



## Statistical Release

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June 29, 2012

## Country Exposure Lending Survey /1: March 31, 2012

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

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
<b>G-10 and Switzerland</b>							
BELGIUM	17,780	5,143	22,923	216	23,139	4,505	27,428
CANADA	87,419	13,732	101,151	19,586	120,737	71,619	172,770
FRANCE	196,996	29,219	226,215	4,827	231,042	7,671	233,886
GERMANY	166,909	64,634	231,543	42,714	274,257	73,529	305,072
ITALY	32,510	26,001	58,511	3,872	62,383	6,846	65,357
JAPAN	114,922	19,895	134,817	83,861	218,678	274,912	409,729
LUXEMBOURG	28,411	6,016	34,427	540	34,967	1,761	36,188
NETHERLANDS	105,456	13,886	119,342	2,963	122,305	7,576	126,918
SWEDEN	22,760	1,454	24,214	149	24,363	435	24,649
SWITZERLAND	39,874	7,842	47,716	31,674	79,390	39,422	87,138
UNITED KINGDOM	226,348	66,239	292,587	5,740	298,327	488,937	781,524
<b>Total</b>	<b>1,039,385</b>	<b>254,061</b>	<b>1,293,446</b>	<b>196,142</b>	<b>1,489,588</b>	<b>977,213</b>	<b>2,270,659</b>
<b>Non G-10 Developed Countries</b>							
AUSTRALIA	67,931	8,956	76,887	7,701	84,588	62,785	139,672
AUSTRIA	13,854	1,983	15,837	148	15,985	210	16,047
DENMARK	22,692	2,784	25,476	40	25,516	87	25,563
FINLAND	8,750	1,778	10,528	102	10,630	197	10,725
GREECE	2,621	998	3,619	12	3,631	1,911	5,530
ICELAND	880	6	886	0	886	0	886
IRELAND	43,402	8,250	51,652	99	51,751	2,636	54,288
ISRAEL	4,358	396	4,754	713	5,467	2,085	6,839
NEW ZEALAND	4,746	723	5,469	798	6,267	1,735	7,204
NORWAY	14,129	1,359	15,488	69	15,557	175	15,663
PORTUGAL	4,945	1,521	6,466	18	6,484	166	6,632
SOUTH AFRICA	5,329	514	5,843	354	6,197	6,534	12,377
SPAIN	32,759	5,917	38,676	6,734	45,410	10,636	49,312
TURKEY	15,737	707	16,444	1,570	18,014	4,401	20,845
OTHER NON G-10 DEV.	9,642	521	10,163	39	10,202	343	10,506
<b>Total</b>	<b>251,775</b>	<b>36,413</b>	<b>288,188</b>	<b>18,397</b>	<b>306,585</b>	<b>93,901</b>	<b>382,089</b>

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(\$ Millions)

All U. S. Banks - Group A

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
<b>Eastern Europe</b>							
BULGARIA	136	11	147	0	147	314	461
CZECH REPUBLIC	1,149	770	1,919	10	1,929	4,586	6,505
HUNGARY	3,849	252	4,101	13	4,114	2,233	6,334
MACEDONIA	89	3	92	0	92	0	92
POLAND	3,304	196	3,500	1,904	5,404	13,436	16,936
ROMANIA	250	116	366	143	509	1,878	2,244
RUSSIA	15,734	971	16,705	529	17,234	10,255	26,960
SERBIA & MONTENEGRO	96	1	97	1	98	2	99
SLOVAKIA	601	58	659	0	659	674	1,333
OTHER E. EUROPE	3,332	582	3,914	5	3,919	2,470	6,384
<b>Total</b>	<b>28,540</b>	<b>2,960</b>	<b>31,500</b>	<b>2,605</b>	<b>34,105</b>	<b>35,848</b>	<b>67,348</b>
<b>Latin America and the Caribbean</b>							
ARGENTINA	2,857	24	2,881	851	3,732	6,563	9,444
BOLIVIA	103	0	103	0	103	0	103
BRAZIL	49,998	17,768	67,766	23,287	91,053	52,557	120,323
CHILE	11,750	2,540	14,290	3,495	17,785	9,186	23,476
COLOMBIA	6,799	700	7,499	2,116	9,615	7,065	14,564
COSTA RICA	1,292	54	1,346	291	1,637	877	2,223
DOMINICAN REPUBLIC	771	4	775	113	888	379	1,154
ECUADOR	396	2	398	26	424	432	830
EL SALVADOR	375	19	394	1,909	2,303	1,986	2,380
GUATEMALA	1,465	21	1,486	356	1,842	1,077	2,563
HONDURAS	416	59	475	163	638	584	1,059
JAMAICA	417	5	422	112	534	245	667
MEXICO	28,681	2,322	31,003	13,615	44,618	94,844	125,847
NICARAGUA	37	16	53	12	65	196	249
PARAGUAY	369	0	369	0	369	276	645
PERU	3,261	346	3,607	593	4,200	1,829	5,436
TRINIDAD & TOBAGO	434	211	645	52	697	1,059	1,704
URUGUAY	1,152	32	1,184	34	1,218	1,196	2,380
VENEZUELA	1,584	22	1,606	183	1,789	1,080	2,686
OTHER LAT. AM. & CAR.	17,491	947	18,438	102	18,540	827	19,265
<b>Total</b>	<b>129,648</b>	<b>25,092</b>	<b>154,740</b>	<b>47,310</b>	<b>202,050</b>	<b>182,258</b>	<b>336,998</b>

Country Exposure Lending Survey /1: March 31, 2012

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

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
<b>Asia</b>							
CHINA-MAINLAND	51,216	3,267	54,483	4,662	59,145	29,275	83,758
CHINA-TAIWAN	12,150	613	12,763	5,938	18,701	27,141	39,904
INDIA	40,408	1,007	41,415	22,907	64,322	34,055	75,470
INDONESIA	7,400	197	7,597	468	8,065	5,710	13,307
IRAN	53	0	53	0	53	0	53
IRAQ	251	0	251	0	251	0	251
JORDAN	205	7	212	41	253	475	687
KOREA	38,212	1,609	39,821	19,093	58,914	68,068	107,889
KUWAIT	5,843	109	5,952	28	5,980	337	6,289
MALAYSIA	7,138	312	7,450	295	7,745	13,403	20,853
OMAN	268	60	328	0	328	15	343
PAKISTAN	240	2	242	214	456	1,153	1,395
PHILIPPINES	2,267	91	2,358	94	2,452	5,011	7,369
QATAR	3,990	280	4,270	67	4,337	85	4,355
SAUDI ARABIA	7,669	1,032	8,701	668	9,369	878	9,579
SRI LANKA	292	0	292	61	353	224	516
SYRIA	1	0	1	0	1	0	1
THAILAND	3,738	193	3,931	2,117	6,048	8,634	12,565
UNITED ARAB EMIRATES	9,088	1,199	10,287	0	10,287	4,215	14,502
OTHER ASIA	3,898	64	3,962	170	4,132	1,997	5,959
<b>Total</b>	<b>194,327</b>	<b>10,042</b>	<b>204,369</b>	<b>56,823</b>	<b>261,192</b>	<b>200,676</b>	<b>405,045</b>
<b>Africa</b>							
ALGERIA	171	0	171	0	171	1,700	1,871
CAMEROON	100	0	100	33	133	256	356
CONGO (KINSHASA)	2	0	2	0	2	70	72
EGYPT	1,079	32	1,111	0	1,111	1,489	2,600
ETHIOPIA	2	0	2	0	2	0	2
GABON	45	0	45	0	45	47	92
GHANA	263	5	268	0	268	0	268
IVORY COAST	58	0	58	0	58	123	181
KENYA	97	6	103	123	226	702	805
LIBYA	0	0	0	0	0	0	0
MALAWI	2	0	2	0	2	0	2
MOROCCO	517	69	586	0	586	305	891
NIGERIA	1,719	19	1,738	21	1,759	1,223	2,961
SENEGAL	14	0	14	106	120	208	222
SUDAN	3	2	5	0	5	0	5
TUNISIA	208	18	226	32	258	309	535
ZAMBIA	33	0	33	31	64	211	244
ZIMBABWE	9	0	9	0	9	0	9
OTHER AFRICA	1,299	40	1,339	2,046	3,385	2,515	3,854
<b>Total</b>	<b>5,621</b>	<b>191</b>	<b>5,812</b>	<b>2,392</b>	<b>8,204</b>	<b>9,158</b>	<b>14,970</b>

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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

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
<b>Banking Centers</b>							
BAHAMAS	3,427	247	3,674	1	3,675	108	3,782
BAHRAIN	1,431	84	1,515	0	1,515	359	1,874
BERMUDA	16,543	1,275	17,818	38	17,856	92	17,910
CAYMAN ISLANDS	145,639	18,088	163,727	692	164,419	6,008	169,735
HONG KONG	19,201	1,735	20,936	1,459	22,395	30,333	51,269
LEBANON	612	7	619	0	619	411	1,030
LIBERIA	444	128	572	0	572	0	572
MACAO	676	5	681	0	681	95	776
NETHERLANDS ANTILLES	367	34	401	0	401	35	436
PANAMA	2,132	353	2,485	23	2,508	1,357	3,842
SINGAPORE	30,103	2,194	32,297	646	32,943	35,349	67,646
<b>Total</b>	<b>220,575</b>	<b>24,150</b>	<b>244,725</b>	<b>2,859</b>	<b>247,584</b>	<b>74,147</b>	<b>318,872</b>
<b>International &amp; Regional Organizations</b>							
AFRICAN REGIONAL	742	102	844	0	844	0	844
ASIAN REGIONAL	2,264	194	2,458	0	2,458	0	2,458
E. EUROPEAN REGIONAL	192	17	209	0	209	0	209
INTERNATIONAL	6,334	1,099	7,433	42	7,475	42	7,475
LATIN AMER. REGIONAL	2,321	208	2,529	0	2,529	0	2,529
MIDDLE EAST REGIONAL	185	14	199	0	199	0	199
W. EUROPEAN REGIONAL	15,284	408	15,692	61	15,753	61	15,753
<b>Total</b>	<b>27,322</b>	<b>2,042</b>	<b>29,364</b>	<b>103</b>	<b>29,467</b>	<b>103</b>	<b>29,467</b>
<b>Grand Total</b>	<b>1,897,193</b>	<b>354,951</b>	<b>2,252,144</b>	<b>326,631</b>	<b>2,578,775</b>	<b>1,573,304</b>	<b>3,825,448</b>

Table 2 - U. S. Banks' Claims on Foreign Residents

(\$ Millions)

## All U. S. Banks - Group A

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency	In Local Currency										
<b>G-10 and Switzerland</b>													
BELGIUM	17,780	4,504	165	4,339	5,144	27,428	3,029	35,275	20,260	164	15,264	4,321	24,745
CANADA	87,419	70,600	6,334	64,266	14,751	172,770	47,783	83,846	80,592	6,346	35,512	66,399	153,337
FRANCE	196,996	7,431	759	6,672	29,459	233,886	37,293	585,546	193,267	313	156,300	6,832	200,412
GERMANY	166,909	73,459	1,118	72,341	64,704	305,072	28,999	360,010	129,072	665	98,699	71,273	201,010
ITALY	32,510	6,846	128	6,718	26,001	65,357	5,568	286,424	34,106	170	28,028	7,103	41,379
JAPAN	114,922	268,907	37,105	231,802	25,900	409,729	40,951	205,198	91,801	36,384	118,225	241,657	369,842
LUXEMBOURG	28,411	1,761	121	1,640	6,016	36,188	5,384	56,629	36,142	107	24,262	1,649	37,898
NETHERLANDS	105,456	7,576	300	7,276	13,886	126,918	14,951	222,782	108,815	313	46,483	10,736	119,864
SWEDEN	22,760	435	23	412	1,454	24,649	7,494	80,741	23,249	22	15,867	413	23,684
SWITZERLAND	39,874	39,305	2,030	37,275	7,959	87,138	13,222	97,788	32,671	3,799	28,792	37,319	73,789
UNITED KINGDOM	226,348	482,365	229,313	253,052	72,811	781,524	82,452	731,489	141,020	252,391	302,482	264,564	657,975
<b>Total</b>	<b>1,039,385</b>	<b>963,189</b>	<b>277,396</b>	<b>685,793</b>	<b>268,085</b>	<b>2,270,659</b>	<b>287,126</b>	<b>2,745,728</b>	<b>890,995</b>	<b>300,674</b>	<b>869,914</b>	<b>712,266</b>	<b>1,903,935</b>
<b>Non G-10 Developed Countries</b>													
AUSTRALIA	67,931	60,275	3,458	56,817	11,466	139,672	16,295	129,983	63,375	3,645	33,189	59,255	126,275
AUSTRIA	13,854	210	1	209	1,983	16,047	1,846	30,899	14,984	0	8,725	211	15,195
DENMARK	22,692	87	15	72	2,784	25,563	6,743	20,799	20,317	15	17,255	72	20,404
FINLAND	8,750	197	15	182	1,778	10,725	2,047	45,432	7,204	0	5,997	135	7,339
GREECE	2,621	1,911	14	1,897	998	5,530	693	12,057	2,406	14	1,556	1,998	4,418
ICELAND	880	0	0	0	6	886	65	2,831	830	0	655	0	830
IRELAND	43,402	2,636	1,083	1,553	8,250	54,288	4,099	33,935	47,386	9,622	45,118	2,834	59,842
ISRAEL	4,358	1,693	306	1,387	788	6,839	1,173	9,036	3,234	260	2,691	1,448	4,942
NEW ZEALAND	4,746	1,735	26	1,709	723	7,204	812	6,092	3,324	25	1,743	2,050	5,399
NORWAY	14,129	175	5	170	1,359	15,663	3,914	21,577	14,298	5	10,811	170	14,473
PORTUGAL	4,945	149	9	140	1,538	6,632	308	55,497	4,575	9	3,521	313	4,897
SOUTH AFRICA	5,329	6,367	358	6,009	681	12,377	1,096	25,598	4,485	366	2,956	6,282	11,133
SPAIN	32,759	10,617	693	9,924	5,936	49,312	8,380	193,520	31,161	715	25,864	11,297	43,173
TURKEY	15,737	4,387	1,394	2,993	721	20,845	1,578	63,997	16,270	1,420	11,112	3,151	20,841
OTHER NON G-10 DEV.	9,642	343	23	320	521	10,506	74	1,252,559	8,455	20	7,979	325	8,800
<b>Total</b>	<b>251,775</b>	<b>90,782</b>	<b>7,400</b>	<b>83,382</b>	<b>39,532</b>	<b>382,089</b>	<b>49,123</b>	<b>1,903,812</b>	<b>242,304</b>	<b>16,116</b>	<b>179,172</b>	<b>89,541</b>	<b>347,961</b>

Table 2 - U. S. Banks' Claims on Foreign Residents

(\$ Millions)

All U. S. Banks - Group A

Cross-Border Claims	Ultimate Risk Basis Claims /6							Immediate-Counterparty Basis Claims /7					
	Foreign Office Claims on Local			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency	In Local Currency										
<b>Eastern Europe</b>													
BULGARIA	136	311	112	199	14	461	10	9,361	218	111	144	199	528
CZECH REPUBLIC	1,149	4,494	359	4,135	862	6,505	958	6,780	1,219	410	993	4,187	5,816
HUNGARY	3,849	2,218	290	1,928	267	6,334	302	34,163	4,105	294	4,036	1,954	6,353
MACEDONIA	89	0	0	0	3	92	0	0	89	0	90	0	89
POLAND	3,304	13,341	1,476	11,865	291	16,936	3,492	20,871	3,314	1,545	3,303	12,101	16,960
ROMANIA	250	1,865	533	1,332	129	2,244	386	9,269	378	540	810	1,351	2,269
RUSSIA	15,734	10,176	1,109	9,067	1,050	26,960	1,312	89,759	15,701	1,258	11,935	9,269	26,228
SERBIA & MONTENEGRO	96	2	2	0	1	99	1	136	98	2	94	0	100
SLOVAKIA	601	663	10	653	69	1,333	112	5,076	606	10	346	704	1,320
OTHER E. EUROPE	3,332	2,462	946	1,516	590	6,384	441	58,586	3,910	1,045	3,644	1,579	6,534
<b>Total</b>	<b>28,540</b>	<b>35,532</b>	<b>4,837</b>	<b>30,695</b>	<b>3,276</b>	<b>67,348</b>	<b>7,014</b>	<b>234,001</b>	<b>29,638</b>	<b>5,215</b>	<b>25,395</b>	<b>31,344</b>	<b>66,197</b>
<b>Latin America and the Caribbean</b>													
ARGENTINA	2,857	6,558	1,368	5,190	29	9,444	1,702	19,731	3,395	1,375	3,028	5,538	10,308
BOLIVIA	103	0	0	0	0	103	9	7	114	0	87	0	114
BRAZIL	49,998	51,867	6,419	45,448	18,458	120,323	18,051	74,509	47,285	5,762	41,116	46,581	99,628
CHILE	11,750	9,186	342	8,844	2,540	23,476	1,432	3,522	12,534	342	8,760	8,879	21,755
COLOMBIA	6,799	7,052	544	6,508	713	14,564	2,929	15,566	7,225	543	6,259	6,587	14,355
COSTA RICA	1,292	877	483	394	54	2,223	504	470	1,357	483	1,480	395	2,235
DOMINICAN REPUBLIC	771	377	137	240	6	1,154	139	508	1,034	137	755	253	1,424
ECUADOR	396	432	0	432	2	830	120	144	565	0	409	431	996
EL SALVADOR	375	1,986	1,900	86	19	2,380	278	777	438	1,899	1,251	86	2,423
GUATEMALA	1,465	1,076	208	868	22	2,563	57	291	1,646	207	1,211	869	2,722
HONDURAS	416	584	216	368	59	1,059	111	54	456	216	528	368	1,040
JAMAICA	417	245	138	107	5	667	61	594	502	137	305	107	746
MEXICO	28,681	94,303	4,024	90,279	2,863	125,847	6,785	67,227	31,838	3,637	20,446	90,295	125,770
NICARAGUA	37	196	124	72	16	249	2	12	57	124	165	72	253
PARAGUAY	369	276	0	276	0	645	68	38	445	0	251	276	721
PERU	3,261	1,829	689	1,140	346	5,436	348	14,177	3,917	690	2,978	1,139	5,746
TRINIDAD & TOBAGO	434	1,058	136	922	212	1,704	33	109	431	132	354	922	1,485
URUGUAY	1,152	1,192	483	709	36	2,380	189	262	1,344	485	1,120	710	2,539
VENEZUELA	1,584	1,080	2	1,078	22	2,686	268	18,160	1,944	2	1,359	1,159	3,105
OTHER LAT. AM. & CAR	17,491	827	123	704	947	19,265	605	11,998	32,940	145	29,732	703	33,788
<b>Total</b>	<b>129,648</b>	<b>181,001</b>	<b>17,336</b>	<b>163,665</b>	<b>26,349</b>	<b>336,998</b>	<b>33,691</b>	<b>228,156</b>	<b>149,467</b>	<b>16,316</b>	<b>121,594</b>	<b>165,370</b>	<b>331,153</b>

Table 2 - U. S. Banks' Claims on Foreign Residents

(\$ Millions)

All U. S. Banks - Group A

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency	In Local Currency										
<b>Asia</b>													
CHINA-MAINLAND	51,216	29,082	5,802	23,280	3,460	83,758	3,320	37,836	44,268	6,480	43,638	24,608	75,356
CHINA-TAIWAN	12,150	26,910	7,869	19,041	844	39,904	14,607	2,888	12,571	5,931	17,237	19,319	37,821
INDIA	40,408	33,805	6,300	27,505	1,257	75,470	2,654	18,034	34,578	6,338	36,211	29,161	70,077
INDONESIA	7,400	5,688	1,628	4,060	219	13,307	2,042	18,413	9,764	2,264	10,876	4,406	16,434
IRAN	53	0	0	0	0	53	0	0	0	0	0	0	0
IRAQ	251	0	0	0	0	251	5	163	52	0	43	0	52
JORDAN	205	475	45	430	7	687	94	80	120	45	143	430	595
KOREA	38,212	67,719	8,892	58,827	1,958	107,889	16,374	61,667	39,531	8,917	40,645	60,050	108,498
KUWAIT	5,843	333	98	235	113	6,289	180	286	5,938	97	5,843	249	6,284
MALAYSIA	7,138	13,302	1,076	12,226	413	20,853	7,523	17,792	6,952	1,004	5,561	12,306	20,262
OMAN	268	15	10	5	60	343	164	255	337	10	206	5	352
PAKISTAN	240	1,144	218	926	11	1,395	308	523	492	218	437	929	1,639
PHILIPPINES	2,267	4,997	655	4,342	105	7,369	158	25,793	2,896	775	2,802	4,426	8,097
QATAR	3,990	85	63	22	280	4,355	695	5,548	4,059	63	3,073	22	4,144
SAUDI ARABIA	7,669	878	417	461	1,032	9,579	1,173	1,388	7,327	417	7,084	462	8,206
SRI LANKA	292	193	17	176	31	516	72	28	329	17	323	176	522
SYRIA	1	0	0	0	0	1	0	0	1	0	0	0	1
THAILAND	3,738	8,550	992	7,558	277	12,565	258	9,257	4,016	994	4,100	8,081	13,091
UNITED ARAB EMIRATES	9,088	4,205	1,837	2,368	1,209	14,502	1,619	15,291	10,580	1,888	9,575	2,420	14,888
OTHER ASIA	3,898	1,988	528	1,460	73	5,959	275	32,916	4,591	621	4,655	1,636	6,848
<b>Total</b>	<b>194,327</b>	<b>199,369</b>	<b>36,447</b>	<b>162,922</b>	<b>11,349</b>	<b>405,045</b>	<b>51,521</b>	<b>248,158</b>	<b>188,402</b>	<b>36,079</b>	<b>192,452</b>	<b>168,686</b>	<b>393,167</b>
<b>Africa</b>													
ALGERIA	171	1,700	403	1,297	0	1,871	151	46	138	454	584	1,806	2,398
CAMEROON	100	256	17	239	0	356	54	38	100	17	117	248	365
CONGO (KINSHASA)	2	70	47	23	0	72	12	38	2	48	50	23	73
EGYPT	1,079	1,489	135	1,354	32	2,600	474	2,067	631	137	369	1,406	2,174
ETHIOPIA	2	0	0	0	0	2	43	4	2	0	2	0	2
GABON	45	47	5	42	0	92	10	32	45	6	21	45	96
GHANA	263	0	0	0	5	268	302	9	275	0	260	0	275
IVORY COAST	58	123	7	116	0	181	7	135	163	7	24	121	291
KENYA	97	699	255	444	9	805	260	100	144	272	368	465	881
LIBYA	0	0	0	0	0	0	0	0	0	0	0	0	0
MALAWI	2	0	0	0	0	2	2	0	2	0	2	0	2
MOROCCO	517	304	0	304	70	891	104	416	601	0	517	369	970

Table 2 - U. S. Banks' Claims on Foreign Residents

(\$ Millions)

## All U. S. Banks - Group A

	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Cross-Border Claims	Total	In Non-Local Currency										In Local Currency
NIGERIA	1,719	1,221	102	1,119	21	2,961	855	118	1,725	102	1,714	1,146	2,973
SENEGAL	14	208	4	204	0	222	21	40	17	4	21	204	225
SUDAN	3	0	0	0	2	5	0	0	3	0	3	0	3
TUNISIA	208	309	31	278	18	535	38	811	233	48	248	295	576
ZAMBIA	33	211	32	179	0	244	57	58	44	32	67	207	283
ZIMBABWE	9	0	0	0	0	9	0	0	9	0	9	0	9
OTHER AFRICA	1,299	2,514	2,247	267	41	3,854	463	67	2,025	2,303	3,481	342	4,670
<b>Total</b>	<b>5,621</b>	<b>9,151</b>	<b>3,285</b>	<b>5,866</b>	<b>198</b>	<b>14,970</b>	<b>2,853</b>	<b>3,979</b>	<b>6,159</b>	<b>3,430</b>	<b>7,857</b>	<b>6,677</b>	<b>16,266</b>
<b>Banking Centers</b>													
BAHAMAS	3,427	108	30	78	247	3,782	40	70	11,385	39	10,782	78	11,502
BAHRAIN	1,431	359	102	257	84	1,874	20	431	2,207	301	2,447	257	2,765
BERMUDA	16,543	92	65	27	1,275	17,910	6,073	20,610	15,080	64	12,494	27	15,171
CAYMAN ISLANDS	145,639	6,008	5,993	15	18,088	169,735	9,694	38,119	228,436	5,977	200,318	15	234,428
HONG KONG	19,201	30,151	10,238	19,913	1,917	51,269	2,361	22,749	23,151	13,367	30,392	23,800	60,318
LEBANON	612	411	389	22	7	1,030	197	921	767	390	880	22	1,179
LIBERIA	444	0	0	0	128	572	149	2,243	762	0	281	0	762
MACAO	676	95	53	42	5	776	288	0	447	88	339	43	578
NETHERLAND ANTILLES	367	35	6	29	34	436	22	440	635	4	404	29	668
PANAMA	2,132	1,357	1,341	16	353	3,842	325	9,802	3,294	1,342	2,554	15	4,651
SINGAPORE	30,103	34,973	9,982	24,991	2,570	67,646	2,975	23,333	29,537	9,980	36,153	25,834	65,351
<b>Total</b>	<b>220,575</b>	<b>73,589</b>	<b>28,199</b>	<b>45,390</b>	<b>24,708</b>	<b>318,872</b>	<b>22,144</b>	<b>118,718</b>	<b>315,701</b>	<b>31,552</b>	<b>297,044</b>	<b>50,120</b>	<b>397,373</b>
<b>International &amp; Regional Organizations</b>													
AFRICAN REGIONAL	742	0	0	0	102	844	0	0	596	0	103	0	596
ASIAN REGIONAL	2,264	0	1	-1	194	2,458	101	5	1,860	0	515	1	1,861
E. EUROPEAN REGIONAL	192	0	0	0	17	209	0	0	0	0	0	0	0
INTERNATIONAL	6,334	42	0	42	1,099	7,475	14	26	5,949	0	3,545	42	5,991
LATIN AMER. REGIONAL	2,321	0	0	0	208	2,529	0	28	2,266	0	765	0	2,266
MIDDLE EAST REGIONAL	185	0	0	0	14	199	3	0	185	0	185	0	185
W. EUROPEAN REGIONAL	15,284	61	1	60	408	15,753	212	24	14,505	1	5,015	7	14,513
<b>Total</b>	<b>27,322</b>	<b>103</b>	<b>2</b>	<b>101</b>	<b>2,042</b>	<b>29,467</b>	<b>330</b>	<b>83</b>	<b>25,361</b>	<b>1</b>	<b>10,128</b>	<b>50</b>	<b>25,412</b>
<b>GRAND TOTALS</b>	<b>1,897,193</b>	<b>1,552,716</b>	<b>374,902</b>	<b>1,177,814</b>	<b>375,539</b>	<b>3,825,448</b>	<b>453,802</b>	<b>5,482,635</b>	<b>1,848,027</b>	<b>409,383</b>	<b>1,703,556</b>	<b>1,224,054</b>	<b>3,481,464</b>



Table 3 - Selected Additional Items

(\$ Millions)

## All U. S. Banks - Group A

	Foreign-Office Liabilities				Risk Transfers		Memorandum Items		
	By Country of Foreign Office			By Country of Creditor	Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due To (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
Non-Local Currency	Local Currency	Total							
<b>G-10 and Switzerland</b>									
BELGIUM	29,324	17,102	46,426	21,272	3,774	1,313	11,297	3,381	256
CANADA	8,047	50,514	58,561	61,614	26,823	31,505	18,087	8,395	166
FRANCE	256	3,102	3,358	44,786	11,225	15,237	4,869	25,364	643
GERMANY	6,186	33,374	39,560	71,085	17,099	56,452	46,294	47,911	501
ITALY	1,205	15,522	16,727	38,273	6,259	4,236	16,076	15,841	113
JAPAN	58,281	179,743	238,024	223,633	23,633	37,620	82,652	19,949	181
LUXEMBOURG	15,588	21,753	37,341	42,906	8,798	1,070	-44,995	7,658	171
NETHERLANDS	28,240	10,709	38,949	37,641	18,890	12,060	-36,276	14,702	456
SWEDEN	174	497	671	10,287	2,631	2,144	-261	3,650	13
SWITZERLAND	6,422	2,271	8,693	32,742	5,000	10,384	35,336	3,971	479
UNITED KINGDOM	852,750	231,898	1,084,648	397,069	78,145	128,886	242,893	17,821	1,081
<b>Total</b>	<b>1,006,473</b>	<b>566,485</b>	<b>1,572,958</b>	<b>981,308</b>	<b>202,277</b>	<b>300,907</b>	<b>375,972</b>	<b>168,643</b>	<b>4,060</b>
<b>Non G-10 Developed Countries</b>									
AUSTRALIA	4,586	57,609	62,195	70,060	10,803	12,735	11,231	10,320	148
AUSTRIA	15	85	100	4,508	1,524	396	114	2,305	34
DENMARK	1,266	1,462	2,728	10,851	679	3,056	-2,607	4,093	27
FINLAND	70	340	410	3,276	372	1,979	-254	2,051	7
GREECE	692	3,245	3,937	5,683	327	442	-698	370	1
ICELAND	0	0	0	1,809	55	107	0	377	11
IRELAND	25,110	5,823	30,933	59,534	17,244	3,440	7,527	8,705	68
ISRAEL	585	563	1,148	1,709	317	1,425	776	1,095	124
NEW ZEALAND	50	887	937	2,171	1,043	2,124	1,117	751	6
NORWAY	137	695	832	6,262	572	402	-560	3,130	97
PORTUGAL	26	534	560	3,065	523	720	159	1,086	115
SOUTH AFRICA	158	5,910	6,068	8,329	506	1,068	1,269	1,076	61
SPAIN	281	3,959	4,240	15,701	5,724	5,926	8,559	11,920	526
TURKEY	949	1,958	2,907	3,854	2,146	1,429	1,869	3,260	2,506
OTHER NON G-10 DEV.	1	384	385	5,926	1,283	2,471	-1,647	1,083	29
<b>Total</b>	<b>33,926</b>	<b>83,454</b>	<b>117,380</b>	<b>202,738</b>	<b>43,118</b>	<b>37,720</b>	<b>26,855</b>	<b>51,622</b>	<b>3,760</b>
<b>Eastern Europe</b>									
BULGARIA	249	182	431	1,043	86	4	-22	45	4
CZECH REPUBLIC	1,487	3,789	5,276	5,804	217	44	116	455	11
HUNGARY	742	1,484	2,226	2,415	329	43	225	2,022	1
MACEDONIA	0	0	0	48	0	0	0	3	0
POLAND	1,647	9,749	11,396	11,978	1,384	1,068	4,600	1,205	33
ROMANIA	480	1,295	1,775	1,554	155	2	365	129	13
RUSSIA	2,424	7,650	10,074	17,582	1,303	985	622	6,776	1,323
SERBIA & MONTENEGRO	1	0	1	49	14	12	8	34	1
SLOVAKIA	70	1,340	1,410	1,993	61	4	224	1	1
OTHER E. EUROPE	1,546	1,555	3,101	6,524	903	163	-182	1,291	266
<b>Total</b>	<b>8,646</b>	<b>27,044</b>	<b>35,690</b>	<b>48,990</b>	<b>4,452</b>	<b>2,325</b>	<b>5,956</b>	<b>11,961</b>	<b>1,653</b>

Table 3 - Selected Additional Items

(\$ Millions)

## All U. S. Banks - Group A

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due To (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
<b>Latin America and the Caribbean</b>									
ARGENTINA	1,546	4,166	5,712	6,351	1,194	302	1,285	531	494
BOLIVIA	0	1	1	47	12	0	-3	0	13
BRAZIL	675	27,982	28,657	25,738	6,428	8,669	22,917	20,332	7,836
CHILE	36	5,708	5,744	7,475	1,156	339	4,017	2,146	2,642
COLOMBIA	47	4,926	4,973	5,701	627	120	2,143	2,338	1,205
COSTA RICA	348	238	586	917	134	69	532	16	154
DOMINICAN REPUBLIC	103	163	266	693	278	3	130	35	88
ECUADOR	2	512	514	841	189	20	65	1	394
EL SALVADOR	77	0	77	1,848	66	3	1,256	36	85
GUATEMALA	268	452	720	1,101	207	27	755	2	298
HONDURAS	125	296	421	562	42	2	342	0	72
JAMAICA	50	83	133	286	84	0	75	33	17
MEXICO	2,027	78,918	80,945	80,019	4,227	1,444	24,698	8,832	1,187
NICARAGUA	134	50	184	211	21	1	154	0	2
PARAGUAY	0	303	303	508	76	0	-25	0	25
PERU	624	601	1,225	2,206	885	229	265	393	980
TRINIDAD & TOBAGO	301	797	1,098	3,305	5	13	186	7	112
URUGUAY	2,998	514	3,512	1,369	858	663	2,011	68	54
VENEZUELA	0	897	897	1,376	557	116	299	575	167
OTHER LAT. AM. & CAR	428	607	1,035	24,063	16,002	529	-2,836	594	275
<b>Total</b>	<b>9,789</b>	<b>127,214</b>	<b>137,003</b>	<b>164,617</b>	<b>33,048</b>	<b>12,549</b>	<b>58,266</b>	<b>35,939</b>	<b>16,100</b>
<b>Asia</b>									
CHINA-MAINLAND	4,750	19,715	24,465	43,925	4,078	9,022	6,433	19,145	10,266
CHINA-TAIWAN	12,551	10,040	22,591	28,596	1,519	2,756	11,004	3,874	312
INDIA	2,068	9,570	11,638	22,087	3,306	7,442	10,429	12,825	12,619
INDONESIA	2,148	3,145	5,293	10,860	3,763	416	655	3,301	982
IRAN	0	0	0	5	0	53	0	0	0
IRAQ	0	0	0	55	13	212	0	30	5
JORDAN	196	282	478	890	7	92	109	4	163
KOREA	4,053	45,259	49,312	57,538	5,535	2,966	23,969	10,128	10,274
KUWAIT	246	154	400	8,581	278	169	84	84	743
MALAYSIA	3,332	9,672	13,004	18,187	395	573	803	3,309	191
OMAN	78	24	102	2,295	70	2	42	12	325
PAKISTAN	170	702	872	912	279	25	217	114	197
PHILIPPINES	2,257	2,696	4,953	6,268	909	75	1,750	1,098	179
QATAR	46	18	64	2,308	368	299	93	280	227
SAUDI ARABIA	662	17	679	23,376	367	707	721	31	831
SRI LANKA	34	110	144	179	38	1	54	205	73
SYRIA	0	0	0	10	0	0	0	0	0
THAILAND	357	6,110	6,467	8,431	1,003	199	2,281	2,514	661
UNITED ARAB EMIRATES	3,897	1,897	5,794	9,705	2,189	592	-962	1,516	1,642
OTHER ASIA	2,133	2,287	4,420	8,442	1,027	66	-2,037	912	702
<b>Total</b>	<b>38,978</b>	<b>111,698</b>	<b>150,676</b>	<b>252,650</b>	<b>25,144</b>	<b>25,667</b>	<b>55,645</b>	<b>59,382</b>	<b>40,392</b>

Table 3 - Selected Additional Items

(\$ Millions)

## All U. S. Banks - Group A

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due To (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
<b>Africa</b>									
ALGERIA	416	1,446	1,862	1,817	563	37	413	0	136
CAMEROON	2	221	223	307	9	0	44	0	18
CONGO (KINSHASA)	85	16	101	138	2	0	-24	0	12
EGYPT	394	1,197	1,591	2,639	241	636	121	99	608
ETHIOPIA	0	0	0	24	0	0	0	0	43
GABON	43	164	207	350	4	0	19	18	4
GHANA	0	0	0	262	56	44	0	6	145
IVORY COAST	2	181	183	186	151	42	-45	16	0
KENYA	317	258	575	998	93	8	181	28	133
LIBYA	0	0	0	545	0	0	0	0	0
MALAWI	0	0	0	23	0	0	0	0	2
MOROCCO	65	271	336	339	152	1	35	31	182
NIGERIA	666	925	1,591	7,980	69	36	199	1,150	838
SENEGAL	5	97	102	88	4	0	111	11	8
SUDAN	0	0	0	70	0	0	0	1	0
TUNISIA	103	174	277	451	59	1	54	136	25
ZAMBIA	65	115	180	211	39	0	95	29	57
ZIMBABWE	0	0	0	2	0	0	0	0	0
OTHER AFRICA	710	160	870	3,181	923	67	6,192	301	316
<b>Total</b>	<b>2,873</b>	<b>5,225</b>	<b>8,098</b>	<b>19,611</b>	<b>2,365</b>	<b>872</b>	<b>7,395</b>	<b>1,826</b>	<b>2,527</b>

Table 3 - Selected Additional Items

(\$ Millions)

## All U. S. Banks - Group A

Foreign-Office Liabilities				Risk Transfers		Memorandum Items			
By Country of Foreign Office			By Country of Creditor	Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due To (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance	
Non-Local Currency	Local Currency	Total							
<b>Banking Centers</b>									
BAHAMAS	78,282	75	78,357	4,992	8,423	455	-51,414	86	47
BAHRAIN	2,078	212	2,290	2,173	1,049	73	-1,606	16	68
BERMUDA	889	0	889	12,214	2,027	3,493	4,314	1,623	392
CAYMAN ISLANDS	95,003	546	95,549	85,910	85,956	3,173	-189,772	19,387	19
HONG KONG	36,504	19,727	56,231	59,877	16,479	5,516	8,619	4,245	2,067
LEBANON	634	18	652	4,428	170	13	158	242	410
LIBERIA	33	0	33	395	353	36	-40	42	1
MACAO	158	58	216	1,808	154	346	-9	66	98
NETHERLAND ANTILLES	3,516	96	3,612	1,409	314	48	4,568	41	2
PANAMA	1,664	57	1,721	3,108	1,242	80	96	13	207
SINGAPORE	38,220	21,559	59,779	50,494	8,597	8,322	22,664	2,439	1,400
<b>Total</b>	<b>256,981</b>	<b>42,348</b>	<b>299,329</b>	<b>226,808</b>	<b>124,764</b>	<b>21,555</b>	<b>-202,422</b>	<b>28,200</b>	<b>4,711</b>
<b>International &amp; Regional Organizations</b>									
AFRICAN REGIONAL	0	0	0	94	0	146	0	247	0
ASIAN REGIONAL	0	0	0	57	29	433	0	738	260
E. EUROPEAN REGIONAL	0	0	0	0	0	192	0	192	0
INTERNATIONAL	0	0	0	2,724	2	388	0	993	296
LATIN AMER. REGIONAL	0	0	0	530	0	56	0	533	128
MIDDLE EAST REGIONAL	0	0	0	24	0	0	0	0	3
W. EUROPEAN REGIONAL	0	0	0	3,079	10	842	0	4,135	25
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>6,508</b>	<b>41</b>	<b>2,057</b>	<b>0</b>	<b>6,838</b>	<b>712</b>
<b>GRAND TOTALS</b>	<b>1,357,666</b>	<b>963,468</b>	<b>2,321,134</b>	<b>1,903,230</b>	<b>435,209</b>	<b>403,652</b>	<b>327,667</b>	<b>364,411</b>	<b>73,915</b>

Table 4 - U. S. Banks' Claims by Sector of Creditor

(\$ Millions)

## All U. S. Banks - Group A

Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
<b>G-10 and Switzerland</b>																		
BELGIUM	4,279	316	2,676	7,271	6,060	85	4,913	666	1,593	7,172	5,561	0	8,588	3,522	874	12,984	8,639	79
CANADA	24,388	7,137	4,540	36,065	34,008	886	26,566	13,417	1,727	41,710	8,443	879	36,465	50,046	7,465	93,976	38,141	4,581
FRANCE	89,221	883	21,701	111,805	80,028	29	26,189	1,085	1,560	28,834	31,722	14	81,586	5,463	5,958	93,007	81,517	270
GERMANY	75,220	2,108	35,392	112,720	38,885	334	48,598	64,533	14,521	127,652	43,402	0	43,091	6,818	14,721	64,630	46,785	331
ITALY	7,798	584	4,062	12,444	6,754	2	14,757	737	19,227	34,721	19,127	0	9,955	5,525	2,712	18,192	8,225	168
JAPAN	79,772	51,748	10,165	141,685	53,368	31,933	5,642	99,298	3,536	108,476	6,305	95	29,508	117,861	6,194	153,563	32,128	4,356
LUXEMBOURG	3,000	796	650	4,446	6,129	4	792	649	1,325	2,766	817	0	24,619	316	4,041	28,976	29,196	103
NETHERLANDS	26,156	248	5,238	31,642	23,732	20	10,233	3,628	529	14,390	8,089	0	69,067	3,700	8,119	80,886	76,994	293
SWEDEN	13,644	19	369	14,032	14,342	3	2,235	149	251	2,635	1,963	0	6,881	267	834	7,982	6,944	19
SWITZERLAND	20,043	506	4,625	25,174	13,069	103	970	35,993	193	37,156	775	0	18,861	2,806	3,024	24,691	18,827	3,696
UNITED KINGDOM	46,241	75,289	32,958	154,488	50,163	69,214	6,370	71,435	2,954	80,759	4,086	14,158	173,737	335,641	30,327	539,705	86,771	169,019
<b>Total</b>	<b>389,762</b>	<b>139,634</b>	<b>122,376</b>	<b>651,772</b>	<b>326,538</b>	<b>102,613</b>	<b>147,265</b>	<b>291,590</b>	<b>47,416</b>	<b>486,271</b>	<b>130,290</b>	<b>15,146</b>	<b>502,358</b>	<b>531,965</b>	<b>84,269</b>	<b>1,118,592</b>	<b>434,167</b>	<b>182,915</b>
<b>Non G-10 Developed Countries</b>																		
AUSTRALIA	25,268	14,362	2,595	42,225	25,852	635	15,605	7,686	962	24,253	10,576	1,044	27,058	38,227	5,399	70,684	26,947	1,966
AUSTRIA	3,311	21	846	4,178	3,333	0	6,915	10	716	7,641	7,381	0	3,628	179	421	4,228	4,270	0
DENMARK	8,210	12	1,822	10,044	5,730	0	788	9	140	937	806	0	13,694	66	822	14,582	13,781	15
FINLAND	4,362	21	462	4,845	2,818	0	2,135	14	976	3,125	2,192	0	2,253	162	340	2,755	2,194	0
GREECE	581	12	237	830	587	1	348	221	357	926	292	0	1,692	1,678	404	3,774	1,527	13
ICELAND	780	0	5	785	675	0	29	0	1	30	29	0	71	0	0	71	126	0
IRELAND	11,823	470	1,932	14,225	12,719	407	465	284	254	1,003	541	55	31,114	1,882	6,064	39,060	34,126	9,160
ISRAEL	391	28	121	540	323	27	874	1,394	15	2,283	997	28	3,093	271	260	3,624	1,914	205
NEW ZEALAND	337	656	222	1,215	565	2	3,172	411	175	3,758	1,248	0	1,237	668	326	2,231	1,511	23
NORWAY	3,328	3	336	3,667	3,622	0	5,988	84	261	6,333	6,024	0	4,813	88	762	5,663	4,652	5
PORTUGAL	1,831	9	290	2,130	1,857	0	350	6	833	1,189	585	0	2,764	134	398	3,296	2,133	9
SOUTH AFRICA	2,588	2,371	251	5,210	2,195	290	1,298	1,830	2	3,130	1,451	0	1,443	2,166	261	3,870	839	76
SPAIN	13,621	952	3,126	17,699	13,586	1	4,136	413	380	4,929	4,479	0	15,002	9,252	2,411	26,665	13,096	714
TURKEY	11,371	142	492	12,005	11,142	88	2,313	2,583	1	4,897	2,521	754	2,053	1,662	214	3,929	2,607	578
OTHER NON G-10 DEV.	43	24	257	324	639	2	1,603	113	80	1,796	1,645	0	7,996	206	184	8,386	6,171	18
<b>Total</b>	<b>87,845</b>	<b>19,083</b>	<b>12,994</b>	<b>119,922</b>	<b>85,643</b>	<b>1,453</b>	<b>46,019</b>	<b>15,058</b>	<b>5,153</b>	<b>66,230</b>	<b>40,767</b>	<b>1,881</b>	<b>117,911</b>	<b>56,641</b>	<b>18,266</b>	<b>192,818</b>	<b>115,894</b>	<b>12,782</b>

Table 4 - U. S. Banks' Claims by Sector of Creditor

(\$ Millions)

## All U. S. Banks - Group A

	Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector							
	Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7	Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7	Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7			
	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency
<b>Eastern Europe</b>																		
BULGARIA	51	58	9	118	55	38	45	125	0	170	68	7	40	128	2	170	95	66
CZECH REPUBLIC	128	135	69	332	167	72	652	2,841	607	4,100	652	22	369	1,518	94	1,981	400	316
HUNGARY	173	135	70	378	374	63	3,410	1,413	163	4,986	3,455	61	266	670	19	955	276	170
MACEDONIA	0	0	0	0	0	0	89	0	3	92	89	0	0	0	0	0	0	0
POLAND	754	263	105	1,122	719	0	1,187	8,169	7	9,363	1,287	824	1,363	4,909	84	6,356	1,308	721
ROMANIA	37	91	4	132	122	14	116	1,312	0	1,428	139	307	97	462	112	671	117	219
RUSSIA	6,976	1,826	335	9,137	7,386	481	1,907	4,996	80	6,983	2,022	71	6,851	3,354	556	10,761	6,293	706
SERBIA & MONTENEGRO	24	0	1	25	24	0	24	2	0	26	27	2	48	0	0	48	47	0
SLOVAKIA	1	33	21	55	1	0	291	342	31	664	291	0	309	288	6	603	314	10
OTHER E. EUROPE	1,578	129	52	1,759	2,001	110	691	1,698	108	2,497	820	661	1,063	635	422	2,120	1,089	274
<b>Total</b>	<b>9,722</b>	<b>2,670</b>	<b>666</b>	<b>13,058</b>	<b>10,849</b>	<b>778</b>	<b>8,412</b>	<b>20,898</b>	<b>999</b>	<b>30,309</b>	<b>8,850</b>	<b>1,955</b>	<b>10,406</b>	<b>11,964</b>	<b>1,295</b>	<b>23,665</b>	<b>9,939</b>	<b>2,482</b>
<b>Latin America and the Caribbean</b>																		
ARGENTINA	439	723	13	1,175	506	87	607	2,898	0	3,505	613	765	1,811	2,937	11	4,759	2,276	523
BOLIVIA	0	0	0	0	1	0	1	0	0	1	1	0	102	0	0	102	112	0
BRAZIL	14,221	8,372	466	23,059	10,305	1,825	11,427	24,453	1	35,881	13,969	329	24,350	19,042	17,301	60,693	23,011	3,608
CHILE	7,314	235	1,717	9,266	7,503	30	403	345	50	798	432	24	4,033	8,606	773	13,412	4,599	288
COLOMBIA	2,768	1,196	181	4,145	2,981	2	2,606	708	184	3,498	2,626	0	1,425	5,148	335	6,908	1,618	541
COSTA RICA	424	199	11	634	471	122	89	214	2	305	90	94	779	464	41	1,284	796	267
DOMINICAN REPUBLIC	216	11	0	227	265	3	69	188	0	257	118	33	486	178	4	668	651	101
ECUADOR	232	82	0	314	237	0	0	126	0	126	0	0	164	224	2	390	328	0
EL SALVADOR	46	235	3	284	70	176	58	574	0	632	58	553	271	1,177	16	1,464	310	1,170
GUATEMALA	603	149	7	759	670	26	6	418	0	424	6	43	856	509	14	1,379	970	138
HONDURAS	212	139	4	355	218	55	74	119	2	195	80	74	130	326	53	509	158	87
JAMAICA	28	76	0	104	48	75	3	116	0	119	56	59	386	53	5	444	398	3
MEXICO	1,720	6,399	222	8,341	1,538	643	11,355	33,536	248	45,139	11,734	495	15,606	54,368	1,852	71,826	18,566	2,499
NICARAGUA	6	13	15	34	6	4	0	37	0	37	0	23	31	146	1	178	51	97
PARAGUAY	198	71	0	269	235	0	0	57	0	57	0	0	171	148	0	319	210	0
PERU	1,347	880	41	2,268	1,729	302	399	84	196	679	497	1	1,515	865	109	2,489	1,691	387
TRINIDAD & TOBAGO	7	19	0	26	1	10	22	846	203	1,071	22	25	405	193	8	606	408	97
URUGUAY	26	46	1	73	238	18	210	761	24	995	626	225	916	385	7	1,308	480	242
VENEZUELA	18	269	19	306	24	0	457	401	0	858	454	0	1,109	410	3	1,522	1,466	2
OTHER LAT. AM. & CAR	453	57	38	548	361	50	64	110	31	205	64	6	16,974	660	878	18,512	32,515	89
<b>Total</b>	<b>30,278</b>	<b>19,171</b>	<b>2,738</b>	<b>52,187</b>	<b>27,407</b>	<b>3,428</b>	<b>27,850</b>	<b>65,991</b>	<b>941</b>	<b>94,782</b>	<b>31,446</b>	<b>2,749</b>	<b>71,520</b>	<b>95,839</b>	<b>21,413</b>	<b>188,772</b>	<b>90,614</b>	<b>10,139</b>

Table 4 - U. S. Banks' Claims by Sector of Creditor

(\$ Millions)

## All U. S. Banks - Group A

	Claims on Banking Sector				Claims on Public Sector								Claims on Other Sector					
	Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7	
	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency
<b>Asia</b>																		
CHINA-MAINLAND	28,076	7,290	2,028	37,394	26,382	1,918	5,841	9,201	708	15,750	4,009	440	17,299	12,591	531	30,421	13,877	4,122
CHINA-TAIWAN	2,123	6,283	311	8,717	2,389	2,642	4,039	10,020	14	14,073	4,039	200	5,988	10,607	288	16,883	6,143	3,089
INDIA	16,381	4,379	320	21,080	13,661	585	3,115	13,737	58	16,910	3,141	1,546	20,912	15,689	629	37,230	17,776	4,207
INDONESIA	1,479	621	9	2,109	1,972	447	3,642	2,614	1	6,257	3,717	357	2,279	2,453	187	4,919	4,075	1,460
IRAN	0	0	0	0	0	0	0	0	0	0	0	0	53	0	0	53	0	0
IRAQ	1	0	0	1	1	0	38	0	38	51	0	212	0	0	212	0	0	0
JORDAN	137	42	5	184	85	13	1	345	0	346	1	9	67	88	2	157	34	23
KOREA	13,458	3,220	432	17,110	15,300	1,554	11,368	20,952	459	32,779	11,536	2,040	13,386	43,547	718	57,651	12,695	5,323
KUWAIT	674	30	28	732	590	5	4,226	144	8	4,378	4,225	0	943	159	73	1,175	1,123	92
MALAYSIA	1,760	1,320	251	3,331	1,431	384	3,590	5,313	5	8,908	3,605	0	1,788	6,669	56	8,513	1,916	620
OMAN	209	3	15	227	229	2	1	0	0	1	0	0	58	12	45	115	108	8
PAKISTAN	61	15	0	76	81	6	26	762	2	790	48	41	153	367	0	520	363	171
PHILIPPINES	671	456	12	1,139	828	274	985	2,964	14	3,963	1,291	238	611	1,577	65	2,253	777	263
QATAR	1,548	73	15	1,636	1,677	62	534	0	150	684	286	0	1,908	12	115	2,035	2,096	1
SAUDI ARABIA	3,728	298	868	4,894	3,379	169	2,424	0	42	2,466	2,307	0	1,517	580	122	2,219	1,641	248
SRI LANKA	48	44	0	92	68	1	209	49	0	258	225	0	35	100	0	135	36	16
SYRIA	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	1	1	0
THAILAND	727	1,157	68	1,952	686	46	2,244	4,694	73	7,011	2,258	812	767	2,699	52	3,518	1,072	136
UNITED ARAB EMIRATES	3,296	298	498	4,092	4,045	294	1,968	1,910	47	3,925	1,961	549	3,824	1,997	654	6,475	4,574	1,045
OTHER ASIA	1,084	285	4	1,373	1,478	88	1,719	850	52	2,621	1,862	203	1,095	853	8	1,956	1,251	330
<b>Total</b>	<b>75,461</b>	<b>25,814</b>	<b>4,864</b>	<b>106,139</b>	<b>74,282</b>	<b>8,490</b>	<b>45,970</b>	<b>73,555</b>	<b>1,633</b>	<b>121,158</b>	<b>44,562</b>	<b>6,435</b>	<b>72,896</b>	<b>100,000</b>	<b>3,545</b>	<b>176,441</b>	<b>69,558</b>	<b>21,154</b>
<b>Africa</b>																		
ALGERIA	2	43	0	45	3	1	1	1,287	0	1,288	1	314	168	370	0	538	134	139
CAMEROON	1	6	0	7	1	1	97	140	0	237	97	0	2	110	0	112	2	16
CONGO (KINSHASA)	2	10	0	12	2	4	0	17	0	17	0	0	43	0	43	0	44	0
EGYPT	447	7	0	454	151	3	24	865	20	909	26	54	608	617	12	1,237	454	80
ETHIOPIA	2	0	0	2	2	0	0	0	0	0	0	0	0	0	0	0	0	0
GABON	0	8	0	8	0	2	43	15	0	58	43	0	2	24	0	26	2	4
GHANA	126	0	0	126	137	0	82	0	1	83	82	0	55	0	4	59	56	0
IVORY COAST	0	13	0	13	146	7	58	37	0	95	16	0	0	73	0	73	1	0
KENYA	53	57	5	115	53	41	17	261	0	278	17	5	27	381	1	409	74	226
LIBYA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
MALAWI	2	0	0	2	2	0	0	0	0	0	0	0	0	0	0	0	0	0
MOROCCO	390	102	24	516	431	0	18	111	0	129	25	0	109	91	45	245	145	0
NIGERIA	519	136	5	660	519	4	964	739	14	1,717	964	0	236	346	0	582	242	98
SENEGAL	3	9	0	12	3	4	11	147	0	158	11	0	0	52	0	52	3	0
SUDAN	2	0	0	2	2	0	1	0	0	1	1	0	0	0	2	2	0	0
TUNISIA	18	165	0	183	18	1	172	91	0	263	197	27	18	53	18	89	18	20
ZAMBIA	4	10	0	14	4	2	29	150	0	179	29	4	0	51	0	51	11	26
ZIMBABWE	9	0	0	9	9	0	0	0	0	0	0	0	0	0	0	0	0	0
OTHER AFRICA	193	2,061	12	2,266	191	2,104	233	213	0	446	233	17	873	240	28	1,141	1,601	182
<b>Total</b>	<b>1,773</b>	<b>2,627</b>	<b>46</b>	<b>4,446</b>	<b>1,674</b>	<b>2,174</b>	<b>1,750</b>	<b>4,073</b>	<b>35</b>	<b>5,858</b>	<b>1,742</b>	<b>421</b>	<b>2,098</b>	<b>2,451</b>	<b>110</b>	<b>4,659</b>	<b>2,743</b>	<b>835</b>

Table 4 - U. S. Banks' Claims by Sector of Creditor

(\$ Millions)

## All U. S. Banks - Group A

Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
<b>Banking Centers</b>																		
BAHAMAS	49	2	22	73	4,966	10	46	75	0	121	46	0	3,332	31	225	3,588	6,373	29
BAHRAIN	1,249	11	41	1,301	1,958	203	4	117	26	147	6	2	178	231	17	426	243	96
BERMUDA	12	24	53	89	22	16	106	0	0	106	106	0	16,425	68	1,222	17,715	14,952	48
CAYMAN ISLANDS	130	13	260	403	4,142	126	124	0	272	396	219	0	145,385	5,995	17,556	168,936	224,075	5,851
HONG KONG	6,825	3,720	1,134	11,679	10,129	3,573	89	6,835	30	6,954	115	125	12,287	19,596	571	32,454	12,907	9,669
LEBANON	244	94	7	345	372	95	283	123	0	406	287	123	85	194	0	279	108	172
LIBERIA	7	0	0	7	7	0	0	0	0	0	0	0	437	0	128	565	755	0
MACAO	101	1	0	102	116	0	0	39	1	40	0	0	575	55	4	634	331	88
NETHERLAND ANTILLES	1	8	2	11	1	2	11	0	0	11	20	0	355	27	32	414	614	2
PANAMA	927	260	39	1,226	1,132	254	247	386	114	747	348	386	958	711	200	1,869	1,814	702
SINGAPORE	12,260	3,492	807	16,559	10,482	3,024	8,823	11,962	304	21,089	9,977	1	9,020	19,519	1,083	29,622	9,078	6,955
<b>Total</b>	<b>21,805</b>	<b>7,625</b>	<b>2,365</b>	<b>31,795</b>	<b>33,327</b>	<b>7,303</b>	<b>9,733</b>	<b>19,537</b>	<b>747</b>	<b>30,017</b>	<b>11,124</b>	<b>637</b>	<b>189,037</b>	<b>46,427</b>	<b>21,038</b>	<b>256,502</b>	<b>271,250</b>	<b>23,612</b>
<b>International &amp; Regional Organizations</b>																		
AFRICAN REGIONAL	0	0	0	0	0	0	742	0	102	844	596	0	0	0	0	0	0	0
ASIAN REGIONAL	0	0	0	0	0	0	2,264	0	194	2,458	1,860	0	0	0	0	0	0	0
E. EUROPEAN REGIONAL	0	0	0	0	0	0	192	0	17	209	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	0	0	0	6,334	42	1,099	7,475	5,949	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	0	2,321	0	208	2,529	2,266	0	0	0	0	0	0	0
MIDDLE EAST REGIONAL	0	0	0	0	0	0	185	0	14	199	185	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	0	15,284	61	408	15,753	14,505	1	0	0	0	0	0	0
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>27,322</b>	<b>103</b>	<b>2,042</b>	<b>29,467</b>	<b>25,361</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTALS</b>	<b>616,646</b>	<b>216,624</b>	<b>146,049</b>	<b>979,319</b>	<b>559,720</b>	<b>126,239</b>	<b>314,321</b>	<b>490,805</b>	<b>58,966</b>	<b>864,092</b>	<b>294,142</b>	<b>29,225</b>	<b>966,226</b>	<b>845,287</b>	<b>149,936</b>	<b>1,961,449</b>	<b>994,165</b>	<b>253,919</b>



Country Exposure Lending Survey /1: March 31, 2012

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)

**Large Financial Institutions (LFIs) - Group B**

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
<b>G-10 and Switzerland</b>							
BELGIUM	16,517	5,142	21,659	1	21,660	3,565	25,224
CANADA	49,879	13,112	62,991	3,823	66,814	39,313	102,304
FRANCE	190,237	28,464	218,701	3,043	221,744	4,682	223,383
GERMANY	155,297	63,406	218,703	39,384	258,087	69,205	287,908
ITALY	30,625	26,000	56,625	2,782	59,407	5,077	61,702
JAPAN	111,095	19,643	130,738	83,692	214,430	233,698	364,436
LUXEMBOURG	27,392	6,013	33,405	24	33,429	1,051	34,456
NETHERLANDS	95,462	13,843	109,305	2,781	112,086	6,788	116,093
SWEDEN	18,673	1,442	20,115	1	20,116	144	20,259
SWITZERLAND	34,350	6,508	40,858	31,326	72,184	38,974	79,832
UNITED KINGDOM	194,406	63,227	257,633	1,678	259,311	466,303	723,936
<b>Total</b>	<b>923,933</b>	<b>246,800</b>	<b>1,170,733</b>	<b>168,535</b>	<b>1,339,268</b>	<b>868,800</b>	<b>2,039,533</b>
<b>Non G-10 Developed Countries</b>							
AUSTRALIA	47,869	7,997	55,866	3,347	59,213	55,603	111,469
AUSTRIA	13,250	1,983	15,233	0	15,233	12	15,245
DENMARK	21,837	2,761	24,598	0	24,598	35	24,633
FINLAND	7,790	1,777	9,567	15	9,582	36	9,603
GREECE	2,605	998	3,603	0	3,603	1,266	4,869
ICELAND	855	6	861	0	861	0	861
IRELAND	40,863	8,216	49,079	89	49,168	2,351	51,430
ISRAEL	3,146	396	3,542	713	4,255	2,085	5,627
NEW ZEALAND	3,944	722	4,666	599	5,265	1,501	6,167
NORWAY	11,232	1,353	12,585	0	12,585	93	12,678
PORTUGAL	4,633	1,521	6,154	1	6,155	76	6,230
SOUTH AFRICA	5,008	514	5,522	347	5,869	6,526	12,048
SPAIN	31,277	5,915	37,192	6,386	43,578	10,001	47,193
TURKEY	15,230	707	15,937	1,570	17,507	4,238	20,175
OTHER NON G-10 DEV.	7,546	521	8,067	6	8,073	6	8,073
<b>Total</b>	<b>217,085</b>	<b>35,387</b>	<b>252,472</b>	<b>13,073</b>	<b>265,545</b>	<b>83,829</b>	<b>336,301</b>

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)						
	Large Financial Institutions (LFIs) - Group B						
	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
<b>Eastern Europe</b>							
BULGARIA	133	11	144	0	144	292	436
CZECH REPUBLIC	1,078	770	1,848	3	1,851	4,162	6,010
HUNGARY	3,836	252	4,088	0	4,088	2,029	6,117
MACEDONIA	89	3	92	0	92	0	92
POLAND	3,027	196	3,223	1,859	5,082	10,964	14,187
ROMANIA	245	116	361	143	504	1,717	2,078
RUSSIA	15,266	971	16,237	427	16,664	9,650	25,887
SERBIA & MONTENEGRO	94	1	95	0	95	0	95
SLOVAKIA	561	58	619	0	619	424	1,043
OTHER E. EUROPE	3,099	582	3,681	5	3,686	2,379	6,060
<b>Total</b>	<b>27,428</b>	<b>2,960</b>	<b>30,388</b>	<b>2,437</b>	<b>32,825</b>	<b>31,617</b>	<b>62,005</b>
<b>Latin America and the Caribbean</b>							
ARGENTINA	2,581	11	2,592	430	3,022	4,982	7,574
BOLIVIA	27	0	27	0	27	0	27
BRAZIL	44,043	17,768	61,811	23,042	84,853	46,715	108,526
CHILE	9,903	2,528	12,431	2,743	15,174	2,920	15,351
COLOMBIA	5,979	700	6,679	1,948	8,627	6,281	12,960
COSTA RICA	1,084	54	1,138	286	1,424	867	2,005
DOMINICAN REPUBLIC	420	4	424	113	537	379	803
ECUADOR	308	2	310	0	310	405	715
EL SALVADOR	326	19	345	1,909	2,254	1,986	2,331
GUATEMALA	1,213	21	1,234	356	1,590	1,077	2,311
HONDURAS	384	59	443	163	606	584	1,027
JAMAICA	406	5	411	112	523	245	656
MEXICO	23,689	2,319	26,008	10,227	36,235	76,912	102,920
NICARAGUA	30	16	46	12	58	196	242
PARAGUAY	364	0	364	0	364	276	640
PERU	2,671	346	3,017	593	3,610	1,829	4,846
TRINIDAD & TOBAGO	335	211	546	0	546	789	1,335
URUGUAY	1,031	32	1,063	0	1,063	732	1,795
VENEZUELA	1,127	18	1,145	183	1,328	1,080	2,225
OTHER LAT. AM. & CAR	16,860	946	17,806	12	17,818	156	17,962
<b>Total</b>	<b>112,781</b>	<b>25,059</b>	<b>137,840</b>	<b>42,129</b>	<b>179,969</b>	<b>148,411</b>	<b>286,251</b>

Country Exposure Lending Survey /1: March 31, 2012

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)						
	Large Financial Institutions (LFIs) - Group B						
	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
<b>Asia</b>							
CHINA-MAINLAND	48,536	3,267	51,803	3,425	55,228	27,348	79,151
CHINA-TAIWAN	11,704	613	12,317	5,828	18,145	26,993	39,310
INDIA	39,897	1,007	40,904	22,716	63,620	31,677	72,581
INDONESIA	6,994	197	7,191	468	7,659	5,710	12,901
IRAN	53	0	53	0	53	0	53
IRAQ	251	0	251	0	251	0	251
JORDAN	198	7	205	41	246	417	622
KOREA	36,792	1,608	38,400	19,072	57,472	57,550	95,950
KUWAIT	5,832	109	5,941	28	5,969	321	6,262
MALAYSIA	6,643	312	6,955	252	7,207	13,354	20,309
OMAN	257	60	317	0	317	0	317
PAKISTAN	239	2	241	200	441	1,074	1,315
PHILIPPINES	2,022	85	2,107	94	2,201	5,011	7,118
QATAR	3,788	280	4,068	67	4,135	79	4,147
SAUDI ARABIA	7,304	1,031	8,335	668	9,003	854	9,189
SRI LANKA	292	0	292	61	353	224	516
SYRIA	1	0	1	0	1	0	1
THAILAND	3,729	193	3,922	2,089	6,011	8,494	12,416
UNITED ARAB EMIRATES	8,660	1,199	9,859	0	9,859	4,032	13,891
OTHER ASIA	3,838	64	3,902	132	4,034	1,245	5,147
<b>Total</b>	<b>187,030</b>	<b>10,034</b>	<b>197,064</b>	<b>55,141</b>	<b>252,205</b>	<b>184,383</b>	<b>381,447</b>
<b>Africa</b>							
ALGERIA	171	0	171	0	171	1,700	1,871
CAMEROON	100	0	100	33	133	256	356
CONGO (KINSHASA)	2	0	2	0	2	70	72
EGYPT	809	32	841	0	841	1,191	2,032
ETHIOPIA	2	0	2	0	2	0	2
GABON	20	0	20	0	20	47	67
GHANA	263	5	268	0	268	0	268
IVORY COAST	58	0	58	0	58	123	181
KENYA	97	6	103	123	226	702	805
LIBYA	0	0	0	0	0	0	0
MALAWI	2	0	2	0	2	0	2
MOROCCO	516	69	585	0	585	305	890
NIGERIA	1,717	19	1,736	21	1,757	1,223	2,959

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)						
	Large Financial Institutions (LFIs) - Group B						
	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
SENEGAL	14	0	14	106	120	208	222
SUDAN	3	2	5	0	5	0	5
TUNISIA	175	18	193	32	225	309	502
ZAMBIA	33	0	33	31	64	211	244
ZIMBABWE	9	0	9	0	9	0	9
OTHER AFRICA	1,227	40	1,267	2,046	3,313	2,515	3,782
<b>Total</b>	<b>5,218</b>	<b>191</b>	<b>5,409</b>	<b>2,392</b>	<b>7,801</b>	<b>8,860</b>	<b>14,269</b>
<b>Banking Centers</b>							
BAHAMAS	2,654	247	2,901	1	2,902	108	3,009
BAHRAIN	1,399	84	1,483	0	1,483	334	1,817
BERMUDA	15,689	1,265	16,954	30	16,984	40	16,994
CAYMAN ISLANDS	143,471	18,064	161,535	692	162,227	6,006	167,541
HONG KONG	16,987	1,732	18,719	1,437	20,156	28,871	47,590
LEBANON	607	7	614	0	614	127	741
LIBERIA	403	128	531	0	531	0	531
MACAO	675	5	680	0	680	95	775
NETHERLAND ANTILLES	344	33	377	0	377	2	379
PANAMA	1,656	353	2,009	0	2,009	1,277	3,286
SINGAPORE	26,193	2,185	28,378	457	28,835	34,649	63,027
<b>Total</b>	<b>210,078</b>	<b>24,103</b>	<b>234,181</b>	<b>2,617</b>	<b>236,798</b>	<b>71,509</b>	<b>305,690</b>
<b>International &amp; Regional Organizations</b>							
AFRICAN REGIONAL	654	102	756	0	756	0	756
ASIAN REGIONAL	1,780	194	1,974	0	1,974	0	1,974
E. EUROPEAN REGIONAL	192	17	209	0	209	0	209
INTERNATIONAL	5,247	1,099	6,346	42	6,388	42	6,388
LATIN AMER. REGIONAL	1,676	208	1,884	0	1,884	0	1,884
MIDDLE EAST REGIONAL	185	14	199	0	199	0	199
W. EUROPEAN REGIONAL	13,355	408	13,763	9	13,772	9	13,772
<b>Total</b>	<b>23,089</b>	<b>2,042</b>	<b>25,131</b>	<b>51</b>	<b>25,182</b>	<b>51</b>	<b>25,182</b>
<b>GRAND TOTALS</b>	<b>1,706,642</b>	<b>346,576</b>	<b>2,053,218</b>	<b>286,375</b>	<b>2,339,593</b>	<b>1,397,460</b>	<b>3,450,678</b>

Table 2 - U. S. Banks' Claims on Foreign Residents

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Foreign-Office Claims		Foreign-Office Claims		Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency	In Local Currency					Cross-Border Claims	on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	on Local Residents in the Local Currency		
<b>G-10 and Switzerland</b>													
BELGIUM	16,517	3,564	164	3,400	5,143	25,224	2,725	35,226	18,776	163	14,722	3,402	22,341
CANADA	49,879	38,294	5,132	33,162	14,131	102,304	23,843	83,225	45,387	5,534	31,518	34,575	85,496
FRANCE	190,237	4,442	737	3,705	28,704	223,383	36,904	585,253	186,588	282	155,005	3,872	190,742
GERMANY	155,297	69,135	1,117	68,018	63,476	287,908	28,027	359,716	121,705	665	96,626	66,956	189,326
ITALY	30,625	5,077	127	4,950	26,000	61,702	5,066	286,401	33,486	169	27,804	5,330	38,985
JAPAN	111,095	227,693	35,085	192,608	25,648	364,436	40,851	204,896	89,610	34,398	116,645	202,453	326,461
LUXEMBOURG	27,392	1,051	121	930	6,013	34,456	5,077	56,623	32,635	107	22,384	939	33,681
NETHERLANDS	95,462	6,788	288	6,500	13,843	116,093	14,549	222,587	95,950	284	44,833	10,062	106,296
SWEDEN	18,673	144	3	141	1,442	20,259	7,360	80,709	19,971	2	14,053	141	20,114
SWITZERLAND	34,350	38,857	2,029	36,828	6,625	79,832	12,873	97,621	29,997	3,791	27,450	36,904	70,692
UNITED KINGDOM	194,406	459,972	226,627	233,345	69,558	723,936	68,248	730,659	108,393	245,884	284,654	241,450	595,727
<b>Total</b>	<b>923,933</b>	<b>855,017</b>	<b>271,430</b>	<b>583,587</b>	<b>260,583</b>	<b>2,039,533</b>	<b>245,523</b>	<b>2,742,916</b>	<b>782,498</b>	<b>291,279</b>	<b>835,694</b>	<b>606,084</b>	<b>1,679,861</b>
<b>Non G-10 Developed Countries</b>													
AUSTRALIA	47,869	53,093	3,349	49,744	10,507	111,469	16,248	129,933	44,694	3,535	30,445	52,195	100,424
AUSTRIA	13,250	12	1	11	1,983	15,245	1,715	30,891	14,216	0	8,700	13	14,229
DENMARK	21,837	35	15	20	2,761	24,633	6,743	20,794	19,540	15	16,953	20	19,575
FINLAND	7,790	36	15	21	1,777	9,603	2,047	45,432	6,174	0	5,017	21	6,195
GREECE	2,605	1,266	14	1,252	998	4,869	693	12,057	2,389	14	1,546	1,300	3,703
ICELAND	855	0	0	0	6	861	57	2,821	793	0	651	0	793
IRELAND	40,863	2,351	1,003	1,348	8,216	51,430	3,715	33,900	44,445	9,539	43,319	2,636	56,620
ISRAEL	3,146	1,693	306	1,387	788	5,627	955	8,983	2,426	260	2,244	1,448	4,134
NEW ZEALAND	3,944	1,501	26	1,475	722	6,167	808	6,092	2,200	25	1,583	1,816	4,041
NORWAY	11,232	93	4	89	1,353	12,678	3,889	21,540	11,030	4	9,428	89	11,123
PORTUGAL	4,633	59	9	50	1,538	6,230	305	55,484	4,298	9	3,491	218	4,525
SOUTH AFRICA	5,008	6,359	358	6,001	681	12,048	1,096	25,597	4,328	366	2,913	6,280	10,974
SPAIN	31,277	9,982	692	9,290	5,934	47,193	8,346	193,489	30,406	713	25,728	10,677	41,796
TURKEY	15,230	4,224	1,373	2,851	721	20,175	1,557	63,947	15,560	1,399	10,802	3,010	19,969
OTHER NON G-10 DEV.	7,546	6	5	1	521	8,073	74	1,252,559	8,143	2	7,878	22	8,167
<b>Total</b>	<b>217,085</b>	<b>80,710</b>	<b>7,170</b>	<b>73,540</b>	<b>38,506</b>	<b>336,301</b>	<b>48,248</b>	<b>1,903,519</b>	<b>210,642</b>	<b>15,881</b>	<b>170,698</b>	<b>79,745</b>	<b>306,268</b>

Table 2 - U. S. Banks' Claims on Foreign Residents

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

Cross-Border Claims	Ultimate Risk Basis Claims /6							Immediate-Counterparty Basis Claims /7					
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Foreign-Office Claims		Foreign-Office Claims		Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency	In Local Currency					Cross-Border Claims	on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	on Local Residents in the Local Currency		
<b>Eastern Europe</b>													
BULGARIA	133	289	108	181	14	436	10	9,361	209	107	135	181	497
CZECH REPUBLIC	1,078	4,070	350	3,720	862	6,010	958	6,779	1,135	401	945	3,769	5,305
HUNGARY	3,836	2,014	252	1,762	267	6,117	302	34,163	4,080	254	4,027	1,790	6,124
MACEDONIA	89	0	0	0	3	92	0	0	89	0	90	0	89
POLAND	3,027	10,869	1,476	9,393	291	14,187	3,492	20,871	3,087	1,545	3,288	9,611	14,243
ROMANIA	245	1,704	527	1,177	129	2,078	386	9,268	359	534	797	1,191	2,084
RUSSIA	15,266	9,571	1,085	8,486	1,050	25,887	1,312	89,758	15,343	1,234	11,800	8,688	25,265
SERBIA & MONTENEGRO	94	0	0	0	1	95	1	136	86	0	83	0	86
SLOVAKIA	561	413	9	404	69	1,043	112	5,076	566	9	318	429	1,004
OTHER E. EUROPE	3,099	2,371	946	1,425	590	6,060	441	58,586	3,645	1,045	3,609	1,488	6,178
<b>Total</b>	<b>27,428</b>	<b>31,301</b>	<b>4,753</b>	<b>26,548</b>	<b>3,276</b>	<b>62,005</b>	<b>7,014</b>	<b>233,998</b>	<b>28,599</b>	<b>5,129</b>	<b>25,092</b>	<b>27,147</b>	<b>60,875</b>
<b>Latin America and the Caribbean</b>													
ARGENTINA	2,581	4,977	797	4,180	16	7,574	1,697	19,695	2,977	804	2,732	4,520	8,301
BOLIVIA	27	0	0	0	0	27	6	5	38	0	34	0	38
BRAZIL	44,043	46,025	6,389	39,636	18,458	108,526	17,418	74,484	44,462	5,732	39,961	40,600	90,794
CHILE	9,903	2,920	115	2,805	2,528	15,351	1,362	3,469	10,860	115	8,036	2,840	13,815
COLOMBIA	5,979	6,268	537	5,731	713	12,960	2,880	15,550	6,402	536	5,930	5,812	12,750
COSTA RICA	1,084	867	479	388	54	2,005	503	467	1,188	479	1,357	389	2,056
DOMINICAN REPUBLIC	420	377	137	240	6	803	137	504	630	137	598	253	1,020
ECUADOR	308	405	0	405	2	715	117	132	434	0	344	404	838
EL SALVADOR	326	1,986	1,900	86	19	2,331	272	774	368	1,899	1,219	86	2,353
GUATEMALA	1,213	1,076	208	868	22	2,311	57	289	1,390	207	1,026	869	2,466
HONDURAS	384	584	216	368	59	1,027	108	50	414	216	497	368	998
JAMAICA	406	245	138	107	5	656	61	594	476	137	300	107	720
MEXICO	23,689	76,371	3,670	72,701	2,860	102,920	5,960	67,072	26,547	3,280	18,794	72,712	102,539
NICARAGUA	30	196	124	72	16	242	1	10	46	124	157	72	242
PARAGUAY	364	276	0	276	0	640	66	35	413	0	233	276	689
PERU	2,671	1,829	689	1,140	346	4,846	333	14,166	3,254	690	2,715	1,139	5,083
TRINIDAD & TOBAGO	335	788	71	717	212	1,335	33	104	333	71	301	716	1,120
URUGUAY	1,031	728	261	467	36	1,795	188	249	538	261	620	467	1,266
VENEZUELA	1,127	1,080	2	1,078	18	2,225	123	18,098	1,312	2	1,065	1,159	2,473
OTHER LAT. AM. & CAR	16,860	156	78	78	946	17,962	377	11,859	31,648	75	28,952	77	31,800
<b>Total</b>	<b>112,781</b>	<b>147,154</b>	<b>15,811</b>	<b>131,343</b>	<b>26,316</b>	<b>286,251</b>	<b>31,699</b>	<b>227,606</b>	<b>133,730</b>	<b>14,765</b>	<b>114,871</b>	<b>132,866</b>	<b>281,361</b>

Table 2 - U. S. Banks' Claims on Foreign Residents

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

Cross-Border Claims	Ultimate Risk Basis Claims /6							Immediate-Counterparty Basis Claims /7					
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Foreign-Office Claims		Foreign-Office Claims		Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency	In Local Currency					Cross-Border Claims	on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	on Local Residents in the Local Currency		
<b>Asia</b>													
CHINA-MAINLAND	48,536	27,155	5,409	21,746	3,460	79,151	2,144	37,646	42,677	6,087	41,941	23,148	71,912
CHINA-TAIWAN	11,704	26,762	7,865	18,897	844	39,310	14,599	2,857	11,989	5,926	16,670	19,175	37,090
INDIA	39,897	31,427	6,168	25,259	1,257	72,581	2,607	17,967	33,964	6,207	35,525	26,888	67,059
INDONESIA	6,994	5,688	1,628	4,060	219	12,901	2,042	18,413	9,451	2,263	10,815	4,406	16,120
IRAN	53	0	0	0	0	53	0	0	0	0	0	0	0
IRAQ	251	0	0	0	0	251	5	163	52	0	43	0	52
JORDAN	198	417	39	378	7	622	94	78	113	39	136	378	530
KOREA	36,792	57,201	8,889	48,312	1,957	95,950	16,322	61,610	37,816	8,914	39,456	49,522	96,252
KUWAIT	5,832	317	87	230	113	6,262	180	286	5,927	86	5,832	244	6,257
MALAYSIA	6,643	13,253	1,074	12,179	413	20,309	7,523	17,788	6,566	1,002	5,413	12,256	19,824
OMAN	257	0	0	0	60	317	164	255	321	0	196	0	321
PAKISTAN	239	1,065	218	847	11	1,315	307	518	471	218	435	850	1,539
PHILIPPINES	2,022	4,997	655	4,342	99	7,118	145	25,791	2,688	775	2,794	4,426	7,889
QATAR	3,788	79	60	19	280	4,147	695	5,538	3,830	60	3,039	19	3,909
SAUDI ARABIA	7,304	854	396	458	1,031	9,189	1,143	1,378	7,083	396	6,843	459	7,938
SRI LANKA	292	193	17	176	31	516	72	28	329	17	323	176	522
SYRIA	1	0	0	0	0	1	0	0	1	0	0	0	1
THAILAND	3,729	8,410	991	7,419	277	12,416	258	9,248	3,998	993	4,085	7,942	12,933
UNITED ARAB EMIRATES	8,660	4,022	1,718	2,304	1,209	13,891	1,617	15,262	9,946	1,769	9,313	2,356	14,071
OTHER ASIA	3,838	1,236	478	758	73	5,147	269	32,912	4,520	571	4,578	935	6,026
<b>Total</b>	<b>187,030</b>	<b>183,076</b>	<b>35,692</b>	<b>147,384</b>	<b>11,341</b>	<b>381,447</b>	<b>50,186</b>	<b>247,738</b>	<b>181,742</b>	<b>35,323</b>	<b>187,437</b>	<b>153,180</b>	<b>370,245</b>
<b>Africa</b>													
ALGERIA	171	1,700	403	1,297	0	1,871	151	45	138	454	584	1,806	2,398
CAMEROON	100	256	17	239	0	356	54	38	100	17	117	248	365
CONGO (KINSHASA)	2	70	47	23	0	72	12	38	2	48	50	23	73
EGYPT	809	1,191	123	1,068	32	2,032	474	2,062	612	125	366	1,140	1,877
ETHIOPIA	2	0	0	0	0	2	43	4	2	0	2	0	2
GABON	20	47	5	42	0	67	10	32	20	6	21	45	71
GHANA	263	0	0	0	5	268	302	3	275	0	260	0	275
IVORY COAST	58	123	7	116	0	181	7	135	163	7	24	121	291
KENYA	97	699	255	444	9	805	260	100	143	272	368	465	880
LIBYA	0	0	0	0	0	0	0	0	0	0	0	0	0
MALAWI	2	0	0	0	0	2	2	0	2	0	2	0	2
MOROCCO	516	304	0	304	70	890	104	416	596	0	512	369	965
NIGERIA	1,717	1,221	102	1,119	21	2,959	855	116	1,722	102	1,713	1,146	2,970
SENEGAL	14	208	4	204	0	222	21	40	14	4	18	204	222

Table 2 - U. S. Banks' Claims on Foreign Residents

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents				Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims		Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency	In Local Currency	on Local Residents in Non-Local Currency						Remaining Maturity under 1 Year	on Local Residents in the Local Currency		
SUDAN	3	0	0	0	2	5	0	0	3	0	3	0	3
TUNISIA	175	309	31	278	18	502	38	811	200	48	248	295	543
ZAMBIA	33	211	32	179	0	244	57	58	44	32	67	207	283
ZIMBABWE	9	0	0	0	0	9	0	0	9	0	9	0	9
OTHER AFRICA	1,227	2,514	2,247	267	41	3,782	454	67	2,005	2,303	3,481	342	4,650
<b>Total</b>	<b>5,218</b>	<b>8,853</b>	<b>3,273</b>	<b>5,580</b>	<b>198</b>	<b>14,269</b>	<b>2,844</b>	<b>3,965</b>	<b>6,050</b>	<b>3,418</b>	<b>7,845</b>	<b>6,411</b>	<b>15,879</b>
<b>Banking Centers</b>													
BAHAMAS	2,654	108	30	78	247	3,009	38	30	10,686	39	10,281	78	10,803
BAHRAIN	1,399	334	94	240	84	1,817	20	423	2,175	293	2,439	240	2,708
BERMUDA	15,689	40	22	18	1,265	16,994	5,443	20,478	13,917	21	12,223	18	13,956
CAYMAN ISLANDS	143,471	6,006	5,991	15	18,064	167,541	8,705	38,050	220,337	5,862	198,863	15	226,214
HONG KONG	16,987	28,689	9,619	19,070	1,914	47,590	2,211	22,677	20,588	12,714	27,677	22,963	56,265
LEBANON	607	127	105	22	7	741	197	921	759	105	817	22	886
LIBERIA	403	0	0	0	128	531	149	2,243	693	0	281	0	693
MACAO	675	95	53	42	5	775	288	0	431	88	323	43	562
NETHERLAND ANTILLES	344	2	2	0	33	379	22	439	538	0	330	0	538
PANAMA	1,656	1,277	1,276	1	353	3,286	325	9,765	2,658	1,277	2,282	0	3,935
SINGAPORE	26,193	34,273	9,971	24,302	2,561	63,027	2,945	23,255	27,026	9,773	34,111	25,000	61,799
<b>Total</b>	<b>210,078</b>	<b>70,951</b>	<b>27,163</b>	<b>43,788</b>	<b>24,661</b>	<b>305,690</b>	<b>20,343</b>	<b>118,281</b>	<b>299,808</b>	<b>30,172</b>	<b>289,627</b>	<b>48,379</b>	<b>378,359</b>
<b>International &amp; Regional Organizations</b>													
AFRICAN REGIONAL	654	0	0	0	102	756	0	0	508	0	103	0	508
ASIAN REGIONAL	1,780	0	0	0	194	1,974	101	5	1,376	0	484	0	1,376
E. EUROPEAN REGIONAL	192	0	0	0	17	209	0	0	0	0	0	0	0
INTERNATIONAL	5,247	42	0	42	1,099	6,388	14	26	4,862	0	3,496	42	4,904
LATIN AMER. REGIONAL	1,676	0	0	0	208	1,884	0	28	1,676	0	743	0	1,676
MIDDLE EAST REGIONAL	185	0	0	0	14	199	3	0	185	0	185	0	185
W. EUROPEAN REGIONAL	13,355	9	1	8	408	13,772	212	24	12,589	1	4,899	7	12,597
<b>Total</b>	<b>23,089</b>	<b>51</b>	<b>1</b>	<b>50</b>	<b>2,042</b>	<b>25,182</b>	<b>330</b>	<b>83</b>	<b>21,196</b>	<b>1</b>	<b>9,910</b>	<b>49</b>	<b>21,246</b>
<b>GRAND TOTALS</b>	<b>1,706,642</b>	<b>1,377,113</b>	<b>365,293</b>	<b>1,011,820</b>	<b>366,923</b>	<b>3,450,678</b>	<b>406,187</b>	<b>5,478,106</b>	<b>1,664,265</b>	<b>395,968</b>	<b>1,641,174</b>	<b>1,053,861</b>	<b>3,114,094</b>



Table 3 - Selected Additional Items

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
<b>G-10 and Switzerland</b>									
BELGIUM	29,324	16,362	45,686	20,784	3,274	1,015	11,040	3,381	253
CANADA	7,680	33,750	41,430	52,520	6,417	9,094	4,381	8,381	42
FRANCE	227	1,648	1,875	43,135	10,343	14,278	3,150	25,351	558
GERMANY	6,186	32,132	38,318	70,299	16,141	51,246	44,284	47,899	483
ITALY	1,205	13,669	14,874	36,471	6,046	2,765	15,276	15,839	105
JAPAN	15,824	129,148	144,972	130,500	22,632	34,959	70,551	19,949	160
LUXEMBOURG	15,588	21,408	36,996	41,475	6,000	761	-45,314	7,658	171
NETHERLANDS	28,182	8,894	37,076	36,106	11,008	6,962	-35,696	14,698	446
SWEDEN	168	360	528	9,720	2,169	872	-386	3,650	12
SWITZERLAND	6,421	2,165	8,586	31,943	4,591	7,104	34,394	3,971	462
UNITED KINGDOM	813,098	208,333	1,021,431	357,439	61,371	120,025	241,064	17,805	871
<b>Total</b>	<b>923,903</b>	<b>467,869</b>	<b>1,391,772</b>	<b>830,392</b>	<b>149,992</b>	<b>249,081</b>	<b>342,744</b>	<b>168,582</b>	<b>3,563</b>
<b>Non G-10 Developed Countries</b>									
AUSTRALIA	4,518	53,890	58,408	66,825	4,750	5,289	7,880	10,310	126
AUSTRIA	15	34	49	4,473	1,297	332	-35	2,303	28
DENMARK	1,266	1,450	2,716	10,821	636	2,935	-2,653	4,093	27
FINLAND	70	266	336	3,225	295	1,925	-286	2,051	7
GREECE	692	1,478	2,170	3,910	270	439	-772	370	1
ICELAND	0	0	0	1,809	43	107	0	377	11
IRELAND	18,781	5,146	23,927	53,927	16,369	2,964	3,566	8,705	33
ISRAEL	585	563	1,148	1,693	257	961	776	1,005	93
NEW ZEALAND	50	852	902	1,882	613	2,016	933	751	6
NORWAY	137	500	637	5,446	196	398	-522	3,130	97
PORTUGAL	26	142	168	2,666	506	673	53	1,086	115
SOUTH AFRICA	158	5,909	6,067	8,294	505	897	1,270	1,076	61
SPAIN	280	3,337	3,617	15,043	5,495	4,957	8,849	11,918	503
TURKEY	928	1,747	2,675	3,559	1,935	1,421	1,589	3,260	2,467
OTHER NON G-10 DEV.	0	1	1	5,512	1,178	565	-1,839	1,078	29
<b>Total</b>	<b>27,506</b>	<b>75,315</b>	<b>102,821</b>	<b>189,085</b>	<b>34,345</b>	<b>25,879</b>	<b>18,809</b>	<b>51,513</b>	<b>3,604</b>

Table 3 - Selected Additional Items

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
<b>Eastern Europe</b>									
BULGARIA	221	160	381	993	78	2	-48	45	4
CZECH REPUBLIC	1,487	3,137	4,624	5,147	200	43	-50	450	11
HUNGARY	694	1,341	2,035	2,223	315	42	159	2,022	1
MACEDONIA	0	0	0	48	0	0	0	3	0
POLAND	1,641	7,315	8,956	9,549	1,364	1,016	3,392	1,205	33
ROMANIA	470	1,101	1,571	1,350	135	1	216	129	13
RUSSIA	2,414	7,157	9,571	17,070	1,271	843	348	6,776	1,323
SERBIA & MONTENEGRO	0	0	0	48	4	12	3	34	1
SLOVAKIA	69	441	510	1,093	35	4	-54	1	1
OTHER E. EUROPE	1,546	1,447	2,993	6,415	851	143	-204	1,291	266
<b>Total</b>	<b>8,542</b>	<b>22,099</b>	<b>30,641</b>	<b>43,936</b>	<b>4,253</b>	<b>2,106</b>	<b>3,762</b>	<b>11,956</b>	<b>1,653</b>
<b>Latin America and the Caribbean</b>									
ARGENTINA	1,204	3,348	4,552	5,226	1,017	273	795	531	476
BOLIVIA	0	1	1	47	11	0	-3	0	6
BRAZIL	675	22,355	23,030	24,318	5,966	5,241	21,685	20,330	7,474
CHILE	36	194	230	2,160	1,082	90	2,855	2,146	2,585
COLOMBIA	46	4,292	4,338	5,524	555	51	2,005	2,338	1,152
COSTA RICA	343	238	581	912	108	4	525	16	131
DOMINICAN REPUBLIC	103	163	266	693	225	3	130	35	55
ECUADOR	2	511	513	841	143	16	38	1	381
EL SALVADOR	77	0	77	1,848	45	3	1,256	36	83
GUATEMALA	268	452	720	1,101	178	0	755	2	232
HONDURAS	125	296	421	562	30	0	342	0	72
JAMAICA	50	83	133	286	69	0	75	33	17
MEXICO	1,732	64,669	66,401	67,252	3,673	1,195	18,366	8,832	1,023
NICARAGUA	134	50	184	211	16	0	154	0	2
PARAGUAY	0	303	303	508	49	0	-25	0	25
PERU	624	601	1,225	2,206	680	97	265	393	860
TRINIDAD & TOBAGO	299	581	880	3,087	4	6	131	7	62
URUGUAY	2,174	305	2,479	1,314	171	663	1,885	68	45
VENEZUELA	0	897	897	1,375	326	59	299	575	122
OTHER LAT. AM. & CAR	375	68	443	23,640	15,182	397	2,826	594	152
<b>Total</b>	<b>8,267</b>	<b>99,407</b>	<b>107,674</b>	<b>143,111</b>	<b>29,530</b>	<b>8,098</b>	<b>54,359</b>	<b>35,937</b>	<b>14,955</b>

Table 3 - Selected Additional Items

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
<b>Asia</b>									
CHINA-MAINLAND	4,735	19,040	23,775	42,723	3,926	7,706	5,900	19,142	10,062
CHINA-TAIWAN	12,550	10,003	22,553	28,559	1,227	2,601	10,569	3,874	287
INDIA	2,065	7,378	9,443	19,882	3,074	7,338	10,002	12,825	12,532
INDONESIA	2,148	3,145	5,293	10,561	3,727	288	655	3,296	982
IRAN	0	0	0	5	0	53	0	0	0
IRAQ	0	0	0	55	13	212	0	30	5
JORDAN	159	215	374	786	7	92	80	4	161
KOREA	4,043	34,364	38,407	46,628	4,724	2,463	22,676	10,128	10,234
KUWAIT	151	141	292	8,473	277	168	60	84	743
MALAYSIA	3,331	9,667	12,998	16,817	391	463	745	3,309	187
OMAN	14	0	14	2,203	64	1	0	12	325
PAKISTAN	170	637	807	847	258	24	207	114	197
PHILIPPINES	2,244	2,695	4,939	6,261	906	35	1,760	1,098	177
QATAR	3	9	12	2,256	336	294	69	280	226
SAUDI ARABIA	540	7	547	20,561	361	580	784	31	825
SRI LANKA	34	110	144	178	38	1	54	205	73
SYRIA	0	0	0	10	0	0	0	0	0
THAILAND	354	6,001	6,355	8,316	994	199	2,263	2,514	661
UNITED ARAB EMIRATES	2,950	1,805	4,755	8,601	1,887	497	-915	1,516	1,620
OTHER ASIA	2,069	1,526	3,595	7,606	1,005	55	-2,098	912	701
<b>Total</b>	<b>37,560</b>	<b>96,743</b>	<b>134,303</b>	<b>231,328</b>	<b>23,215</b>	<b>23,070</b>	<b>52,811</b>	<b>59,374</b>	<b>39,998</b>
<b>Africa</b>									
ALGERIA	416	1,446	1,862	1,817	563	37	413	0	136
CAMEROON	2	221	223	307	9	0	44	0	18
CONGO (KINSHASA)	85	16	101	138	2	0	-24	0	12
EGYPT	386	895	1,281	2,329	238	362	49	99	605
ETHIOPIA	0	0	0	24	0	0	0	0	43
GABON	43	164	207	350	4	0	19	18	4
GHANA	0	0	0	262	56	44	0	6	145
IVORY COAST	2	181	183	186	151	42	-45	16	0
KENYA	317	258	575	998	92	8	181	28	133
LIBYA	0	0	0	545	0	0	0	0	0
MALAWI	0	0	0	23	0	0	0	0	2

Table 3 - Selected Additional Items

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
MOROCCO	65	271	336	339	148	1	35	31	182
NIGERIA	666	925	1,591	7,980	68	36	199	1,150	838
SENEGAL	5	97	102	88	1	0	111	11	8
SUDAN	0	0	0	70	0	0	0	1	0
TUNISIA	103	174	277	451	59	1	54	136	25
ZAMBIA	65	115	180	211	39	0	95	29	57
ZIMBABWE	0	0	0	2	0	0	0	0	0
OTHER AFRICA	710	160	870	3,066	921	13	6,192	301	316
<b>Total</b>	<b>2,865</b>	<b>4,923</b>	<b>7,788</b>	<b>19,186</b>	<b>2,351</b>	<b>544</b>	<b>7,323</b>	<b>1,826</b>	<b>2,524</b>
<b>Banking Centers</b>									
BAHAMAS	69,773	75	69,848	4,991	8,212	171	-43,043	86	20
BAHRAIN	1,957	195	2,152	2,034	1,047	71	-1,561	16	68
BERMUDA	211	0	211	11,426	1,578	3,351	4,078	1,622	387
CAYMAN ISLANDS	65,791	546	66,337	80,716	79,534	2,796	-171,225	19,386	19
HONG KONG	34,751	18,370	53,121	56,736	15,232	4,643	7,806	4,245	2,010
LEBANON	129	13	142	3,918	166	13	-4	242	410
LIBERIA	33	0	33	395	289	0	-40	42	1
MACAO	158	58	216	951	139	346	-9	66	98
NETHERLAND ANTILLES	3,510	27	3,537	1,324	240	48	-3,828	41	1
PANAMA	1,664	0	1,664	3,047	1,046	44	50	13	147
SINGAPORE	37,134	20,927	58,061	46,495	7,729	6,395	24,689	2,439	1,388
<b>Total</b>	<b>215,111</b>	<b>40,211</b>	<b>255,322</b>	<b>212,033</b>	<b>115,212</b>	<b>17,878</b>	<b>-183,087</b>	<b>28,198</b>	<b>4,549</b>
<b>International &amp; Regional Organizations</b>									
AFRICAN REGIONAL	0	0	0	94	0	146	0	247	0
ASIAN REGIONAL	0	0	0	39	29	433	0	738	260
E. EUROPEAN REGIONAL	0	0	0	0	0	192	0	192	0
INTERNATIONAL	0	0	0	2,618	0	386	0	993	296
LATIN AMER. REGIONAL	0	0	0	525	0	0	0	533	113
MIDDLE EAST REGIONAL	0	0	0	24	0	0	0	0	3
W. EUROPEAN REGIONAL	0	0	0	3,079	0	767	0	4,135	25
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>6,379</b>	<b>29</b>	<b>1,924</b>	<b>0</b>	<b>6,838</b>	<b>697</b>
<b>GRAND TOTALS</b>	<b>1,223,754</b>	<b>806,567</b>	<b>2,030,321</b>	<b>1,675,450</b>	<b>358,927</b>	<b>328,580</b>	<b>296,721</b>	<b>364,224</b>	<b>71,543</b>

Table 4 - U. S. Banks' Claims by Sector of Creditor

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

Claims on Banking Sector						Claims on Public Sector						Claims on Other Sector						
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
<b>G-10 and Switzerland</b>																		
BELGIUM	4,020	210	2,675	6,905	5,927	84	4,712	334	1,593	6,639	5,360	0	7,785	3,020	874	11,679	7,489	79
CANADA	18,464	3,662	3,923	26,049	14,079	674	7,497	11,967	1,727	21,191	6,731	873	23,918	22,665	7,462	54,045	24,577	3,987
FRANCE	87,422	677	20,946	109,045	78,627	6	25,723	981	1,560	28,264	31,257	14	77,092	2,784	5,958	85,834	76,704	262
GERMANY	72,349	1,945	34,164	108,458	37,195	334	45,861	64,514	14,521	124,896	40,863	0	37,087	2,676	14,721	54,484	43,647	331
ITALY	7,467	446	4,062	11,975	6,674	2	14,724	685	19,227	34,636	19,094	0	8,434	3,946	2,711	15,091	7,718	167
JAPAN	77,371	48,824	9,913	136,108	52,037	30,981	5,628	79,064	3,536	88,228	6,291	10	28,096	99,805	6,194	134,095	31,282	3,407
LUXEMBOURG	2,701	88	650	3,439	4,868	4	787	648	1,325	2,760	812	0	23,904	315	4,038	28,257	26,955	103
NETHERLANDS	23,002	14	5,198	28,214	18,953	3	6,626	3,623	529	10,778	7,229	0	65,834	3,151	8,116	77,101	69,768	281
SWEDEN	11,047	5	357	11,409	12,252	0	1,596	135	251	1,982	1,624	0	6,030	4	834	6,868	6,095	2
SWITZERLAND	16,159	434	3,292	19,885	11,167	103	779	35,943	193	36,915	764	0	17,412	2,480	3,023	22,915	18,066	3,688
UNITED KINGDOM	39,218	69,097	31,216	139,531	41,711	63,093	4,414	70,367	2,946	77,727	3,425	14,156	150,774	320,508	29,065	500,347	63,257	168,635
<b>Total</b>	<b>359,220</b>	<b>125,402</b>	<b>116,396</b>	<b>601,018</b>	<b>283,490</b>	<b>95,284</b>	<b>118,347</b>	<b>268,261</b>	<b>47,408</b>	<b>434,016</b>	<b>123,450</b>	<b>15,053</b>	<b>446,366</b>	<b>461,354</b>	<b>82,996</b>	<b>990,716</b>	<b>375,558</b>	<b>180,942</b>
<b>Non G-10 Developed Countries</b>																		
AUSTRALIA	20,929	12,293	2,373	35,595	17,761	525	4,668	7,675	229	12,572	4,757	1,044	22,272	33,125	5,395	60,792	22,176	1,966
AUSTRIA	3,224	11	846	4,081	3,035	0	6,518	1	716	7,235	6,984	0	3,508	0	421	3,929	4,197	0
DENMARK	7,813	5	1,799	9,617	5,428	0	617	8	140	765	634	0	13,407	22	822	14,251	13,478	15
FINLAND	3,421	15	461	3,897	1,847	0	2,132	13	976	3,121	2,189	0	2,237	8	340	2,585	2,138	0
GREECE	578	8	237	823	584	1	342	97	357	796	286	0	1,685	1,161	404	3,250	1,519	13
ICELAND	767	0	5	772	662	0	29	0	1	30	29	0	59	0	59	102	0	0
IRELAND	10,985	348	1,932	13,265	11,851	340	435	284	254	973	541	55	29,443	1,719	6,030	37,192	32,053	9,144
ISRAEL	203	28	121	352	200	27	477	1,394	15	1,886	612	28	2,466	271	260	2,997	1,614	205
NEW ZEALAND	316	629	222	1,167	471	2	2,934	411	175	3,520	1,010	0	694	461	325	1,480	719	23
NORWAY	1,673	0	332	2,005	1,721	0	5,646	83	261	5,990	5,682	0	3,913	10	760	4,683	3,627	4
PORTUGAL	1,824	1	290	2,115	1,851	0	348	6	833	1,187	583	0	2,461	52	398	2,911	1,864	9
SOUTH AFRICA	2,473	2,369	251	5,093	2,080	290	1,290	1,830	2	3,122	1,443	0	1,245	2,160	261	3,666	805	76
SPAIN	13,302	866	3,124	17,292	13,267	0	3,921	413	380	4,714	4,464	0	14,054	8,703	2,411	25,168	12,675	713
TURKEY	11,055	137	492	11,684	10,817	88	2,140	2,446	1	4,587	2,348	735	2,035	1,641	214	3,890	2,395	576
OTHER NON G-10 DEV.	43	1	257	301	639	2	1,498	0	80	1,578	1,498	0	6,005	5	184	6,194	6,006	0
<b>Total</b>	<b>78,606</b>	<b>16,711</b>	<b>12,742</b>	<b>108,059</b>	<b>72,214</b>	<b>1,275</b>	<b>32,995</b>	<b>14,661</b>	<b>4,420</b>	<b>52,076</b>	<b>33,060</b>	<b>1,862</b>	<b>105,484</b>	<b>49,338</b>	<b>18,225</b>	<b>173,047</b>	<b>105,368</b>	<b>12,744</b>

Table 4 - U. S. Banks' Claims by Sector of Creditor

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

Claims on Banking Sector					Claims on Public Sector						Claims on Other Sector							
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
<b>Eastern Europe</b>																		
BULGARIA	51	56	9	116	54	37	45	109	0	154	68	7	37	124	2	163	87	63
CZECH REPUBLIC	127	130	69	326	153	72	650	2,466	607	3,723	650	22	301	1,474	94	1,869	332	307
HUNGARY	161	118	70	349	362	45	3,410	1,256	163	4,829	3,455	48	265	640	19	924	263	161
MACEDONIA	0	0	0	0	0	0	89	0	3	92	89	0	0	0	0	0	0	0
POLAND	705	198	105	1,008	705	0	997	6,198	7	7,202	1,097	824	1,325	4,473	84	5,882	1,285	721
ROMANIA	36	82	4	122	122	14	116	1,179	0	1,295	126	303	93	443	112	648	111	217
RUSSIA	6,785	1,777	335	8,897	7,227	478	1,801	4,525	80	6,406	1,916	51	6,680	3,269	556	10,505	6,200	705
SERBIA & MONTENEGRO	22	0	1	23	22	0	24	0	0	24	27	0	48	0	0	48	37	0
SLOVAKIA	1	1	21	23	1	0	279	202	31	512	279	0	281	210	6	497	286	9
OTHER E. EUROPE	1,565	127	52	1,744	1,964	110	502	1,616	108	2,226	631	661	1,032	628	422	2,082	1,050	274
<b>Total</b>	<b>9,453</b>	<b>2,489</b>	<b>666</b>	<b>12,608</b>	<b>10,610</b>	<b>756</b>	<b>7,913</b>	<b>17,551</b>	<b>999</b>	<b>26,463</b>	<b>8,338</b>	<b>1,916</b>	<b>10,062</b>	<b>11,261</b>	<b>1,295</b>	<b>22,618</b>	<b>9,651</b>	<b>2,457</b>
<b>Latin America and the Caribbean</b>																		
ARGENTINA	436	529	0	965	501	71	572	2,141	0	2,713	578	371	1,573	2,307	11	3,891	1,898	362
BOLIVIA	0	0	0	0	0	0	1	0	0	1	1	0	26	0	0	26	37	0
BRAZIL	11,533	8,072	466	20,071	9,209	1,825	10,931	23,277	1	34,209	13,654	329	21,579	14,676	17,301	53,556	21,599	3,578
CHILE	6,720	170	1,705	8,595	6,970	18	343	194	50	587	374	22	2,840	2,556	773	6,169	3,516	75
COLOMBIA	2,485	1,094	181	3,760	2,700	0	2,339	552	184	3,075	2,359	0	1,155	4,622	335	6,112	1,343	536
COSTA RICA	353	196	11	560	400	119	89	209	2	300	90	94	642	462	41	1,145	698	266
DOMINICAN REPUBLIC	101	11	0	112	150	3	41	188	0	229	74	33	278	178	4	460	406	101
ECUADOR	220	55	0	275	225	0	0	126	0	126	0	0	88	224	2	314	209	0
EL SALVADOR	36	235	3	274	60	176	36	574	0	610	36	553	254	1,177	16	1,447	272	1,170
GUATEMALA	465	149	7	621	527	26	6	418	0	424	6	43	742	509	14	1,265	857	138
HONDURAS	200	139	4	343	206	55	74	119	2	195	80	74	110	326	53	489	128	87
JAMAICA	25	76	0	101	42	75	3	116	0	119	51	59	378	53	5	436	383	3
MEXICO	1,567	5,405	221	7,193	1,495	621	10,924	32,723	248	43,895	11,183	317	11,198	38,243	1,850	51,291	13,869	2,342
NICARAGUA	4	13	15	32	4	4	0	37	0	37	0	23	26	146	1	173	42	97
PARAGUAY	198	71	0	269	235	0	0	57	0	57	0	0	166	148	0	314	178	0
PERU	1,131	880	41	2,052	1,545	302	343	84	196	623	369	1	1,197	865	109	2,171	1,340	387
TRINIDAD & TOBAGO	7	3	0	10	1	1	1	653	203	857	1	0	327	132	8	467	331	70
URUGUAY	25	9	1	35	51	9	105	476	24	605	122	98	901	243	7	1,151	365	154
VENEZUELA	11	269	15	295	23	0	420	401	0	821	417	0	696	410	3	1,109	872	2
OTHER LAT. AM. & CAR	396	51	38	485	342	25	29	34	31	94	29	1	16,435	71	877	17,383	31,277	49
<b>Total</b>	<b>25,913</b>	<b>17,427</b>	<b>2,708</b>	<b>46,048</b>	<b>24,686</b>	<b>3,330</b>	<b>26,257</b>	<b>62,379</b>	<b>941</b>	<b>89,577</b>	<b>29,424</b>	<b>2,018</b>	<b>60,611</b>	<b>67,348</b>	<b>21,410</b>	<b>149,369</b>	<b>79,620</b>	<b>9,417</b>

Table 4 - U. S. Banks' Claims by Sector of Creditor

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

Claims on Banking Sector					Claims on Public Sector							Claims on Other Sector						
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
<b>Asia</b>																		
CHINA-MAINLAND	26,192	6,580	2,028	34,800	25,151	1,763	5,791	9,064	708	15,563	3,959	440	16,553	11,511	531	28,595	13,567	3,884
CHINA-TAIWAN	1,709	6,273	311	8,293	1,845	2,639	4,039	10,019	14	14,072	4,039	200	5,956	10,470	288	16,714	6,105	3,087
INDIA	16,011	4,083	320	20,414	13,109	585	3,093	13,057	58	16,208	3,119	1,546	20,793	14,287	629	35,709	17,736	4,076
INDONESIA	1,460	621	9	2,090	1,922	446	3,429	2,614	1	6,044	3,504	357	2,105	2,453	187	4,745	4,025	1,460
IRAN	0	0	0	0	0	0	0	0	0	0	0	0	53	0	0	53	0	0
IRAQ	1	0	0	1	1	0	38	0	0	38	51	0	212	0	0	212	0	0
JORDAN	137	37	5	179	85	10	1	322	0	323	1	9	60	58	2	120	27	20
KOREA	12,916	3,217	432	16,565	14,190	1,554	10,961	20,952	459	32,372	11,149	2,040	12,915	33,032	717	46,664	12,477	5,320
KUWAIT	663	25	28	716	580	0	4,226	144	8	4,378	4,225	0	943	148	73	1,164	1,122	86
MALAYSIA	1,544	1,299	251	3,094	1,325	383	3,568	5,313	5	8,886	3,583	0	1,531	6,641	56	8,228	1,658	619
OMAN	208	0	15	223	228	0	1	0	0	1	0	0	48	0	45	93	93	0
PAKISTAN	60	13	0	73	79	6	26	703	2	731	48	41	153	349	0	502	344	171
PHILIPPINES	670	456	8	1,134	824	274	793	2,964	14	3,771	1,099	238	559	1,577	63	2,199	765	263
QATAR	1,548	71	15	1,634	1,675	60	449	0	150	599	171	0	1,791	8	115	1,914	1,984	0
SAUDI ARABIA	3,574	291	868	4,733	3,350	164	2,332	0	41	2,373	2,215	0	1,398	563	122	2,083	1,518	232
SRI LANKA	48	44	0	92	68	1	209	49	0	258	225	0	35	100	0	135	36	16
SYRIA	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	1	1	0
THAILAND	724	1,150	68	1,942	674	46	2,244	4,693	73	7,010	2,258	812	761	2,567	52	3,380	1,066	135
UNITED ARAB EMIRATES	3,218	231	498	3,947	3,966	240	1,967	1,910	47	3,924	1,960	549	3,475	1,881	654	6,010	4,020	980
OTHER ASIA	1,073	272	4	1,349	1,456	88	1,719	467	52	2,238	1,862	203	1,046	497	8	1,551	1,202	280
<b>Total</b>	<b>71,756</b>	<b>24,663</b>	<b>4,860</b>	<b>101,279</b>	<b>70,528</b>	<b>8,259</b>	<b>44,886</b>	<b>72,271</b>	<b>1,632</b>	<b>118,789</b>	<b>43,468</b>	<b>6,435</b>	<b>70,388</b>	<b>86,142</b>	<b>3,542</b>	<b>160,072</b>	<b>67,746</b>	<b>20,629</b>
<b>Africa</b>																		
ALGERIA	2	43	0	45	3	1	1	1,287	0	1,288	1	314	168	370	0	538	134	139
CAMEROON	1	6	0	7	1	1	97	140	0	237	97	0	2	110	0	112	2	16
CONGO (KINSHASA)	2	10	0	12	2	4	0	17	0	17	0	0	0	43	0	43	0	44
EGYPT	447	1	0	448	148	1	24	716	20	760	26	46	338	474	12	824	438	78
ETHIOPIA	2	0	0	2	2	0	0	0	0	0	0	0	0	0	0	0	0	0
GABON	0	8	0	8	0	2	18	15	0	33	18	0	2	24	0	26	2	4
GHANA	126	0	0	126	137	0	82	0	1	83	82	0	55	0	4	59	56	0
IVORY COAST	0	13	0	13	146	7	58	37	0	95	16	0	0	73	0	73	1	0
KENYA	53	57	5	115	53	41	17	261	0	278	17	5	27	381	1	409	73	226
LIBYA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
MALAWI	2	0	0	2	2	0	0	0	0	0	0	0	0	0	0	0	0	0
MOROCCO	389	102	24	515	429	0	18	111	0	129	25	0	109	91	45	245	142	0
NIGERIA	519	136	5	660	519	4	964	739	14	1,717	964	0	234	346	0	580	239	98
SENEGAL	3	9	0	12	3	4	11	147	0	158	11	0	0	52	0	52	0	0

Table 4 - U. S. Banks' Claims by Sector of Creditor

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

	Claims on Banking Sector						Claims on Public Sector						Claims on Other Sector					
	Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7	
	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency
SUDAN	2	0	0	2	2	0	1	0	0	1	1	0	0	0	2	2	0	0
TUNISIA	18	165	0	183	18	1	139	91	0	230	164	27	18	53	18	89	18	20
ZAMBIA	4	10	0	14	4	2	29	150	0	179	29	4	0	51	0	51	11	26
ZIMBABWE	9	0	0	9	9	0	0	0	0	0	0	0	0	0	0	0	0	0
OTHER AFRICA	179	2,061	12	2,252	191	2,104	233	213	0	446	233	17	815	240	28	1,083	1,581	182
<b>Total</b>	<b>1,758</b>	<b>2,621</b>	<b>46</b>	<b>4,425</b>	<b>1,669</b>	<b>2,172</b>	<b>1,692</b>	<b>3,924</b>	<b>35</b>	<b>5,651</b>	<b>1,684</b>	<b>413</b>	<b>1,768</b>	<b>2,308</b>	<b>110</b>	<b>4,186</b>	<b>2,697</b>	<b>833</b>
<b>Banking Centers</b>																		
BAHAMAS	30	2	22	54	4,927	10	0	75	0	75	0	0	2,624	31	225	2,880	5,759	29
BAHRAIN	1,247	0	41	1,288	1,958	200	4	117	26	147	6	2	148	217	17	382	211	91
BERMUDA	12	10	53	75	22	10	41	0	0	41	41	0	15,636	30	1,212	16,878	13,854	11
CAYMAN ISLANDS	79	13	259	351	3,047	13	124	0	271	395	219	0	143,268	5,993	17,534	166,795	217,071	5,849
HONG KONG	5,567	3,464	1,132	10,163	8,362	3,459	37	6,671	30	6,738	63	116	11,383	18,554	570	30,507	12,163	9,139
LEBANON	239	0	7	246	366	0	283	0	0	283	287	0	85	127	0	212	106	105
LIBERIA	7	0	0	7	7	0	0	0	0	0	0	0	396	0	128	524	686	0
MACAO	100	1	0	101	100	0	0	39	1	40	0	0	575	55	4	634	331	88
NETHERLAND ANTILLES	1	0	1	2	1	0	0	0	0	0	0	0	343	2	32	377	537	0
PANAMA	849	254	39	1,142	1,037	254	65	324	114	503	166	324	742	699	200	1,641	1,455	699
SINGAPORE	9,308	3,203	806	13,317	8,688	2,828	8,688	11,961	301	20,950	9,842	1	8,197	19,109	1,078	28,384	8,496	6,944
<b>Total</b>	<b>17,439</b>	<b>6,947</b>	<b>2,360</b>	<b>26,746</b>	<b>28,515</b>	<b>6,774</b>	<b>9,242</b>	<b>19,187</b>	<b>743</b>	<b>29,172</b>	<b>10,624</b>	<b>443</b>	<b>183,397</b>	<b>44,817</b>	<b>21,000</b>	<b>249,214</b>	<b>260,669</b>	<b>22,955</b>
<b>International &amp; Regional Organizations</b>																		
AFRICAN REGIONAL	0	0	0	0	0	0	654	0	102	756	508	0	0	0	0	0	0	0
ASIAN REGIONAL	0	0	0	0	0	0	1,780	0	194	1,974	1,376	0	0	0	0	0	0	0
E. EUROPEAN REGIONAL	0	0	0	0	0	0	192	0	17	209	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	0	0	0	5,247	42	1,099	6,388	4,862	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	0	1,676	0	208	1,884	1,676	0	0	0	0	0	0	0
MIDDLE EAST REGIONAL	0	0	0	0	0	0	185	0	14	199	185	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	0	13,355	9	408	13,772	12,589	1	0	0	0	0	0	0
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>23,089</b>	<b>51</b>	<b>2,042</b>	<b>25,182</b>	<b>21,196</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTALS</b>	<b>564,145</b>	<b>196,260</b>	<b>139,778</b>	<b>900,183</b>	<b>491,712</b>	<b>117,850</b>	<b>264,421</b>	<b>458,285</b>	<b>58,220</b>	<b>780,926</b>	<b>271,244</b>	<b>28,141</b>	<b>878,076</b>	<b>722,568</b>	<b>148,578</b>	<b>1,749,222</b>	<b>901,309</b>	<b>249,977</b>



Country Exposure Lending Survey /1: March 31, 2012

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 Other U. S. Banks - Group C

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
<b>G-10 and Switzerland</b>							
BELGIUM	1,263	1	1,264	215	1,479	940	2,204
CANADA	37,540	620	38,160	15,763	53,923	32,306	70,466
FRANCE	6,759	755	7,514	1,784	9,298	2,989	10,503
GERMANY	11,612	1,228	12,840	3,330	16,170	4,324	17,164
ITALY	1,885	1	1,886	1,090	2,976	1,769	3,655
JAPAN	3,827	252	4,079	169	4,248	41,214	45,293
LUXEMBOURG	1,019	3	1,022	516	1,538	710	1,732
NETHERLANDS	9,994	43	10,037	182	10,219	788	10,825
SWEDEN	4,087	12	4,099	148	4,247	291	4,390
SWITZERLAND	5,524	1,334	6,858	348	7,206	448	7,306
UNITED KINGDOM	31,942	3,012	34,954	4,062	39,016	22,634	57,588
<b>Total</b>	<b>115,452</b>	<b>7,261</b>	<b>122,713</b>	<b>27,607</b>	<b>150,320</b>	<b>108,413</b>	<b>231,126</b>
<b>Non G-10 Developed Countries</b>							
AUSTRALIA	20,062	959	21,021	4,354	25,375	7,182	28,203
AUSTRIA	604	0	604	148	752	198	802
DENMARK	855	23	878	40	918	52	930
FINLAND	960	1	961	87	1,048	161	1,122
GREECE	16	0	16	12	28	645	661
ICELAND	25	0	25	0	25	0	25
IRELAND	2,539	34	2,573	10	2,583	285	2,858
ISRAEL	1,212	0	1,212	0	1,212	0	1,212
NEW ZEALAND	802	1	803	199	1,002	234	1,037
NORWAY	2,897	6	2,903	69	2,972	82	2,985
PORTUGAL	312	0	312	17	329	90	402
SOUTH AFRICA	321	0	321	7	328	8	329
SPAIN	1,482	2	1,484	348	1,832	635	2,119
TURKEY	507	0	507	0	507	163	670
OTHER NON G-10 DEV.	2,096	0	2,096	33	2,129	337	2,433
<b>Total</b>	<b>34,690</b>	<b>1,026</b>	<b>35,716</b>	<b>5,324</b>	<b>41,040</b>	<b>10,072</b>	<b>45,788</b>

Country Exposure Lending Survey /1: March 31, 2012

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 Other U. S. Banks - Group C

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
<b>Eastern Europe</b>							
BULGARIA	3	0	3	0	3	22	25
CZECH REPUBLIC	71	0	71	7	78	424	495
HUNGARY	13	0	13	13	26	204	217
POLAND	277	0	277	45	322	2,472	2,749
ROMANIA	5	0	5	0	5	161	166
RUSSIA	468	0	468	102	570	605	1,073
SERBIA & MONTENEGRO	2	0	2	1	3	2	4
SLOVAKIA	40	0	40	0	40	250	290
OTHER E. EUROPE	233	0	233	0	233	91	324
<b>Total</b>	<b>1,112</b>	<b>0</b>	<b>1,112</b>	<b>168</b>	<b>1,280</b>	<b>4,231</b>	<b>5,343</b>
<b>Latin America and the Caribbean</b>							
ARGENTINA	276	13	289	421	710	1,581	1,870
BOLIVIA	76	0	76	0	76	0	76
BRAZIL	5,955	0	5,955	245	6,200	5,842	11,797
CHILE	1,847	12	1,859	752	2,611	6,266	8,125
COLOMBIA	820	0	820	168	988	784	1,604
COSTA RICA	208	0	208	5	213	10	218
DOMINICAN REPUBLIC	351	0	351	0	351	0	351
ECUADOR	88	0	88	26	114	27	115
EL SALVADOR	49	0	49	0	49	0	49
GUATEMALA	252	0	252	0	252	0	252
HONDURAS	32	0	32	0	32	0	32
JAMAICA	11	0	11	0	11	0	11
MEXICO	4,992	3	4,995	3,388	8,383	17,932	22,927
NICARAGUA	7	0	7	0	7	0	7
PARAGUAY	5	0	5	0	5	0	5
PERU	590	0	590	0	590	0	590
TRINIDAD & TOBAGO	99	0	99	52	151	270	369
URUGUAY	121	0	121	34	155	464	585
VENEZUELA	457	4	461	0	461	0	461
OTHER LAT. AM. & CAR	631	1	632	90	722	671	1,303
<b>Total</b>	<b>16,867</b>	<b>33</b>	<b>16,900</b>	<b>5,181</b>	<b>22,081</b>	<b>33,847</b>	<b>50,747</b>

Country Exposure Lending Survey /1: March 31, 2012

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 Other U. S. Banks - Group C

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
<b>Asia</b>							
CHINA-MAINLAND	2,680	0	2,680	1,237	3,917	1,927	4,607
CHINA-TAIWAN	446	0	446	110	556	148	594
INDIA	511	0	511	191	702	2,378	2,889
INDONESIA	406	0	406	0	406	0	406
JORDAN	7	0	7	0	7	58	65
KOREA	1,420	1	1,421	21	1,442	10,518	11,939
KUWAIT	11	0	11	0	11	16	27
MALAYSIA	495	0	495	43	538	49	544
OMAN	11	0	11	0	11	15	26
PAKISTAN	1	0	1	14	15	79	80
PHILIPPINES	245	6	251	0	251	0	251
QATAR	202	0	202	0	202	6	208
SAUDI ARABIA	365	1	366	0	366	24	390
SRI LANKA	0	0	0	0	0	0	0
THAILAND	9	0	9	28	37	140	149
UNITED ARAB EMIRATES	428	0	428	0	428	183	611
OTHER ASIA	60	0	60	38	98	752	812
<b>Total</b>	<b>7,297</b>	<b>8</b>	<b>7,305</b>	<b>1,682</b>	<b>8,987</b>	<b>16,293</b>	<b>23,598</b>
<b>Africa</b>							
ALGERIA	0	0	0	0	0	0	0
EGYPT	270	0	270	0	270	298	568
GABON	25	0	25	0	25	0	25
GHANA	0	0	0	0	0	0	0
KENYA	0	0	0	0	0	0	0
MOROCCO	1	0	1	0	1	0	1
NIGERIA	2	0	2	0	2	0	2
SENEGAL	0	0	0	0	0	0	0
TUNISIA	33	0	33	0	33	0	33
OTHER AFRICA	72	0	72	0	72	0	72
<b>Total</b>	<b>403</b>	<b>0</b>	<b>403</b>	<b>0</b>	<b>403</b>	<b>298</b>	<b>701</b>

Country Exposure Lending Survey /1: March 31, 2012

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 Other U. S. Banks - Group C

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
<b>Banking Centers</b>							
BAHAMAS	773	0	773	0	773	0	773
BAHRAIN	32	0	32	0	32	25	57
BERMUDA	854	10	864	8	872	52	916
CAYMAN ISLANDS	2,168	24	2,192	0	2,192	2	2,194
HONG KONG	2,214	3	2,217	22	2,239	1,462	3,679
LEBANON	5	0	5	0	5	284	289
LIBERIA	41	0	41	0	41	0	41
MACAO	1	0	1	0	1	0	1
NETHERLAND ANTILLES	23	1	24	0	24	33	57
PANAMA	476	0	476	23	499	80	556
SINGAPORE	3,910	9	3,919	189	4,108	700	4,619
<b>Total</b>	<b>10,497</b>	<b>47</b>	<b>10,544</b>	<b>242</b>	<b>10,786</b>	<b>2,638</b>	<b>13,182</b>
<b>International &amp; Regional Organizations</b>							
AFRICAN REGIONAL	88	0	88	0	88	0	88
ASIAN REGIONAL	484	0	484	0	484	0	484
INTERNATIONAL	1,087	0	1,087	0	1,087	0	1,087
LATIN AMER. REGIONAL	645	0	645	0	645	0	645
W. EUROPEAN REGIONAL	1,929	0	1,929	52	1,981	52	1,981
<b>Total</b>	<b>4,233</b>	<b>0</b>	<b>4,233</b>	<b>52</b>	<b>4,285</b>	<b>52</b>	<b>4,285</b>
<b>GRAND TOTALS</b>	<b>190,551</b>	<b>8,375</b>	<b>198,926</b>	<b>40,256</b>	<b>239,182</b>	<b>175,844</b>	<b>374,770</b>

Table 2 - U. S. Banks' Claims on Foreign Residents

(\$ Millions)

## All Other U. S. Banks - Group C

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency		Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency Claims	In Local Currency Claims						Remaining Maturity under 1 Year				
<b>G-10 and Switzerland</b>													
BELGIUM	1,263	940	1	939	1	2,204	304	49	1,484	1	542	919	2,404
CANADA	37,540	32,306	1,202	31,104	620	70,466	23,940	621	35,205	812	3,994	31,824	67,841
FRANCE	6,759	2,989	22	2,967	755	10,503	389	293	6,679	31	1,295	2,960	9,670
GERMANY	11,612	4,324	1	4,323	1,228	17,164	972	294	7,367	0	2,073	4,317	11,684
ITALY	1,885	1,769	1	1,768	1	3,655	502	23	620	1	224	1,773	2,394
JAPAN	3,827	41,214	2,020	39,194	252	45,293	100	302	2,191	1,986	1,580	39,204	43,381
LUXEMBOURG	1,019	710	0	710	3	1,732	307	6	3,507	0	1,878	710	4,217
NETHERLANDS	9,994	788	12	776	43	10,825	402	195	12,865	29	1,650	674	13,568
SWEDEN	4,087	291	20	271	12	4,390	134	32	3,278	20	1,814	272	3,570
SWITZERLAND	5,524	448	1	447	1,334	7,306	349	167	2,674	8	1,342	415	3,097
UNITED KINGDOM	31,942	22,393	2,686	19,707	3,253	57,588	14,204	830	32,627	6,507	17,828	23,114	62,248
<b>Total</b>	<b>115,452</b>	<b>108,172</b>	<b>5,966</b>	<b>102,206</b>	<b>7,502</b>	<b>231,126</b>	<b>41,603</b>	<b>2,812</b>	<b>108,497</b>	<b>9,395</b>	<b>34,220</b>	<b>106,182</b>	<b>224,074</b>
<b>Non G-10 Developed Countries</b>													
AUSTRALIA	20,062	7,182	109	7,073	959	28,203	47	50	18,681	110	2,744	7,060	25,851
AUSTRIA	604	198	0	198	0	802	131	8	768	0	25	198	966
DENMARK	855	52	0	52	23	930	0	5	777	0	302	52	829
FINLAND	960	161	0	161	1	1,122	0	0	1,030	0	980	114	1,144
GREECE	16	645	0	645	0	661	0	0	17	0	10	698	715
ICELAND	25	0	0	0	0	25	8	10	37	0	4	0	37
IRELAND	2,539	285	80	205	34	2,858	384	35	2,941	83	1,799	198	3,222
ISRAEL	1,212	0	0	0	0	1,212	218	53	808	0	447	0	808
NEW ZEALAND	802	234	0	234	1	1,037	4	0	1,124	0	160	234	1,358
NORWAY	2,897	82	1	81	6	2,985	25	37	3,268	1	1,383	81	3,350
PORTUGAL	312	90	0	90	0	402	3	13	277	0	30	95	372
SOUTH AFRICA	321	8	0	8	0	329	0	1	157	0	43	2	159
SPAIN	1,482	635	1	634	2	2,119	34	31	755	2	136	620	1,377
TURKEY	507	163	21	142	0	670	21	50	710	21	310	141	872
OTHER NON G-10 DEV.	2,096	337	18	319	0	2,433	0	0	312	18	101	303	633
<b>Total</b>	<b>34,690</b>	<b>10,072</b>	<b>230</b>	<b>9,842</b>	<b>1,026</b>	<b>45,788</b>	<b>875</b>	<b>293</b>	<b>31,662</b>	<b>235</b>	<b>8,474</b>	<b>9,796</b>	<b>41,693</b>

Table 2 - U. S. Banks' Claims on Foreign Residents

(\$ Millions)

## All Other U. S. Banks - Group C

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency		Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency Claims	In Local Currency Claims						Remaining Maturity under 1 Year				
<b>Eastern Europe</b>													
BULGARIA	3	22	4	18	0	25	0	0	9	4	9	18	31
CZECH REPUBLIC	71	424	9	415	0	495	0	1	84	9	48	418	511
HUNGARY	13	204	38	166	0	217	0	0	25	40	9	164	229
POLAND	277	2,472	0	2,472	0	2,749	0	0	227	0	15	2,490	2,717
ROMANIA	5	161	6	155	0	166	0	1	19	6	13	160	185
RUSSIA	468	605	24	581	0	1,073	0	1	358	24	135	581	963
SERBIA & MONTENEGRO	2	2	2	0	0	4	0	0	12	2	11	0	14
SLOVAKIA	40	250	1	249	0	290	0	0	40	1	28	275	316
OTHER E. EUROPE	233	91	0	91	0	324	0	0	265	0	35	91	356
<b>Total</b>	<b>1,112</b>	<b>4,231</b>	<b>84</b>	<b>4,147</b>	<b>0</b>	<b>5,343</b>	<b>0</b>	<b>3</b>	<b>1,039</b>	<b>86</b>	<b>303</b>	<b>4,197</b>	<b>5,322</b>
<b>Latin America and the Caribbean</b>													
ARGENTINA	276	1,581	571	1,010	13	1,870	5	36	418	571	296	1,018	2,007
BOLIVIA	76	0	0	0	0	76	3	2	76	0	53	0	76
BRAZIL	5,955	5,842	30	5,812	0	11,797	633	25	2,823	30	1,155	5,981	8,834
CHILE	1,847	6,266	227	6,039	12	8,125	70	53	1,674	227	724	6,039	7,940
COLOMBIA	820	784	7	777	0	1,604	49	16	823	7	329	775	1,605
COSTA RICA	208	10	4	6	0	218	1	3	169	4	123	6	179
DOMINICAN REPUBLIC	351	0	0	0	0	351	2	4	404	0	157	0	404
ECUADOR	88	27	0	27	0	115	3	12	131	0	65	27	158
EL SALVADOR	49	0	0	0	0	49	6	3	70	0	32	0	70
GUATEMALA	252	0	0	0	0	252	0	2	256	0	185	0	256
HONDURAS	32	0	0	0	0	32	3	4	42	0	31	0	42
JAMAICA	11	0	0	0	0	11	0	0	26	0	5	0	26
MEXICO	4,992	17,932	354	17,578	3	22,927	825	155	5,291	357	1,652	17,583	23,231
NICARAGUA	7	0	0	0	0	7	1	2	11	0	8	0	11
PARAGUAY	5	0	0	0	0	5	2	3	32	0	18	0	32
PERU	590	0	0	0	0	590	15	11	663	0	263	0	663
TRINIDAD & TOBAGO	99	270	65	205	0	369	0	5	98	61	53	206	365
URUGUAY	121	464	222	242	0	585	1	13	806	224	500	243	1,273
VENEZUELA	457	0	0	0	4	461	145	62	632	0	294	0	632
OTHER LAT. AM. & CAR	631	671	45	626	1	1,303	228	139	1,292	70	780	626	1,988
<b>Total</b>	<b>16,867</b>	<b>33,847</b>	<b>1,525</b>	<b>32,322</b>	<b>33</b>	<b>50,747</b>	<b>1,992</b>	<b>550</b>	<b>15,737</b>	<b>1,551</b>	<b>6,723</b>	<b>32,504</b>	<b>49,792</b>

Table 2 - U. S. Banks' Claims on Foreign Residents

(\$ Millions)

## All Other U. S. Banks - Group C

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency		Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims
	Total	In Non-Local Currency Claims	In Local Currency Claims						Non-Local	Local			
<b>Asia</b>													
CHINA-MAINLAND	2,680	1,927	393	1,534	0	4,607	1,176	190	1,591	393	1,697	1,460	3,444
CHINA-TAIWAN	446	148	4	144	0	594	8	31	582	5	567	144	731
INDIA	511	2,378	132	2,246	0	2,889	47	67	614	131	686	2,273	3,018
INDONESIA	406	0	0	0	0	406	0	0	313	1	61	0	314
JORDAN	7	58	6	52	0	65	0	2	7	6	7	52	65
KOREA	1,420	10,518	3	10,515	1	11,939	52	57	1,715	3	1,189	10,528	12,246
KUWAIT	11	16	11	5	0	27	0	0	11	11	11	5	27
MALAYSIA	495	49	2	47	0	544	0	4	386	2	148	50	438
OMAN	11	15	10	5	0	26	0	0	16	10	10	5	31
PAKISTAN	1	79	0	79	0	80	1	5	21	0	2	79	100
PHILIPPINES	245	0	0	0	6	251	13	2	208	0	8	0	208
QATAR	202	6	3	3	0	208	0	10	229	3	34	3	235
SAUDI ARABIA	365	24	21	3	1	390	30	10	244	21	241	3	268
SRI LANKA	0	0	0	0	0	0	0	0	0	0	0	0	0
THAILAND	9	140	1	139	0	149	0	9	18	1	15	139	158
UNITED ARAB EMIRATES	428	183	119	64	0	611	2	29	634	119	262	64	817
OTHER ASIA	60	752	50	702	0	812	6	4	71	50	77	701	822
<b>Total</b>	<b>7,297</b>	<b>16,293</b>	<b>755</b>	<b>15,538</b>	<b>8</b>	<b>23,598</b>	<b>1,335</b>	<b>420</b>	<b>6,660</b>	<b>756</b>	<b>5,015</b>	<b>15,506</b>	<b>22,922</b>
<b>Africa</b>													
ALGERIA	0	0	0	0	0	0	0	1	0	0	0	0	0
EGYPT	270	298	12	286	0	568	0	5	19	12	3	266	297
GABON	25	0	0	0	0	25	0	0	25	0	0	0	25
GHANA	0	0	0	0	0	0	0	6	0	0	0	0	0
KENYA	0	0	0	0	0	0	0	0	1	0	0	0	1
MOROCCO	1	0	0	0	0	1	0	0	5	0	5	0	5
NIGERIA	2	0	0	0	0	2	0	2	3	0	1	0	3
SENEGAL	0	0	0	0	0	0	0	0	3	0	3	0	3
TUNISIA	33	0	0	0	0	33	0	0	33	0	0	0	33
OTHER AFRICA	72	0	0	0	0	72	9	0	20	0	0	0	20
<b>Total</b>	<b>403</b>	<b>298</b>	<b>12</b>	<b>286</b>	<b>0</b>	<b>701</b>	<b>9</b>	<b>14</b>	<b>109</b>	<b>12</b>	<b>12</b>	<b>266</b>	<b>387</b>

Table 2 - U. S. Banks' Claims on Foreign Residents

(\$ Millions)

## All Other U. S. Banks - Group C

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency		Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency Claims	In Local Currency Claims						Remaining Maturity under 1 Year				
<b>Banking Centers</b>													
BAHAMAS	773	0	0	0	773	2	40	699	0	501	0	699	
BAHRAIN	32	25	8	17	0	57	8	32	8	8	17	57	
BERMUDA	854	52	43	9	10	916	630	132	1,163	43	271	1,215	
CAYMAN ISLANDS	2,168	2	2	0	24	2,194	989	69	8,099	115	1,455	8,214	
HONG KONG	2,214	1,462	619	843	3	3,679	150	72	2,563	653	2,715	4,053	
LEBANON	5	284	284	0	0	289	0	0	8	285	63	293	
LIBERIA	41	0	0	0	0	41	0	0	69	0	0	69	
MACAO	1	0	0	0	0	1	0	0	16	0	16	16	
NETHERLAND ANTILLES	23	33	4	29	1	57	0	1	97	4	74	130	
PANAMA	476	80	65	15	0	556	0	37	636	65	272	716	
SINGAPORE	3,910	700	11	689	9	4,619	30	78	2,511	207	2,042	3,552	
<b>Total</b>	<b>10,497</b>	<b>2,638</b>	<b>1,036</b>	<b>1,602</b>	<b>47</b>	<b>13,182</b>	<b>1,801</b>	<b>437</b>	<b>15,893</b>	<b>1,380</b>	<b>7,417</b>	<b>1,741</b>	<b>19,014</b>
<b>International &amp; Regional Organizations</b>													
AFRICAN REGIONAL	88	0	0	0	0	88	0	0	88	0	0	88	
ASIAN REGIONAL	484	0	1	-1	0	484	0	0	484	0	31	485	
INTERNATIONAL	1,087	0	0	0	0	1,087	0	0	1,087	0	49	1,087	
LATIN AMER. REGIONAL	645	0	0	0	0	645	0	0	590	0	22	590	
W. EUROPEAN REGIONAL	1,929	52	0	52	0	1,981	0	0	1,916	0	116	1,916	
<b>Total</b>	<b>4,233</b>	<b>52</b>	<b>1</b>	<b>51</b>	<b>0</b>	<b>4,285</b>	<b>0</b>	<b>0</b>	<b>4,165</b>	<b>0</b>	<b>218</b>	<b>1</b>	<b>4,166</b>
<b>GRAND TOTALS</b>	<b>190,551</b>	<b>175,603</b>	<b>9,609</b>	<b>165,994</b>	<b>8,616</b>	<b>374,770</b>	<b>47,615</b>	<b>4,529</b>	<b>183,762</b>	<b>13,415</b>	<b>62,382</b>	<b>170,193</b>	<b>367,370</b>



Table 3 - Selected Additional Items

(\$ Millions)

## All Other U. S. Banks - Group C

	Foreign-Office Liabilities By Country of Foreign Office			By Country of Creditor	Risk Transfers		Memorandum Items		
	Non-Local Currency	Local Currency	Total		Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
<b>G-10 and Switzerland</b>									
BELGIUM	0	740	740	488	500	298	257	0	3
CANADA	367	16,764	17,131	9,094	20,406	22,411	13,706	14	124
FRANCE	29	1,454	1,483	1,651	882	959	1,719	13	85
GERMANY	0	1,242	1,242	786	958	5,206	2,010	12	18
ITALY	0	1,853	1,853	1,802	213	1,471	800	2	8
JAPAN	42,457	50,595	93,052	93,133	1,001	2,661	12,101	0	21
LUXEMBOURG	0	345	345	1,431	2,798	309	319	0	0
NETHERLANDS	58	1,815	1,873	1,535	7,882	5,098	-580	4	10
SWEDEN	6	137	143	567	462	1,272	125	0	1
SWITZERLAND	1	106	107	799	409	3,280	942	0	17
UNITED KINGDOM	39,652	23,565	63,217	39,630	16,774	8,861	1,829	16	210
<b>Total</b>	<b>82,570</b>	<b>98,616</b>	<b>181,186</b>	<b>150,916</b>	<b>52,285</b>	<b>51,826</b>	<b>33,228</b>	<b>61</b>	<b>497</b>
<b>Non G-10 Developed Countries</b>									
AUSTRALIA	68	3,719	3,787	3,235	6,053	7,446	3,351	10	22
AUSTRIA	0	51	51	35	227	64	149	2	6
DENMARK	0	12	12	30	43	121	46	0	0
FINLAND	0	74	74	51	77	54	32	0	0
GREECE	0	1,767	1,767	1,773	57	3	74	0	0
ICELAND	0	0	0	0	12	0	0	0	0
IRELAND	6,329	677	7,006	5,607	875	476	3,961	0	35
ISRAEL	0	0	0	16	60	464	0	90	31
NEW ZEALAND	0	35	35	289	430	108	184	0	0
NORWAY	0	195	195	816	376	4	-38	0	0
PORTUGAL	0	392	392	399	17	47	106	0	0
SOUTH AFRICA	0	1	1	35	1	171	-1	0	0
SPAIN	1	622	623	658	229	969	-290	2	23
TURKEY	21	211	232	295	211	8	280	0	39
OTHER NON G-10 DEV.	1	383	384	414	105	1,906	192	5	0
<b>Total</b>	<b>6,420</b>	<b>8,139</b>	<b>14,559</b>	<b>13,653</b>	<b>8,773</b>	<b>11,841</b>	<b>8,046</b>	<b>109</b>	<b>156</b>

Table 3 - Selected Additional Items

(\$ Millions)

## All Other U. S. Banks - Group C

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
<b>Eastern Europe</b>									
BULGARIA	28	22	50	50	8	2	26	0	0
CZECH REPUBLIC	0	652	652	657	17	1	166	5	0
HUNGARY	48	143	191	192	14	1	66	0	0
POLAND	6	2,434	2,440	2,429	20	52	1,208	0	0
ROMANIA	10	194	204	204	20	1	149	0	0
RUSSIA	10	493	503	512	32	142	274	0	0
SERBIA & MONTENEGRO	1	0	1	1	10	0	5	0	0
SLOVAKIA	1	899	900	900	26	0	278	0	0
OTHER E. EUROPE	0	108	108	109	52	20	22	0	0
<b>Total</b>	<b>104</b>	<b>4,945</b>	<b>5,049</b>	<b>5,054</b>	<b>199</b>	<b>219</b>	<b>2,194</b>	<b>5</b>	<b>0</b>
<b>Latin America and the Caribbean</b>									
ARGENTINA	342	818	1,160	1,125	177	29	490	0	18
BOLIVIA	0	0	0	0	1	0	0	0	7
BRAZIL	0	5,627	5,627	1,420	462	3,428	1,232	2	362
CHILE	0	5,514	5,514	5,315	74	249	1,162	0	57
COLOMBIA	1	634	635	177	72	69	138	0	53
COSTA RICA	5	0	5	5	26	65	7	0	23
DOMINICAN REPUBLIC	0	0	0	0	53	0	0	0	33
ECUADOR	0	1	1	0	46	4	27	0	13
EL SALVADOR	0	0	0	0	21	0	0	0	2
GUATEMALA	0	0	0	0	29	27	0	0	66
HONDURAS	0	0	0	0	12	2	0	0	0
JAMAICA	0	0	0	0	15	0	0	0	0
MEXICO	295	14,249	14,544	12,767	554	249	6,332	0	164
NICARAGUA	0	0	0	0	5	1	0	0	0
PARAGUAY	0	0	0	0	27	0	0	0	0
PERU	0	0	0	0	205	132	0	0	120
TRINIDAD & TOBAGO	2	216	218	218	1	7	55	0	50
URUGUAY	824	209	1,033	55	687	0	126	0	9
VENEZUELA	0	0	0	1	231	57	0	0	45
OTHER LAT. AM. & CAR	53	539	592	423	820	132	-5,662	0	123
<b>Total</b>	<b>1,522</b>	<b>27,807</b>	<b>29,329</b>	<b>21,506</b>	<b>3,518</b>	<b>4,451</b>	<b>3,907</b>	<b>2</b>	<b>1,145</b>

Table 3 - Selected Additional Items

(\$ Millions)

## All Other U. S. Banks - Group C

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
<b>Asia</b>									
CHINA-MAINLAND	15	675	690	1,202	152	1,316	533	3	204
CHINA-TAIWAN	1	37	38	37	292	155	435	0	25
INDIA	3	2,192	2,195	2,205	232	104	427	0	87
INDONESIA	0	0	0	299	36	128	0	5	0
JORDAN	37	67	104	104	0	0	29	0	2
KOREA	10	10,895	10,905	10,910	811	503	1,293	0	40
KUWAIT	95	13	108	108	1	1	24	0	0
MALAYSIA	1	5	6	1,370	4	110	58	0	4
OMAN	64	24	88	92	6	1	42	0	0
PAKISTAN	0	65	65	65	21	1	10	0	0
PHILIPPINES	13	1	14	7	3	40	-10	0	2
QATAR	43	9	52	52	32	5	24	0	1
SAUDI ARABIA	122	10	132	2,815	6	127	-63	0	6
SRI LANKA	0	0	0	1	0	0	0	0	0
THAILAND	3	109	112	115	9	0	18	0	0
UNITED ARAB EMIRATES	947	92	1,039	1,104	302	95	-47	0	22
OTHER ASIA	64	761	825	836	22	11	61	0	1
<b>Total</b>	<b>1,418</b>	<b>14,955</b>	<b>16,373</b>	<b>21,322</b>	<b>1,929</b>	<b>2,597</b>	<b>2,834</b>	<b>8</b>	<b>394</b>
<b>Africa</b>									
ALGERIA	0	0	0	0	0	0	0	0	0
EGYPT	8	302	310	310	3	274	72	0	3
GABON	0	0	0	0	0	0	0	0	0
GHANA	0	0	0	0	0	0	0	0	0
KENYA	0	0	0	0	1	0	0	0	0
MOROCCO	0	0	0	0	4	0	0	0	0
NIGERIA	0	0	0	0	1	0	0	0	0
SENEGAL	0	0	0	0	3	0	0	0	0
TUNISIA	0	0	0	0	0	0	0	0	0
OTHER AFRICA	0	0	0	115	2	54	0	0	0
<b>Total</b>	<b>8</b>	<b>302</b>	<b>310</b>	<b>425</b>	<b>14</b>	<b>328</b>	<b>72</b>	<b>0</b>	<b>3</b>

Table 3 - Selected Additional Items

(\$ Millions)

## All Other U. S. Banks - Group C

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
<b>Banking Centers</b>									
BAHAMAS	8,509	0	8,509	1	211	284	-8,371	0	27
BAHRAIN	121	17	138	139	2	2	-45	0	0
BERMUDA	678	0	678	788	449	142	236	1	5
CAYMAN ISLANDS	29,212	0	29,212	5,194	6,422	377	-18,547	1	0
HONG KONG	1,753	1,357	3,110	3,141	1,247	873	813	0	57
LEBANON	505	5	510	510	4	0	162	0	0
LIBERIA	0	0	0	0	64	36	0	0	0
MACAO	0	0	0	857	15	0	0	0	0
NETHERLAND ANTILLES	6	69	75	85	74	0	8,396	0	1
PANAMA	0	57	57	61	196	36	46	0	60
SINGAPORE	1,086	632	1,718	3,999	868	1,927	-2,025	0	12
<b>Total</b>	<b>41,870</b>	<b>2,137</b>	<b>44,007</b>	<b>14,775</b>	<b>9,552</b>	<b>3,677</b>	<b>-19,335</b>	<b>2</b>	<b>162</b>
<b>International &amp; Regional Organizations</b>									
AFRICAN REGIONAL	0	0	0	0	0	0	0	0	0
ASIAN REGIONAL	0	0	0	18	0	0	0	0	0
INTERNATIONAL	0	0	0	106	2	2	0	0	0
LATIN AMER. REGIONAL	0	0	0	5	0	56	0	0	15
W. EUROPEAN REGIONAL	0	0	0	0	10	75	0	0	0
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>129</b>	<b>12</b>	<b>133</b>	<b>0</b>	<b>0</b>	<b>15</b>
<b>GRAND TOTALS</b>	<b>133,912</b>	<b>156,901</b>	<b>290,813</b>	<b>227,780</b>	<b>76,282</b>	<b>75,072</b>	<b>30,946</b>	<b>187</b>	<b>2,372</b>

Table 4 - U. S. Banks' Claims by Sector of Creditor

(\$ Millions)

## All Other U. S. Banks - Group C

Claims on Banking Sector				Claims on Public Sector						Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
<b>G-10 and Switzerland</b>																		
BELGIUM	259	106	1	366	133	1	201	332	0	533	201	0	803	502	0	1,305	1,150	0
CANADA	5,924	3,475	617	10,016	19,929	212	19,069	1,450	0	20,519	1,712	6	12,547	27,381	3	39,931	13,564	594
FRANCE	1,799	206	755	2,760	1,401	23	466	104	0	570	465	0	4,494	2,679	0	7,173	4,813	8
GERMANY	2,871	163	1,228	4,262	1,690	0	2,737	19	0	2,756	2,539	0	6,004	4,142	0	10,146	3,138	0
ITALY	331	138	0	469	80	0	33	52	0	85	33	0	1,521	1,579	1	3,101	507	1
JAPAN	2,401	2,924	252	5,577	1,331	952	14	20,234	0	20,248	14	85	1,412	18,056	0	19,468	846	949
LUXEMBOURG	299	708	0	1,007	1,261	0	5	1	0	6	5	0	715	1	3	719	2,241	0
NETHERLANDS	3,154	234	40	3,428	4,779	17	3,607	5	0	3,612	860	0	3,233	549	3	3,785	7,226	12
SWEDEN	2,597	14	12	2,623	2,090	3	639	14	0	653	339	0	851	263	0	1,114	849	17
SWITZERLAND	3,884	72	1,333	5,289	1,902	0	191	50	0	241	11	0	1,449	326	1	1,776	761	8
UNITED KINGDOM	7,023	6,192	1,742	14,957	8,452	6,121	1,956	1,068	8	3,032	661	2	22,963	15,133	1,262	39,358	23,514	384
<b>Total</b>	<b>30,542</b>	<b>14,232</b>	<b>5,980</b>	<b>50,754</b>	<b>43,048</b>	<b>7,329</b>	<b>28,918</b>	<b>23,329</b>	<b>8</b>	<b>52,255</b>	<b>6,840</b>	<b>93</b>	<b>55,992</b>	<b>70,611</b>	<b>1,273</b>	<b>127,876</b>	<b>58,609</b>	<b>1,973</b>
<b>Non G-10 Developed Countries</b>																		
AUSTRALIA	4,339	2,069	222	6,630	8,091	110	10,937	11	733	11,681	5,819	0	4,786	5,102	4	9,892	4,771	0
AUSTRIA	87	10	0	97	298	0	397	9	0	406	397	0	120	179	0	299	73	0
DENMARK	397	7	23	427	302	0	171	1	0	172	172	0	287	44	0	331	303	0
FINLAND	941	6	1	948	971	0	3	1	0	4	3	0	16	154	0	170	56	0
GREECE	3	4	0	7	3	0	6	124	0	130	6	0	7	517	0	524	8	0
ICELAND	13	0	0	13	13	0	0	0	0	0	0	0	12	0	0	12	24	0
IRELAND	838	122	0	960	868	67	30	0	0	30	0	0	1,671	163	34	1,868	2,073	16
ISRAEL	188	0	0	188	123	0	397	0	0	397	385	0	627	0	0	627	300	0
NEW ZEALAND	21	27	0	48	94	0	238	0	0	238	238	0	543	207	1	751	792	0
NORWAY	1,655	3	4	1,662	1,901	0	342	1	0	343	342	0	900	78	2	980	1,025	1
PORTUGAL	7	8	0	15	6	0	2	0	0	2	2	0	303	82	0	385	269	0
SOUTH AFRICA	115	2	0	117	115	0	8	0	0	8	8	0	198	6	0	204	34	0
SPAIN	319	86	2	407	319	1	215	0	0	215	15	0	948	549	0	1,497	421	1
TURKEY	316	5	0	321	325	0	173	137	0	310	173	19	18	21	0	39	212	2
OTHER NON G-10 DEV.	0	23	0	23	0	0	105	113	0	218	147	0	1,991	201	0	2,192	165	18
<b>Total</b>	<b>9,239</b>	<b>2,372</b>	<b>252</b>	<b>11,863</b>	<b>13,429</b>	<b>178</b>	<b>13,024</b>	<b>397</b>	<b>733</b>	<b>14,154</b>	<b>7,707</b>	<b>19</b>	<b>12,427</b>	<b>7,303</b>	<b>41</b>	<b>19,771</b>	<b>10,526</b>	<b>38</b>

Table 4 - U. S. Banks' Claims by Sector of Creditor

(\$ Millions)

## All Other U. S. Banks - Group C

Claims on Banking Sector					Claims on Public Sector						Claims on Other Sector							
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
<b>Eastern Europe</b>																		
BULGARIA	0	2	0	2	1	1	0	16	0	16	0	0	3	4	0	7	8	3
CZECH REPUBLIC	1	5	0	6	14	0	2	375	0	377	2	0	68	44	0	112	68	9
HUNGARY	12	17	0	29	12	18	0	157	0	157	0	13	1	30	0	31	13	9
POLAND	49	65	0	114	14	0	190	1,971	0	2,161	190	0	38	436	0	474	23	0
ROMANIA	1	9	0	10	0	0	0	133	0	133	13	4	4	19	0	23	6	2
RUSSIA	191	49	0	240	159	3	106	471	0	577	106	20	171	85	0	256	93	1
SERBIA & MONTENEGRO	2	0	0	2	2	0	0	2	0	2	0	2	0	0	0	0	10	0
SLOVAKIA	0	32	0	32	0	0	12	140	0	152	12	0	28	78	0	106	28	1
OTHER E. EUROPE	13	2	0	15	37	0	189	82	0	271	189	0	31	7	0	38	39	0
<b>Total</b>	<b>269</b>	<b>181</b>	<b>0</b>	<b>450</b>	<b>239</b>	<b>22</b>	<b>499</b>	<b>3,347</b>	<b>0</b>	<b>3,846</b>	<b>512</b>	<b>39</b>	<b>344</b>	<b>703</b>	<b>0</b>	<b>1,047</b>	<b>288</b>	<b>25</b>
<b>Latin America and the Caribbean</b>																		
ARGENTINA	3	194	13	210	5	16	35	757	0	792	35	394	238	630	0	868	378	161
BOLIVIA	0	0	0	0	1	0	0	0	0	0	0	0	76	0	0	76	75	0
BRAZIL	2,688	300	0	2,988	1,096	0	496	1,176	0	1,672	315	0	2,771	4,366	0	7,137	1,412	30
CHILE	594	65	12	671	533	12	60	151	0	211	58	2	1,193	6,050	0	7,243	1,083	213
COLOMBIA	283	102	0	385	281	2	267	156	0	423	267	0	270	526	0	796	275	5
COSTA RICA	71	3	0	74	71	3	0	5	0	5	0	0	137	2	0	139	98	1
DOMINICAN REPUBLIC	115	0	0	115	115	0	28	0	0	28	44	0	208	0	0	208	245	0
ECUADOR	12	27	0	39	12	0	0	0	0	0	0	0	76	0	0	76	119	0
EL SALVADOR	10	0	0	10	10	0	22	0	0	22	22	0	17	0	0	17	38	0
GUATEMALA	138	0	0	138	143	0	0	0	0	0	0	0	114	0	0	114	113	0
HONDURAS	12	0	0	12	12	0	0	0	0	0	0	0	20	0	0	20	30	0
JAMAICA	3	0	0	3	6	0	0	0	0	0	5	0	8	0	0	8	15	0
MEXICO	153	994	1	1,148	43	22	431	813	0	1,244	551	178	4,408	16,125	2	20,535	4,697	157
NICARAGUA	2	0	0	2	2	0	0	0	0	0	0	0	5	0	0	5	9	0
PARAGUAY	0	0	0	0	0	0	0	0	0	0	0	0	5	0	0	5	32	0
PERU	216	0	0	216	184	0	56	0	0	56	128	0	318	0	0	318	351	0
TRINIDAD & TOBAGO	0	16	0	16	0	9	21	193	0	214	21	25	78	61	0	139	77	27
URUGUAY	1	37	0	38	187	9	105	285	0	390	504	127	15	142	0	157	115	88
VENEZUELA	7	0	4	11	1	0	37	0	0	37	37	0	413	0	0	413	594	0
OTHER LAT. AM. & CAR	57	6	0	63	19	25	35	76	0	111	35	5	539	589	1	1,129	1,238	40
<b>Total</b>	<b>4,365</b>	<b>1,744</b>	<b>30</b>	<b>6,139</b>	<b>2,721</b>	<b>98</b>	<b>1,593</b>	<b>3,612</b>	<b>0</b>	<b>5,205</b>	<b>2,022</b>	<b>731</b>	<b>10,909</b>	<b>28,491</b>	<b>3</b>	<b>39,403</b>	<b>10,994</b>	<b>722</b>

Table 4 - U. S. Banks' Claims by Sector of Creditor

(\$ Millions)

## All Other U. S. Banks - Group C

Claims on Banking Sector					Claims on Public Sector						Claims on Other Sector							
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
<b>Asia</b>																		
CHINA-MAINLAND	1,884	710	0	2,594	1,231	155	50	137	0	187	50	0	746	1,080	0	1,826	310	238
CHINA-TAIWAN	414	10	0	424	544	3	0	1	0	1	0	0	32	137	0	169	38	2
INDIA	370	296	0	666	552	0	22	680	0	702	22	0	119	1,402	0	1,521	40	131
INDONESIA	19	0	0	19	50	1	213	0	0	213	213	0	174	0	0	174	50	0
JORDAN	0	5	0	5	0	3	0	23	0	23	0	0	7	30	0	37	7	3
KOREA	542	3	0	545	1,110	0	407	0	0	407	387	0	471	10,515	1	10,987	218	3
KUWAIT	11	5	0	16	10	5	0	0	0	0	0	0	0	11	0	11	1	6
MALAYSIA	216	21	0	237	106	1	22	0	0	22	22	0	257	28	0	285	258	1
OMAN	1	3	0	4	1	2	0	0	0	0	0	0	10	12	0	22	15	8
PAKISTAN	1	2	0	3	2	0	0	59	0	59	0	0	0	18	0	18	19	0
PHILIPPINES	1	0	4	5	4	0	192	0	0	192	192	0	52	0	2	54	12	0
QATAR	0	2	0	2	2	2	85	0	0	85	115	0	117	4	0	121	112	1
SAUDI ARABIA	154	7	0	161	29	5	92	0	1	93	92	0	119	17	0	136	123	16
SRI LANKA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
THAILAND	3	7	0	10	12	0	0	1	0	1	0	0	6	132	0	138	6	1
UNITED ARAB EMIRATES	78	67	0	145	79	54	1	0	0	1	1	0	349	116	0	465	554	65
OTHER ASIA	11	13	0	24	22	0	0	383	0	383	0	0	49	356	0	405	49	50
<b>Total</b>	<b>3,705</b>	<b>1,151</b>	<b>4</b>	<b>4,860</b>	<b>3,754</b>	<b>231</b>	<b>1,084</b>	<b>1,284</b>	<b>1</b>	<b>2,369</b>	<b>1,094</b>	<b>0</b>	<b>2,508</b>	<b>13,858</b>	<b>3</b>	<b>16,369</b>	<b>1,812</b>	<b>525</b>
<b>Africa</b>																		
ALGERIA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
EGYPT	0	6	0	6	3	2	0	149	0	149	0	8	270	143	0	413	16	2
GABON	0	0	0	0	0	0	25	0	0	25	25	0	0	0	0	0	0	0
GHANA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
KENYA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0
MOROCCO	1	0	0	1	2	0	0	0	0	0	0	0	0	0	0	0	3	0
NIGERIA	0	0	0	0	0	0	0	0	0	0	0	0	2	0	0	2	3	0
SENEGAL	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0
TUNISIA	0	0	0	0	0	0	33	0	0	33	33	0	0	0	0	0	0	0
OTHER AFRICA	14	0	0	14	0	0	0	0	0	0	0	0	58	0	0	58	20	0
<b>Total</b>	<b>15</b>	<b>6</b>	<b>0</b>	<b>21</b>	<b>5</b>	<b>2</b>	<b>58</b>	<b>149</b>	<b>0</b>	<b>207</b>	<b>58</b>	<b>8</b>	<b>330</b>	<b>143</b>	<b>0</b>	<b>473</b>	<b>46</b>	<b>2</b>

Table 4 - U. S. Banks' Claims by Sector of Creditor

(\$ Millions)

## All Other U. S. Banks - Group C

Claims on Banking Sector					Claims on Public Sector							Claims on Other Sector						
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6					Immediate Counterparty Basis	Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
<b>Banking Centers</b>																		
BAHAMAS	19	0	0	19	39	0	46	0	0	46	46	0	708	0	0	708	614	0
BAHRAIN	2	11	0	13	0	3	0	0	0	0	0	0	30	14	0	44	32	5
BERMUDA	0	14	0	14	0	6	65	0	0	65	65	0	789	38	10	837	1,098	37
CAYMAN ISLANDS	51	0	1	52	1,095	113	0	0	1	1	0	0	2,117	2	22	2,141	7,004	2
HONG KONG	1,258	256	2	1,516	1,767	114	52	164	0	216	52	9	904	1,042	1	1,947	744	530
LEBANON	5	94	0	99	6	95	0	123	0	123	0	123	0	67	0	67	2	67
LIBERIA	0	0	0	0	0	0	0	0	0	0	0	0	41	0	0	41	69	0
MACAO	1	0	0	1	16	0	0	0	0	0	0	0	0	0	0	0	0	0
NETHERLAND ANTILLES	0	8	1	9	0	2	11	0	0	11	20	0	12	25	0	37	77	2
PANAMA	78	6	0	84	95	0	182	62	0	244	182	62	216	12	0	228	359	3
SINGAPORE	2,952	289	1	3,242	1,794	196	135	1	3	139	135	0	823	410	5	1,238	582	11
<b>Total</b>	<b>4,366</b>	<b>678</b>	<b>5</b>	<b>5,049</b>	<b>4,812</b>	<b>529</b>	<b>491</b>	<b>350</b>	<b>4</b>	<b>845</b>	<b>500</b>	<b>194</b>	<b>5,640</b>	<b>1,610</b>	<b>38</b>	<b>7,288</b>	<b>10,581</b>	<b>657</b>
<b>International &amp; Regional Organizations</b>																		
AFRICAN REGIONAL	0	0	0	0	0	0	88	0	0	88	88	0	0	0	0	0	0	0
ASIAN REGIONAL	0	0	0	0	0	0	484	0	0	484	484	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	0	0	0	1,087	0	0	1,087	1,087	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	0	645	0	0	645	590	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	0	1,929	52	0	1,981	1,916	0	0	0	0	0	0	0
<b>Total</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>4,233</b>	<b>52</b>	<b>0</b>	<b>4,285</b>	<b>4,165</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTALS</b>	<b>52,501</b>	<b>20,364</b>	<b>6,271</b>	<b>79,136</b>	<b>68,008</b>	<b>8,389</b>	<b>49,900</b>	<b>32,520</b>	<b>746</b>	<b>83,166</b>	<b>22,898</b>	<b>1,084</b>	<b>88,150</b>	<b>122,719</b>	<b>1,358</b>	<b>212,227</b>	<b>92,856</b>	<b>3,942</b>



## E.16 ENDNOTES

### Report as of March 31, 2012

1/ Data on non-U.S. exposures are reported on the Country Exposure Report (FFIEC 009). All data are on a fully consolidated basis and cover 71 U.S. banking organizations (includes U.S. holding companies owned by foreign banks, but excludes U.S. branches of foreign banks). Respondents may file information on a bank only or consolidated bank holding company basis. As most respondents file on a bank only basis, for the purpose of this report, respondent banking organizations are generally referred to as banks.

Except where noted, the claims and liabilities reported in these tables exclude claims and liabilities resulting from the fair value of derivatives contracts. When claims and liabilities arising from derivatives contracts are reported, contracts with a negative fair value may be netted against contracts with a positive fair value if and only if the contracts are with the same counterparty and are covered by a legally enforceable master netting agreement.

Currently, ten organizations comprise the grouping called Large Financial Institutions (LFI). The Large Financial Institution category includes data from the following banking organizations: Bank of America Corp., Bank of New York Mellon, Citigroup, Deutsche Bank Trust Corp. (Taunus Corp.), Goldman Sachs Group, HSBC Holdings PLC., JPMorgan Chase, Morgan Stanley, State Street Corp. and Wells Fargo.

Information about the Tier 1 capital and the total assets of the categories of reporting banking organizations follows. Fluctuations in total asset data are attributable in part to the inclusion of assets of respondents that have changed their basis of reporting from bank only to fully consolidated bank holding company, or to merger and acquisition activity.

As of March 31, 2012		
Banking Organization Category	Tier 1 Capital	Total Assets
All Reporting Banks	\$ 1,091.1 billion*	\$ 14,361.9 billion
Large Financial Institutions	\$ 752.3 billion*	\$ 10,323.4 billion
All Other Banks	\$ 338.8 billion*	\$ 4,038.5 billion

2/ May include some claims arising from derivatives contracts that are not cross-border claims (i.e., that are claims of foreign offices on residents of the country in which the office is located). Reporters have the option to break out separately from total derivatives claims those claims of foreign offices that are on local residents, i.e., residents of the country in which the office is located. However, if a reporter chooses not to report them separately, then foreign office derivatives claims on local residents must be included with (and cannot be distinguished from) cross-border derivatives claims.

3/ Net foreign office claims on local residents equal foreign office claims on local residents less foreign office liabilities. Foreign office claims on local residents are all claims (including the positive fair value of derivative products, when reported) that are held by U.S. banks in their foreign offices and that are claims on residents of the country in which the office is located. Foreign office liabilities are all liabilities (including the negative fair value of derivative products, when reported) to third parties held by U.S. banks in their foreign offices and payable only in those offices.† Foreign office claims on local residents and foreign office liabilities may be denominated in the local currency or another currency. In instances where the net foreign office claims on local residents is negative for a given reporter, the value is set to zero in computing Column D of Table 1. For this reason, the amount reported in Table 1, Column D does not necessarily equal the difference between column 2 of Table 2 and column 3 of Table 3.

4/ Transfer risk claims are the sum of all cross-border claims, including claims from derivative products, and net local country claims. For a given country, transfer risk claims measure the exposure of reporting banks to an event that might severely limit their ability to remove funds from that country.

5/ Country risk claims are the sum of all cross-border claims, including claims from derivative products, and gross local country claims. For a given country, country

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\* Total equity capital rather than Tier 1 capital is used for certain bank holding company subsidiaries of foreign banking organizations.

† See endnote 2/.

risk claims measure the exposure of reporting banks to an event that might severely limit the ability of borrowers in that country to repay their debt.

6/ Ultimate risk basis claims are claims for which the reported country is the country of residence of the ultimate obligor (i.e., the reported country reflects guarantees and other risk transfers, such as credit derivatives and collateral that is marketable, liquid, and held outside the country of the customer).

7/ Immediate-counterparty basis claims are claims for which the reported country is the country of residence of the borrower (i.e., the reported country does not reflect guarantees and other risk transfers).

8/ Includes all claims (cross-border claims and claims of foreign offices on local residents) resulting from derivatives contracts.

9/ Claims held by U.S. banks on borrowers residing in the reported country that are guaranteed by residents of other countries. Claims held by U.S. banks on a branch in the reported country, where the head office of the borrowing bank is outside the reported country, are treated as being guaranteed and are included in this column.

10/ Claims held by U.S. banks on borrowers residing in other countries that are guaranteed by residents of the reported country. Includes amounts borrowed by the foreign branches of banks headquartered in the reported country.