









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

|   | (A)<br>Total<br>interest<br>rate<br>contracts | of which, contracts involving interest rates of the following currencies: |     |     |     |     |     |     |  |     |     |     |     |     |     |     |  |
|---|---|---|-----|-----|-----|-----|-----|-----|--|-----|-----|-----|-----|-----|-----|-----|--|
|   |   | (B)   |     |     |     |     |     |     | (C)<br>Additional currencies in which the reporter has a material<br>amount of contracts outstanding |     |     |     |     |     |     |     |  |
|   |   | USD   | EUR | JPY | GBP | CHF | CAD | SEK | DKK  | AUD | HKD | IDR | MXN | NZD | SGD | THB |  |
| <b>OTC Contracts</b>                          |   |   |     |     |     |     |     |     |  |     |     |     |     |     |     |     |  |
| <b>1. Forwards and FX Swaps</b>               |   |   |     |     |     |     |     |     |  |     |     |     |     |     |     |     |  |
| with reporting dealers                        |   |   |     |     |     |     |     |     |  |     |     |     |     |     |     |     |  |
| with other financial institutions             |   |   |     |     |     |     |     |     |  |     |     |     |     |     |     |     |  |
| with non-financial customers                  |   |   |     |     |     |     |     |     |  |     |     |     |     |     |     |     |  |
| <b>2. Single-Currency Interest Rate Swaps</b> |   |   |     |     |     |     |     |     |  |     |     |     |     |     |     |     |  |
| with reporting dealers                        |   |   |     |     |     |     |     |     |  |     |     |     |     |     |     |     |  |
| with other financial institutions             |   |   |     |     |     |     |     |     |  |     |     |     |     |     |     |     |  |
| with non-financial customers                  |   |   |     |     |     |     |     |     |  |     |     |     |     |     |     |     |  |
| <b>3. Bought Options</b>                      |   |   |     |     |     |     |     |     |  |     |     |     |     |     |     |     |  |
| with reporting dealers                        |   |   |     |     |     |     |     |     |  |     |     |     |     |     |     |     |  |
| with other financial institutions             |   |   |     |     |     |     |     |     |  |     |     |     |     |     |     |     |  |
| with non-financial customers                  |   |   |     |     |     |     |     |     |  |     |     |     |     |     |     |     |  |
| <b>4. Sold Options</b>                        |   |   |     |     |     |     |     |     |  |     |     |     |     |     |     |     |  |
| 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<br><br>(A) | (B)<br>of which, contracts involving equity markets in the following countries or groups of countries: |       |                                   |               |                       |       | Precious Metals (other than gold)<br><br>(C) | Other Commodities<br><br>(D) |
|-----------------------------------|--|--|-------|-----------------------------------|---------------|-----------------------|-------|--|------------------------------|
|                                   |  | US   | Japan | Europe (excluding Eastern Europe) | Latin America | Other Asian countries | Other |  |                              |
| <b>OTC Contracts</b>              |  |  |       |                                   |               |                       |       |  |                              |
| <b>1. Forwards and Swaps</b>      |  |  |       |                                   |               |                       |       |  |                              |
| with reporting dealers            |  |  |       |                                   |               |                       |       |  |                              |
| with other financial institutions |  |  |       |                                   |               |                       |       |  |                              |
| with non-financial customers      |  |  |       |                                   |               |                       |       |  |                              |
| <b>2. Bought Options</b>          |  |  |       |                                   |               |                       |       |  |                              |
| with reporting dealers            |  |  |       |                                   |               |                       |       |  |                              |
| with other financial institutions |  |  |       |                                   |               |                       |       |  |                              |
| with non-financial customers      |  |  |       |                                   |               |                       |       |  |                              |
| <b>3. Sold Options</b>            |  |  |       |                                   |               |                       |       |  |                              |
| 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<br><br>(A) | (B)<br>of which, contracts involving equity markets in the following countries or groups of countries: |       |                                   |               |                       |       | Precious Metals (other than gold)<br><br>(C) | Other Commodities<br><br>(D) |
|-----------------------------------|--|--|-------|-----------------------------------|---------------|-----------------------|-------|--|------------------------------|
|                                   |  | US   | Japan | Europe (excluding Eastern Europe) | Latin America | Other Asian countries | Other |  |                              |
| <b>OTC Contracts</b>              |  |  |       |                                   |               |                       |       |  |                              |
| <b>1. Forwards and Swaps</b>      |  |  |       |                                   |               |                       |       |  |                              |
| with reporting dealers            |  |  |       |                                   |               |                       |       |  |                              |
| with other financial institutions |  |  |       |                                   |               |                       |       |  |                              |
| with non-financial customers      |  |  |       |                                   |               |                       |       |  |                              |
| <b>2. Bought Options</b>          |  |  |       |                                   |               |                       |       |  |                              |
| with reporting dealers            |  |  |       |                                   |               |                       |       |  |                              |
| with other financial institutions |  |  |       |                                   |               |                       |       |  |                              |
| with non-financial customers      |  |  |       |                                   |               |                       |       |  |                              |
| <b>3. Sold Options</b>            |  |  |       |                                   |               |                       |       |  |                              |
| 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<br><br>(A) | (B)<br>of which, contracts involving equity markets in the following countries or groups of countries: |       |                                   |               |                       |       | Precious Metals (other than gold)<br><br>(C) | Other Commodities<br><br>(D) |
|-----------------------------------|--|--|-------|-----------------------------------|---------------|-----------------------|-------|--|------------------------------|
|                                   |  | US   | Japan | Europe (excluding Eastern Europe) | Latin America | Other Asian countries | Other |  |                              |
| <b>OTC Contracts</b>              |  |  |       |                                   |               |                       |       |  |                              |
| <b>1. Forwards and Swaps</b>      |  |  |       |                                   |               |                       |       |  |                              |
| with reporting dealers            |  |  |       |                                   |               |                       |       |  |                              |
| with other financial institutions |  |  |       |                                   |               |                       |       |  |                              |
| with non-financial customers      |  |  |       |                                   |               |                       |       |  |                              |
| <b>2. Bought Options</b>          |  |  |       |                                   |               |                       |       |  |                              |
| with reporting dealers            |  |  |       |                                   |               |                       |       |  |                              |
| with other financial institutions |  |  |       |                                   |               |                       |       |  |                              |
| with non-financial customers      |  |  |       |                                   |               |                       |       |  |                              |
| <b>3. Sold Options</b>            |  |  |       |                                   |               |                       |       |  |                              |
| with reporting dealers            |  |  |       |                                   |               |                       |       |  |                              |
| with other financial institutions |  |  |       |                                   |               |                       |       |  |                              |
| with non-financial customers      |  |  |       |                                   |               |                       |       |  |                              |

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

| Instruments                              | (A)    |      | (B)<br>of which, contracts with remaining maturity of: |      |                                    |      |                 |      |
|--|--------|------|--|------|------------------------------------|------|-----------------|------|
|  | Total  |      | One year or less                                       |      | Over one year,<br>up to five years |      | Over five years |      |
|  | Bought | Sold | Bought   | Sold | Bought                             | Sold | Bought          | Sold |
| <b>All Contracts</b>                     |        |      |  |      |                                    |      |                 |      |
| with reporting dealers                   |        |      |  |      |                                    |      |                 |      |
| with central counterparties <sup>1</sup> |        |      |  |      |                                    |      |                 |      |
| with nonreporting financial, of which:   |        |      |  |      |                                    |      |                 |      |
| banks and securities firms               |        |      |  |      |                                    |      |                 |      |
| insurance firms                          |        |      |  |      |                                    |      |                 |      |
| special purpose entities (SPEs)          |        |      |  |      |                                    |      |                 |      |
| hedge funds                              |        |      |  |      |                                    |      |                 |      |
| other                                    |        |      |  |      |                                    |      |                 |      |
| with nonfinancial                        |        |      |  |      |                                    |      |                 |      |
| <b>Single-name instruments</b>           |        |      |  |      |                                    |      |                 |      |
| with reporting dealers                   |        |      |  |      |                                    |      |                 |      |
| with central counterparties <sup>1</sup> |        |      |  |      |                                    |      |                 |      |
| with nonreporting financial, of which:   |        |      |  |      |                                    |      |                 |      |
| banks and securities firms               |        |      |  |      |                                    |      |                 |      |
| insurance firms                          |        |      |  |      |                                    |      |                 |      |
| special purpose entities (SPEs)          |        |      |  |      |                                    |      |                 |      |
| hedge funds                              |        |      |  |      |                                    |      |                 |      |
| other                                    |        |      |  |      |                                    |      |                 |      |
| with nonfinancial                        |        |      |  |      |                                    |      |                 |      |
| <b>Multi-name instruments</b>            |        |      |  |      |                                    |      |                 |      |
| with reporting dealers                   |        |      |  |      |                                    |      |                 |      |
| with central counterparties <sup>1</sup> |        |      |  |      |                                    |      |                 |      |
| with nonreporting financial, of which:   |        |      |  |      |                                    |      |                 |      |
| banks and securities firms               |        |      |  |      |                                    |      |                 |      |
| insurance firms                          |        |      |  |      |                                    |      |                 |      |
| special purpose entities (SPEs)          |        |      |  |      |                                    |      |                 |      |
| hedge funds                              |        |      |  |      |                                    |      |                 |      |
| other                                    |        |      |  |      |                                    |      |                 |      |
| with nonfinancial                        |        |      |  |      |                                    |      |                 |      |

<sup>1</sup> A list of central counterparties is provided in Annex V.

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

| Instruments                              | (A)    |      | (B)  |      |          |      |              |      |           |      |
|--|--------|------|--|------|----------|------|--------------|------|-----------|------|
|  | Total  |      | of which, contracts involving reference entities with a rating of: |      |          |      |              |      |           |      |
|  |        |      | AAA or AA  |      | A or BBB |      | BB and below |      | Not rated |      |
|  | Bought | Sold | Bought   | Sold | Bought   | Sold | Bought       | Sold | Bought    | Sold |
| <b>All Contracts</b>                     |        |      |  |      |          |      |              |      |           |      |
| with reporting dealers                   |        |      |  |      |          |      |              |      |           |      |
| with central counterparties <sup>1</sup> |        |      |  |      |          |      |              |      |           |      |
| with nonreporting financial, of which:   |        |      |  |      |          |      |              |      |           |      |
| banks and securities firms               |        |      |  |      |          |      |              |      |           |      |
| insurance firms                          |        |      |  |      |          |      |              |      |           |      |
| special purpose entities (SPEs)          |        |      |  |      |          |      |              |      |           |      |
| hedge funds                              |        |      |  |      |          |      |              |      |           |      |
| other                                    |        |      |  |      |          |      |              |      |           |      |
| with nonfinancial                        |        |      |  |      |          |      |              |      |           |      |
| <b>Single-name instruments</b>           |        |      |  |      |          |      |              |      |           |      |
| with reporting dealers                   |        |      |  |      |          |      |              |      |           |      |
| with central counterparties <sup>1</sup> |        |      |  |      |          |      |              |      |           |      |
| with nonreporting financial, of which:   |        |      |  |      |          |      |              |      |           |      |
| banks and securities firms               |        |      |  |      |          |      |              |      |           |      |
| insurance firms                          |        |      |  |      |          |      |              |      |           |      |
| special purpose entities (SPEs)          |        |      |  |      |          |      |              |      |           |      |
| hedge funds                              |        |      |  |      |          |      |              |      |           |      |
| other                                    |        |      |  |      |          |      |              |      |           |      |
| with nonfinancial                        |        |      |  |      |          |      |              |      |           |      |
| <b>Multi-name instruments</b>            |        |      |  |      |          |      |              |      |           |      |
| with reporting dealers                   |        |      |  |      |          |      |              |      |           |      |
| with central counterparties <sup>1</sup> |        |      |  |      |          |      |              |      |           |      |
| with nonreporting financial, of which:   |        |      |  |      |          |      |              |      |           |      |
| banks and securities firms               |        |      |  |      |          |      |              |      |           |      |
| insurance firms                          |        |      |  |      |          |      |              |      |           |      |
| special purpose entities (SPEs)          |        |      |  |      |          |      |              |      |           |      |
| hedge funds                              |        |      |  |      |          |      |              |      |           |      |
| other                                    |        |      |  |      |          |      |              |      |           |      |
| with nonfinancial                        |        |      |  |      |          |      |              |      |           |      |

<sup>1</sup> A list of central counterparties is provided in Annex V.

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

| Instruments                              | (A)    |      | (B)<br>of which, contracts involving reference entities that are: |      |                 |      |                    |      |                         |      |                  |      |
|--|--------|------|---|------|-----------------|------|--------------------|------|-------------------------|------|------------------|------|
|  | Total  |      | Sovereigns  |      | Financial Firms |      | Nonfinancial Firms |      | Asset-Backed Securities |      | Multiple Sectors |      |
|  | Bought | Sold | Bought  | Sold | Bought          | Sold | Bought             | Sold | Bought                  | Sold | Bought           | Sold |
| <b>All Contracts</b>                     |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| with reporting dealers                   |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| with central counterparties <sup>1</sup> |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| with nonreporting financial, of which:   |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| banks and securities firms               |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| insurance firms                          |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| special purpose entities (SPEs)          |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| hedge funds                              |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| other                                    |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| with nonfinancial                        |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| <b>Single-name instruments</b>           |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| with reporting dealers                   |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| with central counterparties <sup>1</sup> |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| with nonreporting financial, of which:   |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| banks and securities firms               |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| insurance firms                          |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| special purpose entities (SPEs)          |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| hedge funds                              |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| other                                    |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| with nonfinancial                        |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| <b>Multi-name instruments</b>            |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| with reporting dealers                   |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| with central counterparties <sup>1</sup> |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| with nonreporting financial, of which:   |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| banks and securities firms               |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| insurance firms                          |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| special purpose entities (SPEs)          |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| hedge funds                              |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| other                                    |        |      |   |      |                 |      |                    |      |                         |      |                  |      |
| with nonfinancial                        |        |      |   |      |                 |      |                    |      |                         |      |                  |      |

<sup>1</sup> A list of central counterparties is provided in Annex V.

Not reported.

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

| Instruments                              | (A)    |      | (B)                       |      |
|--|--------|------|---------------------------|------|
|  | Total  |      | of which, index products: |      |
|  | Bought | Sold | Bought                    | Sold |
| <b>Multi-name instruments</b>            |        |      |                           |      |
| with reporting dealers                   |        |      |                           |      |
| with central counterparties <sup>1</sup> |        |      |                           |      |
| with nonreporting financial, of which:   |        |      |                           |      |
| banks and securities firms               |        |      |                           |      |
| insurance firms                          |        |      |                           |      |
| special purpose entities (SPEs)          |        |      |                           |      |
| hedge funds                              |        |      |                           |      |
| other                                    |        |      |                           |      |
| with nonfinancial                        |        |      |                           |      |

<sup>1</sup> A list of central counterparties is provided in Annex V.

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

| Instruments  | 33.29        |      |
|--|--------------|------|
|  | (A)<br>Total |      |
|  | Bought       | Sold |
| <b>All Contracts</b><br>With all counterparties in:<br>United States<br>Japan<br>Western Europe <sup>1</sup><br>Latin America<br>Other Asian countries (ex. Japan)<br>All other countries<br><br>With reporting dealers in United States |              |      |

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

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TABLE 4F: Credit Default Swaps

| Instruments  | Gross Positive<br>Fair Values | Gross Negative<br>Fair Values |
|--|-------------------------------|-------------------------------|
| <p><b>All Contracts</b><br/> with reporting dealers<br/> with central counterparties<sup>1</sup><br/> with nonreporting financial, of which:<br/>     banks and securities firms<br/>     insurance firms<br/>     special purpose entities (SPEs)<br/>     hedge funds<br/>     other<br/> with nonfinancial</p> <p><b>Single-name instruments</b><br/> with reporting dealers<br/> with central counterparties<sup>1</sup><br/> with nonreporting financial, of which:<br/>     banks and securities firms<br/>     insurance firms<br/>     special purpose entities (SPEs)<br/>     hedge funds<br/>     other<br/> with nonfinancial</p> <p><b>Multi-name instruments</b><br/> with reporting dealers<br/> with central counterparties<sup>1</sup><br/> with nonreporting financial, of which:<br/>     banks and securities firms<br/>     insurance firms<br/>     special purpose entities (SPEs)<br/>     hedge funds<br/>     other<br/> with nonfinancial</p> |                               |                               |

<sup>1</sup> 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 CDS<sup>1</sup>)**

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

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

<sup>2</sup> A list of central counterparties is provided in Annex V.



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

|  | Bought | Sold |
|--|--------|------|
| <b>Synthetic Tranched Structured Finance Instruments</b> |        |      |



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

|  | <b>Credit Exposures</b> | <b>Liabilities</b> |
|--|-------------------------|--------------------|
| <b>Gross positive/negative market value</b>  |                         |                    |
| of which with reporting dealers              |                         |                    |
| <b>Market value after netting agreements</b> |                         |                    |
| of which with reporting dealers              |                         |                    |