U.S. HOLDINGS OF CROSS BORDER DERIVATIVES

USD Millions	U.S. Holdings	of Cross-Border 2011Q1	Derivatives		2010Q4	
OSD Millions	U.S. Gross Negative Fair	U.S. Gross Positive Fair	Net Cash Settlements from Foreign	U.S. Gross Negative Fair	U.S. Gross Positive Fair	Net Cash Settlements from Foreign
	Value	Value	Residents	Value	Value	Residents
Africa						
Total Africa	19,382	19,513	210	20,527	20,988	(60
Asia						
Japan	96,724	96,511	(1,064)	106,590	104,198	(1,338
Total Asia	123,122	127,499	(406)	138,491	140,123	7
Caribbase						
Caribbean Cayman Islands	36,264	48,187	344	48,930	60,329	(2,37
Total Latin American & Caribbean	58,935	73,431	2,842	73,182	86,762	(3,05
Total Caribbean	48,441	62,737	3,163	63,855	74,801	(2,39
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Europe Belgium	8,934	11,508	146	10,244	13,449	64
France	139,413	161,320	(3,738)	156,930	180,511	1,44
Germany	182,462	193,137	(65)	209,014	220,547	3
Ireland	212,960	226,655	(133)	251,881	268,319	(86
Italy	5,386	7,492	(603)	6,893	8,392	(20
Netherlands	11,349	13,840	(78)	12,907	15,457	66
Switzerland	72,251	79,165	246	81,315	87,746	(2
United Kingdom	2,136,456	2,167,570	7,192	2,468,669	2,503,208	57
Total: Euro Area	585,217	635,184	(5,395)	676,357	731.174	2,1
Total: European Union	2,731,106	2,812,097	1,458	3,154,262	3,242,593	2,9
Total: Europe	2,807,823	2,894,688	1,979	3,240,599	3,334,805	3,54
International and Regional Organizations Total International & Regional Organizations	7,798	3,235	(214)	8,379	3,532	(24
Total international & Negional Organizations	1,190	3,233	(214)	0,579	0,002	(24)
Latin America						
Total Latin America	10,494	10,694	(321)	9,327	11,961	(659
North America						
Canada	43,351	47,532	(1,267)	45,276	46,349	(674
Other Countries						
Australia	13,558	17,318	135	14,480	18,704	6
Total Other Countries	14,478	18,341	76	15,475	19,753	24
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GRAND TOTAL of which:	3,074,890	3,184,240	3,220	3,541,931	2 652 242 1	
OI WHICH.					3,652,313	(16
Over-the-Counter					3,032,313	(16
Over-the-Counter Single Currency Forwards	6.373	5 375	N/A	6 684		•
Single Currency: Forwards	6,373 2 131 854	5,375 2 176 884	N/A N/A	6,684 2,557,293	6,541	N/A
Single Currency: Forwards Single Currency: Swaps	2,131,854	2,176,884	N/A	2,557,293	6,541 2,596,870	N/A N/A
Single Currency: Forwards Single Currency: Swaps Single Currency: Options	2,131,854 208,879	2,176,884 223,565	N/A N/A	2,557,293 223,552	6,541 2,596,870 241,115	N/A N/A N/A
Single Currency: Forwards Single Currency: Swaps Single Currency: Options Single Currency: Total	2,131,854 208,879 2,347,106	2,176,884 223,565 2,405,824	N/A N/A 102	2,557,293 223,552 2,787,529	6,541 2,596,870 241,115 2,844,526	N/A N/A N/A 6,5
Single Currency: Forwards Single Currency: Swaps Single Currency: Options Single Currency: Total Foreign Exchange: Forwards	2,131,854 208,879 2,347,106 112,508	2,176,884 223,565 2,405,824 113,784	N/A N/A 102 N/A	2,557,293 223,552 2,787,529 110,520	6,541 2,596,870 241,115 2,844,526 113,369	N/A N/A N/A 6,53
Single Currency: Forwards Single Currency: Swaps Single Currency: Options Single Currency: Total Foreign Exchange: Forwards Foreign Exchange: Swaps	2,131,854 208,879 2,347,106 112,508 139,116	2,176,884 223,565 2,405,824 113,784 160,243	N/A N/A 102 N/A N/A	2,557,293 223,552 2,787,529 110,520 153,063	6,541 2,596,870 241,115 2,844,526 113,369 170,886	N/A N/A N/A 6,53 N/A N/A
Single Currency: Forwards Single Currency: Swaps Single Currency: Options Single Currency: Total Foreign Exchange: Forwards Foreign Exchange: Swaps Foreign Exchange: Options	2,131,854 208,879 2,347,106 112,508 139,116 39,459	2,176,884 223,565 2,405,824 113,784 160,243 43,707	N/A N/A 102 N/A N/A N/A	2,557,293 223,552 2,787,529 110,520 153,063 40,505	6,541 2,596,870 241,115 2,844,526 113,369 170,886 46,043	N/A N/A N/A 6,5: N/A N/A N/A
Single Currency: Forwards Single Currency: Swaps Single Currency: Options Single Currency: Total Foreign Exchange: Forwards Foreign Exchange: Swaps Foreign Exchange: Options Foreign Exchange: Total	2,131,854 208,879 2,347,106 112,508 139,116 39,459 291,083	2,176,884 223,565 2,405,824 113,784 160,243 43,707 317,734	N/A N/A 102 N/A N/A N/A (895)	2,557,293 223,552 2,787,529 110,520 153,063 40,505 304,088	6,541 2,596,870 241,115 2,844,526 113,369 170,886 46,043 330,298	N/A N/A N/A 6,5: N/A N/A N/A (8,37
Single Currency: Forwards Single Currency: Swaps Single Currency: Options Single Currency: Total Foreign Exchange: Forwards Foreign Exchange: Swaps Foreign Exchange: Options Foreign Exchange: Total Other: Equity	2,131,854 208,879 2,347,106 112,508 139,116 39,459 291,083 40,864	2,176,884 223,565 2,405,824 113,784 160,243 43,707 317,734 47,278	N/A N/A 102 N/A N/A N/A (895)	2,557,293 223,552 2,787,529 110,520 153,063 40,505 304,088 40,073	6,541 2,596,870 241,115 2,844,526 113,369 170,886 46,043 330,298 44,936	N/A N/A N/A 6,5: N/A N/A N/A (8,37
Single Currency: Forwards Single Currency: Swaps Single Currency: Options Single Currency: Total Foreign Exchange: Forwards Foreign Exchange: Swaps Foreign Exchange: Options Foreign Exchange: Total	2,131,854 208,879 2,347,106 112,508 139,116 39,459 291,083 40,864 264,462	2,176,884 223,565 2,405,824 113,784 160,243 43,707 317,734 47,278 287,870	N/A N/A 102 N/A N/A N/A (895) N/A N/A	2,557,293 223,552 2,787,529 110,520 153,063 40,505 304,088 40,073 290,208	6,541 2,596,870 241,115 2,844,526 113,369 170,886 46,043 330,298 44,936 318,710	N/A N/A N/A 6,53 N/A N/A N/A (8,37 N/A N/A
Single Currency: Forwards Single Currency: Swaps Single Currency: Options Single Currency: Total Foreign Exchange: Forwards Foreign Exchange: Swaps Foreign Exchange: Options Foreign Exchange: Total Other: Equity Other: Credit	2,131,854 208,879 2,347,106 112,508 139,116 39,459 291,083 40,864 264,462 100,045	2,176,884 223,565 2,405,824 113,784 160,243 43,707 317,734 47,278 287,870 91,995	N/A N/A 102 N/A N/A N/A (895) N/A N/A N/A	2,557,293 223,552 2,787,529 110,520 153,063 40,505 304,088 40,073 290,208 90,444	6,541 2,596,870 241,115 2,844,526 113,369 170,886 46,043 330,298 44,936	N/A N/A N/A 6,53 N/A N/A N/A N/A N/A
Single Currency: Forwards Single Currency: Swaps Single Currency: Options Single Currency: Total Foreign Exchange: Forwards Foreign Exchange: Swaps Foreign Exchange: Options Foreign Exchange: Total Other: Equity Other: Credit Other: All Other	2,131,854 208,879 2,347,106 112,508 139,116 39,459 291,083 40,864 264,462	2,176,884 223,565 2,405,824 113,784 160,243 43,707 317,734 47,278 287,870	N/A N/A 102 N/A N/A N/A (895) N/A N/A	2,557,293 223,552 2,787,529 110,520 153,063 40,505 304,088 40,073 290,208	6,541 2,596,870 241,115 2,844,526 113,369 170,886 46,043 330,298 44,936 318,710 83,331	N/A N/A N/A 6,5: N/A N/A N/A N/A N/A N/A N/A
Single Currency: Forwards Single Currency: Swaps Single Currency: Options Single Currency: Total Foreign Exchange: Forwards Foreign Exchange: Swaps Foreign Exchange: Options Foreign Exchange: Total Other: Equity Other: Credit Other: All Other Other: Total Total Over-the-Counter	2,131,854 208,879 2,347,106 112,508 139,116 39,459 291,083 40,864 264,462 100,045 405,371	2,176,884 223,565 2,405,824 113,784 160,243 43,707 317,734 47,278 287,870 91,995 427,143	N/A N/A 102 N/A N/A N/A (895) N/A N/A N/A N/A 2,029	2,557,293 223,552 2,787,529 110,520 153,063 40,505 304,088 40,073 290,208 90,444 420,725	6,541 2,596,870 241,115 2,844,526 113,369 170,886 46,043 330,298 44,936 318,710 83,331 446,977	N/A N/A N/A 6,53 N/A N/A N/A N/A N/A N/A N/A
Single Currency: Forwards Single Currency: Swaps Single Currency: Options Single Currency: Total Foreign Exchange: Forwards Foreign Exchange: Swaps Foreign Exchange: Options Foreign Exchange: Total Other: Equity Other: Credit Other: All Other Other: Total Total Over-the-Counter	2,131,854 208,879 2,347,106 112,508 139,116 39,459 291,083 40,864 264,462 100,045 405,371 3,043,560	2,176,884 223,565 2,405,824 113,784 160,243 43,707 317,734 47,278 287,870 91,995 427,143 3,150,701	N/A N/A 102 N/A N/A N/A (895) N/A N/A N/A 2,029 1,236	2,557,293 223,552 2,787,529 110,520 153,063 40,505 304,088 40,073 290,208 90,444 420,725 3,512,342	6,541 2,596,870 241,115 2,844,526 113,369 170,886 46,043 330,298 44,936 318,710 83,331 446,977 3,621,801	N/A N/A N/A 6,53 N/A N/A N/A N/A N/A N/A N/A 1,41 (36
Single Currency: Forwards Single Currency: Swaps Single Currency: Options Single Currency: Total Foreign Exchange: Forwards Foreign Exchange: Swaps Foreign Exchange: Options Foreign Exchange: Total Other: Equity Other: Credit Other: All Other Other: Total Total Over-the-Counter Exchange-Traded Foreign Exchange: Own Contracts	2,131,854 208,879 2,347,106 112,508 139,116 39,459 291,083 40,864 264,462 100,045 405,371 3,043,560	2,176,884 223,565 2,405,824 113,784 160,243 43,707 317,734 47,278 287,870 91,995 427,143 3,150,701	N/A N/A 102 N/A N/A N/A N/A N/A N/A 2,029 1,236	2,557,293 223,552 2,787,529 110,520 153,063 40,505 304,088 40,073 290,208 90,444 420,725 3,512,342	6,541 2,596,870 241,115 2,844,526 113,369 170,886 46,043 330,298 44,936 318,710 83,331 446,977 3,621,801	N/A N/A N/A 6,5; N/A N/A N/A N/A N/A 1,4' (36
Single Currency: Forwards Single Currency: Swaps Single Currency: Options Single Currency: Total Foreign Exchange: Forwards Foreign Exchange: Options Foreign Exchange: Options Foreign Exchange: Total Other: Equity Other: Credit Other: All Other Other: Total Total Over-the-Counter Exchange-Traded Foreign Exchange: Own Contracts Foreign Exchange: Customers' Contracts	2,131,854 208,879 2,347,106 112,508 139,116 39,459 291,083 40,864 264,462 100,045 405,371 3,043,560	2,176,884 223,565 2,405,824 113,784 160,243 43,707 317,734 47,278 287,870 91,995 427,143 3,150,701	N/A N/A 102 N/A N/A N/A N/A N/A N/A 2,029 1,236	2,557,293 223,552 2,787,529 110,520 153,063 40,505 304,088 40,073 290,208 90,444 420,725 3,512,342	6,541 2,596,870 241,115 2,844,526 113,369 170,886 46,043 330,298 44,936 318,710 83,331 446,977 3,621,801	N/A N/A N/A 6,53 N/A N/A N/A N/A N/A N/A 1,47 (36
Single Currency: Forwards Single Currency: Swaps Single Currency: Options Single Currency: Total Foreign Exchange: Forwards Foreign Exchange: Swaps Foreign Exchange: Options Foreign Exchange: Total Other: Equity Other: Credit Other: All Other Other: Total Total Over-the-Counter Exchange-Traded Foreign Exchange: Own Contracts	2,131,854 208,879 2,347,106 112,508 139,116 39,459 291,083 40,864 264,462 100,045 405,371 3,043,560	2,176,884 223,565 2,405,824 113,784 160,243 43,707 317,734 47,278 287,870 91,995 427,143 3,150,701	N/A N/A 102 N/A N/A N/A N/A N/A N/A 2,029 1,236	2,557,293 223,552 2,787,529 110,520 153,063 40,505 304,088 40,073 290,208 90,444 420,725 3,512,342	6,541 2,596,870 241,115 2,844,526 113,369 170,886 46,043 330,298 44,936 318,710 83,331 446,977 3,621,801	N/A N/A N/A 6,53 N/A N/A N/A N/A N/A N/A 1,47 (36
Single Currency: Forwards Single Currency: Swaps Single Currency: Options Single Currency: Total Foreign Exchange: Forwards Foreign Exchange: Options Foreign Exchange: Options Foreign Exchange: Total Other: Equity Other: Credit Other: All Other Other: Total Total Over-the-Counter Exchange-Traded Foreign Exchange: Own Contracts Foreign Exchange: Customers' Contracts U.S. Exchange: Foreign Counterparty Contracts Total Exchange-Traded	2,131,854 208,879 2,347,106 112,508 139,116 39,459 291,083 40,864 264,462 100,045 405,371 3,043,560	2,176,884 223,565 2,405,824 113,784 160,243 43,707 317,734 47,278 287,870 91,995 427,143 3,150,701	N/A N/A 102 N/A N/A N/A (895) N/A N/A N/A 2,029 1,236 2,891 1,133 (2,040)	2,557,293 223,552 2,787,529 110,520 153,063 40,505 304,088 40,073 290,208 90,444 420,725 3,512,342	6,541 2,596,870 241,115 2,844,526 113,369 170,886 46,043 330,298 44,936 318,710 83,331 446,977 3,621,801	N/A N/A N/A 6,53 N/A N/A N/A N/A N/A N/A 1,47 (36
Single Currency: Forwards Single Currency: Swaps Single Currency: Options Single Currency: Total Foreign Exchange: Forwards Foreign Exchange: Options Foreign Exchange: Options Foreign Exchange: Total Other: Equity Other: Credit Other: All Other Other: All Other Other: Total Total Over-the-Counter Exchange-Traded Foreign Exchange: Own Contracts Foreign Exchange: Customers' Contracts U.S. Exchange: Foreign Counterparty Contracts Total Exchange-Traded Memorandum:	2,131,854 208,879 2,347,106 112,508 139,116 39,459 291,083 40,864 264,462 100,045 405,371 3,043,560 649 4,288 26,393 31,330	2,176,884 223,565 2,405,824 113,784 160,243 43,707 317,734 47,278 287,870 91,995 427,143 3,150,701 1,067 3,720 28,752 33,539	N/A N/A 102 N/A N/A N/A (895) N/A N/A N/A 2,029 1,236 2,891 1,133 (2,040) 1,984	2,557,293 223,552 2,787,529 110,520 153,063 40,505 304,088 40,073 290,208 90,444 420,725 3,512,342 674 3,847 25,068 29,589	6,541 2,596,870 241,115 2,844,526 113,369 170,886 46,043 330,298 44,936 318,710 83,331 446,977 3,621,801 878 3,226 26,408 30,512	N/A N/A N/A 6,53 N/A N/A N/A N/A N/A 1,41 (36 1,52 3,66 (4,95
Single Currency: Forwards Single Currency: Swaps Single Currency: Options Single Currency: Total Foreign Exchange: Forwards Foreign Exchange: Options Foreign Exchange: Options Foreign Exchange: Total Other: Equity Other: Credit Other: All Other Other: Total Total Over-the-Counter Exchange-Traded Foreign Exchange: Own Contracts Foreign Exchange: Customers' Contracts U.S. Exchange: Foreign Counterparty Contracts Total Exchange-Traded	2,131,854 208,879 2,347,106 112,508 139,116 39,459 291,083 40,864 264,462 100,045 405,371 3,043,560	2,176,884 223,565 2,405,824 113,784 160,243 43,707 317,734 47,278 287,870 91,995 427,143 3,150,701	N/A N/A 102 N/A N/A N/A (895) N/A N/A N/A 2,029 1,236 2,891 1,133 (2,040)	2,557,293 223,552 2,787,529 110,520 153,063 40,505 304,088 40,073 290,208 90,444 420,725 3,512,342	6,541 2,596,870 241,115 2,844,526 113,369 170,886 46,043 330,298 44,936 318,710 83,331 446,977 3,621,801	N/A N/A N/A 6,53 N/A N/A N/A (8,37 N/A N/A

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