



Statistical Release
E.16 (126)

For Immediate Release
December 29, 2006

Country Exposure Lending Survey /1: September 30, 2006

Table 1. Claims On Foreign Borrowers Held by U.S. Banks on an Ultimate Risk Basis
(Adjusted to Reflect Guarantees and Other Risk Transfers)

(\$ Millions)

All U. S. Banks - Group A

Region and Countries	(A) Cross-border Claims Excluding the Fair Value of Derivatives	(B) Cross-border Claims Resulting From the Fair Value of Derivative Products /2	(C = A+B) Cross-border Claims Including Derivative Products	(D) Net Foreign Office Claims on Local Residents /3	(E=C+D) Transfer Risk Claims /4	(F) Gross Foreign Office Claims on Local Residents	(G=C+F) Country Risk Claims /5
G-10 and Switzerland							
BELGIUM	17,002	2,739	19,741	847	20,588	6,409	26,150
CANADA	21,859	6,057	27,916	17,113	45,029	94,306	122,222
FRANCE	55,820	8,913	64,733	977	65,710	2,434	67,167
GERMANY	146,819	22,055	168,874	188	169,062	25,309	194,183
ITALY	27,438	7,134	34,572	656	35,228	4,450	39,022
JAPAN	30,010	5,340	35,350	76	35,426	52,633	87,983
LUXEMBOURG	19,133	2,309	21,442	6	21,448	814	22,256
NETHERLANDS	65,015	6,636	71,651	673	72,324	1,055	72,706
SWEDEN	15,052	621	15,673	725	16,398	874	16,547
SWITZERLAND	26,607	5,761	32,368	502	32,870	1,723	34,091
UNITED KINGDOM	85,242	14,427	99,669	11,483	111,152	187,100	286,769
Total	509,997	81,992	591,989	33,246	625,235	377,107	969,096
Non G-10 Developed Countries							
AUSTRALIA	18,617	2,415	21,032	8,056	29,088	30,178	51,210
AUSTRIA	5,650	1,822	7,472	1	7,473	28	7,500
DENMARK	15,304	637	15,941	243	16,184	375	16,316
FINLAND	3,744	1,022	4,766	10	4,776	111	4,877
GREECE	3,783	244	4,027	0	4,027	4,955	8,982
ICELAND	467	36	503	0	503	0	503
IRELAND	17,918	2,322	20,240	1,196	21,436	2,526	22,766
ISRAEL	2,089	117	2,206	94	2,300	754	2,960
NEW ZEALAND	1,128	99	1,227	152	1,379	1,057	2,284
NORWAY	7,292	751	8,043	333	8,376	447	8,490
PORTUGAL	4,025	291	4,316	0	4,316	712	5,028

