

U.S. HOLDINGS OF CROSS BORDER DERIVATIVES

U.S. Holdings of Cross-Border Derivatives						
USD Millions	2010Q4			2010Q3		
	U.S. Gross Negative Fair Value	U.S. Gross Positive Fair Value	Net Cash Settlements from Foreign Residents	U.S. Gross Negative Fair Value	U.S. Gross Positive Fair Value	Net Cash Settlements from Foreign Residents
Africa						
Total Africa	20,527	20,988	(60)	24,816	25,235	(233)
Asia						
Japan	106,590	104,198	(1,402)	125,547	122,724	(2,542)
Total Asia	138,491	140,123	12	166,891	165,917	(913)
Caribbean						
Cayman Islands	48,930	60,329	(2,377)	50,126	64,962	4,314
Total Latin American & Caribbean	73,181	86,762	(1,794)	79,724	96,091	4,421
Total Caribbean	63,855	74,801	(2,394)	70,387	82,503	5,251
Europe						
Belgium	10,244	13,449	646	14,508	18,842	759
France	156,965	180,568	1,510	198,743	224,928	(1,146)
Germany	209,066	220,623	(15)	294,082	305,392	1,417
Ireland	251,881	268,319	(861)	332,169	351,467	571
Italy	6,893	8,392	(208)	9,317	10,804	301
Netherlands	12,907	15,457	662	17,608	20,837	(234)
Switzerland	81,369	87,823	(11)	94,420	100,589	(1,327)
United Kingdom	2,469,084	2,503,590	(1,024)	3,302,886	3,330,615	(12,516)
Total: Euro Area	676,444	731,307	2,126	904,730	966,650	760
Total: European Union	3,154,764	3,243,108	1,379	4,223,012	4,309,146	(12,444)
Total: Europe	3,241,155	3,335,397	1,972	4,323,800	4,415,115	(13,432)
International and Regional Organizations						
Total International & Regional Organizations	8,379	3,532	(245)	9,979	3,551	(155)
Latin America						
Total Latin America	9,326	11,961	600	9,337	13,588	(830)
North America						
Canada	45,278	46,353	(728)	56,200	56,365	(1,162)
Other Countries						
Australia	14,480	18,704	160	16,314	19,548	(371)
Total Other Countries	15,475	19,753	339	17,778	21,425	(418)
GRAND TOTAL	3,542,488	3,652,909	(504)	4,679,187	4,783,698	(11,893)
of which:						
Over-the-Counter						
Single Currency: Forwards	6,684	6,541	N/A	9,225	9,257	N/A
Single Currency: Swaps	2,557,508	2,596,934	N/A	3,556,177	3,591,278	N/A
Single Currency: Options	223,762	241,425	N/A	289,895	314,642	N/A
Single Currency: Total	2,787,954	2,844,900	6,482	3,855,297	3,915,177	4,939
Foreign Exchange: Forwards	110,523	113,373	N/A	127,208	127,118	N/A
Foreign Exchange: Swaps	153,063	170,886	N/A	176,830	186,574	N/A
Foreign Exchange: Options	40,505	46,056	N/A	39,372	44,533	N/A
Foreign Exchange: Total	304,091	330,315	(8,370)	343,410	358,225	(19,269)
Other: Equity	40,081	45,055	N/A	45,504	44,576	N/A
Other: Credit	290,230	318,735	N/A	319,892	355,504	N/A
Other: All Other	90,547	83,410	N/A	85,141	81,147	N/A
Other: Total	420,858	447,200	1,782	450,537	481,227	5,023
Total Over-the-Counter	3,512,903	3,622,415	(106)	4,649,244	4,754,629	(9,307)
Exchange-Traded						
Foreign Exchange: Own Contracts	674	878	1,497	911	1,163	1,754
Foreign Exchange: Customers' Contracts	3,843	3,208	3,059	4,962	3,807	1,053
U.S. Exchange: Foreign Counterparty Contracts	25,068	26,408	(4,954)	24,070	24,099	(5,393)
Total Exchange-Traded	29,585	30,494	(398)	29,943	29,069	(2,586)
Memorandum:						
Contracts with Own Foreign Offices	15,975	13,451	N/A	16,884	14,845	N/A
Contracts with Foreign Official Institutions	853,851	874,301	218	1,100,869	1,107,824	(710)
Contracts of U.S. Depository Institutions	N/A	N/A	N/A	N/A	N/A	N/A

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