

U.S. HOLDINGS OF CROSS BORDER DERIVATIVES

U.S. Holdings of Cross-Border Derivatives						
USD Millions	2010Q3			2010Q2		
	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	24,721	25,182	(206)	20,451	20,279	468
Asia						
Japan	125,346	122,436	(2,553)	109,434	105,803	(1,701)
Total Asia	166,439	165,345	(638)	146,060	144,015	(1,868)
Caribbean						
Cayman Islands	50,128	64,967	4,311	53,095	69,451	(746)
Total Latin American & Caribbean	79,896	96,268	4,409	79,428	96,766	(3,099)
Total Caribbean	70,782	82,909	5,245	70,942	84,892	(2,491)
Europe						
Belgium	14,477	18,817	748	13,133	17,763	810
France	198,198	224,354	(1,095)	172,258	194,439	2,913
Germany	293,908	303,777	1,360	246,290	257,577	2,936
Ireland	332,099	351,441	511	304,683	320,001	(1,918)
Italy	9,312	10,804	315	9,237	11,040	(684)
Netherlands	17,658	20,853	(217)	14,433	15,720	445
Switzerland	78,681	84,523	(580)	65,785	72,465	4,111
United Kingdom	3,297,749	3,324,730	(11,699)	2,998,017	3,031,442	6,912
Total: Euro Area	903,931	964,418	730	793,193	844,506	5,477
Total: European Union	4,217,069	4,301,012	(11,655)	3,803,010	3,884,947	12,225
Total: Europe	4,302,121	4,390,918	(11,896)	3,874,505	3,962,783	16,959
International and Regional Organizations						
Total International & Regional Organizations	9,857	3,429	(155)	8,685	3,067	(172)
Latin America						
Total Latin America	9,114	13,359	(836)	8,486	11,874	(608)
North America						
Canada	57,793	58,221	(1,192)	51,095	52,507	(262)
Other Countries						
Australia	32,202	35,929	(1,017)	29,623	29,432	(2,056)
Total Other Countries	33,665	37,805	(1,064)	30,824	30,890	(1,978)
GRAND TOTAL	4,674,491	4,777,167	(10,743)	4,211,047	4,310,308	10,048
of which:						
Over-the-Counter						
Single Currency: Forwards	8,170	8,169	N/A	5,408	5,306	N/A
Single Currency: Swaps	3,581,255	3,620,928	N/A	3,159,338	3,199,792	N/A
Single Currency: Options	284,166	308,824	N/A	239,401	261,909	N/A
Single Currency: Total	3,873,591	3,937,921	5,654	3,404,147	3,467,007	212
Foreign Exchange: Forwards	126,926	127,273	N/A	93,718	95,103	N/A
Foreign Exchange: Swaps	176,286	184,458	N/A	160,976	153,222	N/A
Foreign Exchange: Options	39,251	43,930	N/A	45,021	50,399	N/A
Foreign Exchange: Total	342,463	355,661	(18,391)	299,715	298,724	8,527
Other: Equity	46,164	45,236	N/A	47,380	45,148	N/A
Other: Credit	296,607	327,797	N/A	349,428	385,602	N/A
Other: All Other	85,723	81,483	N/A	79,194	82,620	N/A
Other: Total	428,494	454,516	4,580	476,002	513,370	5,887
Total Over-the-Counter	4,644,548	4,748,098	(10,743)	4,179,864	4,279,101	10,048
Exchange-Traded						
Foreign Exchange: Own Contracts	911	1,163	1,754	1,086	739	64
Foreign Exchange: Customers' Contracts	4,962	3,807	1,053	4,431	3,775	(1,808)
U.S. Exchange: Foreign Counterparty Contracts	24,070	24,099	(5,393)	25,666	26,693	(2,834)
Total Exchange-Traded	29,943	29,069	(2,586)	31,183	31,207	(4,578)
Memorandum:						
Contracts with Own Foreign Offices	16,863	14,845	N/A	16,262	12,478	N/A
Contracts with Foreign Official Institutions	1,107,804	1,114,798	(714)	991,683	1,001,569	(967)
Contracts of U.S. Depository Institutions	N/A	N/A	N/A	N/A	N/A	N/A

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