

## U.S. HOLDINGS OF CROSS BORDER DERIVATIVES

U.S. Holdings of Cross-Border Derivatives						
USD Millions	2011Q1			2010Q4		
	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	19,382	19,513	210	20,527	20,988	(60)
<b>Asia</b>						
Japan	96,724	96,511	(1,064)	106,590	104,198	(1,338)
Total Asia	123,122	127,499	(406)	138,491	140,123	76
<b>Caribbean</b>						
Cayman Islands	36,264	48,187	344	48,930	60,329	(2,377)
Total Latin American & Caribbean	58,935	73,431	2,842	73,182	86,762	(3,053)
Total Caribbean	48,441	62,737	3,163	63,855	74,801	(2,394)
<b>Europe</b>						
Belgium	8,934	11,508	146	10,244	13,449	646
France	139,413	161,320	(3,738)	156,930	180,511	1,448
Germany	182,462	193,137	(65)	209,014	220,547	39
Ireland	212,960	226,655	(133)	251,881	268,319	(861)
Italy	5,386	7,492	(603)	6,893	8,392	(208)
Netherlands	11,349	13,840	(78)	12,907	15,457	662
Switzerland	72,251	79,165	246	81,315	87,746	(27)
United Kingdom	2,136,456	2,167,570	7,192	2,468,669	2,503,208	577
Total: Euro Area	585,217	635,184	(5,395)	676,357	731,174	2,118
Total: European Union	2,731,106	2,812,097	1,458	3,154,262	3,242,593	2,972
Total: Europe	2,807,823	2,894,688	1,979	3,240,599	3,334,805	3,549
<b>International and Regional Organizations</b>						
Total International & Regional Organizations	7,798	3,235	(214)	8,379	3,532	(245)
<b>Latin America</b>						
Total Latin America	10,494	10,694	(321)	9,327	11,961	(659)
<b>North America</b>						
Canada	43,351	47,532	(1,267)	45,276	46,349	(674)
<b>Other Countries</b>						
Australia	13,558	17,318	135	14,480	18,704	65
Total Other Countries	14,478	18,341	76	15,475	19,753	244
<b>GRAND TOTAL</b>	<b>3,074,890</b>	<b>3,184,240</b>	<b>3,220</b>	<b>3,541,931</b>	<b>3,652,313</b>	<b>(163)</b>
of which:						
<b>Over-the-Counter</b>						
Single Currency: Forwards	6,373	5,375	N/A	6,684	6,541	N/A
Single Currency: Swaps	2,131,854	2,176,884	N/A	2,557,293	2,596,870	N/A
Single Currency: Options	208,879	223,565	N/A	223,552	241,115	N/A
Single Currency: Total	2,347,106	2,405,824	102	2,787,529	2,844,526	6,537
Foreign Exchange: Forwards	112,508	113,784	N/A	110,520	113,369	N/A
Foreign Exchange: Swaps	139,116	160,243	N/A	153,063	170,886	N/A
Foreign Exchange: Options	39,459	43,707	N/A	40,505	46,043	N/A
Foreign Exchange: Total	291,083	317,734	(895)	304,088	330,298	(8,373)
Other: Equity	40,864	47,278	N/A	40,073	44,936	N/A
Other: Credit	264,462	287,870	N/A	290,208	318,710	N/A
Other: All Other	100,045	91,995	N/A	90,444	83,331	N/A
Other: Total	405,371	427,143	2,029	420,725	446,977	1,476
Total Over-the-Counter	3,043,560	3,150,701	1,236	3,512,342	3,621,801	(360)
<b>Exchange-Traded</b>						
Foreign Exchange: Own Contracts	649	1,067	2,891	674	878	1,527
Foreign Exchange: Customers' Contracts	4,288	3,720	1,133	3,847	3,226	3,624
U.S. Exchange: Foreign Counterparty Contracts	26,393	28,752	(2,040)	25,068	26,408	(4,954)
Total Exchange-Traded	31,330	33,539	1,984	29,589	30,512	197
<b>Memorandum:</b>						
Contracts with Own Foreign Offices	749,229	764,566	N/A	853,851	874,301	N/A
Contracts with Foreign Official Institutions	13,937	12,382	2,181	15,975	13,451	218
Contracts of U.S. Depository Institutions	N/A	N/A	N/A	N/A	N/A	N/A

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