

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

	(A) Total interest rate contracts	of which, contracts involving interest rates of the following currencies:															
		(B)							(C) Additional currencies in which the reporter has a material amount of contracts outstanding								
		USD	EUR	JPY	GBP	CHF	CAD	SEK	DKK	AUD	HKD	IDR	MXN	NZD	SGD	THB	
OTC Contracts																	
1. Forwards and FX Swaps																	
with reporting dealers																	
with other financial institutions																	
with non-financial customers																	
2. Single-Currency Interest Rate Swaps																	
with reporting dealers																	
with other financial institutions																	
with non-financial customers																	
3. Bought Options																	
with reporting dealers																	
with other financial institutions																	
with non-financial customers																	
4. Sold Options																	
with reporting dealers																	
with other financial institutions																	
with non-financial customers																	

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

	Total equity-linked contracts (A)	(B) of which, contracts involving equity markets in the following countries or groups of countries:						Precious Metals (other than gold) (C)	Other Commodities (D)
		US	Japan	Europe (excluding Eastern Europe)	Latin America	Other Asian countries	Other		
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 (A)	(B) of which, contracts involving equity markets in the following countries or groups of countries:						Precious Metals (other than gold) (C)	Other Commodities (D)
		US	Japan	Europe (excluding Eastern Europe)	Latin America	Other Asian countries	Other		
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 (A)	(B) of which, contracts involving equity markets in the following countries or groups of countries:						Precious Metals (other than gold) (C)	Other Commodities (D)
		US	Japan	Europe (excluding Eastern Europe)	Latin America	Other Asian countries	Other		
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									

effective as of end-June 2010

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

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

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

effective as of end-June 2010

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

Instruments	(A)		(B) of which, contracts involving reference entities with a rating of:					
	Total		Investment grade		Below investment grade		Not rated	
	Bought	Sold	Bought	Sold	Bought	Sold	Bought	Sold
Single-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 IV.

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

Instruments	(A)		(B) of which, contracts involving reference entities that are:			
	Total		Sovereigns		Not Sovereigns	
	Bought	Sold	Bought	Sold	Bought	Sold
Single-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 IV.

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

Instruments	(A)		(B)	
	Total		of which, contracts that are index products:	
	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 IV.

**TABLE 4E: Credit Default Swaps
(Gross Positive and Gross Negative Fair Values)**

Instruments	Gross Positive Fair Values	Gross Negative Fair Values
<p>All Contracts</p> <ul style="list-style-type: none"> with reporting dealers with central counterparties¹ with nonreporting financial, of which: <ul style="list-style-type: none"> banks and securities firms insurance firms special purpose entities (SPEs) hedge funds other with nonfinancial <p>Single-name instruments</p> <ul style="list-style-type: none"> with reporting dealers with central counterparties¹ with nonreporting financial, of which: <ul style="list-style-type: none"> banks and securities firms insurance firms special purpose entities (SPEs) hedge funds other with nonfinancial <p>Multi-name instruments</p> <ul style="list-style-type: none"> with reporting dealers with central counterparties¹ with nonreporting financial, of which: <ul style="list-style-type: none"> 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 IV.

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		