

Typical Bank Regulatory Report for Credit Derivatives

(Notional amounts in \$Millions)

	Year-End
Credit Default Swaps – Guarantor	198,417
Other Credit Derivatives – Guarantor	5,306
Total Credit Derivatives as Guarantor	203,723
Credit Default Swaps – Beneficiary	235,984
Other Credit Derivatives – Beneficiary	60,034
Total Credit Derivatives as Beneficiary	296,018