

U.S. HOLDINGS OF CROSS-BORDER DERIVATIVES

U.S. Holdings of Cross-Border Derivatives						
USD Millions	2010Q2			2010Q1		
	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	20,703	20,531	468	16,903	17,467	35
Asia						
Japan	111,435	107,804	(1,701)	93,637	93,093	(2,248)
Total Asia	148,750	146,705	(1,868)	123,672	127,085	(1,732)
Caribbean						
Cayman Islands	53,104	69,460	(746)	62,271	77,722	4,608
Total Latin American & Caribbean	79,672	97,010	(3,099)	84,112	104,127	5,608
Total Caribbean	71,184	85,134	(2,491)	76,226	92,730	5,450
Europe						
Belgium	13,452	18,082	810	12,149	16,497	838
France	175,490	197,671	2,913	148,536	167,239	(2,339)
Germany	248,642	259,929	2,936	204,195	219,022	2,988
Ireland	304,990	320,308	(1,918)	241,525	256,794	(106)
Italy	9,246	11,049	(684)	7,956	10,788	(210)
Netherlands	14,579	15,866	445	13,518	16,147	563
Switzerland	70,018	76,698	4,111	52,331	57,457	1,900
United Kingdom	3,011,802	3,045,465	6,912	2,316,351	2,345,376	9,823
Total: Euro Area	799,905	851,218	5,477	655,795	709,555	1,931
Total: European Union	3,823,664	3,905,839	12,225	2,981,091	3,063,056	11,276
Total: Europe	3,899,926	3,988,442	16,959	3,041,603	3,128,827	13,652
International and Regional Organizations						
Total International & Regional Organizations	8,686	3,068	(172)	8,155	2,817	(167)
Latin America						
Total Latin America	8,488	11,876	(608)	7,886	11,397	158
North America						
Canada	50,906	52,318	(262)	44,159	46,058	(2,087)
Other Countries						
Australia	29,715	29,524	(2,056)	22,859	28,130	484
Total Other Countries	30,916	30,982	(1,978)	23,628	29,263	529
GRAND TOTAL	4,239,558	4,339,057	10,048	3,342,229	3,455,642	15,838
of which:						
Over-the-Counter						
Single Currency: Forwards	5,408	5,306	N/A	6,664	6,390	N/A
Single Currency: Swaps	3,159,338	3,199,792	N/A	2,372,060	2,418,808	N/A
Single Currency: Options	239,401	261,909	N/A	201,152	218,476	N/A
Single Currency: Total	3,404,147	3,467,007	212	2,579,876	2,643,674	(771)
Foreign Exchange: Forwards	93,718	95,103	N/A	71,865	70,930	N/A
Foreign Exchange: Swaps	160,976	153,222	N/A	124,479	142,395	N/A
Foreign Exchange: Options	54,598	60,251	N/A	44,154	47,572	N/A
Foreign Exchange: Total	309,292	308,576	8,527	240,498	260,897	6,309
Other: Equity	47,380	45,148	N/A	41,648	38,397	N/A
Other: Credit	349,428	385,602	N/A	327,415	358,313	N/A
Other: All Other	98,128	101,517	N/A	110,825	111,446	N/A
Other: Total	494,936	532,267	5,887	479,888	508,156	3,775
Total Over-the-Counter	4,208,375	4,307,850	10,048	3,300,262	3,412,727	15,838
Exchange-Traded						
Foreign Exchange: Own Contracts	1,086	739	64	963	1,248	2,880
Foreign Exchange: Customers' Contracts	4,431	3,775	(1,808)	5,613	5,030	2,781
U.S. Exchange: Foreign Counterparty Contracts	25,666	26,693	(2,834)	35,391	36,637	864
Total Exchange-Traded	31,183	31,207	(4,578)	41,967	42,915	6,525
Memorandum:						
Contracts with Own Foreign Offices	16,263	12,479	N/A	14,759	11,630	N/A
Contracts with Foreign Official Institutions	991,683	1,001,569	(967)	808,253	833,309	(357)
Contracts of U.S. Depository Institutions	N/A	N/A	N/A	N/A	N/A	N/A

Source: U.S. Treasury International Capital System

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