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

	(A)																		(D)
				of v	which,	contra	acts in	volvin	g the t	followi	ing cu	rrencie	es (rep	oort bo	oth sid	es):			Total FX
	Total FX contracts				(B)								((C)					contracts including
	Communic								Addi	tional					report utstan		a ma	iterial	gold
		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXP	NZD	SGD	THB			
OTC Contracts																			
1. Forwards and FX Swaps																			
with reporting dealers																			
with other financial institutions																			
with non-financial customers																			
2. Currency Swaps																			
with reporting dealers																			
with other financial institutions																			
with non-financial customers																			
3. Bought Options																			
with reporting dealers																			
with other financial institutions																			
with non-financial customers																			
4. Sold Options																			
with reporting dealers																			
with other financial institutions																			
with non-financial customers																			

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

	(A)																		(D)
				of v	vhich,	contra	acts in	volvin	g the t	followi	ng cu	rrencie	es (rep	ort bo	oth sid	es):			Total FX
	Total FX contracts				(B)								(0	C)					contracts
	contracts								Addi	tional	currer amo		n whic				s a ma	iterial	gold
		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXP	NZD	SGD	THB			
OTC Contracts																			
1. Forwards and FX Swaps																			
with reporting dealers																			
with other financial institutions																			
with non-financial customers																			
2. Currency Swaps																			
with reporting dealers																			
with other financial institutions																			
with non-financial customers																			
3. Bought Options																			
with reporting dealers																			
with other financial institutions																			
with non-financial customers		L																	
4. Sold Options																			
with reporting dealers																			
with other financial institutions																			
with non-financial customers																			

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

	(A)																		(D)
				of v	which,	contra	acts in	volvin	g the	followi	ing cu	rrencie	es (rep	ort bo	oth sid	es):			Total FX
	Total FX contracts				(B)								((C)					contracts
	Contracts								Addi	tional					report utstar	er has	a ma	iterial	gold
		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXP	NZD	SGD	THB			
OTC Contracts																			
1. Forwards and FX Swaps																			
with reporting dealers																			
with other finnancial institutions																			
with non-financial customers																			
2. Currency Swaps																			
with reporting dealers																			
with other finnancial institutions																			
with non-financial customers																			
3. Bought Options																			
with reporting dealers																			
with other finnancial institutions																			
with non-financial customers				ı	ı	ı	ı	ı	ı	ı	ı				ı	ı			
4. Sold Options																			
with reporting dealers																			
with other finnancial institutions																			
with non-financial customers																			

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

	(A)			0	f whic	h, con	tracts	involvi	ing int	erest i	rates o	of the	follow	ing cu	rrenci	es:		
	interest rate contracts				(B)				Addi	tional			n whic		report		a ma	terial
		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXP	NZD	SGD	THB		
OTC Contracts																		
1. Forwards and FX Swaps																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
2. Single-Currency Interest Rate Swaps																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
3. Bought Options																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
4. Sold Options																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		

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

	(A)																	
				0	f whic	h, con	tracts	involv	ing int	erest i	rates o	of the	follow	ing cu	rrenci	es:		
	Total																	
	interest rate				(B)								(C)				
	contracts								Addi	tional				ch the		ter has	a ma	terial
		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD								
OTC Contracts																		
1. Forwards and FX Swaps																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
2. Single-Currency Interest Rate Swaps																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
3. Bought Options																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
4. Sold Options																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		

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

	(A)																	
				0	f whic	n, con	tracts	involv	ing int	erest ı	rates o	of the	follow	ing cu	rrencie	es:		
	Total																	
	interest rate				(B)								((C)				
	contracts								Addi	tional					report		a ma	terial
		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD								
OTC Contracts																		
1. Forwards and FX Swaps																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
2. Single-Currency Interest Rate Swaps																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		
3. Bought Options																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers														ı				
4. Sold Options																		
with reporting dealers																		
with other financial institutions																		
with non-financial customers																		

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

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

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

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

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

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

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

	Notional A	Amount	s Outstan	ding)				
	(A	<i></i>			(B)		
			of wh	ich, con	tracts wit	h remair	ning matur	ity of:
					Over on	e year,		
	Tot		One year	or less		e years	Over five	
Instruments	Bought	Sold	Bought	Sold	Bought	Sold	Bought	Sold
All Contracts								
with reporting dealers								
with central counterparties ¹								
with nonreporting financial, of which:								
banks and securities firms								
insurance firms								
special purpose entities (SPEs)								
hedge funds								
other								
with nonfinancial								
Single-name instruments								
with reporting dealers			i 				i	
with central counterparties ¹								
with nonreporting financial, of which:								
banks and securities firms								
insurance firms								
special purpose entities (SPEs)			i 				i	
hedge funds								
other								
with nonfinancial								
Multi-name instruments								
with reporting dealers								
with central counterparties ¹			 					
with nonreporting financial, of which:								
banks and securities firms								
insurance firms								
special purpose entities (SPEs)								
hedge funds								
other								
with nonfinancial								

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

TABLE 4B: Credit Default Swaps by Rating Category (Notional Amounts Outstanding)

				(Notiona	al Amoun	ts Outst	anding)			
	(A	()	(B)							
			of wh	nich, co	ntracts in	volving	reference e	entities w	<u>ith a ratin</u>	g of:
	Tot	la l	AAA o	. A A	A or	DDD	BB and	bolow	Not r	otod
Instruments	Bought		Bought		Bought		Bought	Sold	Bought	Sold
All Contracts	Dought	Oola	Dought	Oola	Dought	Oola	Dought	Cold	Dougin	Oola
with reporting dealers										
with reporting dealers with central counterparties ¹		ī ! !						i ! !		
with certifal counterparties with nonreporting financial, of which:						<u> </u>				
banks and securities firms		i !				į		i ! !		
insurance firms										
special purpose entities (SPEs)		! ! !				<u> </u>		! ! !		
hedge funds										
other						•				
with nonfinancial		} !				} !		! ! !		
Single-name instruments		; }				i		: !		
with reporting dealers		<u> </u> 				}		! !		
with central counterparties ¹						į		! ! !		
with nonreporting financial, of which:		i ! !				į		i ! !		
banks and securities firms						•		! ! !		
insurance firms		; }						: !		
special purpose entities (SPEs)] 		
hedge funds		! ! !				} !		! ! !		
other										
with nonfinancial		i I !						i I !		
Multi-name instruments						į		! ! !		
with reporting dealers						i I		i ! !		
with central counterparties ¹		<u> </u>								
with nonreporting financial, of which:								! ! !		
banks and securities firms		i I !				<u> </u> 		i I !		
insurance firms										
special purpose entities (SPEs)		i ! !				i !		i ! !		
hedge funds		! ! !				! ! !		! ! !		
other with nonfinancial		 -				!		 -		
with Horiinanolai		i				i		i		

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

effective as of end-June 2011

TABLE 4C: Credit Default Swaps by Sector of Reference Entity (Notional Amounts Outstanding)

			(Notiona	i Amour	its Outsta	anding)						
	(A	N)						B)				
					of which,	contrac	ts involvi	ng referei	nce entitie	es that ar	e:	
							Nonfin	ancial	Asset-I	Backed		
	To		Sover		Financia		Fire			rities		Sectors
Instruments	Bought	Sold	Bought	Sold	Bought	Sold	Bought	Sold	Bought	Sold	Bought	Sold
All Contracts		•						! ! !				
with reporting dealers		į										
with central counterparties ¹				!		į		! ! !				
with nonreporting financial, of which:												
banks and securities firms		į						! ! !				
insurance firms		į										
special purpose entities (SPEs)				! !								
hedge funds								! ! !				
other		İ						: 				
with nonfinancial		İ										
Single-name instruments												
with reporting dealers												
with central counterparties ¹		İ		ī ! !				i i i				
with nonreporting financial, of which:		<u> </u>		} !				! ! !				
banks and securities firms		i !		i !				i !				
insurance firms				!		į		! ! !				
special purpose entities (SPEs)		!						! ! !				
hedge funds		į										
other				<u>.</u>								
with nonfinancial				<u> </u>				! ! !				
Multi-name instruments		i !		i !		i !		i ! !				
with reporting dealers		!		! ! !								
with central counterparties ¹								! ! !				
with nonreporting financial, of which:		į										
banks and securities firms		!		<u> </u> 		<u> </u>						
insurance firms		İ		i !								
special purpose entities (SPEs)				! ! !				! ! !				
hedge funds				! ! !				! ! !				
other		İ						! ! !				
with nonfinancial				<u> </u>		!]] 				

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

Not reported.

TABLE 4D: Multi-Name Credit Default Swaps, of which Index Products (Notional Amounts Outstanding)

(Notional Amounts Outstanding)						
	(A)		(B)			
	Tot	:al	of which, inc	lex products:		
Instruments	Bought	Sold	Bought	Sold		
Multi-name instruments						
with reporting dealers						
with central counterparties ¹						
with nonreporting financial, of which:						
banks and securities firms						
insurance firms						
special purpose entities (SPEs)						
hedge funds						
other				 		
with nonfinancial						

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

TABLE 4E: Credit Default Swaps by Location of Counterparty
(Notional Amounts Outstanding)

(Notional Amounts Outstanding)							
33.29	(A) Total						
Instruments	Bought	Sold					
All Contracts With all counterparties in: United States Japan Western Europe ¹ Latin America Other Asian countries (ex. Japan) All other countries							
With reporting dealers in United States	1 1						

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

TABLE 4F: Credit Default Swaps

TABLE 4F: Credit Default Swaps							
		Gross Negative					
Instruments	Fair Values	Fair Values					
All Contracts							
with reporting dealers							
with central counterparties ¹		i ! !					
with nonreporting financial, of which:							
banks and securities firms		i i i					
insurance firms		 					
special purpose entities (SPEs)							
hedge funds		i ! !					
other							
with nonfinancial							
Single-name instruments							
with reporting dealers							
with central counterparties ¹							
with nonreporting financial, of which:							
banks and securities firms		i i i					
insurance firms							
special purpose entities (SPEs)							
hedge funds							
other		! ! !					
with nonfinancial		i ! !					
Multi-name instruments							
with reporting dealers							
with central counterparties ¹							
with nonreporting financial, of which:							
banks and securities firms		i ! !					
insurance firms							
special purpose entities (SPEs)							
hedge funds							
other							
with nonfinancial		i !					

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

TABLE 4G: Counterparty Credit Exposure from Credit Default Swaps (Net Positive and Net Negative Fair Values of CDS¹)

Instruments	Net Positive Fair Values (Claims)	Net Negative Fair Values (Liabilities)
All Contracts		
with reporting dealers		
with central counterparties ²		
with nonreporting financial, of which:		
banks and securities firms		
insurance firms		
special purpose entities (SPEs)		
hedge funds		i
other		i -
with nonfinancial		

¹CDS contracts should be netted in accordance with FIN 39, but only against other CDS contracts.

² A list of central counterparties is provided in Annex V.

TABLE 4H: Synthetic Tranched Structured Finance Instruments (Notional Amounts Outstanding)

	Bought	Sold
Synthetic Tranched Structured Finance		I
Instruments		

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

	For	wards and swa	aps	ı	Bought Options	•		Sold Options			Total	
	One year	Over one year		One year	Over one year		-	Over one year		-	Over one	Over five
	or less	through five years	years	or less	through five years	years	or less	through five years	years	or less	year through five years	years
		youro			youro			youro			iivo youro	
1. Foreign Exchange Contracts												
with reporting dealers												
with other financial institutions												
with non-financial customers												
2. Interest Rate Contracts												
with reporting dealers												
with other financial institutions												
with non-financial customers												
3. Equity Contracts												
with reporting dealers												
with other financial institutions												
with non-financial customers												

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

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