	Micro credit (Note 5)	1,370,745	14,530,071	9.43%	1,268,651	92.55%
	Other (Note 6)	46,995	6,286,623	0.75%	62,590	133.18%
	46,995					
	Non-secured					
Total		11,426,906	606,409,864	1.88%	6,176,061	54.05%
		Overdue Receivable	Account Receivable	Delinquency Ratio	Allowance for Credit Losses	Coverage Ratio
Credit card		-	-	-	-	-
Account receivable - factoring with no recourse (Note 7)		19,390	14,105,523	0.14%	11,198	57.75%

- Note 1: For Loan business: Overdue loans represent the amounts of reported overdue loans pursuant to “Regulations Governing the Procedures for Banking Institutions to Evaluate Assets and Deal with Non-performing/Non-accrual Loans” issued by the MOF.  
For Credit card business: Overdue receivables are regulated by the Banking Bureau dated July 6, 2005 (Ref. No. 0944000378).
- Note 2: For Loan business:  $NPL\ Ratio = NPL / Total\ Loans$ .  
For Credit card business:  $Delinquency\ Ratio = Overdue\ Receivable / Account\ Receivable$ .
- Note 3: For Loan business:  $Coverage\ Ratio = LLR / NPL$   
For Credit card business:  $Coverage\ Ratio = Allowance\ for\ credit\ losses / Overdue\ receivables$ .
- Note 4: Household mortgage means the purpose of financing is to purchase, build, or fix up the dwelling and provides dwelling owned by the borrower, spouse, or children to fully secured the loan.
- Note 5: Micro credit is regulated by the Banking Bureau dated December 19, 2005 (Ref. No. 09440010950).
- Note 6: Others in consumer loans refers to secured or non-secured loans excluding mortgage, cash card, micro credit, and credit cards.
- Note 7: Account receivable - factoring with no recourse as required by the Banking Bureau letter dated July 19, 2005 (Ref. No. 094000494), provision for bad debt are recognized once no compensation are made from factoring or insurance company.
- Note 8: Under the Banking Bureau letter dated April 25, 2006 (Ref. No. 09510001270), the disclosure of excluded NPLs resulting from debt consultation and loan agreement amounts to \$60,968 and \$100,479, respectively as of March 31, 2009 and 2008, and the disclosure of excluded overdue receivables resulting from debt consultation and loan agreement amounts to \$0 as of March 31, 2009 and 2008.
- Note 9: Under the Banking Bureau letter dated September 15, 2008 (Ref. No. 09700318940), the disclosure of excluded NPLs resulting from debt restructure project and regeneration project amounts to \$6,599 and \$0, respectively as of March 31, 2009 and 2008, and the disclosure of excluded overdue receivables resulting from debt restructure project and regeneration project amounts to \$0 as of March 31, 2009 and 2008.

b. Management information

1) Concentration of credit extensions

March 31, 2009

(In Thousands of New Taiwan Dollars, %)

Rank (Note 1)	Group Name (Note 2)	Total Credit Consists of Loans (Note 3)	Percentage of Net Worth (%) (Note 4)
1	Formosa Plastics Group	10,100,629	17.90%
2	Chi Mei Optoelectronics	6,603,836	11.70%
3	Hung Tai Construction	5,287,000	9.37%
4	China Metal Products Group	5,238,548	9.28%
5	China Airlines	4,755,500	8.43%
6	Dell Inc.	4,578,795	8.11%
7	AU Optronics Corp.	4,319,130	7.65%
8	Far East Group	4,299,031	7.62%
9	Quanta Computer	3,594,513	6.37%
10	Foxconn	3,425,717	6.07%

March 31, 2008

(In Thousands of New Taiwan Dollars, %)

Rank (Note 1)	Group Name (Note 2)	Total Credit Consists of Loans (Note 3)	Percentage of Net Worth (%) (Note 4)
1	BenQ Corporation, Ltd.	6,359,561	10.50%
2	Dell Inc.	5,432,678	8.97%
3	Formosa Plastics Group	5,336,057	8.81%
4	Far East Group	5,246,430	8.66%
5	Hung Tai Construction	5,150,000	8.50%
6	China Metal Products Group	5,073,267	8.37%
7	China Airlines	4,802,500	7.93%
8	China Trust Group	3,985,725	6.58%
9	Foxconn	3,312,621	5.47%
10	Chi Mei Optoelectronics	3,046,937	5.03%

Note 1: Ranking top ten groups (excluded the government or state - owned utilities) accounting to total credit consists of loans.

Note 2: Groups were regulated in the Supplementary Provisions to the Taiwan Stock Exchange Corporation Criteria for Review of Securities Listings 6.

Note 3: Total credit consists of loans were totalized each credit (included import bill negotiated, export bill negotiated, discounted, overdrafts, short-term loans, short-term secured loans, marginal receivables, medium-term loans, medium-term secured loans, long-term loans, long-term secured loans, and overdue receivables), exchange bills negotiated, accounts receivable - without recourse factoring, acceptances receivable, and guarantees issued.

## 2) Transaction Information On Financial Instruments

### 1-1.Domestic Transaction Information On Financial Instruments

March 31, 2009

(In Thousands of New Taiwan Dollars)

Name of Financial Instruments		Financial Statement Account	The Costs	Appraisal Adjustment	Accumulated Impairment	The Balance of Account	Measured. Method	The Origin of Fair Value
stock	Listed stock	Financial assets at fair value through profit or loss	320,122	(82,489)	-	237,633	Fair Value	quoted market prices in an active market
		Available-for-sale financial assets	161,630	(91,064)	-	70,566	Fair Value	quoted market prices in an active market
	Unlisted equity investments	Unquoted equity instruments	488,507	-	-	488,507	Amortized Cost	
Bond	Government bonds	Financial assets at fair value through profit or loss	3,762,475	(63,633)	-	3,698,842	Fair Value	quoted market prices in an active market/OTC theoretical valuation
		Available-for-sale financial assets	28,568,473	83,984	-	28,652,457	Fair Value	quoted market prices in an active market/OTC theoretical valuation
	Bank debentures	Financial assets at fair value through profit or loss	1,125,345	87,950	-	1,213,295	Fair Value	quoted market prices in an active market/OTC theoretical valuation
		Held-to-maturity investments	248,500	-	-	248,500	Amortized Cost	
	Corporate bonds	Financial assets at fair value through profit or loss	1,695,600	132,290	-	1,827,890	Fair Value	quoted market prices in an active market/OTC Reference Interest Rate
		Held-to-maturity investments	840,084	-	-	840,084	Amortized Cost	
	Convertible bonds	Financial assets at fair value through profit or loss	252,359	(30,015)	-	222,344	Fair Value	quoted market prices in an active market/OTC theoretical valuation
others	Ecurity Instruments	Non-active market debt instruments	6,603	-	-	6,603	Amortized Cost	
	Negotiable certificates of deposit	Available-for-sale financial assets	451,921	(85)	-	451,836	Fair Value	quoted market prices in an active market
		Held-to-maturity investments	107,754,248	-	-	107,754,248	Amortized Cost	
	Treasury bills	Available-for-sale financial assets	1,956,993	1,035	-	1,958,028	Fair Value	quoted market prices in an active market
	Commercial papers	Available-for-sale financial assets	10,299,494	(1,301)	-	10,298,193	Fair Value	quoted market prices in an active market
	Beneficiary certificates	Financial assets at fair value through profit or loss	752,306	6,094	-	758,400	Fair Value	quoted market prices in an active market

**1-2 Domestic Transaction Information On Derivative Financial Instruments**

March 31, 2009

(In Thousands of New Taiwan Dollars)

Item	Notional amount	Financial Statement Account	The balance of account	Valuation losses or gain	The Origin of Fair Value
Interest rate related contract	215,090,145.45	7016/8017 7003	215,090,145.45	178,769.76	quoted market prices in an active market /Discounted cash flow approach/Interbank valuation
Exchange rate related contract	118,129,880.68	7009/8010 7005/8006 7012/8013 7035 1175-02-100 / 1175-02-200 2175-02-100 / 2175-02-200 1175-05-100 / 1175-05-200 2175-05-100 / 2175-05-200 1175-03-110 / 1175-03-210 2175-03-110 / 2175-03-210	118,129,880.68	(27,771.43)	Discounted cash flow approach/Interbank valuation/Measurement of valuation approach
securities related contract	567,431.41	7036	567,431.41	132,318.49	quoted market prices in an active market /Interbank valuation
Commodity related contract	-				
Credit related contract	4,100,000.00	7025 / 8026	4,100,000.00	(26,190.50)	Discounted cash flow approach/Interbank valuation
others	-				

**2-1. Overseas Transaction Information On Financial Instruments**  
 March 31, 2009 (In Thousands of New Taiwan Dollars)

Name of Financial Instruments		Financial Statement Account	The Costs	Appraisal Adjustment	Accumulated Impairment	The Balance of Account	Measured Method	The Origin of Fair Value
Bond	Government bonds	Financial assets at fair value through profit or loss	-	1,355	-	1,355	Fair Value	quoted market prices in an active market
		Available-for-sale financial assets / US Treasury N/B/US	684,389	(856)	-	683,533	Fair Value	quoted market prices in an active market
		Available-for-sale financial assets / US Treasury N/B/US	342,038	(271)	-	341,767	Fair Value	quoted market prices in an active market
		Available-for-sale financial assets / US Treasury N/B/US	342,038	(271)	-	341,767	Fair Value	quoted market prices in an active market
		Available-for-sale financial assets / US Treasury N/B/US	341,778	(11)	-	341,767	Fair Value	quoted market prices in an active market
		Available-for-sale financial assets / US Treasury N/B/US	341,621	146	-	341,767	Fair Value	quoted market prices in an active market
		Available-for-sale financial assets / US Treasury N/B/US	341,465	302	-	341,767	Fair Value	quoted market prices in an active market
		Available-for-sale financial assets / US Treasury N/B/US	341,308	459	-	341,767	Fair Value	quoted market prices in an active market
		Available-for-sale financial assets / US Treasury N/B/US	682,303	1,230	-	683,535	Fair Value	quoted market prices in an active market
		Held-to-maturity investments	380,975	-	-	380,975	Amortized Cost	
	Bank debentures	Financial assets at fair value through profit or loss	828,000	(106,169)	-	721,831	Fair Value	quoted market prices in an active market
		Available-for-sale financial assets	304,652	(4,101)	-	300,551	Fair Value	quoted market prices in an active market
		Available-for-sale financial assets /European Investment Bank/ National organization	339,640	(605)	-	339,035	Fair Value	quoted market prices in an active market
		Available-for-sale financial assets / INTER-American devel BK/National organization	339,170	(34)	-	339,136	Fair Value	quoted market prices in an active market
		Held-to-maturity investments	345,014	-	-	345,014	Amortized Cost	

Name of Financial Instruments		Financial Statement Account	The Costs	Appraisal Adjustment	Accumulated Impairment	The Balance of Account	Measured. Method	The Origin of Fair Value
Bond	Corporate bonds	Financial assets at fair value through profit or loss	2,311,824	(592,920)	-	1,718,904	Fair Value	Interbank valuation
		Financial assets at fair value through profit or loss / HUTCHISON WHAMPOA LTD./KY	339,170	(1,018)	-	338,152	Fair Value	Interbank valuation
	Convertible bonds	Financial assets at fair value through profit or loss	494,525	(244,044)	-	250,481	Fair Value	quoted market prices in an active market
	Floating rate notes	Held-to-maturity investments	259,288	-	(50,876)	208,412	Amortized Cost	
		Non-active market debt instruments	53,758	-	(40,319)	13,439	Amortized Cost	
	Agency Bond	Available-for-sale financial assets / Kreditanstalt Fur Wiederaufbau/D.E	677,578	368	-	677,946	Fair Value	quoted market prices in an active market
		Available-for-sale financial assets	237,311	653	-	237,964	Fair Value	quoted market prices in an active market
others	Security Instruments	Financial assets at fair value through profit or loss	652,784	(620,384)	-	32,400	Fair Value	Interbank valuation
		Available-for-sale financial assets	817,999	(78,987)	(595,637)	143,375	Fair Value	Interbank valuation
		Available-for-sale financial assets / MALACHITE CDO/CAYMAN ISLANDS	406,442	(85,470)	(172,822)	148,150	Fair Value	Interbank valuation
		Held-to-maturity investments	395,264	-	-	395,264	Amortized Cost	

**2-2 Overseas Transaction Information On Derivative Financial Instruments**

March 31, 2009

(In Thousands of New Taiwan Dollars)

Item	Notional amount	Financial Statement Account	The balance of account	Valuation losses or gain	The Origin of Fair Value
Interest rate related contract	507,452,933.39	7016/8017 7003	507,452,933.39	(134,749.83)	quoted market prices in an active market /Discounted cash flow approach/ Interbank valuation
Exchange rate related contract	374,569,335.24	7009/8010 7005/8006 7012/8013 7035 1175-02-100 / 1175-02-200 2175-02-100 / 2175-02-200 1175-05-100 / 1175-05-200 2175-05-100 / 2175-05-200 1175-03-110 / 1175-03-210 2175-03-110 / 2175-03-210	374,569,335.24	341,917.40	Discounted cash flow approach/Interbank valuation/Mesurement of valuation approach
securities related contract	567,431.41	7036	567,431.41	(132,318.49)	quoted market prices in an active market /Interbank valuation
Commodity related contract	-				
Credit related contract	1,100,000.00	7025 / 8026	1,100,000.00	(49,477.61)	Discounted cash flow approach/ Interbank valuation
others	-				

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	300,000.00	300,000.00	-4,389.31	NL
Interest rate related contract	300,000.00	300,000.00	4,969.29	NL
Interest rate related contract	300,000.00	300,000.00	-8,618.32	NL
Interest rate related contract	300,000.00	300,000.00	-7,647.52	NL
Interest rate related contract	300,000.00	300,000.00	-6,373.72	NL
Interest rate related contract	300,000.00	300,000.00	-7,063.99	NL
Interest rate related contract	600,000.00	600,000.00	3,783.03	NL
Interest rate related contract	300,000.00	300,000.00	-1,700.68	NL
Interest rate related contract	1,210,000.00	1,210,000.00	634.82	NL
Interest rate related contract	300,000.00	300,000.00	-5,766.45	NL
Interest rate related contract	300,000.00	300,000.00	9,329.42	NL
Interest rate related contract	300,000.00	300,000.00	11,170.96	NL
Interest rate related contract	300,000.00	300,000.00	11,552.44	NL
Interest rate related contract	300,000.00	300,000.00	10,813.73	NL
Interest rate related contract	500,000.00	500,000.00	-11,207.12	NL
Interest rate related contract	300,000.00	300,000.00	13,471.55	NL
Interest rate related contract	300,000.00	300,000.00	12,454.66	NL
Interest rate related contract	720,000.00	720,000.00	-4,723.70	NL
Interest rate related contract	300,000.00	300,000.00	-12,061.83	NL
Interest rate related contract	300,000.00	300,000.00	11,169.97	NL
Interest rate related contract	300,000.00	300,000.00	10,374.21	NL
Interest rate related contract	600,000.00	600,000.00	-19,589.73	NL
Interest rate related contract	600,000.00	600,000.00	-20,884.74	NL
Interest rate related contract	300,000.00	300,000.00	-6,479.51	NL
Interest rate related contract	500,000.00	500,000.00	-10,799.18	NL
Interest rate related contract	300,000.00	300,000.00	8,696.81	NL
Interest rate related contract	500,000.00	500,000.00	17,962.50	NL
Interest rate related contract	500,000.00	500,000.00	5,459.04	NL
Interest rate related contract	500,000.00	500,000.00	5,789.21	NL
Interest rate related contract	500,000.00	500,000.00	5,880.53	NL
Interest rate related contract	1,000,000.00	1,000,000.00	12,846.09	NL
Interest rate related contract	300,000.00	300,000.00	10,014.79	NL
Interest rate related contract	600,000.00	600,000.00	20,111.33	NL
Interest rate related contract	1,170,000.00	1,170,000.00	-18,073.21	NL

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	300,000.00	300,000.00	12,307.52	NL
Interest rate related contract	300,000.00	300,000.00	-10,339.67	NL
Interest rate related contract	300,000.00	300,000.00	-4,942.12	NL
Interest rate related contract	500,000.00	500,000.00	-8,296.62	NL
Interest rate related contract	500,000.00	500,000.00	-8,335.73	NL
Interest rate related contract	600,000.00	600,000.00	-30,032.54	NL
Interest rate related contract	500,000.00	500,000.00	-22,226.99	NL
Interest rate related contract	300,000.00	300,000.00	-19,596.71	NL
Interest rate related contract	720,000.00	720,000.00	-17,398.01	NL
Interest rate related contract	300,000.00	300,000.00	17,734.58	NL
Interest rate related contract	300,000.00	300,000.00	11,257.52	NL
Interest rate related contract	1,000,000.00	1,000,000.00	4,739.95	NL
Interest rate related contract	300,000.00	300,000.00	11,166.41	NL
Interest rate related contract	500,000.00	500,000.00	-2,631.24	NL
Interest rate related contract	300,000.00	300,000.00	11,908.98	NL
Interest rate related contract	720,000.00	720,000.00	-15,249.06	NL
Interest rate related contract	600,000.00	600,000.00	12,323.79	NL
Interest rate related contract	300,000.00	300,000.00	-5,866.56	NL
Interest rate related contract	300,000.00	300,000.00	-4,780.67	US
Interest rate related contract	300,000.00	300,000.00	8,833.97	US
Interest rate related contract	300,000.00	300,000.00	-1,480.64	US
Interest rate related contract	300,000.00	300,000.00	-6,973.08	US
Interest rate related contract	300,000.00	300,000.00	-6,547.63	US
Interest rate related contract	300,000.00	300,000.00	6,351.58	US
Interest rate related contract	300,000.00	300,000.00	-6,812.01	US
Interest rate related contract	300,000.00	300,000.00	6,585.49	US
Interest rate related contract	300,000.00	300,000.00	-6,584.49	US
Interest rate related contract	600,000.00	600,000.00	-13,385.87	US
Interest rate related contract	300,000.00	300,000.00	-3,385.25	US
Interest rate related contract	300,000.00	300,000.00	4,504.68	US
Interest rate related contract	300,000.00	300,000.00	5,247.76	US
Interest rate related contract	500,000.00	500,000.00	-11,156.49	US
Interest rate related contract	300,000.00	300,000.00	-5,450.96	US
Interest rate related contract	500,000.00	500,000.00	11,053.85	US
Interest rate related contract	500,000.00	500,000.00	10,431.99	US

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	600,000.00	600,000.00	-13,052.00	US
Interest rate related contract	300,000.00	300,000.00	-6,567.14	US
Interest rate related contract	300,000.00	300,000.00	-6,522.73	US
Interest rate related contract	300,000.00	300,000.00	-6,522.73	US
Interest rate related contract	300,000.00	300,000.00	-7,013.79	US
Interest rate related contract	500,000.00	500,000.00	-10,481.32	US
Interest rate related contract	300,000.00	300,000.00	-7,731.43	US
Interest rate related contract	300,000.00	300,000.00	7,466.47	US
Interest rate related contract	300,000.00	300,000.00	7,150.03	US
Interest rate related contract	300,000.00	300,000.00	7,195.23	US
Interest rate related contract	300,000.00	300,000.00	-7,837.26	US
Interest rate related contract	300,000.00	300,000.00	-7,806.64	US
Interest rate related contract	300,000.00	300,000.00	7,443.67	US
Interest rate related contract	300,000.00	300,000.00	-8,957.92	US
Interest rate related contract	300,000.00	300,000.00	10,089.10	US
Interest rate related contract	300,000.00	300,000.00	-9,435.40	US
Interest rate related contract	300,000.00	300,000.00	10,381.97	US
Interest rate related contract	400,000.00	400,000.00	-14,612.30	US
Interest rate related contract	300,000.00	300,000.00	-10,718.05	US
Interest rate related contract	300,000.00	300,000.00	13,157.72	US
Interest rate related contract	300,000.00	300,000.00	-13,715.77	US
Interest rate related contract	300,000.00	300,000.00	13,520.48	US
Interest rate related contract	300,000.00	300,000.00	-14,700.44	US
Interest rate related contract	300,000.00	300,000.00	13,656.24	US
Interest rate related contract	400,000.00	400,000.00	-15,486.23	US
Interest rate related contract	300,000.00	300,000.00	-11,316.55	US
Interest rate related contract	300,000.00	300,000.00	6,537.97	US
Interest rate related contract	300,000.00	300,000.00	-10,274.45	US
Interest rate related contract	500,000.00	500,000.00	-9,894.88	US
Interest rate related contract	300,000.00	300,000.00	11,182.21	US
Interest rate related contract	300,000.00	300,000.00	-11,501.76	US
Interest rate related contract	300,000.00	300,000.00	-12,724.96	US
Interest rate related contract	300,000.00	300,000.00	14,055.36	US
Interest rate related contract	600,000.00	600,000.00	-24,842.82	US
Interest rate related contract	300,000.00	300,000.00	-12,421.41	US

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	300,000.00	300,000.00	-12,421.41	US
Interest rate related contract	300,000.00	300,000.00	12,109.00	US
Interest rate related contract	300,000.00	300,000.00	12,007.49	US
Interest rate related contract	370,000.00	370,000.00	-12,300.27	US
Interest rate related contract	300,000.00	300,000.00	-7,252.71	US
Interest rate related contract	300,000.00	300,000.00	10,445.54	US
Interest rate related contract	300,000.00	300,000.00	12,071.49	US
Interest rate related contract	720,000.00	720,000.00	-11,657.88	US
Interest rate related contract	300,000.00	300,000.00	12,200.71	US
Interest rate related contract	300,000.00	300,000.00	13,860.40	US
Interest rate related contract	1,000,000.00	1,000,000.00	46,795.48	US
Interest rate related contract	300,000.00	300,000.00	5,642.59	US
Interest rate related contract	300,000.00	300,000.00	14,493.00	US
Interest rate related contract	300,000.00	300,000.00	-12,194.82	US
Interest rate related contract	500,000.00	500,000.00	16,889.41	US
Interest rate related contract	300,000.00	300,000.00	-15,578.38	US
Interest rate related contract	300,000.00	300,000.00	10,563.25	US
Interest rate related contract	300,000.00	300,000.00	-17,417.55	US
Interest rate related contract	300,000.00	300,000.00	18,245.18	US
Interest rate related contract	300,000.00	300,000.00	15,383.70	US
Interest rate related contract	300,000.00	300,000.00	-9,960.64	US
Interest rate related contract	300,000.00	300,000.00	8,937.91	US
Interest rate related contract	300,000.00	300,000.00	-13,245.59	US
Interest rate related contract	300,000.00	300,000.00	13,319.52	US
Interest rate related contract	500,000.00	500,000.00	10,715.63	US
Interest rate related contract	300,000.00	300,000.00	-9,180.36	US
Interest rate related contract	500,000.00	500,000.00	-3,201.79	US
Interest rate related contract	500,000.00	500,000.00	4,043.36	US
Interest rate related contract	1,500,000.00	1,500,000.00	-4,596.87	US
Interest rate related contract	1,000,000.00	1,000,000.00	-4,311.79	US
Interest rate related contract	1,000,000.00	1,000,000.00	-4,311.79	US
Interest rate related contract	1,000,000.00	1,000,000.00	-3,428.55	US
Interest rate related contract	750,000.00	750,000.00	3,212.27	US
Interest rate related contract	500,000.00	500,000.00	-1,658.17	US
Interest rate related contract	500,000.00	500,000.00	-1,085.61	US

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	300,000.00	300,000.00	2,228.73	US
Interest rate related contract	730,000.00	730,000.00	-1,418.05	US
Interest rate related contract	300,000.00	300,000.00	-1,857.25	US
Interest rate related contract	300,000.00	300,000.00	-15,155.88	US
Interest rate related contract	400,000.00	400,000.00	-20,192.15	US
Interest rate related contract	574,033.54	574,033.54	-3,764.01	GB
Interest rate related contract	537,984.65	537,984.65	-3,532.83	GB
Interest rate related contract	323,664.70	323,664.70	-180.00	GB
Interest rate related contract	300,000.00	300,000.00	-6,522.73	GB
Interest rate related contract	500,000.00	500,000.00	-21,017.05	GB
Interest rate related contract	300,000.00	300,000.00	13,067.34	GB
Interest rate related contract	300,000.00	300,000.00	-13,715.77	GB
Interest rate related contract	300,000.00	300,000.00	-14,827.17	GB
Interest rate related contract	300,000.00	300,000.00	13,793.99	GB
Interest rate related contract	600,000.00	600,000.00	-18,553.65	GB
Interest rate related contract	300,000.00	300,000.00	9,925.28	GB
Interest rate related contract	300,000.00	300,000.00	12,253.89	GB
Interest rate related contract	720,000.00	720,000.00	-10,392.71	GB
Interest rate related contract	500,000.00	500,000.00	16,679.78	GB
Interest rate related contract	300,000.00	300,000.00	-15,589.98	GB
Interest rate related contract	500,000.00	500,000.00	-18,743.11	GB
Interest rate related contract	490,000.00	490,000.00	18,170.29	GB
Interest rate related contract	500,000.00	500,000.00	14,086.30	GB
Interest rate related contract	300,000.00	300,000.00	56.76	GB
Interest rate related contract	800,000.00	800,000.00	25,215.29	GB
Interest rate related contract	300,000.00	300,000.00	3,063.30	FR
Interest rate related contract	300,000.00	300,000.00	4,232.88	FR
Interest rate related contract	300,000.00	300,000.00	8,663.44	FR
Interest rate related contract	300,000.00	300,000.00	-8,298.70	FR
Interest rate related contract	500,000.00	500,000.00	-14,089.08	FR
Interest rate related contract	300,000.00	300,000.00	-6,759.37	FR
Interest rate related contract	500,000.00	500,000.00	8,740.35	FR
Interest rate related contract	300,000.00	300,000.00	-6,657.89	FR
Interest rate related contract	300,000.00	300,000.00	6,616.41	FR
Interest rate related contract	500,000.00	500,000.00	9,136.40	FR

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	600,000.00	600,000.00	12,760.26	FR
Interest rate related contract	300,000.00	300,000.00	-3,351.31	FR
Interest rate related contract	500,000.00	500,000.00	-10,876.67	FR
Interest rate related contract	300,000.00	300,000.00	199.03	FR
Interest rate related contract	300,000.00	300,000.00	6,403.60	FR
Interest rate related contract	300,000.00	300,000.00	7,839.65	FR
Interest rate related contract	300,000.00	300,000.00	7,839.65	FR
Interest rate related contract	300,000.00	300,000.00	7,839.65	FR
Interest rate related contract	500,000.00	500,000.00	-11,208.85	FR
Interest rate related contract	300,000.00	300,000.00	625.81	FR
Interest rate related contract	300,000.00	300,000.00	-9,614.31	FR
Interest rate related contract	300,000.00	300,000.00	9,808.89	FR
Interest rate related contract	300,000.00	300,000.00	959.72	FR
Interest rate related contract	300,000.00	300,000.00	11,162.59	FR
Interest rate related contract	500,000.00	500,000.00	19,254.06	FR
Interest rate related contract	300,000.00	300,000.00	10,804.63	FR
Interest rate related contract	500,000.00	500,000.00	-19,478.09	FR
Interest rate related contract	400,000.00	400,000.00	-15,518.38	FR
Interest rate related contract	500,000.00	500,000.00	-2,394.39	FR
Interest rate related contract	300,000.00	300,000.00	-7,585.19	FR
Interest rate related contract	300,000.00	300,000.00	-12,405.01	FR
Interest rate related contract	300,000.00	300,000.00	9,576.11	FR
Interest rate related contract	300,000.00	300,000.00	-13,488.78	FR
Interest rate related contract	300,000.00	300,000.00	-11,950.59	FR
Interest rate related contract	300,000.00	300,000.00	11,837.95	FR
Interest rate related contract	300,000.00	300,000.00	10,051.99	FR
Interest rate related contract	720,000.00	720,000.00	-8,639.61	FR
Interest rate related contract	500,000.00	500,000.00	6,527.07	FR
Interest rate related contract	720,000.00	720,000.00	-8,584.30	FR
Interest rate related contract	300,000.00	300,000.00	9,315.42	FR
Interest rate related contract	300,000.00	300,000.00	-6,872.63	FR
Interest rate related contract	720,000.00	720,000.00	-8,466.38	FR
Interest rate related contract	300,000.00	300,000.00	9,203.33	FR
Interest rate related contract	300,000.00	300,000.00	-9,965.17	FR
Interest rate related contract	500,000.00	500,000.00	7,392.14	FR

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	600,000.00	600,000.00	20,072.90	FR
Interest rate related contract	1,170,000.00	1,170,000.00	-17,578.80	FR
Interest rate related contract	300,000.00	300,000.00	4,652.88	FR
Interest rate related contract	500,000.00	500,000.00	-13,478.28	FR
Interest rate related contract	720,000.00	720,000.00	-12,262.24	FR
Interest rate related contract	300,000.00	300,000.00	-8,319.27	FR
Interest rate related contract	300,000.00	300,000.00	10,400.64	FR
Interest rate related contract	1,500,000.00	1,500,000.00	-925.42	FR
Interest rate related contract	500,000.00	500,000.00	17,829.65	FR
Interest rate related contract	300,000.00	300,000.00	-11,840.71	FR
Interest rate related contract	500,000.00	500,000.00	-28,307.38	FR
Interest rate related contract	500,000.00	500,000.00	-29,808.95	FR
Interest rate related contract	300,000.00	300,000.00	18,329.78	FR
Interest rate related contract	720,000.00	720,000.00	-16,383.99	FR
Interest rate related contract	500,000.00	500,000.00	-19,094.45	FR
Interest rate related contract	300,000.00	300,000.00	-11,456.67	FR
Interest rate related contract	500,000.00	500,000.00	11,747.36	FR
Interest rate related contract	500,000.00	500,000.00	11,779.03	FR
Interest rate related contract	500,000.00	500,000.00	11,741.66	FR
Interest rate related contract	300,000.00	300,000.00	-18,020.47	FR
Interest rate related contract	700,000.00	700,000.00	16,543.60	FR
Interest rate related contract	500,000.00	500,000.00	-11,143.13	FR
Interest rate related contract	300,000.00	300,000.00	14,496.96	FR
Interest rate related contract	720,000.00	720,000.00	-14,924.53	FR
Interest rate related contract	300,000.00	300,000.00	-12,795.36	FR
Interest rate related contract	300,000.00	300,000.00	-11,462.04	FR
Interest rate related contract	300,000.00	300,000.00	-13,492.45	FR
Interest rate related contract	300,000.00	300,000.00	-13,556.45	FR
Interest rate related contract	300,000.00	300,000.00	9,236.00	FR
Interest rate related contract	300,000.00	300,000.00	-11,195.89	FR
Interest rate related contract	500,000.00	500,000.00	10,410.27	FR
Interest rate related contract	300,000.00	300,000.00	11,577.71	FR
Interest rate related contract	300,000.00	300,000.00	10,059.50	FR
Interest rate related contract	720,000.00	720,000.00	-14,163.37	FR
Interest rate related contract	500,000.00	500,000.00	16,765.82	FR

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	1,200,000.00	1,200,000.00	-23,692.84	FR
Interest rate related contract	500,000.00	500,000.00	-20,300.00	FR
Interest rate related contract	300,000.00	300,000.00	-9,577.36	FR
Interest rate related contract	300,000.00	300,000.00	-8,233.52	FR
Interest rate related contract	300,000.00	300,000.00	7,883.92	FR
Interest rate related contract	300,000.00	300,000.00	4,212.92	FR
Interest rate related contract	300,000.00	300,000.00	3,688.70	FR
Interest rate related contract	300,000.00	300,000.00	3,568.85	FR
Interest rate related contract	1,000,000.00	1,000,000.00	8,463.50	FR
Interest rate related contract	2,000,000.00	2,000,000.00	-9,745.60	FR
Interest rate related contract	500,000.00	500,000.00	-1,154.74	FR
Interest rate related contract	820,000.00	820,000.00	6,521.92	FR
Interest rate related contract	300,000.00	300,000.00	-3,285.75	FR
Interest rate related contract	300,000.00	300,000.00	1,914.23	FR
Interest rate related contract	1,000,000.00	1,000,000.00	5,026.49	FR
Interest rate related contract	1,000,000.00	1,000,000.00	-4,311.79	FR
Interest rate related contract	3,810,000.00	3,810,000.00	-17,347.81	FR
Interest rate related contract	300,000.00	300,000.00	4,831.65	FR
Interest rate related contract	300,000.00	300,000.00	4,731.11	FR
Interest rate related contract	300,000.00	300,000.00	2,653.28	FR
Interest rate related contract	750,000.00	750,000.00	-906.02	FR
Interest rate related contract	1,000,000.00	1,000,000.00	-23.88	FR
Interest rate related contract	1,000,000.00	1,000,000.00	-3,503.63	FR
Interest rate related contract	1,000,000.00	1,000,000.00	1,029.99	FR
Interest rate related contract	500,000.00	500,000.00	1,658.17	FR
Interest rate related contract	300,000.00	300,000.00	-4,489.00	FR
Interest rate related contract	300,000.00	300,000.00	3,351.86	FR
Interest rate related contract	735,000.00	735,000.00	-1,911.12	FR
Interest rate related contract	300,000.00	300,000.00	1,817.12	FR
Interest rate related contract	500,000.00	500,000.00	81.78	FR
Interest rate related contract	500,000.00	500,000.00	-951.11	FR
Interest rate related contract	500,000.00	500,000.00	-1,008.00	FR
Interest rate related contract	300,000.00	300,000.00	364.05	FR
Interest rate related contract	500,000.00	500,000.00	2,360.34	FR
Interest rate related contract	1,220,000.00	1,220,000.00	-1,439.99	FR

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	1,000,000.00	1,000,000.00	1,180.33	FR
Interest rate related contract	500,000.00	500,000.00	-43,772.31	FR
Interest rate related contract	500,000.00	500,000.00	-43,773.51	FR
Interest rate related contract	500,000.00	500,000.00	-4,139.58	FR
Interest rate related contract	300,000.00	300,000.00	5,434.83	US
Interest rate related contract	500,000.00	500,000.00	9,449.20	US
Interest rate related contract	300,000.00	300,000.00	-5,785.37	US
Interest rate related contract	300,000.00	300,000.00	-5,677.76	US
Interest rate related contract	300,000.00	300,000.00	-6,758.85	US
Interest rate related contract	300,000.00	300,000.00	-261.31	US
Interest rate related contract	500,000.00	500,000.00	-13,111.60	US
Interest rate related contract	300,000.00	300,000.00	-1,747.87	US
Interest rate related contract	300,000.00	300,000.00	-1,932.69	US
Interest rate related contract	500,000.00	500,000.00	-4,090.57	US
Interest rate related contract	500,000.00	500,000.00	-11,053.85	US
Interest rate related contract	300,000.00	300,000.00	5,454.79	US
Interest rate related contract	500,000.00	500,000.00	-5,604.26	US
Interest rate related contract	300,000.00	300,000.00	-3,514.25	US
Interest rate related contract	500,000.00	500,000.00	-5,857.08	US
Interest rate related contract	300,000.00	300,000.00	-6,968.97	US
Interest rate related contract	300,000.00	300,000.00	-7,192.95	US
Interest rate related contract	600,000.00	600,000.00	-14,385.90	US
Interest rate related contract	600,000.00	600,000.00	-15,386.99	US
Interest rate related contract	900,000.00	900,000.00	-23,080.49	US
Interest rate related contract	300,000.00	300,000.00	-7,927.99	US
Interest rate related contract	300,000.00	300,000.00	-7,837.26	US
Interest rate related contract	1,000,000.00	1,000,000.00	24,416.35	US
Interest rate related contract	300,000.00	300,000.00	7,671.84	US
Interest rate related contract	600,000.00	600,000.00	-19,430.98	US
Interest rate related contract	300,000.00	300,000.00	10,569.40	US
Interest rate related contract	800,000.00	800,000.00	28,185.07	US
Interest rate related contract	300,000.00	300,000.00	-10,865.36	US
Interest rate related contract	300,000.00	300,000.00	-11,182.11	US
Interest rate related contract	300,000.00	300,000.00	12,871.82	US
Interest rate related contract	1,000,000.00	1,000,000.00	24,844.92	US

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	300,000.00	300,000.00	10,473.97	US
Interest rate related contract	300,000.00	300,000.00	9,894.71	US
Interest rate related contract	600,000.00	600,000.00	20,876.95	US
Interest rate related contract	300,000.00	300,000.00	-11,300.82	US
Interest rate related contract	300,000.00	300,000.00	-14,125.16	US
Interest rate related contract	500,000.00	500,000.00	-12,768.03	US
Interest rate related contract	500,000.00	500,000.00	5,414.98	US
Interest rate related contract	300,000.00	300,000.00	11,885.24	US
Interest rate related contract	300,000.00	300,000.00	-12,440.61	US
Interest rate related contract	300,000.00	300,000.00	-12,331.93	US
Interest rate related contract	600,000.00	600,000.00	23,791.43	US
Interest rate related contract	740,000.00	740,000.00	-24,394.47	US
Interest rate related contract	300,000.00	300,000.00	8,625.75	US
Interest rate related contract	300,000.00	300,000.00	8,614.72	US
Interest rate related contract	720,000.00	720,000.00	-9,958.43	US
Interest rate related contract	300,000.00	300,000.00	-11,323.32	US
Interest rate related contract	500,000.00	500,000.00	8,029.53	US
Interest rate related contract	500,000.00	500,000.00	8,060.50	US
Interest rate related contract	1,500,000.00	1,500,000.00	24,734.72	US
Interest rate related contract	300,000.00	300,000.00	-12,476.93	US
Interest rate related contract	1,170,000.00	1,170,000.00	19,061.35	US
Interest rate related contract	500,000.00	500,000.00	8,145.88	US
Interest rate related contract	300,000.00	300,000.00	10,316.19	US
Interest rate related contract	300,000.00	300,000.00	-8,754.58	US
Interest rate related contract	450,000.00	450,000.00	7,962.43	US
Interest rate related contract	300,000.00	300,000.00	14,100.14	US
Interest rate related contract	1,000,000.00	1,000,000.00	-46,795.48	US
Interest rate related contract	300,000.00	300,000.00	-11,360.39	US
Interest rate related contract	500,000.00	500,000.00	-9,833.81	US
Interest rate related contract	300,000.00	300,000.00	17,695.86	US
Interest rate related contract	300,000.00	300,000.00	18,705.76	US
Interest rate related contract	300,000.00	300,000.00	11,501.52	US
Interest rate related contract	300,000.00	300,000.00	-18,950.74	US
Interest rate related contract	500,000.00	500,000.00	11,900.85	US
Interest rate related contract	700,000.00	700,000.00	26,410.07	US

Item	Notional amount	Financial Statement Account	L Valuation losses or gain	Country
Interest rate related contract	610,000.00	610,000.00	27,638.15	US
Interest rate related contract	500,000.00	500,000.00	24,538.51	US
Interest rate related contract	810,000.00	810,000.00	-26,864.72	US
Interest rate related contract	500,000.00	500,000.00	16,036.08	US
Interest rate related contract	500,000.00	500,000.00	-2,685.81	US
Interest rate related contract	2,000,000.00	2,000,000.00	-9,996.88	US
Interest rate related contract	500,000.00	500,000.00	578.13	US
Interest rate related contract	500,000.00	500,000.00	-3,128.79	US
Interest rate related contract	660,000.00	660,000.00	707.15	US
Interest rate related contract	493,000.00	493,000.00	-2,543.17	US
Interest rate related contract	435,000.00	435,000.00	33.82	US
Interest rate related contract	300,000.00	300,000.00	2,219.73	US
Interest rate related contract	300,000.00	300,000.00	-951.40	US
Interest rate related contract	500,000.00	500,000.00	1,322.27	US
Interest rate related contract	500,000.00	500,000.00	1,782.72	US
Interest rate related contract	1,200,000.00	1,200,000.00	-1,343.55	US
Interest rate related contract	300,000.00	300,000.00	1,827.04	US
Interest rate related contract	300,000.00	300,000.00	1,228.69	US
Interest rate related contract	1,000,000.00	1,000,000.00	2,353.51	US
Interest rate related contract	500,000.00	500,000.00	-1,396.43	US
Interest rate related contract	500,000.00	500,000.00	-4,596.53	US
Interest rate related contract	400,000.00	400,000.00	205.57	US
Interest rate related contract	300,000.00	300,000.00	-8,194.29	SG
Interest rate related contract	300,000.00	300,000.00	8,583.86	SG
Interest rate related contract	300,000.00	300,000.00	2,661.53	SG
Interest rate related contract	300,000.00	300,000.00	-11,146.98	SG
Interest rate related contract	300,000.00	300,000.00	-11,451.35	SG
Interest rate related contract	300,000.00	300,000.00	11,145.00	SG
Interest rate related contract	300,000.00	300,000.00	12,222.92	SG
Interest rate related contract	300,000.00	300,000.00	-13,439.31	SG
Interest rate related contract	300,000.00	300,000.00	-11,167.50	SG
Interest rate related contract	300,000.00	300,000.00	-11,217.18	SG
Interest rate related contract	300,000.00	300,000.00	-10,156.97	SG
Interest rate related contract	500,000.00	500,000.00	10,531.58	SG
Interest rate related contract	300,000.00	300,000.00	6,434.42	SG

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	500,000.00	500,000.00	-1,806.73	SG
Interest rate related contract	300,000.00	300,000.00	3,085.20	DE
Interest rate related contract	300,000.00	300,000.00	-3,035.85	DE
Interest rate related contract	300,000.00	300,000.00	3,642.44	DE
Interest rate related contract	300,000.00	300,000.00	-3,938.70	DE
Interest rate related contract	300,000.00	300,000.00	627.51	DE
Interest rate related contract	300,000.00	300,000.00	1,831.46	DE
Interest rate related contract	300,000.00	300,000.00	5,819.39	DE
Interest rate related contract	300,000.00	300,000.00	6,278.66	DE
Interest rate related contract	300,000.00	300,000.00	-439.39	DE
Interest rate related contract	300,000.00	300,000.00	-8,617.71	DE
Interest rate related contract	500,000.00	500,000.00	2,345.28	DE
Interest rate related contract	500,000.00	500,000.00	-2,572.70	DE
Interest rate related contract	300,000.00	300,000.00	-6,759.37	DE
Interest rate related contract	500,000.00	500,000.00	-11,773.31	DE
Interest rate related contract	600,000.00	600,000.00	13,191.45	DE
Interest rate related contract	300,000.00	300,000.00	-5,455.29	DE
Interest rate related contract	300,000.00	300,000.00	-6,378.71	DE
Interest rate related contract	300,000.00	300,000.00	6,352.70	DE
Interest rate related contract	300,000.00	300,000.00	6,352.70	DE
Interest rate related contract	300,000.00	300,000.00	-6,651.38	DE
Interest rate related contract	300,000.00	300,000.00	7,839.65	DE
Interest rate related contract	300,000.00	300,000.00	4,204.19	DE
Interest rate related contract	300,000.00	300,000.00	7,669.02	DE
Interest rate related contract	300,000.00	300,000.00	-6,645.35	DE
Interest rate related contract	500,000.00	500,000.00	15,635.32	DE
Interest rate related contract	300,000.00	300,000.00	-9,427.81	DE
Interest rate related contract	500,000.00	500,000.00	-15,790.73	DE
Interest rate related contract	300,000.00	300,000.00	-10,989.13	DE
Interest rate related contract	300,000.00	300,000.00	10,697.81	DE
Interest rate related contract	300,000.00	300,000.00	-12,696.00	DE
Interest rate related contract	300,000.00	300,000.00	12,622.55	DE
Interest rate related contract	600,000.00	600,000.00	25,056.24	DE
Interest rate related contract	300,000.00	300,000.00	12,528.12	DE
Interest rate related contract	300,000.00	300,000.00	6,472.74	DE

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	500,000.00	500,000.00	-2,420.93	DE
Interest rate related contract	600,000.00	600,000.00	-25,413.40	DE
Interest rate related contract	300,000.00	300,000.00	-12,922.28	DE
Interest rate related contract	300,000.00	300,000.00	-12,773.65	DE
Interest rate related contract	300,000.00	300,000.00	12,879.95	DE
Interest rate related contract	300,000.00	300,000.00	-13,764.60	DE
Interest rate related contract	300,000.00	300,000.00	-14,700.44	DE
Interest rate related contract	300,000.00	300,000.00	-12,838.03	DE
Interest rate related contract	300,000.00	300,000.00	1,787.87	DE
Interest rate related contract	300,000.00	300,000.00	10,473.97	DE
Interest rate related contract	300,000.00	300,000.00	9,576.11	DE
Interest rate related contract	300,000.00	300,000.00	9,875.40	DE
Interest rate related contract	300,000.00	300,000.00	10,554.16	DE
Interest rate related contract	300,000.00	300,000.00	10,554.16	DE
Interest rate related contract	300,000.00	300,000.00	10,554.16	DE
Interest rate related contract	300,000.00	300,000.00	10,554.16	DE
Interest rate related contract	300,000.00	300,000.00	10,755.41	DE
Interest rate related contract	300,000.00	300,000.00	10,971.46	DE
Interest rate related contract	300,000.00	300,000.00	10,332.62	DE
Interest rate related contract	600,000.00	600,000.00	25,577.23	DE
Interest rate related contract	700,000.00	700,000.00	-8,362.91	DE
Interest rate related contract	300,000.00	300,000.00	10,356.48	DE
Interest rate related contract	300,000.00	300,000.00	9,568.13	DE
Interest rate related contract	300,000.00	300,000.00	10,001.81	DE
Interest rate related contract	500,000.00	500,000.00	7,179.77	DE
Interest rate related contract	500,000.00	500,000.00	-12,996.34	DE
Interest rate related contract	500,000.00	500,000.00	-7,494.39	DE
Interest rate related contract	500,000.00	500,000.00	-21,478.66	DE
Interest rate related contract	300,000.00	300,000.00	-14,222.12	DE
Interest rate related contract	300,000.00	300,000.00	-14,222.12	DE
Interest rate related contract	500,000.00	500,000.00	24,155.00	DE
Interest rate related contract	300,000.00	300,000.00	-13,144.96	DE
Interest rate related contract	300,000.00	300,000.00	-17,356.71	DE
Interest rate related contract	300,000.00	300,000.00	17,417.55	DE
Interest rate related contract	300,000.00	300,000.00	17,737.28	DE

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	300,000.00	300,000.00	-17,634.84	DE
Interest rate related contract	300,000.00	300,000.00	-17,573.80	DE
Interest rate related contract	300,000.00	300,000.00	18,123.10	DE
Interest rate related contract	300,000.00	300,000.00	-17,408.12	DE
Interest rate related contract	300,000.00	300,000.00	17,844.28	DE
Interest rate related contract	300,000.00	300,000.00	17,757.73	DE
Interest rate related contract	300,000.00	300,000.00	17,757.73	DE
Interest rate related contract	300,000.00	300,000.00	17,572.88	DE
Interest rate related contract	300,000.00	300,000.00	19,088.85	DE
Interest rate related contract	300,000.00	300,000.00	-19,197.03	DE
Interest rate related contract	500,000.00	500,000.00	32,110.53	DE
Interest rate related contract	300,000.00	300,000.00	18,403.21	DE
Interest rate related contract	300,000.00	300,000.00	-11,511.36	DE
Interest rate related contract	500,000.00	500,000.00	28,577.90	DE
Interest rate related contract	500,000.00	500,000.00	-27,479.36	DE
Interest rate related contract	300,000.00	300,000.00	-15,297.72	DE
Interest rate related contract	300,000.00	300,000.00	10,965.29	DE
Interest rate related contract	300,000.00	300,000.00	13,245.59	DE
Interest rate related contract	500,000.00	500,000.00	-15,598.58	DE
Interest rate related contract	300,000.00	300,000.00	-12,889.25	DE
Interest rate related contract	300,000.00	300,000.00	-12,889.25	DE
Interest rate related contract	300,000.00	300,000.00	-12,631.11	DE
Interest rate related contract	500,000.00	500,000.00	14,969.89	DE
Interest rate related contract	300,000.00	300,000.00	10,672.40	DE
Interest rate related contract	300,000.00	300,000.00	-11,984.56	DE
Interest rate related contract	300,000.00	300,000.00	-761.25	DE
Interest rate related contract	600,000.00	600,000.00	4,121.26	DE
Interest rate related contract	730,000.00	730,000.00	-613.00	DE
Interest rate related contract	500,000.00	500,000.00	2,283.73	DE
Interest rate related contract	300,000.00	300,000.00	-2,467.54	DE
Interest rate related contract	730,000.00	730,000.00	-1,418.05	DE
Interest rate related contract	730,000.00	730,000.00	-817.32	DE
Interest rate related contract	500,000.00	500,000.00	2,171.59	DE
Interest rate related contract	400,000.00	400,000.00	1,511.41	DE
Interest rate related contract	400,000.00	400,000.00	1,511.41	DE

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	400,000.00	400,000.00	1,511.41	DE
Interest rate related contract	400,000.00	400,000.00	1,426.28	DE
Interest rate related contract	300,000.00	300,000.00	8,123.98	FR
Interest rate related contract	300,000.00	300,000.00	-6,098.28	FR
Interest rate related contract	600,000.00	600,000.00	-24,834.59	FR
Interest rate related contract	300,000.00	300,000.00	-12,405.01	FR
Interest rate related contract	500,000.00	500,000.00	-10,257.61	FR
Interest rate related contract	300,000.00	300,000.00	6,019.01	FR
Interest rate related contract	500,000.00	500,000.00	10,544.89	FR
Interest rate related contract	300,000.00	300,000.00	10,639.10	FR
Interest rate related contract	300,000.00	300,000.00	-11,996.17	FR
Interest rate related contract	300,000.00	300,000.00	-11,311.24	FR
Interest rate related contract	370,000.00	370,000.00	-13,377.85	FR
Interest rate related contract	300,000.00	300,000.00	-12,760.18	FR
Interest rate related contract	300,000.00	300,000.00	-12,502.47	FR
Interest rate related contract	300,000.00	300,000.00	10,716.57	FR
Interest rate related contract	300,000.00	300,000.00	9,440.80	FR
Interest rate related contract	300,000.00	300,000.00	10,287.22	FR
Interest rate related contract	300,000.00	300,000.00	-6,322.55	HK
Interest rate related contract	300,000.00	300,000.00	349.47	HK
Interest rate related contract	500,000.00	500,000.00	1,984.48	HK
Interest rate related contract	300,000.00	300,000.00	-1,416.77	HK
Interest rate related contract	300,000.00	300,000.00	-1,570.77	HK
Interest rate related contract	300,000.00	300,000.00	2,928.78	HK
Interest rate related contract	300,000.00	300,000.00	-828.78	HK
Interest rate related contract	300,000.00	300,000.00	-6,328.15	HK
Interest rate related contract	300,000.00	300,000.00	1,421.54	HK
Interest rate related contract	300,000.00	300,000.00	-4,500.56	HK
Interest rate related contract	300,000.00	300,000.00	5,030.36	HK
Interest rate related contract	300,000.00	300,000.00	-5,669.53	HK
Interest rate related contract	300,000.00	300,000.00	6,432.46	HK
Interest rate related contract	300,000.00	300,000.00	-6,434.91	HK
Interest rate related contract	600,000.00	600,000.00	14,390.47	HK
Interest rate related contract	500,000.00	500,000.00	12,361.75	HK
Interest rate related contract	600,000.00	600,000.00	-18,855.64	HK

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	300,000.00	300,000.00	-10,042.40	HK
Interest rate related contract	600,000.00	600,000.00	-22,293.96	HK
Interest rate related contract	600,000.00	600,000.00	-22,293.96	HK
Interest rate related contract	300,000.00	300,000.00	-11,658.19	HK
Interest rate related contract	300,000.00	300,000.00	-11,805.54	HK
Interest rate related contract	300,000.00	300,000.00	-13,618.12	HK
Interest rate related contract	600,000.00	600,000.00	18,454.04	HK
Interest rate related contract	370,000.00	370,000.00	10,804.94	HK
Interest rate related contract	300,000.00	300,000.00	10,921.03	HK
Interest rate related contract	300,000.00	300,000.00	10,921.03	HK
Interest rate related contract	300,000.00	300,000.00	-14,839.81	HK
Interest rate related contract	300,000.00	300,000.00	-10,122.34	HK
Interest rate related contract	500,000.00	500,000.00	-6,682.61	HK
Interest rate related contract	500,000.00	500,000.00	19,268.71	HK
Interest rate related contract	1,204,000.00	1,204,000.00	-15,717.19	HK
Interest rate related contract	300,000.00	300,000.00	-14,373.40	HK
Interest rate related contract	300,000.00	300,000.00	-15,665.56	HK
Interest rate related contract	300,000.00	300,000.00	-7,136.18	HK
Interest rate related contract	300,000.00	300,000.00	12,760.18	HK
Interest rate related contract	300,000.00	300,000.00	-8,464.04	HK
Interest rate related contract	600,000.00	600,000.00	12,227.57	HK
Interest rate related contract	500,000.00	500,000.00	-1,164.83	HK
Interest rate related contract	1,000,000.00	1,000,000.00	-1,708.12	HK
Interest rate related contract	300,000.00	300,000.00	-488.18	HK
Interest rate related contract	1,000,000.00	1,000,000.00	-62.12	HK
Interest rate related contract	300,000.00	300,000.00	7,599.47	NL
Interest rate related contract	300,000.00	300,000.00	8,758.98	NL
Interest rate related contract	300,000.00	300,000.00	1,308.08	NL
Interest rate related contract	300,000.00	300,000.00	8,462.09	NL
Interest rate related contract	300,000.00	300,000.00	1,320.13	NL
Interest rate related contract	300,000.00	300,000.00	6,900.35	NL
Interest rate related contract	300,000.00	300,000.00	6,728.27	NL
Interest rate related contract	300,000.00	300,000.00	1,945.64	NL
Interest rate related contract	600,000.00	600,000.00	15,462.87	NL
Interest rate related contract	300,000.00	300,000.00	7,195.23	NL

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	300,000.00	300,000.00	7,204.46	NL
Interest rate related contract	300,000.00	300,000.00	-830.11	NL
Interest rate related contract	300,000.00	300,000.00	10,569.40	NL
Interest rate related contract	300,000.00	300,000.00	10,569.40	NL
Interest rate related contract	300,000.00	300,000.00	-10,672.25	NL
Interest rate related contract	300,000.00	300,000.00	-5,802.52	NL
Interest rate related contract	500,000.00	500,000.00	-21,160.01	NL
Interest rate related contract	300,000.00	300,000.00	-12,507.31	NL
Interest rate related contract	300,000.00	300,000.00	-6,146.99	NL
Interest rate related contract	300,000.00	300,000.00	10,622.36	NL
Interest rate related contract	300,000.00	300,000.00	10,622.36	NL
Interest rate related contract	300,000.00	300,000.00	13,865.27	NL
Interest rate related contract	300,000.00	300,000.00	12,811.01	NL
Interest rate related contract	300,000.00	300,000.00	-7,096.94	NL
Interest rate related contract	300,000.00	300,000.00	-9,894.71	NL
Interest rate related contract	300,000.00	300,000.00	6,275.55	NL
Interest rate related contract	300,000.00	300,000.00	-7,870.86	NL
Interest rate related contract	300,000.00	300,000.00	14,369.82	NL
Interest rate related contract	500,000.00	500,000.00	5,781.90	NL
Interest rate related contract	600,000.00	600,000.00	-15,734.54	NL
Interest rate related contract	300,000.00	300,000.00	-7,879.17	NL
Interest rate related contract	400,000.00	400,000.00	10,415.85	NL
Interest rate related contract	300,000.00	300,000.00	-12,007.49	NL
Interest rate related contract	500,000.00	500,000.00	6,547.34	NL
Interest rate related contract	300,000.00	300,000.00	9,432.08	NL
Interest rate related contract	300,000.00	300,000.00	10,572.60	NL
Interest rate related contract	300,000.00	300,000.00	12,400.93	NL
Interest rate related contract	300,000.00	300,000.00	12,078.35	NL
Interest rate related contract	300,000.00	300,000.00	10,400.64	NL
Interest rate related contract	300,000.00	300,000.00	12,648.16	NL
Interest rate related contract	1,000,000.00	1,000,000.00	759.39	NL
Interest rate related contract	370,000.00	370,000.00	-14,348.24	NL
Interest rate related contract	300,000.00	300,000.00	14,540.88	NL
Interest rate related contract	300,000.00	300,000.00	-14,837.22	NL
Interest rate related contract	500,000.00	500,000.00	9,359.76	NL

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	600,000.00	600,000.00	-28,097.82	NL
Interest rate related contract	500,000.00	500,000.00	11,779.03	NL
Interest rate related contract	500,000.00	500,000.00	11,779.03	NL
Interest rate related contract	720,000.00	720,000.00	-16,926.64	NL
Interest rate related contract	500,000.00	500,000.00	-28,974.28	NL
Interest rate related contract	300,000.00	300,000.00	10,877.63	NL
Interest rate related contract	300,000.00	300,000.00	-15,358.56	NL
Interest rate related contract	500,000.00	500,000.00	11,377.87	NL
Interest rate related contract	500,000.00	500,000.00	18,695.31	NL
Interest rate related contract	300,000.00	300,000.00	-5,455.09	FR
Interest rate related contract	300,000.00	300,000.00	5,925.13	FR
Interest rate related contract	300,000.00	300,000.00	-6,587.69	FR
Interest rate related contract	300,000.00	300,000.00	-7,774.31	FR
Interest rate related contract	300,000.00	300,000.00	-7,774.31	FR
Interest rate related contract	300,000.00	300,000.00	-8,578.63	FR
Interest rate related contract	300,000.00	300,000.00	1,343.78	FR
Interest rate related contract	500,000.00	500,000.00	12,299.72	FR
Interest rate related contract	300,000.00	300,000.00	1,991.19	FR
Interest rate related contract	300,000.00	300,000.00	-6,396.93	FR
Interest rate related contract	300,000.00	300,000.00	5,450.96	FR
Interest rate related contract	300,000.00	300,000.00	-5,765.69	FR
Interest rate related contract	300,000.00	300,000.00	-7,693.50	FR
Interest rate related contract	1,000,000.00	1,000,000.00	-887.49	FR
Interest rate related contract	500,000.00	500,000.00	-8,680.98	FR
Interest rate related contract	600,000.00	600,000.00	20,389.06	FR
Interest rate related contract	500,000.00	500,000.00	1,585.79	FR
Interest rate related contract	300,000.00	300,000.00	12,528.12	FR
Interest rate related contract	300,000.00	300,000.00	-11,451.35	FR
Interest rate related contract	600,000.00	600,000.00	-12,590.17	FR
Interest rate related contract	300,000.00	300,000.00	10,522.40	FR
Interest rate related contract	300,000.00	300,000.00	-11,166.57	FR
Interest rate related contract	300,000.00	300,000.00	-12,076.97	FR
Interest rate related contract	300,000.00	300,000.00	12,968.38	FR
Interest rate related contract	300,000.00	300,000.00	-13,813.41	FR
Interest rate related contract	300,000.00	300,000.00	13,656.24	FR

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	300,000.00	300,000.00	13,471.55	FR
Interest rate related contract	400,000.00	400,000.00	15,486.23	FR
Interest rate related contract	300,000.00	300,000.00	11,465.61	FR
Interest rate related contract	300,000.00	300,000.00	11,465.61	FR
Interest rate related contract	300,000.00	300,000.00	11,316.55	FR
Interest rate related contract	300,000.00	300,000.00	12,305.72	FR
Interest rate related contract	300,000.00	300,000.00	11,316.55	FR
Interest rate related contract	500,000.00	500,000.00	9,894.88	FR
Interest rate related contract	300,000.00	300,000.00	10,554.16	FR
Interest rate related contract	500,000.00	500,000.00	14,780.50	FR
Interest rate related contract	300,000.00	300,000.00	10,403.14	FR
Interest rate related contract	500,000.00	500,000.00	-3,757.31	FR
Interest rate related contract	400,000.00	400,000.00	-16,891.45	FR
Interest rate related contract	300,000.00	300,000.00	-12,853.58	FR
Interest rate related contract	400,000.00	400,000.00	-17,000.40	FR
Interest rate related contract	300,000.00	300,000.00	12,724.96	FR
Interest rate related contract	500,000.00	500,000.00	-22,651.23	FR
Interest rate related contract	300,000.00	300,000.00	12,000.02	FR
Interest rate related contract	500,000.00	500,000.00	-12,656.27	FR
Interest rate related contract	300,000.00	300,000.00	-12,643.40	FR
Interest rate related contract	720,000.00	720,000.00	-9,071.74	FR
Interest rate related contract	300,000.00	300,000.00	9,182.65	FR
Interest rate related contract	500,000.00	500,000.00	-9,100.89	FR
Interest rate related contract	1,000,000.00	1,000,000.00	958.71	FR
Interest rate related contract	1,000,000.00	1,000,000.00	20,176.75	FR
Interest rate related contract	1,000,000.00	1,000,000.00	-21,667.07	FR
Interest rate related contract	500,000.00	500,000.00	21,656.87	FR
Interest rate related contract	300,000.00	300,000.00	12,770.84	FR
Interest rate related contract	500,000.00	500,000.00	19,848.30	FR
Interest rate related contract	1,200,000.00	1,200,000.00	-25,329.01	FR
Interest rate related contract	500,000.00	500,000.00	9,908.36	FR
Interest rate related contract	1,000,000.00	1,000,000.00	-6,785.20	FR
Interest rate related contract	300,000.00	300,000.00	6,080.25	FR
Interest rate related contract	300,000.00	300,000.00	5,064.71	FR
Interest rate related contract	1,500,000.00	1,500,000.00	-363.23	FR

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	500,000.00	500,000.00	149.20	FR
Interest rate related contract	300,000.00	300,000.00	277.58	FR
Interest rate related contract	300,000.00	300,000.00	-3,976.46	FR
Interest rate related contract	300,000.00	300,000.00	7,806.40	US
Interest rate related contract	400,000.00	400,000.00	-205.57	US
Interest rate related contract	300,000.00	300,000.00	3,678.86	BE
Interest rate related contract	300,000.00	300,000.00	4,011.71	BE
Interest rate related contract	500,000.00	500,000.00	-278.49	BE
Interest rate related contract	300,000.00	300,000.00	206.75	BE
Interest rate related contract	300,000.00	300,000.00	-650.62	BE
Interest rate related contract	300,000.00	300,000.00	-3,089.00	BE
Interest rate related contract	300,000.00	300,000.00	1,904.86	BE
Interest rate related contract	300,000.00	300,000.00	6,357.43	BE
Interest rate related contract	300,000.00	300,000.00	-6,694.89	BE
Interest rate related contract	500,000.00	500,000.00	9,257.29	BE
Interest rate related contract	300,000.00	300,000.00	-8,081.74	BE
Interest rate related contract	300,000.00	300,000.00	-8,081.74	BE
Interest rate related contract	600,000.00	600,000.00	14,742.54	BE
Interest rate related contract	500,000.00	500,000.00	7,824.20	BE
Interest rate related contract	300,000.00	300,000.00	-6,472.74	BE
Interest rate related contract	500,000.00	500,000.00	22,760.41	BE
Interest rate related contract	300,000.00	300,000.00	12,087.05	BE
Interest rate related contract	300,000.00	300,000.00	-12,120.14	BE
Interest rate related contract	300,000.00	300,000.00	-12,271.22	BE
Interest rate related contract	300,000.00	300,000.00	-14,048.07	BE
Interest rate related contract	300,000.00	300,000.00	15,584.44	BE
Interest rate related contract	300,000.00	300,000.00	-17,695.86	BE
Interest rate related contract	300,000.00	300,000.00	-17,580.20	BE
Interest rate related contract	300,000.00	300,000.00	18,023.25	BE
Interest rate related contract	300,000.00	300,000.00	11,261.33	BE
Interest rate related contract	500,000.00	500,000.00	11,510.82	BE
Interest rate related contract	300,000.00	300,000.00	9,156.85	BE
Interest rate related contract	300,000.00	300,000.00	-9,120.29	BE
Interest rate related contract	300,000.00	300,000.00	-9,048.52	BE
Interest rate related contract	300,000.00	300,000.00	-11,398.23	BE

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	300,000.00	300,000.00	-8,972.39	BE
Interest rate related contract	500,000.00	500,000.00	-2,767.14	BE
Interest rate related contract	500,000.00	500,000.00	1,956.07	BE
Interest rate related contract	750,000.00	750,000.00	-938.64	BE
Interest rate related contract	300,000.00	300,000.00	3,541.25	BE
Interest rate related contract	300,000.00	300,000.00	-5,301.08	BE
Interest rate related contract	1,000,000.00	1,000,000.00	369.01	BE
Interest rate related contract	300,000.00	300,000.00	-2,228.73	BE
Interest rate related contract	730,000.00	730,000.00	1,418.05	BE
Interest rate related contract	300,000.00	300,000.00	1,857.25	BE
Interest rate related contract	300,000.00	300,000.00	7,191.29	ZA
Interest rate related contract	500,000.00	500,000.00	-10,800.93	ZA
Interest rate related contract	300,000.00	300,000.00	-6,480.92	ZA
Interest rate related contract	900,000.00	900,000.00	23,300.60	ZA
Interest rate related contract	300,000.00	300,000.00	5,929.85	ZA
Interest rate related contract	300,000.00	300,000.00	5,892.73	ZA
Interest rate related contract	300,000.00	300,000.00	-12,714.67	ZA
Interest rate related contract	300,000.00	300,000.00	13,695.25	ZA
Interest rate related contract	300,000.00	300,000.00	12,717.17	ZA
Interest rate related contract	300,000.00	300,000.00	-11,418.59	ZA
Interest rate related contract	300,000.00	300,000.00	-10,555.07	ZA
Interest rate related contract	300,000.00	300,000.00	-10,833.47	ZA
Interest rate related contract	500,000.00	500,000.00	13,668.73	ZA
Interest rate related contract	300,000.00	300,000.00	6,583.46	ZA
Interest rate related contract	1,000,000.00	1,000,000.00	1,902.22	ZA
Interest rate related contract	300,000.00	300,000.00	-625.81	HK
Interest rate related contract	300,000.00	300,000.00	-495.35	GB
Interest rate related contract	300,000.00	300,000.00	6,547.63	GB
Interest rate related contract	300,000.00	300,000.00	-8,453.45	GB
Interest rate related contract	300,000.00	300,000.00	8,135.26	GB
Interest rate related contract	300,000.00	300,000.00	-1,462.86	GB
Interest rate related contract	300,000.00	300,000.00	-1,683.05	GB
Interest rate related contract	300,000.00	300,000.00	7,917.27	GB
Interest rate related contract	500,000.00	500,000.00	395.72	GB
Interest rate related contract	300,000.00	300,000.00	5,788.53	GB

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	300,000.00	300,000.00	6,386.58	GB
Interest rate related contract	300,000.00	300,000.00	-8,747.09	GB
Interest rate related contract	300,000.00	300,000.00	6,620.99	GB
Interest rate related contract	300,000.00	300,000.00	-9,436.56	GB
Interest rate related contract	300,000.00	300,000.00	2,984.85	GB
Interest rate related contract	300,000.00	300,000.00	-5,178.32	GB
Interest rate related contract	300,000.00	300,000.00	-6,475.16	GB
Interest rate related contract	300,000.00	300,000.00	-6,475.16	GB
Interest rate related contract	300,000.00	300,000.00	-2,737.88	GB
Interest rate related contract	300,000.00	300,000.00	3,140.25	GB
Interest rate related contract	500,000.00	500,000.00	9,312.63	GB
Interest rate related contract	500,000.00	500,000.00	204.78	GB
Interest rate related contract	300,000.00	300,000.00	7,839.65	GB
Interest rate related contract	1,000,000.00	1,000,000.00	1,557.01	GB
Interest rate related contract	600,000.00	600,000.00	-1,151.81	GB
Interest rate related contract	300,000.00	300,000.00	-7,055.77	GB
Interest rate related contract	300,000.00	300,000.00	-8,766.61	GB
Interest rate related contract	500,000.00	500,000.00	-15,713.03	GB
Interest rate related contract	300,000.00	300,000.00	9,341.88	GB
Interest rate related contract	300,000.00	300,000.00	6,208.26	GB
Interest rate related contract	300,000.00	300,000.00	-11,686.86	GB
Interest rate related contract	300,000.00	300,000.00	-14,700.44	GB
Interest rate related contract	300,000.00	300,000.00	14,250.57	GB
Interest rate related contract	300,000.00	300,000.00	12,256.08	GB
Interest rate related contract	300,000.00	300,000.00	12,256.08	GB
Interest rate related contract	300,000.00	300,000.00	10,473.97	GB
Interest rate related contract	300,000.00	300,000.00	10,438.48	GB
Interest rate related contract	300,000.00	300,000.00	-9,288.06	GB
Interest rate related contract	300,000.00	300,000.00	-13,846.24	GB
Interest rate related contract	300,000.00	300,000.00	7,825.83	GB
Interest rate related contract	300,000.00	300,000.00	-11,895.20	GB
Interest rate related contract	300,000.00	300,000.00	-12,109.00	GB
Interest rate related contract	300,000.00	300,000.00	4,001.14	GB
Interest rate related contract	300,000.00	300,000.00	526.86	GB
Interest rate related contract	300,000.00	300,000.00	-1,862.13	GB

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	300,000.00	300,000.00	-2,078.97	GB
Interest rate related contract	322,889.46	322,889.46	-1,777.69	FR
Interest rate related contract	300,000.00	300,000.00	8,790.83	FR
Interest rate related contract	300,000.00	300,000.00	-8,394.31	FR
Interest rate related contract	300,000.00	300,000.00	1,308.78	FR
Interest rate related contract	600,000.00	600,000.00	-14,852.58	FR
Interest rate related contract	300,000.00	300,000.00	-7,433.56	FR
Interest rate related contract	400,000.00	400,000.00	-9,160.06	FR
Interest rate related contract	500,000.00	500,000.00	-4,766.26	FR
Interest rate related contract	300,000.00	300,000.00	-6,789.73	FR
Interest rate related contract	500,000.00	500,000.00	-13,623.50	FR
Interest rate related contract	300,000.00	300,000.00	-8,128.30	FR
Interest rate related contract	300,000.00	300,000.00	-8,128.30	FR
Interest rate related contract	300,000.00	300,000.00	-8,174.10	FR
Interest rate related contract	300,000.00	300,000.00	-7,852.56	FR
Interest rate related contract	500,000.00	500,000.00	12,666.13	FR
Interest rate related contract	1,250,000.00	1,250,000.00	-1,946.26	FR
Interest rate related contract	300,000.00	300,000.00	492.39	FR
Interest rate related contract	300,000.00	300,000.00	8,766.61	FR
Interest rate related contract	500,000.00	500,000.00	1,553.58	FR
Interest rate related contract	300,000.00	300,000.00	-12,601.66	FR
Interest rate related contract	300,000.00	300,000.00	-11,715.11	FR
Interest rate related contract	300,000.00	300,000.00	-11,662.97	FR
Interest rate related contract	300,000.00	300,000.00	-9,172.76	FR
Interest rate related contract	300,000.00	300,000.00	-11,686.86	FR
Interest rate related contract	300,000.00	300,000.00	12,970.63	FR
Interest rate related contract	400,000.00	400,000.00	-13,476.27	FR
Interest rate related contract	400,000.00	400,000.00	13,499.74	FR
Interest rate related contract	300,000.00	300,000.00	12,739.17	FR
Interest rate related contract	300,000.00	300,000.00	10,338.34	FR
Interest rate related contract	300,000.00	300,000.00	-11,380.61	FR
Interest rate related contract	370,000.00	370,000.00	11,685.50	FR
Interest rate related contract	300,000.00	300,000.00	-4,280.10	FR
Interest rate related contract	500,000.00	500,000.00	-12,744.04	FR
Interest rate related contract	300,000.00	300,000.00	-15,259.89	FR

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	300,000.00	300,000.00	-1,520.92	FR
Interest rate related contract	300,000.00	300,000.00	-11,302.85	FR
Interest rate related contract	300,000.00	300,000.00	-7,605.71	FR
Interest rate related contract	1,000,000.00	1,000,000.00	12.36	FR
Interest rate related contract	300,000.00	300,000.00	3,839.45	CH
Interest rate related contract	300,000.00	300,000.00	-942.90	CH
Interest rate related contract	500,000.00	500,000.00	-9,493.84	CH
Interest rate related contract	300,000.00	300,000.00	3,400.99	CH
Interest rate related contract	300,000.00	300,000.00	6,256.64	CH
Interest rate related contract	300,000.00	300,000.00	660.86	CH
Interest rate related contract	300,000.00	300,000.00	732.83	CH
Interest rate related contract	300,000.00	300,000.00	1,343.26	CH
Interest rate related contract	300,000.00	300,000.00	7,926.81	CH
Interest rate related contract	500,000.00	500,000.00	-2,808.99	CH
Interest rate related contract	300,000.00	300,000.00	-1,728.30	CH
Interest rate related contract	300,000.00	300,000.00	-259.34	CH
Interest rate related contract	300,000.00	300,000.00	-259.34	CH
Interest rate related contract	300,000.00	300,000.00	7,785.97	CH
Interest rate related contract	600,000.00	600,000.00	12,512.18	CH
Interest rate related contract	300,000.00	300,000.00	7,458.68	CH
Interest rate related contract	500,000.00	500,000.00	16,108.10	CH
Interest rate related contract	500,000.00	500,000.00	-9,669.76	CH
Interest rate related contract	500,000.00	500,000.00	-15,454.18	CH
Interest rate related contract	300,000.00	300,000.00	10,893.94	CH
Interest rate related contract	300,000.00	300,000.00	11,180.29	CH
Interest rate related contract	300,000.00	300,000.00	10,718.05	CH
Interest rate related contract	300,000.00	300,000.00	-12,577.97	CH
Interest rate related contract	300,000.00	300,000.00	12,928.73	CH
Interest rate related contract	600,000.00	600,000.00	27,312.50	CH
Interest rate related contract	300,000.00	300,000.00	13,656.24	CH
Interest rate related contract	300,000.00	300,000.00	12,816.15	CH
Interest rate related contract	300,000.00	300,000.00	-12,937.25	CH
Interest rate related contract	300,000.00	300,000.00	-12,405.01	CH
Interest rate related contract	300,000.00	300,000.00	-11,217.18	CH
Interest rate related contract	300,000.00	300,000.00	1,889.75	CH

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	300,000.00	300,000.00	9,336.28	CH
Interest rate related contract	300,000.00	300,000.00	-10,274.45	CH
Interest rate related contract	300,000.00	300,000.00	-10,347.23	CH
Interest rate related contract	300,000.00	300,000.00	10,442.37	CH
Interest rate related contract	300,000.00	300,000.00	-10,392.17	CH
Interest rate related contract	600,000.00	600,000.00	-20,784.35	CH
Interest rate related contract	1,200,000.00	1,200,000.00	-47,098.30	CH
Interest rate related contract	300,000.00	300,000.00	-11,774.58	CH
Interest rate related contract	300,000.00	300,000.00	-6,510.27	CH
Interest rate related contract	300,000.00	300,000.00	-13,878.07	CH
Interest rate related contract	300,000.00	300,000.00	-13,931.00	CH
Interest rate related contract	300,000.00	300,000.00	14,151.21	CH
Interest rate related contract	300,000.00	300,000.00	11,709.45	CH
Interest rate related contract	300,000.00	300,000.00	3,946.89	CH
Interest rate related contract	500,000.00	500,000.00	-7,133.51	CH
Interest rate related contract	300,000.00	300,000.00	-8,497.58	CH
Interest rate related contract	500,000.00	500,000.00	8,651.35	CH
Interest rate related contract	500,000.00	500,000.00	8,703.31	CH
Interest rate related contract	300,000.00	300,000.00	-11,360.39	CH
Interest rate related contract	500,000.00	500,000.00	-9,973.98	CH
Interest rate related contract	300,000.00	300,000.00	17,417.55	CH
Interest rate related contract	300,000.00	300,000.00	17,371.77	CH
Interest rate related contract	300,000.00	300,000.00	-18,207.16	CH
Interest rate related contract	500,000.00	500,000.00	11,510.82	CH
Interest rate related contract	300,000.00	300,000.00	10,039.64	CH
Interest rate related contract	300,000.00	300,000.00	10,992.96	CH
Interest rate related contract	500,000.00	500,000.00	10,410.27	CH
Interest rate related contract	300,000.00	300,000.00	1,142.20	CH
Interest rate related contract	1,172,000.00	1,172,000.00	-5,666.32	CH
Interest rate related contract	800,000.00	800,000.00	5,817.19	CH
Interest rate related contract	1,200,000.00	1,200,000.00	-10,347.96	CH
Interest rate related contract	1,500,000.00	1,500,000.00	-4,596.87	CH
Interest rate related contract	500,000.00	500,000.00	3,496.81	CH
Interest rate related contract	500,000.00	500,000.00	-1,370.39	CH
Interest rate related contract	339,170.00	339,170.00	0.00	HK

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	1,167,169.00	1,167,169.00	-49,100.19	DE
Interest rate related contract	466,867.60	466,867.60	39,293.46	DE
Interest rate related contract	583,584.50	583,584.50	25,292.70	DE
Interest rate related contract	583,584.50	583,584.50	22,725.80	DE
Interest rate related contract	875,266.00	875,266.00	82,957.24	FR
Interest rate related contract	2,026,240.79	2,026,240.79	22,405.73	SG
Interest rate related contract	875,266.00	875,266.00	-90,799.23	SG
Interest rate related contract	875,266.00	875,266.00	-11,687.23	SG
Interest rate related contract	437,633.00	437,633.00	-41,433.80	GB
Interest rate related contract	1,019,684.89	1,019,684.89	13,657.12	GB
Interest rate related contract	437,633.00	437,633.00	-6,346.49	FR
Interest rate related contract	437,633.00	437,633.00	42,246.54	GB
Interest rate related contract	437,633.00	437,633.00	-6,197.18	GB
Interest rate related contract	420,127.68	420,127.68	-5,980.36	GB
Interest rate related contract	656,449.50	656,449.50	-11,985.78	GB
Interest rate related contract	875,266.00	875,266.00	-1,335.35	GB
Interest rate related contract	437,633.00	437,633.00	6,763.40	FR
Interest rate related contract	656,449.50	656,449.50	9,891.24	FR
Interest rate related contract	437,633.00	437,633.00	-6,471.72	GB
Interest rate related contract	437,633.00	437,633.00	2,839.75	GB
Interest rate related contract	437,633.00	437,633.00	-3,968.88	US
Interest rate related contract	437,633.00	437,633.00	8,885.82	US
Interest rate related contract	437,633.00	437,633.00	2,676.29	DE
Interest rate related contract	875,266.00	875,266.00	80.10	US
Interest rate related contract	437,633.00	437,633.00	135.73	GB
Interest rate related contract	437,633.00	437,633.00	2,128.07	SG
Interest rate related contract	437,633.00	437,633.00	-1,941.82	GB
Interest rate related contract	437,633.00	437,633.00	5,154.11	SG
Interest rate related contract	437,633.00	437,633.00	-5,536.92	FR
Interest rate related contract	437,633.00	437,633.00	352.83	GB
Interest rate related contract	437,633.00	437,633.00	7,464.17	CH
Interest rate related contract	437,633.00	437,633.00	8,672.44	GB
Interest rate related contract	350,106.40	350,106.40	-6,502.15	CH
Interest rate related contract	437,633.00	437,633.00	7,947.48	GB
Interest rate related contract	437,633.00	437,633.00	-7,614.36	GB

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	875,266.00	875,266.00	-7,413.13	US
Interest rate related contract	875,266.00	875,266.00	1,787.38	DE
Interest rate related contract	437,633.00	437,633.00	886.95	GB
Interest rate related contract	437,633.00	437,633.00	-1,273.75	GB
Interest rate related contract	437,633.00	437,633.00	14,061.20	FR
Interest rate related contract	875,266.00	875,266.00	-4,539.21	GB
Interest rate related contract	437,633.00	437,633.00	-2,278.82	GB
Interest rate related contract	437,633.00	437,633.00	-2,274.21	GB
Interest rate related contract	568,922.90	568,922.90	-18,086.61	US
Interest rate related contract	437,633.00	437,633.00	-2,374.69	GB
Interest rate related contract	437,633.00	437,633.00	13,028.26	GB
Interest rate related contract	437,633.00	437,633.00	-13,024.98	US
Interest rate related contract	437,633.00	437,633.00	11,266.15	GB
Interest rate related contract	437,633.00	437,633.00	-12,025.55	FR
Interest rate related contract	437,633.00	437,633.00	-336.72	US
Interest rate related contract	437,633.00	437,633.00	-465.95	SG
Interest rate related contract	437,633.00	437,633.00	-479.73	US
Interest rate related contract	428,880.34	428,880.34	-2,447.52	FR
Interest rate related contract	437,633.00	437,633.00	-563.83	FR
Interest rate related contract	437,633.00	437,633.00	-596.89	US
Interest rate related contract	437,633.00	437,633.00	-595.15	SG
Interest rate related contract	437,633.00	437,633.00	-597.69	GB
Interest rate related contract	437,633.00	437,633.00	4,223.62	US
Interest rate related contract	857,760.68	857,760.68	8,569.98	FR
Interest rate related contract	437,633.00	437,633.00	-13,598.21	FR
Interest rate related contract	875,266.00	875,266.00	530.30	DE
Interest rate related contract	875,266.00	875,266.00	-866.91	DE
Interest rate related contract	437,633.00	437,633.00	-1,556.63	US
Interest rate related contract	437,633.00	437,633.00	1,233.79	US
Interest rate related contract	437,633.00	437,633.00	-1,558.34	SG
Interest rate related contract	1,401,789.61	1,401,789.61	18,114.59	DE
Interest rate related contract	339,170.00	339,170.00	-63,781.87	DE
Interest rate related contract	695,637.67	695,637.67	9,418.35	DE
Interest rate related contract	696,994.35	696,994.35	9,484.93	DE
Interest rate related contract	699,707.71	699,707.71	9,537.81	DE

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	702,081.90	702,081.90	9,139.93	DE
Interest rate related contract	698,690.20	698,690.20	9,704.60	DE
Interest rate related contract	701,403.56	701,403.56	-9,420.54	DE
Interest rate related contract	339,170.00	339,170.00	63,299.97	US
Interest rate related contract	1,390,597.00	1,390,597.00	-19,567.43	US
Interest rate related contract	701,064.39	701,064.39	-9,492.61	DE
Interest rate related contract	508,755.00	508,755.00	92,920.79	DE
Interest rate related contract	2,100,479.81	2,100,479.81	-28,700.63	DE
Interest rate related contract	2,093,357.24	2,093,357.24	-30,997.23	DE
Interest rate related contract	508,755.00	508,755.00	94,896.43	DE
Interest rate related contract	697,672.69	697,672.69	-10,362.79	DE
Interest rate related contract	694,620.16	694,620.16	-10,802.20	DE
Interest rate related contract	678,340.00	678,340.00	-129,872.46	DE
Interest rate related contract	2,781,194.00	2,781,194.00	43,980.94	DE
Interest rate related contract	696,316.01	696,316.01	11,255.00	DE
Interest rate related contract	693,941.82	693,941.82	-11,329.74	DE
Interest rate related contract	694,280.99	694,280.99	-11,416.41	DE
Interest rate related contract	1,389,579.49	1,389,579.49	-22,719.32	DE
Interest rate related contract	339,170.00	339,170.00	66,188.03	DE
Interest rate related contract	700,725.22	700,725.22	-10,375.10	DE
Interest rate related contract	700,386.05	700,386.05	-10,476.87	DE
Interest rate related contract	704,456.09	704,456.09	-10,014.82	DE
Interest rate related contract	1,405,520.48	1,405,520.48	20,816.50	DE
Interest rate related contract	339,170.00	339,170.00	-59,573.64	DE
Interest rate related contract	678,340.00	678,340.00	-117,709.23	US
Interest rate related contract	3,137,322.50	3,137,322.50	47,631.29	US
Interest rate related contract	339,170.00	339,170.00	4,498.22	DE
Interest rate related contract	678,340.00	678,340.00	3,142.11	DE
Interest rate related contract	678,340.00	678,340.00	-8,459.25	DE
Interest rate related contract	678,340.00	678,340.00	-33,704.66	DE
Interest rate related contract	1,603,595.76	1,603,595.76	19,578.70	DE
Interest rate related contract	1,605,630.78	1,605,630.78	19,163.85	DE
Interest rate related contract	678,340.00	678,340.00	-33,691.38	DE
Interest rate related contract	1,594,099.00	1,594,099.00	23,190.11	GB
Interest rate related contract	678,340.00	678,340.00	-38,333.61	GB

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Interest rate related contract	802,476.22	802,476.22	11,551.49	DE
Interest rate related contract	339,170.00	339,170.00	-19,465.28	DE
Interest rate related contract	339,170.00	339,170.00	5,335.11	DE
Interest rate related contract	1,187,095.00	1,187,095.00	82,138.94	DE
Interest rate related contract	2,805,614.24	2,805,614.24	-52,502.04	DE
Interest rate related contract	2,804,596.73	2,804,596.73	-53,771.45	DE
Interest rate related contract	1,187,095.00	1,187,095.00	83,204.86	DE
Interest rate related contract	339,170.00	339,170.00	-13,443.70	DE
Interest rate related contract	339,170.00	339,170.00	6,759.50	DE
Interest rate related contract	339,170.00	339,170.00	19,124.67	GB
Interest rate related contract	407,004.00	407,004.00	-12,372.98	GB
Interest rate related contract	339,170.00	339,170.00	9,552.68	GB
Interest rate related contract	339,170.00	339,170.00	9,615.93	GB
Interest rate related contract	339,170.00	339,170.00	9,361.67	GB
Interest rate related contract	373,087.00	373,087.00	10,762.74	DE
Interest rate related contract	678,340.00	678,340.00	3,674.00	GB
Interest rate related contract	678,340.00	678,340.00	3,376.81	GB
Interest rate related contract	339,170.00	339,170.00	-3,677.54	GB
Interest rate related contract	678,340.00	678,340.00	-7,345.02	GB
Interest rate related contract	678,340.00	678,340.00	-1,188.29	GB
Interest rate related contract	339,170.00	339,170.00	4,451.74	DE
Interest rate related contract	678,340.00	678,340.00	-67.39	GB
Interest rate related contract	339,170.00	339,170.00	2,628.93	DE
Interest rate related contract	300,000.00	300,000.00	-851.82	US
Interest rate related contract	750,000.00	750,000.00	9,923.67	DE
Interest rate related contract	1,400,000.00	1,400,000.00	155,410.24	FR
Interest rate related contract	400,000.00	400,000.00	27,664.95	US
Interest rate related contract	3,600,000.00	3,600,000.00	15,715.71	FR
Credit related contract	800,000.00	800,000.00	-38,911.65	US
Credit related contract	300,000.00	300,000.00	-10,565.96	US
Exchange rate related contract	339,170.00	339,170.00	662.82	FR
Exchange rate related contract	339,170.00	339,170.00	544.24	FR
Exchange rate related contract	501,971.60	501,971.60	2,730.46	US
Exchange rate related contract	339,170.00	339,170.00	1,932.59	US
Exchange rate related contract	339,170.00	339,170.00	1,778.82	US

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Exchange rate related contract	339,170.00	339,170.00	692.17	US
Exchange rate related contract	339,170.00	339,170.00	490.02	FR
Exchange rate related contract	339,170.00	339,170.00	741.48	FR
Exchange rate related contract	678,340.00	678,340.00	-13,853.67	HK
Exchange rate related contract	339,170.00	339,170.00	-5,601.38	HK
Exchange rate related contract	339,170.00	339,170.00	-5,874.43	HK
Exchange rate related contract	678,340.00	678,340.00	-9,748.05	HK
Exchange rate related contract	339,170.00	339,170.00	-3,486.97	HK
Exchange rate related contract	339,170.00	339,170.00	-6,909.32	HK
Exchange rate related contract	339,170.00	339,170.00	-6,732.43	HK
Exchange rate related contract	339,170.00	339,170.00	-7,452.15	HK
Exchange rate related contract	339,170.00	339,170.00	-7,672.71	HK
Exchange rate related contract	678,340.00	678,340.00	-16,935.25	HK
Exchange rate related contract	678,340.00	678,340.00	-16,016.90	HK
Exchange rate related contract	339,170.00	339,170.00	-7,762.87	HK
Exchange rate related contract	678,340.00	678,340.00	-26,747.64	HK
Exchange rate related contract	339,170.00	339,170.00	-8,433.11	HK
Exchange rate related contract	339,170.00	339,170.00	-10,212.07	HK
Exchange rate related contract	678,340.00	678,340.00	-35,688.60	HK
Exchange rate related contract	339,170.00	339,170.00	-22,925.92	HK
Exchange rate related contract	339,170.00	339,170.00	-9,409.05	HK
Exchange rate related contract	339,170.00	339,170.00	-11,093.57	HK
Exchange rate related contract	339,170.00	339,170.00	-10,008.87	HK
Exchange rate related contract	339,170.00	339,170.00	-8,825.66	HK
Exchange rate related contract	339,170.00	339,170.00	-23,649.72	HK
Exchange rate related contract	339,170.00	339,170.00	-24,697.02	HK
Exchange rate related contract	339,170.00	339,170.00	-11,607.44	HK
Exchange rate related contract	339,170.00	339,170.00	-15,975.72	HK
Exchange rate related contract	508,755.00	508,755.00	-25,776.22	HK
Exchange rate related contract	501,971.60	501,971.60	-2,301.75	HK
Exchange rate related contract	678,340.00	678,340.00	-35,948.34	HK
Exchange rate related contract	339,170.00	339,170.00	-19,971.58	HK
Exchange rate related contract	678,340.00	678,340.00	-25,880.25	HK
Exchange rate related contract	339,170.00	339,170.00	-12,516.42	HK
Exchange rate related contract	339,170.00	339,170.00	-11,966.29	HK

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Exchange rate related contract	339,170.00	339,170.00	-11,916.66	HK
Exchange rate related contract	339,170.00	339,170.00	-17,941.01	HK
Exchange rate related contract	678,340.00	678,340.00	-33,670.51	HK
Exchange rate related contract	339,170.00	339,170.00	-19,554.70	HK
Exchange rate related contract	339,170.00	339,170.00	-17,436.75	HK
Exchange rate related contract	339,170.00	339,170.00	-17,939.65	HK
Exchange rate related contract	339,170.00	339,170.00	-15,368.05	HK
Exchange rate related contract	339,170.00	339,170.00	-17,072.76	HK
Exchange rate related contract	339,170.00	339,170.00	-18,041.95	HK
Exchange rate related contract	339,170.00	339,170.00	-17,633.68	HK
Exchange rate related contract	339,170.00	339,170.00	-18,977.47	HK
Exchange rate related contract	339,170.00	339,170.00	-9,763.00	HK
Exchange rate related contract	339,170.00	339,170.00	-1,652.72	HK
Exchange rate related contract	678,340.00	678,340.00	-486.33	HK
Exchange rate related contract	339,170.00	339,170.00	-1,501.05	HK
Exchange rate related contract	678,340.00	678,340.00	-1,285.72	HK
Exchange rate related contract	339,170.00	339,170.00	60.26	NL
Exchange rate related contract	339,170.00	339,170.00	134.58	NZ
Exchange rate related contract	339,170.00	339,170.00	104.26	NZ
Exchange rate related contract	339,170.00	339,170.00	158.97	NZ
Exchange rate related contract	339,170.00	339,170.00	224.24	NZ
Exchange rate related contract	678,340.00	678,340.00	784.28	NZ
Exchange rate related contract	339,170.00	339,170.00	84.70	FR
Exchange rate related contract	339,170.00	339,170.00	104.26	FR
Exchange rate related contract	678,340.00	678,340.00	84.41	FR
Exchange rate related contract	339,170.00	339,170.00	39.49	FR
Exchange rate related contract	339,170.00	339,170.00	164.81	FR
Exchange rate related contract	339,170.00	339,170.00	187.24	FR
Exchange rate related contract	678,340.00	678,340.00	664.91	FR
Exchange rate related contract	678,340.00	678,340.00	734.86	FR
Exchange rate related contract	339,170.00	339,170.00	536.70	FR
Exchange rate related contract	678,340.00	678,340.00	305.63	FR
Exchange rate related contract	339,170.00	339,170.00	815.16	FR
Exchange rate related contract	339,170.00	339,170.00	519.48	FR
Exchange rate related contract	678,340.00	678,340.00	488.85	FR

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Exchange rate related contract	678,340.00	678,340.00	212.41	FR
Exchange rate related contract	339,170.00	339,170.00	131.83	FR
Exchange rate related contract	339,170.00	339,170.00	95.22	US
Exchange rate related contract	339,170.00	339,170.00	1,785.21	US
Exchange rate related contract	339,170.00	339,170.00	440.94	US
Exchange rate related contract	678,340.00	678,340.00	431.98	US
Exchange rate related contract	339,170.00	339,170.00	61.12	US
Exchange rate related contract	339,170.00	339,170.00	324.67	US
Exchange rate related contract	339,170.00	339,170.00	85.29	US
Exchange rate related contract	678,340.00	678,340.00	243.36	US
Exchange rate related contract	339,170.00	339,170.00	248.04	US
Exchange rate related contract	339,170.00	339,170.00	275.06	US
Exchange rate related contract	339,170.00	339,170.00	108.09	US
Exchange rate related contract	678,340.00	678,340.00	216.18	US
Exchange rate related contract	339,170.00	339,170.00	21.79	US
Exchange rate related contract	339,170.00	339,170.00	63.39	FR
Exchange rate related contract	339,170.00	339,170.00	187.25	FR
Exchange rate related contract	339,170.00	339,170.00	726.97	FR
Exchange rate related contract	339,170.00	339,170.00	70.17	FR
Exchange rate related contract	339,170.00	339,170.00	128.93	FR
Exchange rate related contract	339,170.00	339,170.00	10.94	FR
Exchange rate related contract	339,170.00	339,170.00	-3.75	FR
Exchange rate related contract	678,340.00	678,340.00	375.91	FR
Exchange rate related contract	3,699,925.73	3,699,925.73	-305.78	AU
Exchange rate related contract	678,340.00	678,340.00	201.79	SG
Exchange rate related contract	339,170.00	339,170.00	815.16	SG
Exchange rate related contract	678,340.00	678,340.00	1,561.48	SG
Exchange rate related contract	339,170.00	339,170.00	613.87	SG
Exchange rate related contract	339,170.00	339,170.00	172.03	SG
Exchange rate related contract	339,170.00	339,170.00	363.34	SG
Exchange rate related contract	339,170.00	339,170.00	61.12	SG
Exchange rate related contract	678,340.00	678,340.00	167.43	SG
Exchange rate related contract	339,170.00	339,170.00	-77.32	SG
Exchange rate related contract	339,170.00	339,170.00	-123.02	SG
Exchange rate related contract	1,017,510.00	1,017,510.00	309.99	SG

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Exchange rate related contract	339,170.00	339,170.00	149.50	SG
Exchange rate related contract	678,340.00	678,340.00	25.90	SG
Exchange rate related contract	1,017,510.00	1,017,510.00	38.75	SG
Exchange rate related contract	678,340.00	678,340.00	120.64	DE
Exchange rate related contract	339,170.00	339,170.00	134.68	DE
Exchange rate related contract	678,340.00	678,340.00	78.71	DE
Exchange rate related contract	678,340.00	678,340.00	325.62	DE
Exchange rate related contract	339,170.00	339,170.00	183.79	DE
Exchange rate related contract	339,170.00	339,170.00	183.81	DE
Exchange rate related contract	678,340.00	678,340.00	1,009.41	DE
Exchange rate related contract	678,340.00	678,340.00	2.57	DE
Exchange rate related contract	678,340.00	678,340.00	74.85	DE
Exchange rate related contract	339,170.00	339,170.00	149.53	DE
Exchange rate related contract	765,335.41	765,335.41	-7.67	DE
Exchange rate related contract	339,170.00	339,170.00	451.47	HK
Exchange rate related contract	339,170.00	339,170.00	128.01	HK
Exchange rate related contract	339,170.00	339,170.00	51.09	HK
Exchange rate related contract	339,170.00	339,170.00	51.09	HK
Exchange rate related contract	339,170.00	339,170.00	518.93	HK
Exchange rate related contract	339,170.00	339,170.00	613.48	HK
Exchange rate related contract	339,170.00	339,170.00	129.02	HK
Exchange rate related contract	339,170.00	339,170.00	840.09	HK
Exchange rate related contract	339,170.00	339,170.00	31.58	HK
Exchange rate related contract	339,170.00	339,170.00	33.70	HK
Exchange rate related contract	339,170.00	339,170.00	151.96	HK
Exchange rate related contract	339,170.00	339,170.00	97.96	HK
Exchange rate related contract	508,755.00	508,755.00	149.39	HK
Exchange rate related contract	339,170.00	339,170.00	-1.97	HK
Exchange rate related contract	339,170.00	339,170.00	107.15	NL
Exchange rate related contract	339,170.00	339,170.00	170.34	BE
Exchange rate related contract	339,170.00	339,170.00	568.77	BE
Exchange rate related contract	339,170.00	339,170.00	324.43	BE
Exchange rate related contract	2,076,365.81	2,076,365.81	-14.34	AU
Exchange rate related contract	339,170.00	339,170.00	8.73	ZA
Exchange rate related contract	322,211.50	322,211.50	728.56	CH

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Exchange rate related contract	405,177.57	405,177.57	3,394.41	CH
Exchange rate related contract	339,170.00	339,170.00	107.22	CH
Exchange rate related contract	339,170.00	339,170.00	107.21	CH
Exchange rate related contract	1,017,510.00	1,017,510.00	163.56	CH
Exchange rate related contract	339,170.00	339,170.00	1,487.51	CH
Exchange rate related contract	678,340.00	678,340.00	1,247.99	CH
Exchange rate related contract	678,340.00	678,340.00	363.68	CH
Exchange rate related contract	339,170.00	339,170.00	-215.64	CH
Exchange rate related contract	339,170.00	339,170.00	74.63	CH
Exchange rate related contract	678,340.00	678,340.00	43.86	CH
Exchange rate related contract	339,170.00	339,170.00	-4.53	SG
Exchange rate related contract	339,170.00	339,170.00	5.26	SG
Exchange rate related contract	2,087,944.06	2,087,944.06	-144.34	AU
Exchange rate related contract	3,727,937.79	3,727,937.79	-30.40	AU
Exchange rate related contract	678,340.00	678,340.00	-37.69	NL
Exchange rate related contract	1,017,510.00	1,017,510.00	-393.05	NL
Exchange rate related contract	339,170.00	339,170.00	-100.42	NL
Exchange rate related contract	339,170.00	339,170.00	-37.01	NL
Exchange rate related contract	678,340.00	678,340.00	-74.01	NL
Exchange rate related contract	339,170.00	339,170.00	-29.06	NL
Exchange rate related contract	339,170.00	339,170.00	-21.81	FR
Exchange rate related contract	339,170.00	339,170.00	-21.81	FR
Exchange rate related contract	339,170.00	339,170.00	-130.14	FR
Exchange rate related contract	339,170.00	339,170.00	-68.23	FR
Exchange rate related contract	678,340.00	678,340.00	-144.73	FR
Exchange rate related contract	339,170.00	339,170.00	-67.70	FR
Exchange rate related contract	339,170.00	339,170.00	-414.98	FR
Exchange rate related contract	678,340.00	678,340.00	-719.71	FR
Exchange rate related contract	678,340.00	678,340.00	-707.70	FR
Exchange rate related contract	339,170.00	339,170.00	-354.00	FR
Exchange rate related contract	339,170.00	339,170.00	-276.74	FR
Exchange rate related contract	339,170.00	339,170.00	-196.00	FR
Exchange rate related contract	339,170.00	339,170.00	-243.24	FR
Exchange rate related contract	678,340.00	678,340.00	-299.75	FR
Exchange rate related contract	339,170.00	339,170.00	-3,285.96	FR

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Exchange rate related contract	1,017,510.00	1,017,510.00	-582.48	FR
Exchange rate related contract	339,170.00	339,170.00	-194.18	FR
Exchange rate related contract	339,170.00	339,170.00	-54.48	FR
Exchange rate related contract	678,340.00	678,340.00	-1.44	FR
Exchange rate related contract	1,017,510.00	1,017,510.00	5.51	FR
Exchange rate related contract	1,017,510.00	1,017,510.00	-33.89	FR
Exchange rate related contract	339,170.00	339,170.00	-7.17	FR
Exchange rate related contract	1,695,850.00	1,695,850.00	-62.69	FR
Exchange rate related contract	678,340.00	678,340.00	-44.11	FR
Exchange rate related contract	678,340.00	678,340.00	-58.76	FR
Exchange rate related contract	339,170.00	339,170.00	-342.61	US
Exchange rate related contract	339,170.00	339,170.00	-374.48	US
Exchange rate related contract	405,177.57	405,177.57	-45.68	US
Exchange rate related contract	339,170.00	339,170.00	-29.29	US
Exchange rate related contract	339,170.00	339,170.00	4.23	US
Exchange rate related contract	450,197.30	450,197.30	11.35	US
Exchange rate related contract	339,170.00	339,170.00	-154.84	US
Exchange rate related contract	339,170.00	339,170.00	-154.84	US
Exchange rate related contract	678,340.00	678,340.00	-269.62	US
Exchange rate related contract	339,170.00	339,170.00	-67.70	US
Exchange rate related contract	339,170.00	339,170.00	-43.42	US
Exchange rate related contract	339,170.00	339,170.00	-74.89	US
Exchange rate related contract	339,170.00	339,170.00	-354.00	US
Exchange rate related contract	339,170.00	339,170.00	-331.12	US
Exchange rate related contract	678,340.00	678,340.00	-339.65	US
Exchange rate related contract	678,340.00	678,340.00	-351.25	US
Exchange rate related contract	678,340.00	678,340.00	-115.67	US
Exchange rate related contract	678,340.00	678,340.00	-220.12	US
Exchange rate related contract	678,340.00	678,340.00	-64.50	US
Exchange rate related contract	339,170.00	339,170.00	607.22	US
Exchange rate related contract	1,017,510.00	1,017,510.00	-81.18	US
Exchange rate related contract	450,197.30	450,197.30	16.07	US
Exchange rate related contract	675,295.95	675,295.95	23.94	US
Exchange rate related contract	450,197.30	450,197.30	15.67	US
Exchange rate related contract	678,340.00	678,340.00	-47.62	US

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Exchange rate related contract	1,017,510.00	1,017,510.00	33.92	US
Exchange rate related contract	339,170.00	339,170.00	-8.73	US
Exchange rate related contract	339,170.00	339,170.00	-354.00	FR
Exchange rate related contract	1,017,510.00	1,017,510.00	-1,219.26	FR
Exchange rate related contract	678,340.00	678,340.00	-48.97	FR
Exchange rate related contract	339,170.00	339,170.00	-26.69	FR
Exchange rate related contract	678,340.00	678,340.00	-387.85	FR
Exchange rate related contract	339,170.00	339,170.00	-74.41	FR
Exchange rate related contract	339,170.00	339,170.00	-14.69	FR
Exchange rate related contract	350,150.70	350,150.70	-999.44	AU
Exchange rate related contract	339,170.00	339,170.00	567.97	SG
Exchange rate related contract	678,340.00	678,340.00	-96.61	SG
Exchange rate related contract	678,340.00	678,340.00	-267.36	SG
Exchange rate related contract	678,340.00	678,340.00	-442.63	SG
Exchange rate related contract	339,170.00	339,170.00	-1,330.97	SG
Exchange rate related contract	678,340.00	678,340.00	1.34	SG
Exchange rate related contract	678,340.00	678,340.00	0.29	SG
Exchange rate related contract	678,340.00	678,340.00	6.04	SG
Exchange rate related contract	339,170.00	339,170.00	-11.47	SG
Exchange rate related contract	4,006,636.71	4,006,636.71	-1,015.64	DE
Exchange rate related contract	339,170.00	339,170.00	-258.30	DE
Exchange rate related contract	678,340.00	678,340.00	-382.78	DE
Exchange rate related contract	339,170.00	339,170.00	-191.38	DE
Exchange rate related contract	678,340.00	678,340.00	-867.19	DE
Exchange rate related contract	339,170.00	339,170.00	-310.33	DE
Exchange rate related contract	678,340.00	678,340.00	-255.62	DE
Exchange rate related contract	339,170.00	339,170.00	528.22	DE
Exchange rate related contract	339,170.00	339,170.00	-153.28	DE
Exchange rate related contract	678,340.00	678,340.00	4.22	DE
Exchange rate related contract	1,017,510.00	1,017,510.00	-6.20	DE
Exchange rate related contract	339,170.00	339,170.00	-162.68	BE
Exchange rate related contract	339,170.00	339,170.00	-349.49	BE
Exchange rate related contract	337,813.32	337,813.32	-436.49	HK
Exchange rate related contract	799,100.21	799,100.21	-4,171.92	HK
Exchange rate related contract	900,394.60	900,394.60	-4,700.28	HK

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Exchange rate related contract	339,170.00	339,170.00	-18.91	HK
Exchange rate related contract	3,435,375.22	3,435,375.22	20.95	HK
Exchange rate related contract	508,755.00	508,755.00	-884.83	HK
Exchange rate related contract	339,170.00	339,170.00	-1,033.30	HK
Exchange rate related contract	339,170.00	339,170.00	-1,073.26	HK
Exchange rate related contract	339,170.00	339,170.00	-445.45	HK
Exchange rate related contract	339,170.00	339,170.00	-172.41	HK
Exchange rate related contract	508,755.00	508,755.00	-202.45	HK
Exchange rate related contract	339,170.00	339,170.00	6.05	HK
Exchange rate related contract	339,170.00	339,170.00	-19.98	NL
Exchange rate related contract	339,170.00	339,170.00	-19.98	NL
Exchange rate related contract	339,170.00	339,170.00	-164.10	NL
Exchange rate related contract	339,170.00	339,170.00	-162.65	NL
Exchange rate related contract	339,170.00	339,170.00	-71.76	NL
Exchange rate related contract	339,170.00	339,170.00	-62.61	NL
Exchange rate related contract	678,340.00	678,340.00	-154.59	NL
Exchange rate related contract	339,170.00	339,170.00	-64.70	NL
Exchange rate related contract	339,170.00	339,170.00	-421.06	NL
Exchange rate related contract	339,170.00	339,170.00	-421.06	NL
Exchange rate related contract	1,017,510.00	1,017,510.00	-865.21	NL
Exchange rate related contract	1,017,510.00	1,017,510.00	-834.13	NL
Exchange rate related contract	1,017,510.00	1,017,510.00	-865.36	NL
Exchange rate related contract	678,340.00	678,340.00	-521.73	NL
Exchange rate related contract	678,340.00	678,340.00	-686.73	NL
Exchange rate related contract	508,755.00	508,755.00	-144.73	BE
Exchange rate related contract	339,170.00	339,170.00	-374.48	BE
Exchange rate related contract	339,170.00	339,170.00	10.85	BE
Exchange rate related contract	339,170.00	339,170.00	-3.81	BE
Exchange rate related contract	355,971.59	355,971.59	-0.34	CA
Exchange rate related contract	339,170.00	339,170.00	-383.04	CA
Exchange rate related contract	1,017,510.00	1,017,510.00	-15.61	SG
Exchange rate related contract	339,170.00	339,170.00	-22.77	US
Exchange rate related contract	4,059,028.52	4,059,028.52	-62.89	GB
Exchange rate related contract	339,170.00	339,170.00	-36.91	GB
Exchange rate related contract	344,967.88	344,967.88	-0.73	JP

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Exchange rate related contract	339,170.00	339,170.00	-62.00	FR
Exchange rate related contract	339,170.00	339,170.00	3.75	FR
Exchange rate related contract	678,340.00	678,340.00	-29.38	FR
Exchange rate related contract	360,157.84	360,157.84	-843.34	CH
Exchange rate related contract	339,170.00	339,170.00	-18.01	CH
Exchange rate related contract	339,170.00	339,170.00	-67.71	CH
Exchange rate related contract	678,340.00	678,340.00	-161.03	CH
Exchange rate related contract	678,340.00	678,340.00	-161.10	CH
Exchange rate related contract	339,170.00	339,170.00	-231.94	CH
Exchange rate related contract	339,170.00	339,170.00	-246.23	CH
Exchange rate related contract	339,170.00	339,170.00	-193.90	CH
Exchange rate related contract	305,253.00	305,253.00	-146.44	SG
Exchange rate related contract	350,150.70	350,150.70	-20,048.95	GB
Exchange rate related contract	350,150.70	350,150.70	-394.88	GB
Exchange rate related contract	1,017,510.00	1,017,510.00	-1,381.51	US
Exchange rate related contract	1,125,493.25	1,125,493.25	-10,060.30	US
Exchange rate related contract	373,087.00	373,087.00	-2,426.37	FR
Exchange rate related contract	373,087.00	373,087.00	-615.56	FR
Exchange rate related contract	450,197.30	450,197.30	7,201.89	DE
Exchange rate related contract	450,197.30	450,197.30	-8,757.69	DE
Exchange rate related contract	450,197.30	450,197.30	15,032.42	DE
Exchange rate related contract	450,197.30	450,197.30	-8,959.90	DE
Exchange rate related contract	450,197.30	450,197.30	-7,085.24	DE
Exchange rate related contract	450,197.30	450,197.30	-10,431.65	DE
Exchange rate related contract	450,197.30	450,197.30	14,829.60	DE
Exchange rate related contract	339,170.00	339,170.00	-2,303.50	DE
Exchange rate related contract	508,755.00	508,755.00	-2,490.60	DE
Exchange rate related contract	508,755.00	508,755.00	-877.25	DE
Exchange rate related contract	350,150.70	350,150.70	-20,884.39	DE
Exchange rate related contract	350,150.70	350,150.70	73,908.02	DE
Exchange rate related contract	675,295.95	675,295.95	-10,558.26	DE
Exchange rate related contract	450,197.30	450,197.30	-8,824.36	US
Exchange rate related contract	450,197.30	450,197.30	-2,211.51	HK
Exchange rate related contract	1,017,510.00	1,017,510.00	-2,829.82	JP
Exchange rate related contract	339,170.00	339,170.00	4,484.96	JP

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Exchange rate related contract	339,170.00	339,170.00	-5,126.32	JP
Exchange rate related contract	450,197.30	450,197.30	-16,739.93	GB
Exchange rate related contract	450,197.30	450,197.30	-6,426.64	GB
Exchange rate related contract	450,197.30	450,197.30	-4,679.55	GB
Exchange rate related contract	450,197.30	450,197.30	-16,936.45	GB
Exchange rate related contract	1,017,510.00	1,017,510.00	-8,387.02	GB
Exchange rate related contract	323,842.40	323,842.40	-707.94	HK
Exchange rate related contract	450,197.30	450,197.30	-10,300.83	CH
Exchange rate related contract	450,197.30	450,197.30	10,927.69	CH
Exchange rate related contract	450,197.30	450,197.30	-4,425.66	CH
Exchange rate related contract	1,350,591.90	1,350,591.90	-26,278.61	FR
Exchange rate related contract	466,867.60	466,867.60	1,327.94	US
Exchange rate related contract	1,017,510.00	1,017,510.00	2,299.97	US
Exchange rate related contract	339,170.00	339,170.00	-6,547.14	US
Exchange rate related contract	339,170.00	339,170.00	6,888.68	US
Exchange rate related contract	450,197.30	450,197.30	7,371.11	DE
Exchange rate related contract	450,197.30	450,197.30	5,403.67	DE
Exchange rate related contract	450,197.30	450,197.30	4,066.28	FR
Exchange rate related contract	450,197.30	450,197.30	17,283.57	FR
Exchange rate related contract	508,755.00	508,755.00	1,151.84	FR
Exchange rate related contract	508,755.00	508,755.00	2,688.50	FR
Exchange rate related contract	700,301.40	700,301.40	11,214.68	DE
Exchange rate related contract	450,197.30	450,197.30	5,463.18	DE
Exchange rate related contract	450,197.30	450,197.30	-15,808.35	DE
Exchange rate related contract	450,197.30	450,197.30	9,663.42	DE
Exchange rate related contract	450,197.30	450,197.30	6,272.11	DE
Exchange rate related contract	900,394.60	900,394.60	24.12	DE
Exchange rate related contract	350,150.70	350,150.70	7,429.38	US
Exchange rate related contract	450,197.30	450,197.30	4,045.96	US
Exchange rate related contract	450,197.30	450,197.30	6,434.81	US
Exchange rate related contract	675,295.95	675,295.95	2,330.09	HK
Exchange rate related contract	1,017,510.00	1,017,510.00	6,689.88	JP
Exchange rate related contract	700,301.40	700,301.40	2,862.86	GB
Exchange rate related contract	678,340.00	678,340.00	3,753.37	GB
Exchange rate related contract	450,197.30	450,197.30	15,252.71	CH

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Exchange rate related contract	450,197.30	450,197.30	6,133.04	CH
Exchange rate related contract	450,197.30	450,197.30	3,095.96	CH
Exchange rate related contract	339,170.00	339,170.00	-20,848.33	SG
Exchange rate related contract	1,017,510.00	1,017,510.00	-17,000.30	GB
Exchange rate related contract	508,755.00	508,755.00	-15,202.04	US
Exchange rate related contract	339,170.00	339,170.00	-12,477.66	FR
Exchange rate related contract	339,170.00	339,170.00	-11,547.41	FR
Exchange rate related contract	339,170.00	339,170.00	-11,293.72	SG
Exchange rate related contract	339,170.00	339,170.00	-10,971.32	FR
Exchange rate related contract	339,170.00	339,170.00	-10,618.29	US
Exchange rate related contract	339,170.00	339,170.00	-10,555.43	HK
Exchange rate related contract	339,170.00	339,170.00	-10,053.73	GB
Exchange rate related contract	339,170.00	339,170.00	-9,949.77	HK
Exchange rate related contract	339,170.00	339,170.00	-9,730.69	FR
Exchange rate related contract	678,340.00	678,340.00	-9,441.01	NL
Exchange rate related contract	339,170.00	339,170.00	-8,729.34	HK
Exchange rate related contract	339,170.00	339,170.00	-8,538.19	DE
Exchange rate related contract	339,170.00	339,170.00	-8,384.96	HK
Exchange rate related contract	339,170.00	339,170.00	-8,252.84	US
Exchange rate related contract	339,170.00	339,170.00	-7,956.52	US
Exchange rate related contract	339,170.00	339,170.00	-7,494.58	HK
Exchange rate related contract	339,170.00	339,170.00	-7,259.44	SG
Exchange rate related contract	339,170.00	339,170.00	-6,916.02	BE
Exchange rate related contract	339,170.00	339,170.00	-6,784.03	US
Exchange rate related contract	339,170.00	339,170.00	-6,256.69	FR
Exchange rate related contract	339,170.00	339,170.00	-3,486.78	FR
Exchange rate related contract	339,170.00	339,170.00	-1,875.58	SG
Exchange rate related contract	373,087.00	373,087.00	-1,795.32	SG
Exchange rate related contract	339,170.00	339,170.00	-1,555.79	HK
Exchange rate related contract	339,170.00	339,170.00	-1,062.33	HK
Exchange rate related contract	339,170.00	339,170.00	-928.94	CH
Exchange rate related contract	407,004.00	407,004.00	-850.27	HK
Exchange rate related contract	576,589.00	576,589.00	-743.89	US
Exchange rate related contract	305,253.00	305,253.00	-674.73	HK
Exchange rate related contract	339,170.00	339,170.00	-656.09	FR

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Exchange rate related contract	339,170.00	339,170.00	-458.54	FR
Exchange rate related contract	339,170.00	339,170.00	103.13	JP
Exchange rate related contract	339,170.00	339,170.00	800.88	US
Exchange rate related contract	339,170.00	339,170.00	1,744.29	HK
Exchange rate related contract	1,356,680.00	1,356,680.00	2,564.15	FR
Exchange rate related contract	1,187,095.00	1,187,095.00	3,585.50	DE
Exchange rate related contract	339,170.00	339,170.00	7,308.67	FR
Exchange rate related contract	339,170.00	339,170.00	10,393.52	US
Exchange rate related contract	339,170.00	339,170.00	11,201.42	BE
Exchange rate related contract	339,170.00	339,170.00	12,088.58	US
Exchange rate related contract	339,170.00	339,170.00	12,286.91	FR
Exchange rate related contract	339,170.00	339,170.00	14,553.27	US
Exchange rate related contract	339,170.00	339,170.00	14,719.49	GB
Exchange rate related contract	339,170.00	339,170.00	15,573.41	US
Exchange rate related contract	339,170.00	339,170.00	15,738.64	FR
Exchange rate related contract	339,170.00	339,170.00	15,837.63	FR
Exchange rate related contract	339,170.00	339,170.00	16,981.89	SG
Exchange rate related contract	339,170.00	339,170.00	17,080.93	GB
Exchange rate related contract	339,170.00	339,170.00	17,636.91	US
Exchange rate related contract	339,170.00	339,170.00	18,211.01	NL
Exchange rate related contract	339,170.00	339,170.00	18,238.86	DE
Exchange rate related contract	339,170.00	339,170.00	18,263.97	US
Exchange rate related contract	339,170.00	339,170.00	18,614.70	NL
Exchange rate related contract	339,170.00	339,170.00	18,620.41	US
Exchange rate related contract	339,170.00	339,170.00	19,319.48	US
Exchange rate related contract	339,170.00	339,170.00	19,400.16	DE
Exchange rate related contract	339,170.00	339,170.00	19,990.21	SG
Exchange rate related contract	508,755.00	508,755.00	20,107.90	US
Exchange rate related contract	339,170.00	339,170.00	20,183.63	GB
Exchange rate related contract	508,755.00	508,755.00	25,244.35	FR
Exchange rate related contract	339,170.00	339,170.00	27,637.09	US
Exchange rate related contract	678,340.00	678,340.00	29,043.35	FR
Exchange rate related contract	508,755.00	508,755.00	41,543.91	US
Exchange rate related contract	542,672.00	542,672.00	42,227.02	NL
Exchange rate related contract	3,900,455.00	3,900,455.00	168,787.85	FR

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Exchange rate related contract	1,356,680.00	1,356,680.00	-58,324.09	FR
Exchange rate related contract	1,017,510.00	1,017,510.00	-44,105.97	GB
Exchange rate related contract	847,925.00	847,925.00	-36,631.04	FR
Exchange rate related contract	847,925.00	847,925.00	-36,631.04	HK
Exchange rate related contract	678,340.00	678,340.00	-29,403.98	GB
Exchange rate related contract	339,170.00	339,170.00	-27,688.33	HK
Exchange rate related contract	339,170.00	339,170.00	-23,720.01	FR
Exchange rate related contract	339,170.00	339,170.00	-22,764.09	HK
Exchange rate related contract	339,170.00	339,170.00	-21,506.21	US
Exchange rate related contract	339,170.00	339,170.00	-18,565.13	DE
Exchange rate related contract	339,170.00	339,170.00	-16,804.83	FR
Exchange rate related contract	339,170.00	339,170.00	-15,713.89	FR
Exchange rate related contract	339,170.00	339,170.00	-14,503.69	GB
Exchange rate related contract	339,170.00	339,170.00	-11,201.42	HK
Exchange rate related contract	339,170.00	339,170.00	-10,368.80	FR
Exchange rate related contract	339,170.00	339,170.00	-7,705.58	US
Exchange rate related contract	339,170.00	339,170.00	-6,663.48	GB
Exchange rate related contract	1,356,680.00	1,356,680.00	-3,998.65	FR
Exchange rate related contract	1,187,095.00	1,187,095.00	-2,243.63	DE
Exchange rate related contract	339,170.00	339,170.00	-1,806.28	GB
Exchange rate related contract	339,170.00	339,170.00	-1,806.28	GB
Exchange rate related contract	339,170.00	339,170.00	-1,175.85	HK
Exchange rate related contract	339,170.00	339,170.00	833.97	CH
Exchange rate related contract	576,589.00	576,589.00	998.31	US
Exchange rate related contract	339,170.00	339,170.00	1,508.74	GB
Exchange rate related contract	339,170.00	339,170.00	2,049.24	US
Exchange rate related contract	373,087.00	373,087.00	2,411.28	SG
Exchange rate related contract	339,170.00	339,170.00	3,423.46	NL
Exchange rate related contract	339,170.00	339,170.00	3,521.90	FR
Exchange rate related contract	339,170.00	339,170.00	4,265.18	DE
Exchange rate related contract	678,340.00	678,340.00	5,397.20	NL
Exchange rate related contract	339,170.00	339,170.00	5,423.55	SG
Exchange rate related contract	339,170.00	339,170.00	5,448.06	DE
Exchange rate related contract	339,170.00	339,170.00	6,061.57	US
Exchange rate related contract	339,170.00	339,170.00	6,179.14	NL

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Exchange rate related contract	339,170.00	339,170.00	6,379.60	FR
Exchange rate related contract	678,340.00	678,340.00	7,173.69	DE
Exchange rate related contract	339,170.00	339,170.00	7,259.44	US
Exchange rate related contract	339,170.00	339,170.00	7,293.56	DE
Exchange rate related contract	339,170.00	339,170.00	7,507.31	GB
Exchange rate related contract	339,170.00	339,170.00	8,139.81	HK
Exchange rate related contract	339,170.00	339,170.00	8,345.08	FR
Exchange rate related contract	339,170.00	339,170.00	8,562.94	FR
Exchange rate related contract	339,170.00	339,170.00	8,739.64	DE
Exchange rate related contract	339,170.00	339,170.00	8,908.18	FR
Exchange rate related contract	508,755.00	508,755.00	9,357.68	FR
Exchange rate related contract	339,170.00	339,170.00	9,373.68	SG
Exchange rate related contract	339,170.00	339,170.00	9,482.16	US
Exchange rate related contract	339,170.00	339,170.00	9,649.73	US
Exchange rate related contract	339,170.00	339,170.00	9,708.22	DE
Exchange rate related contract	339,170.00	339,170.00	9,730.69	GB
Exchange rate related contract	339,170.00	339,170.00	10,041.33	GB
Exchange rate related contract	339,170.00	339,170.00	10,346.22	US
Exchange rate related contract	847,925.00	847,925.00	10,519.04	FR
Exchange rate related contract	339,170.00	339,170.00	10,734.97	US
Exchange rate related contract	508,755.00	508,755.00	11,073.58	US
Exchange rate related contract	339,170.00	339,170.00	11,293.72	US
Exchange rate related contract	339,170.00	339,170.00	11,665.13	FR
Exchange rate related contract	339,170.00	339,170.00	12,347.63	DE
Exchange rate related contract	339,170.00	339,170.00	12,359.45	US
Exchange rate related contract	339,170.00	339,170.00	12,416.96	FR
Exchange rate related contract	339,170.00	339,170.00	12,663.68	DE
Exchange rate related contract	339,170.00	339,170.00	13,369.22	US
Exchange rate related contract	339,170.00	339,170.00	14,144.00	FR
Exchange rate related contract	1,017,510.00	1,017,510.00	17,000.30	HK
Exchange rate related contract	339,170.00	339,170.00	17,944.18	FR
Exchange rate related contract	678,340.00	678,340.00	19,381.48	FR
Exchange rate related contract	678,340.00	678,340.00	20,333.16	HK
Exchange rate related contract	339,170.00	339,170.00	23,909.27	SG
Exchange rate related contract	407,004.00	407,004.00	25,314.36	DE

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Exchange rate related contract	460,086.58	460,086.58	694.28	DE
Exchange rate related contract	508,755.00	508,755.00	965.59	SG
Exchange rate related contract	1,312,882.25	1,312,882.25	-287.08	SG
Exchange rate related contract	1,314,086.09	1,314,086.09	-299.62	US
Exchange rate related contract	1,094,026.19	1,094,026.19	-23.89	US
Exchange rate related contract	1,312,729.81	1,312,729.81	14.13	HK
Exchange rate related contract	984,900.60	984,900.60	53.62	HK
Exchange rate related contract	301,129.60	301,129.60	-497.01	DE
Exchange rate related contract	450,197.30	450,197.30	87.76	HK
Exchange rate related contract	450,197.30	450,197.30	21.45	HK
Exchange rate related contract	873,013.22	873,013.22	-520.13	US
Exchange rate related contract	508,755.00	508,755.00	-423.89	FR
Exchange rate related contract	508,755.00	508,755.00	-904.03	AU
Exchange rate related contract	329,996.11	329,996.11	-23.83	SG
Exchange rate related contract	339,170.00	339,170.00	-6,629.57	US
Exchange rate related contract	339,170.00	339,170.00	4,280.41	US
Exchange rate related contract	339,170.00	339,170.00	8,065.56	GB
Exchange rate related contract	339,170.00	339,170.00	-131.11	GB
Exchange rate related contract	339,170.00	339,170.00	6,152.90	SG
Exchange rate related contract	339,170.00	339,170.00	-2,453.18	SG
Exchange rate related contract	339,170.00	339,170.00	-411.41	SG
Exchange rate related contract	339,170.00	339,170.00	2,274.88	SG
Exchange rate related contract	339,170.00	339,170.00	-408.17	SG
Exchange rate related contract	339,170.00	339,170.00	347.20	SG
Exchange rate related contract	339,170.00	339,170.00	9,254.62	DE
Exchange rate related contract	339,170.00	339,170.00	-32,785.64	DE
Exchange rate related contract	339,170.00	339,170.00	3,080.30	DE
Exchange rate related contract	678,340.00	678,340.00	3,901.42	HK
Exchange rate related contract	678,340.00	678,340.00	3,605.54	HK
Exchange rate related contract	339,170.00	339,170.00	14.85	SG
Exchange rate related contract	339,170.00	339,170.00	1,657.88	SG
Exchange rate related contract	678,340.00	678,340.00	-1,854.26	SG
Exchange rate related contract	678,340.00	678,340.00	5,764.37	SG
Exchange rate related contract	500,000.00	500,000.00	27,654.45	FR
Exchange rate related contract	300,000.00	300,000.00	2,242.00	HK

Item	Notional amount	Financial Statement Account	Valuation losses or gain	Country
Exchange rate related contract	500,000.00	500,000.00	3,736.66	HK
Exchange rate related contract	1,200,000.00	1,200,000.00	9,776.42	CH
Exchange rate related contract	1,000,000.00	1,000,000.00	9,216.82	CH
Exchange rate related contract	300,000.00	300,000.00	2,643.64	NL
Exchange rate related contract	500,000.00	500,000.00	27,819.78	FR
Exchange rate related contract	300,000.00	300,000.00	5,973.55	NL
Exchange rate related contract	500,000.00	500,000.00	11,500.90	CH
Exchange rate related contract	300,000.00	300,000.00	4,460.85	US
Exchange rate related contract	500,000.00	500,000.00	34,269.55	DE
Exchange rate related contract	500,000.00	500,000.00	26,806.71	DE
Exchange rate related contract	1,000,000.00	1,000,000.00	14,693.72	DE
Exchange rate related contract	500,000.00	500,000.00	29,848.57	DE
Exchange rate related contract	500,000.00	500,000.00	52,929.09	DE
Exchange rate related contract	303,463.94	303,463.94	-92,275.65	GB
Exchange rate related contract	513,224.92	513,224.92	24,648.40	FR
Exchange rate related contract	373,087.00	373,087.00	1,405.82	US
Exchange rate related contract	481,621.40	481,621.40	125.69	JP
Exchange rate related contract	386,653.80	386,653.80	2,004.94	GB

### 3) Unamortized Losses On The Sale Of Non-Performing Loans

(In Thousands of New Taiwan Dollars)

Item	March 31, 2009	March 31, 2008
Unamortized Losses On The Sale Of Non-Performing Loans	None	None

4) Matters requiring special notation

March 31, 2009

Causes	Summary and Amount
Within the past one year, a responsible person or professional employee, in the course of business, violated the law, resulting in an indictment by a prosecutor.	None
Within the past one year, a fine was levied on Bank SinoPac for violations of the related regulations	In 2000, our bank collected by computer the personal data with no specific purposes from the Joint Credit Information Center in breach of Article 18 of the Computer-Processed Personal Data Protection Law(the"Personal Data Law"). On February 3rd, 2009, the Financial Supervisory Commission of Executive Yuan imposed an administrative fine of NT\$20,000 on the responsible person for such breach in accordance with Article 38, Section 1, Clause 1 of the Personal Data Law. Our bank has enhanced propaganda to keep from recidivism.
Within the past one year, misconduct occurred that resulted in the controlling organization imposing strict corrective measures.	None
Within the past one year, disciplinary action in the controlling organization Banking Law Article 61	None
Within the past one year, the loss from one incident or the total losses from employee corruption, periodic events of a material nature, or failure to abide by the "Guidelines for the Maintenance of Soundness of Financial Institutions" exceeded NT\$50 million dollars.	None
Other	None

Note : The term "within the past one year" means the one-year prior to the balance sheet date.

c. Profitability

Item		For the Year Ended March 31, 2009	For the Year Ended March 31, 2008
Return on total assets	Before income tax	0.03%	(0.35)%
	After income tax	0.04%	(0.26)%
Return on net worth	Before income tax	0.54%	(5.85)%
	After income tax	0.68%	(4.26)%
Profit margin		12.70%	(634.20)%

Note 1: Return on total assets = Income before (after) income tax/Average total assts

Note 2: Return on net worth = Income before (after) income tax/Average net worth

Note 3: Profit margin = Income after income tax/Total operating revenues

Note 4: Income before (after) income tax represents income for the year ended March 31, 2009 and 2008.

d. Information of average amount and average interest rate of interest-earning assets and interest-bearing liabilities

(In Thousands of New Taiwan Dollars)

	For the Year Ended March 31, 2009		For the Year Ended March 31, 2008	
	Average Balance	Average Rate (%)	Average Balance	Average Rate (%)
<u>Interest-earning assets</u>				
Due from Central Bank and other banks	21,340,845	0.52	52,483,564	2.21
Call loans to banks(placement)	62,060,009	1.00	65,265,801	3.67
Financial assets at fair value through profit or loss	20,799,068	2.05	19,548,102	2.40
Securities purchased under agreement to resell	1,075,372	0.87	5,824,850	1.91
Available-for-sale financial assets	37,578,747	1.53	133,209,875	2.26
Discounts and loans	621,426,623	2.35	606,240,174	3.57
Accounts receivable - factoring	6,263,630	3.12	12,810,827	4.40
Held-to-maturity investments	107,980,632	1.26	2,565,599	4.85
Other financial assets	404,970	3.03	3,290,313	1.09
<u>Interest-bearing liabilities</u>				
Due to the Central Bank and other banks	21,115,430	1.28	19,490,413	2.62
Call loans (taken)	15,743,500	1.27	20,287,441	3.68
Securities sold under agreement to repurchase	6,989,720	0.22	7,461,567	2.04
Demand deposits	114,020,312	0.12	105,328,431	0.81
Savings-demand deposits	165,565,630	0.48	162,223,158	0.59
Time deposits	278,771,010	1.51	276,998,601	2.68
Savings—time deposits	203,434,481	1.81	223,046,152	2.50
Negotiable certificates of deposit	8,291,867	1.23	19,802,915	2.15
Bank debentures	28,078,207	2.55	30,750,589	1.36
Other liabilities - appropriated loan fund	489,624	1.05	461,386	1.00
Bonds payable	5,015,904	-	5,489,349	-

Note 1: Average amounts are calculated by the daily average balances of interest-earning assets and interest-bearing liabilities.

Note 2: Interest-earning assets and interest-bearing liabilities should be properly categorized according to accounts or the nature of each account.

e. Liquidity

Maturity Analysis of Assets and Liabilities (In TWD Dollars)

March 31, 2009

(In Thousands of New Taiwan Dollars)

	Total	The Amount of Remaining Period to Maturity				
		1-30 Days	31-90 Days	91-180 Days	181-365 Days	Over 1 Year
Main capital inflow on maturity	\$854,623,829	\$226,694,116	\$ 87,106,385	\$ 43,926,029	\$ 34,165,060	\$462,732,239
Main capital outflow on maturity	859,536,885	140,523,121	151,199,457	101,434,226	156,542,682	309,837,399
Gap	(4,913,056)	86,170,995	(64,093,072)	(57,508,197)	(122,377,622)	152,894,840

Note: The above amounts included only New Taiwan dollar amounts held in the onshore branches of the Bank (i.e. excludes foreign currency).

**Maturity Analysis of Assets and Liabilities (In U.S. Dollars)**  
**March 31, 2009**

(In Thousands of U.S. Dollars)

	Total	The Amount of Remaining Period to Maturity				
		1-30 Days	31-90 Days	91-180 Days	181-365 Days	Over 1 Year
Main capital inflow on maturity	\$ 7,133,037	\$ 3,375,609	\$ 2,038,314	\$ 716,592	\$ 337,519	\$ 665,003
Main capital outflow on maturity	7,273,819	3,464,499	1,711,990	932,418	433,860	731,052
Gap	(140,782)	(88,890)	326,324	(215,826)	(96,341)	(66,049)

Note 1: The above amounts are book value held by the onshore branches and offshore banking unit of the Bank in U.S. dollars, without off-balance amounts (for example, the issuance of negotiable certificate of deposits, bonds or stocks).

Note 2: If the overseas assets amounting to at least 10% of the total assets, there should be additional disclosures.

f. Interest-rate sensitivity information

Interest Rate Sensitivity (New Taiwan Dollars)

March 31, 2009

(In Thousands of New Taiwan Dollars, %)

Items	1 to 90 Days (Included)	91 to 180 Days (Included)	181 Days to One Year (Included)	Over One Year	Total
Interest-rate sensitive assets	\$581,251,512	\$23,220,426	\$34,993,444	\$60,075,747	\$699,541,129
Interest-rate sensitive liabilities	260,587,240	296,494,902	107,989,253	10,761,918	675,833,313
Interest-rate sensitive gap	320,664,272	(273,274,476)	( 72,995,809)	49,313,829	23,707,816
Net worth					56,764,161
Ratio of interest-rate sensitive assets to liabilities					103.51%
Ratio of interest-rate sensitive gap to net worth					41.77%

Note 1: The above amounts included only New Taiwan dollar amounts held by the onshore branches of the Bank (i.e., excluding foreign currency).

Note 2: Interest-rate sensitive assets and liabilities mean the revenues or costs of interest-earnings assets and interest-bearing liabilities are affected by interest-rate changes.

Note 3: Ratio of interest-rate sensitive assets to liabilities = Interest-rate sensitive assets/Interest-rate sensitive liabilities (in New Taiwan dollars).

Note 4: Interest-rate sensitive gap = Interest-rate sensitive assets – Interest-rate sensitive liabilities.

**Interest Rate Sensitivity (USD)**  
**March 31, 2009**

(In Thousands of U.S. Dollars, %)

Items	1 to 90 Days (Included)	91 to 180 Days (Included)	181 Days to One Year (Included)	Over One Year	Total
Interest-rate sensitive assets	\$4,301,808	\$ 207,454	\$ 71,615	\$ 423,068	\$ 5,003,945
Interest-rate sensitive liabilities	2,075,326	2,023,963	217,631	130	4,317,050
Interest-rate sensitive gap	2,226,482	( 1,816,509)	( 146,016)	422,938	686,895
Net worth					40,129
Ratio of interest-rate sensitive assets to liabilities					115.91%
Ratio of interest-rate sensitive gap to net worth					1,711.72%

Note 1: The above amounts include only USD amounts held by the onshore branches, OBU and offshore branches of the Bank, excludes contingent assets and contingent liabilities.

Note 2: Interest-rate sensitive assets and liabilities mean the revenues or costs of interest-earnings assets and interest-bearing liabilities are affected by interest-rate changes.

Note 3: Ratio of interest-rate sensitive assets to liabilities = Interest-rate sensitive assets/Interest-rate sensitive liabilities (in U.S. dollars)

Note 4: Interest-rate sensitive gap = Interest-rate sensitive assets – Interest-rate sensitive liabilities.

g. Net positions of major foreign-currency

	March 31			
	2009		2008	
	Foreign-Currency Amounts (in Thousand)	New Taiwan Dollar Amounts (in Thousand)	Foreign-Currency Amounts (in Thousand)	New Taiwan Dollar Amounts (in Thousand)
Net positions of major foreign-currency with market risk	USD 85,102	\$ 2,886,398	USD 72,523	\$ 2,205,049
	HKD 178,357	780,548	JPY 6,537,999	2,000,170
	JPY 1,245,092	429,532	EUR 35,794	1,719,035
	SGD 19,160	427,455	CNY 393,450	1,705,809
	MOP 50,837	215,600	HKD 203,056	793,104

Note 1: “Major foreign currencies” mean the top five currencies with largest positions.

Note 2: “Net position of major foreign currencies” shall mean the absolute net value of each currency.