

## U.S. HOLDINGS OF CROSS-BORDER DERIVATIVES

U.S. Holdings of Cross-Border Derivatives						
USD Millions	2009Q3			2009Q2		
	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
<b>Africa</b>						
Total Africa	5,168	5,506	(166)	3,610	4,181	53
<b>Asia</b>						
Japan	102,555	100,504	(2,070)	101,125	103,141	2,006
Total Asia	148,136	154,084	750	148,784	159,718	3,993
<b>Caribbean</b>						
Cayman Islands	62,108	74,181	2,783	76,141	93,275	(132)
Total Latin American & Caribbean	85,353	102,461	3,950	102,754	125,840	(429)
Total Caribbean	76,556	90,596	3,792	91,519	111,709	(277)
<b>Europe</b>						
Belgium	10,800	14,372	1,261	13,115	18,103	1,073
France	167,500	189,296	586	185,376	205,911	3,667
Germany	241,132	260,230	2,204	220,570	238,970	(428)
Ireland	332,925	352,763	970	298,678	313,260	1,116
Italy	8,365	11,592	554	8,308	11,741	299
Netherlands	16,827	21,482	382	21,317	26,771	407
Switzerland	65,465	71,281	(1,726)	68,733	72,601	2,186
United Kingdom	2,762,253	2,802,828	3,369	2,697,472	2,754,168	2,425
Total: Euro Area	810,438	875,188	4,749	780,096	839,037	4,363
Total: European Union	3,584,467	3,688,072	8,061	3,489,861	3,604,096	6,179
Total: Europe	3,668,583	3,778,791	6,784	3,565,452	3,683,282	9,496
<b>International and Regional Organizations</b>						
Total International & Regional Organizations	9,610	4,058	(463)	7,063	3,462	(333)
<b>Latin America</b>						
Total Latin America	8,797	11,865	158	11,235	14,131	(152)
<b>North America</b>						
Canada	52,224	56,739	(2,336)	55,278	57,959	(2,599)
<b>Other Countries</b>						
Australia	26,288	32,441	2,871	16,335	20,506	1,076
Total Other Countries	27,208	33,918	2,975	17,332	22,127	1,086
<b>GRAND TOTAL</b>	<b>3,996,282</b>	<b>4,135,557</b>	<b>11,496</b>	<b>3,900,274</b>	<b>4,056,571</b>	<b>11,265</b>
of which:						
<b>Over-the-Counter</b>						
Single Currency: Forwards	6,232	7,011	N/A	6,410	7,475	N/A
Single Currency: Swaps	2,733,210	2,782,042	N/A	2,461,510	2,525,824	N/A
Single Currency: Options	240,841	263,460	N/A	223,995	246,471	N/A
Single Currency: Total	2,980,283	3,052,513	13,408	2,691,915	2,779,770	1,757
Foreign Exchange: Forwards	85,655	87,887	N/A	80,532	79,760	N/A
Foreign Exchange: Swaps	177,310	198,629	N/A	158,090	170,712	N/A
Foreign Exchange: Options	40,999	46,223	N/A	43,530	49,256	N/A
Foreign Exchange: Total	303,964	332,739	(3,539)	282,152	299,728	374
Other: Equity	63,034	51,084	N/A	62,762	49,227	N/A
Other: Credit	494,829	535,975	N/A	698,936	753,286	N/A
Other: All Other	118,713	127,518	N/A	131,598	140,577	N/A
Other: Total	676,576	714,577	(3,918)	893,296	943,090	(267)
Total Over-the-Counter	3,960,823	4,099,829	5,951	3,867,363	4,022,588	1,864
<b>Exchange-Traded</b>						
Foreign Exchange: Own Contracts	1,169	1,016	(1,012)	1,330	1,362	1,150
Foreign Exchange: Customers' Contracts	5,090	4,538	7,252	6,230	4,935	8,109
U.S. Exchange: Foreign Counterparty Contracts	29,200	30,174	(695)	25,351	27,686	142
Total Exchange-Traded	35,459	35,728	5,545	32,911	33,983	9,401
<b>Memorandum:</b>						
Contracts with Own Foreign Offices	1,005,797	1,035,691	N/A	953,188	981,442	N/A
Contracts with Foreign Official Institutions	15,288	15,141	(708)	13,078	15,604	(1,142)
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