



Statistical Release

June 28, 2013

E.16 (126)

Country Exposure Lending Survey /1: March 31, 2013

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 |
| G-10 and Switzerland | | | | | | | |
| BELGIUM | 18,696 | 3,662 | 22,358 | 273 | 22,631 | 1,851 | 24,209 |
| CANADA | 88,198 | 12,648 | 100,846 | 22,040 | 122,886 | 65,210 | 166,056 |
| FRANCE | 241,354 | 28,772 | 270,126 | 6,113 | 276,239 | 8,382 | 278,508 |
| GERMANY | 154,918 | 51,631 | 206,549 | 23,256 | 229,805 | 51,107 | 257,656 |
| ITALY | 37,675 | 27,448 | 65,123 | 4,982 | 70,105 | 8,067 | 73,190 |
| JAPAN | 132,945 | 20,744 | 153,689 | 102,545 | 256,234 | 241,702 | 395,391 |
| LUXEMBOURG | 33,041 | 5,731 | 38,772 | 909 | 39,681 | 4,597 | 43,369 |
| NETHERLANDS | 96,921 | 14,032 | 110,953 | 4,156 | 115,109 | 9,788 | 120,741 |
| SWEDEN | 31,049 | 1,366 | 32,415 | 245 | 32,660 | 681 | 33,096 |
| SWITZERLAND | 48,878 | 5,046 | 53,924 | 25,704 | 79,628 | 34,537 | 88,461 |
| UNITED KINGDOM | 212,059 | 69,623 | 281,682 | 6,061 | 287,743 | 416,920 | 698,602 |
| Total | 1,095,734 | 240,703 | 1,336,437 | 196,284 | 1,532,721 | 842,842 | 2,179,279 |
| Non G-10 Developed Countries | | | | | | | |
| AUSTRALIA | 55,876 | 21,351 | 77,227 | 15,807 | 93,034 | 73,015 | 150,242 |
| AUSTRIA | 11,975 | 1,505 | 13,480 | 182 | 13,662 | 247 | 13,727 |
| DENMARK | 17,839 | 3,091 | 20,930 | 47 | 20,977 | 175 | 21,105 |
| FINLAND | 11,213 | 2,197 | 13,410 | 44 | 13,454 | 144 | 13,554 |
| GREECE | 5,060 | 1,047 | 6,107 | 24 | 6,131 | 712 | 6,819 |
| ICELAND | 504 | 8 | 512 | 0 | 512 | 0 | 512 |
| IRELAND | 46,169 | 8,760 | 54,929 | 541 | 55,470 | 1,511 | 56,440 |
| ISRAEL | 3,566 | 462 | 4,028 | 133 | 4,161 | 1,674 | 5,702 |
| NEW ZEALAND | 3,401 | 699 | 4,100 | 954 | 5,054 | 1,951 | 6,051 |
| NORWAY | 12,582 | 1,215 | 13,797 | 99 | 13,896 | 165 | 13,962 |
| PORTUGAL | 4,037 | 1,104 | 5,141 | 78 | 5,219 | 111 | 5,252 |
| SOUTH AFRICA | 4,625 | 629 | 5,254 | 590 | 5,844 | 6,012 | 11,266 |
| SPAIN | 40,136 | 4,805 | 44,941 | 1,276 | 46,217 | 6,081 | 51,022 |
| TURKEY | 21,138 | 1,004 | 22,142 | 2,465 | 24,607 | 7,334 | 29,476 |
| OTHER NON G-10 DEV. | 7,020 | 714 | 7,734 | 36 | 7,770 | 37 | 7,771 |
| Total | 245,141 | 48,591 | 293,732 | 22,276 | 316,008 | 99,169 | 392,901 |

Country Exposure Lending Survey /1: March 31, 2013

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 |
| Eastern Europe | | | | | | | |
| BULGARIA | 186 | 28 | 214 | 0 | 214 | 339 | 553 |
| CZECH REPUBLIC | 1,497 | 197 | 1,694 | 6 | 1,700 | 3,021 | 4,715 |
| HUNGARY | 3,198 | 218 | 3,416 | 92 | 3,508 | 2,061 | 5,477 |
| MACEDONIA | 19 | 3 | 22 | 0 | 22 | 0 | 22 |
| POLAND | 3,322 | 307 | 3,629 | 2,317 | 5,946 | 10,564 | 14,193 |
| ROMANIA | 1255 | 10 | 1265 | 92 | 1357 | 1,633 | 2,898 |
| RUSSIA | 34,487 | 836 | 35,323 | 367 | 35,690 | 9,223 | 44,546 |
| SERBIA & MONTENEGRO | 100 | 0 | 100 | 0 | 100 | 0 | 100 |
| SLOVAKIA | 232 | 56 | 288 | 0 | 288 | 321 | 609 |
| OTHER E. EUROPE | 3,929 | 348 | 4,277 | 0 | 4,277 | 2,729 | 7,006 |
| Total | 48,225 | 2,003 | 50,228 | 2,874 | 53,102 | 29,891 | 80,119 |
| Latin America and the Caribbean | | | | | | | |
| ARGENTINA | 1,805 | 7 | 1,812 | 735 | 2,547 | 4,315 | 6,127 |
| BOLIVIA | 139 | 0 | 139 | 0 | 139 | 0 | 139 |
| BRAZIL | 67,984 | 14,986 | 82,970 | 30,798 | 113,768 | 63,487 | 146,457 |
| CHILE | 9,959 | 1,804 | 11,763 | 3,390 | 15,153 | 3,752 | 15,515 |
| COLOMBIA | 5,840 | 658 | 6,498 | 2,136 | 8,634 | 6,363 | 12,861 |
| COSTA RICA | 1,405 | 27 | 1,432 | 367 | 1,799 | 944 | 2,376 |
| DOMINICAN REPUBLIC | 981 | 6 | 987 | 141 | 1,128 | 396 | 1,383 |
| ECUADOR | 286 | 0 | 286 | 72 | 358 | 541 | 827 |
| EL SALVADOR | 494 | 12 | 506 | 1,792 | 2,298 | 1,872 | 2,378 |
| GUATEMALA | 1,237 | 20 | 1,257 | 279 | 1,536 | 1,006 | 2,263 |
| HONDURAS | 534 | 85 | 619 | 176 | 795 | 590 | 1,209 |
| JAMAICA | 289 | 3 | 292 | 66 | 358 | 243 | 535 |
| MEXICO | 34,313 | 3,288 | 37,601 | 12,682 | 50,283 | 90,919 | 128,520 |
| NICARAGUA | 55 | 5 | 60 | 23 | 83 | 229 | 289 |
| PARAGUAY | 343 | 0 | 343 | 46 | 389 | 300 | 643 |
| PERU | 4,476 | 400 | 4,876 | 684 | 5,560 | 2,152 | 7,028 |
| TRINIDAD & TOBAGO | 443 | 123 | 566 | 0 | 566 | 782 | 1,348 |
| URUGUAY | 768 | 80 | 848 | 140 | 988 | 1,445 | 2,293 |
| VENEZUELA | 1,699 | 15 | 1,714 | 111 | 1,825 | 890 | 2,604 |
| OTHER LAT. AM. & CAR. | 19,530 | 1,420 | 20,950 | 134 | 21,084 | 728 | 21,678 |
| Total | 152,580 | 22,939 | 175,519 | 53,772 | 229,291 | 180,954 | 356,473 |

Country Exposure Lending Survey /1: March 31, 2013

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 |
| Asia | | | | | | | |
| CHINA-MAINLAND | 50,568 | 2,999 | 53,567 | 2,392 | 55,959 | 29,682 | 83,249 |
| CHINA-TAIWAN | 15,283 | 556 | 15,839 | 6,280 | 22,119 | 26,294 | 42,133 |
| INDIA | 47,769 | 666 | 48,435 | 22,052 | 70,487 | 31,596 | 80,031 |
| INDONESIA | 9,769 | 196 | 9,965 | 401 | 10,366 | 5,831 | 15,796 |
| IRAN | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| IRAQ | 144 | 0 | 144 | 0 | 144 | 0 | 144 |
| JORDAN | 229 | 4 | 233 | 59 | 292 | 428 | 661 |
| KOREA | 37,223 | 1,944 | 39,167 | 16,699 | 55,866 | 52,617 | 91,784 |
| KUWAIT | 5,823 | 97 | 5,920 | 78 | 5,998 | 441 | 6,361 |
| MALAYSIA | 6,989 | 380 | 7,369 | 104 | 7,473 | 12,013 | 19,382 |
| OMAN | 268 | 36 | 304 | 0 | 304 | 0 | 304 |
| PAKISTAN | 167 | 2 | 169 | 97 | 266 | 549 | 718 |
| PHILIPPINES | 3,870 | 64 | 3,934 | 1,140 | 5,074 | 6,668 | 10,602 |
| QATAR | 3,264 | 229 | 3,493 | 0 | 3,493 | 47 | 3,540 |
| SAUDI ARABIA | 9,328 | 971 | 10,299 | 1,501 | 11,800 | 1,537 | 11,836 |
| SRI LANKA | 401 | 1 | 402 | 63 | 465 | 219 | 621 |
| SYRIA | 0 | 1 | 1 | 0 | 1 | 0 | 1 |
| THAILAND | 5,117 | 410 | 5,527 | 1,827 | 7,354 | 9,288 | 14,815 |
| UNITED ARAB EMIRATES | 8,335 | 1,782 | 10,117 | 0 | 10,117 | 4,073 | 14,190 |
| OTHER ASIA | 3,858 | 141 | 3,999 | 126 | 4,125 | 1,252 | 5,251 |
| Total | 208,405 | 10,479 | 218,884 | 52,819 | 271,703 | 182,535 | 401,419 |
| Africa | | | | | | | |
| ALGERIA | 254 | 1 | 255 | 0 | 255 | 1,909 | 2,164 |
| CAMEROON | 143 | 0 | 143 | 21 | 164 | 191 | 334 |
| CONGO (KINSHASA) | 0 | 2 | 2 | 0 | 2 | 58 | 60 |
| EGYPT | 283 | 24 | 307 | 0 | 307 | 1,494 | 1,801 |
| ETHIOPIA | 55 | 0 | 55 | 0 | 55 | 0 | 55 |
| GABON | 0 | 1 | 1 | 0 | 1 | 70 | 71 |
| GHANA | 1,748 | 10 | 1,758 | 0 | 1,758 | 0 | 1,758 |
| IVORY COAST | 48 | 0 | 48 | 4 | 52 | 152 | 200 |
| KENYA | 279 | 0 | 279 | 116 | 395 | 740 | 1019 |
| LIBYA | 180 | 0 | 180 | 0 | 180 | 0 | 180 |
| MALAWI | 1 | 0 | 1 | 0 | 1 | 0 | 1 |
| MOROCCO | 624 | 13 | 637 | 0 | 637 | 335 | 972 |
| NIGERIA | 3,966 | 38 | 4,004 | 20 | 4,024 | 1,592 | 5,596 |
| SENEGAL | 1 | 0 | 1 | 57 | 58 | 150 | 151 |
| SUDAN | 0 | 2 | 2 | 0 | 2 | 0 | 2 |
| TUNISIA | 98 | 2 | 100 | 0 | 100 | 231 | 331 |
| ZAMBIA | 382 | 1 | 383 | 75 | 458 | 278 | 661 |
| ZIMBABWE | 1 | 0 | 1 | 0 | 1 | 0 | 1 |
| OTHER AFRICA | 2,011 | 340 | 2,351 | 78 | 2,429 | 638 | 2,989 |
| Total | 10,074 | 434 | 10,508 | 371 | 10,879 | 7,838 | 18,346 |

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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 |
| Banking Centers | | | | | | | |
| BAHAMAS | 3,648 | 248 | 3,896 | 1 | 3,897 | 130 | 4,026 |
| BAHRAIN | 725 | 62 | 787 | 3 | 790 | 299 | 1,086 |
| BERMUDA | 18,086 | 1,250 | 19,336 | 37 | 19,373 | 470 | 19,806 |
| CAYMAN ISLANDS | 187,906 | 10,977 | 198,883 | 10 | 198,893 | 2,767 | 201,650 |
| HONG KONG | 20,354 | 2,591 | 22,945 | 4,008 | 26,953 | 32,251 | 55,196 |
| LEBANON | 1,073 | 10 | 1,083 | 4 | 1,087 | 148 | 1,231 |
| LIBERIA | 553 | 166 | 719 | 5 | 724 | 5 | 724 |
| MACAO | 642 | 4 | 646 | 0 | 646 | 54 | 700 |
| NETHERLANDS ANTILLES | 510 | 69 | 579 | 0 | 579 | 11 | 590 |
| PANAMA | 2,300 | 364 | 2,664 | 2 | 2,666 | 1,011 | 3,675 |
| SINGAPORE | 24,937 | 2,589 | 27,526 | 750 | 28,276 | 34,472 | 61,998 |
| Total | 260,734 | 18,330 | 279,064 | 4,820 | 283,884 | 71,618 | 350,682 |
| International & Regional Organizations | | | | | | | |
| AFRICAN REGIONAL | 310 | 18 | 328 | 0 | 328 | 0 | 328 |
| ASIAN REGIONAL | 1,504 | 81 | 1,585 | 0 | 1,585 | 0 | 1,585 |
| E. EUROPEAN REGIONAL | 593 | 21 | 614 | 0 | 614 | 0 | 614 |
| INTERNATIONAL | 6,526 | 540 | 7,066 | 0 | 7,066 | 0 | 7,066 |
| LATIN AMER. REGIONAL | 1,500 | 278 | 1,778 | 0 | 1,778 | 0 | 1,778 |
| MIDDLE EAST REGIONAL | 103 | 18 | 121 | 0 | 121 | 0 | 121 |
| W. EUROPEAN REGIONAL | 16,909 | 3,263 | 20,172 | 0 | 20,172 | 0 | 20,172 |
| Total | 27,445 | 4,219 | 31,664 | 0 | 31,664 | 0 | 31,664 |
| Grand Total | 2,048,338 | 347,698 | 2,396,036 | 333,216 | 2,729,252 | 1,414,847 | 3,810,883 |

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 | | | | | | | | | | |
| G-10 and Switzerland | | | | | | | | | | | | | |
| BELGIUM | 18,696 | 1,851 | 249 | 1,602 | 3,662 | 24,209 | 4,491 | 35,016 | 21,243 | 59 | 16,358 | 1,680 | 22,982 |
| CANADA | 88,198 | 64,431 | 10,548 | 53,883 | 13,427 | 166,056 | 50,847 | 69,148 | 84,313 | 10,778 | 47,189 | 54,843 | 149,934 |
| FRANCE | 241,354 | 8,382 | 1,448 | 6,934 | 28,772 | 278,508 | 42,043 | 526,859 | 229,302 | 1,424 | 186,914 | 7,107 | 237,833 |
| GERMANY | 154,918 | 51,079 | 608 | 50,471 | 51,659 | 257,656 | 28,476 | 337,941 | 130,252 | 347 | 84,831 | 49,302 | 179,901 |
| ITALY | 37,675 | 8,067 | 313 | 7,754 | 27,448 | 73,190 | 6,656 | 307,767 | 38,738 | 320 | 30,361 | 7,937 | 46,995 |
| JAPAN | 132,945 | 240,265 | 49,311 | 190,954 | 22,181 | 395,391 | 27,431 | 194,989 | 93,148 | 48,027 | 135,547 | 197,139 | 338,314 |
| LUXEMBOURG | 33,041 | 4,597 | 890 | 3,707 | 5,731 | 43,369 | 6,620 | 47,260 | 39,494 | 881 | 29,795 | 3,690 | 44,065 |
| NETHERLANDS | 96,921 | 9,788 | 64 | 9,724 | 14,032 | 120,741 | 15,929 | 194,206 | 103,630 | 74 | 44,935 | 11,279 | 114,983 |
| SWEDEN | 31,049 | 681 | 32 | 649 | 1,366 | 33,096 | 6,926 | 71,269 | 29,542 | 23 | 21,561 | 629 | 30,194 |
| SWITZERLAND | 48,878 | 34,387 | 3,057 | 31,330 | 5,196 | 88,461 | 14,130 | 81,803 | 46,534 | 5,169 | 39,607 | 31,293 | 82,996 |
| UNITED KINGDOM | 212,059 | 408,036 | 161,761 | 246,275 | 78,507 | 698,602 | 79,817 | 631,449 | 123,923 | 187,866 | 238,084 | 251,976 | 563,765 |
| Total | 1,095,734 | 831,564 | 228,281 | 603,283 | 251,981 | 2,179,279 | 283,366 | 2,497,707 | 940,119 | 254,968 | 875,182 | 616,875 | 1,811,962 |
| Non G-10 Developed Countries | | | | | | | | | | | | | |
| AUSTRALIA | 55,876 | 69,927 | 4,752 | 65,175 | 24,439 | 150,242 | 18,855 | 121,052 | 52,618 | 4,784 | 36,156 | 66,771 | 124,173 |
| AUSTRIA | 11,975 | 247 | 3 | 244 | 1,505 | 13,727 | 1,414 | 32,152 | 13,219 | 0 | 7,496 | 243 | 13,462 |
| DENMARK | 17,839 | 175 | 52 | 123 | 3,091 | 21,105 | 4,422 | 18,387 | 17,641 | 50 | 16,040 | 118 | 17,809 |
| FINLAND | 11,213 | 144 | 10 | 134 | 2,197 | 13,554 | 2,112 | 44,822 | 9,547 | 5 | 6,114 | 128 | 9,680 |
| GREECE | 5,060 | 712 | 10 | 702 | 1,047 | 6,819 | 967 | 10,561 | 5,104 | 6 | 4,245 | 721 | 5,831 |
| ICELAND | 504 | 0 | 0 | 0 | 8 | 512 | 67 | 2,646 | 532 | 0 | 393 | 0 | 532 |
| IRELAND | 46,169 | 1,511 | 532 | 979 | 8,760 | 56,440 | 4,964 | 33,236 | 53,763 | 7,789 | 46,644 | 1,294 | 62,846 |
| ISRAEL | 3,566 | 1,449 | 318 | 1,131 | 687 | 5,702 | 1,845 | 10,383 | 3,286 | 225 | 2,746 | 1,097 | 4,608 |
| NEW ZEALAND | 3,401 | 1,951 | 23 | 1,928 | 699 | 6,051 | 513 | 5,667 | 2,627 | 37 | 2,018 | 2,372 | 5,036 |
| NORWAY | 12,582 | 165 | 20 | 145 | 1,215 | 13,962 | 3,650 | 19,665 | 12,311 | 5 | 9,634 | 136 | 12,452 |
| PORTUGAL | 4,037 | 97 | 14 | 83 | 1,118 | 5,252 | 322 | 58,760 | 3,949 | 2 | 1,923 | 91 | 4,042 |
| SOUTH AFRICA | 4,625 | 6,001 | 256 | 5,745 | 640 | 11,266 | 1,576 | 27,555 | 4,090 | 210 | 2,736 | 5,942 | 10,242 |
| SPAIN | 40,136 | 6,068 | 263 | 5,805 | 4,818 | 51,022 | 4,787 | 197,189 | 42,498 | 295 | 34,548 | 6,213 | 49,006 |
| TURKEY | 21,138 | 7,327 | 2,275 | 5,052 | 1,011 | 29,476 | 2,236 | 66,126 | 20,504 | 2,298 | 18,560 | 5,195 | 27,997 |
| OTHER NON G-10 DEV. | 7,020 | 37 | 9 | 28 | 714 | 7,771 | 204 | 1,875,324 | 7,375 | 2 | 6,978 | 22 | 7,399 |
| Total | 245,141 | 95,811 | 8,537 | 87,274 | 51,949 | 392,901 | 47,934 | 2,523,525 | 249,064 | 15,708 | 196,231 | 90,343 | 355,115 |

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 | | | | | | | | | | |
| Eastern Europe | | | | | | | | | | | | | |
| BULGARIA | 186 | 336 | 163 | 173 | 31 | 553 | 140 | 9,636 | 238 | 168 | 156 | 175 | 581 |
| CZECH REPUBLIC | 1,497 | 2,930 | 236 | 2,694 | 288 | 4,715 | 360 | 8,088 | 1,619 | 298 | 1,311 | 2,717 | 4,634 |
| HUNGARY | 3,198 | 2,040 | 292 | 1,748 | 239 | 5,477 | 498 | 34,036 | 3,431 | 299 | 3,282 | 1,768 | 5,498 |
| MACEDONIA | 19 | 0 | 0 | 0 | 3 | 22 | 0 | 0 | 107 | 0 | 0 | 0 | 107 |
| POLAND | 3,322 | 10,501 | 1,456 | 9,045 | 370 | 14,193 | 3,485 | 21,812 | 3,336 | 1,506 | 3,523 | 9,464 | 14,306 |
| ROMANIA | 1,255 | 1,622 | 564 | 1,058 | 21 | 2,898 | 312 | 9,427 | 1,419 | 575 | 1,803 | 1,079 | 3,073 |
| RUSSIA | 34,487 | 9,176 | 1,009 | 8,167 | 883 | 44,546 | 1,718 | 89,715 | 27,715 | 1,151 | 15,141 | 8,473 | 37,339 |
| SERBIA & MONTENEGRO | 100 | 0 | 0 | 0 | 0 | 100 | 4 | 49 | 112 | 0 | 102 | 0 | 112 |
| SLOVAKIA | 232 | 309 | 14 | 295 | 68 | 609 | 64 | 6,161 | 230 | 13 | 212 | 327 | 570 |
| OTHER E. EUROPE | 3,929 | 2,722 | 629 | 2,093 | 355 | 7,006 | 723 | 53,995 | 4,345 | 767 | 3,264 | 2,356 | 7,468 |
| Total | 48,225 | 29,636 | 4,363 | 25,273 | 2,258 | 80,119 | 7,304 | 232,919 | 42,552 | 4,777 | 28,794 | 26,359 | 73,688 |
| Latin America and the Caribbean | | | | | | | | | | | | | |
| ARGENTINA | 1,805 | 4,315 | 906 | 3,409 | 7 | 6,127 | 1,648 | 11,982 | 2,526 | 903 | 2,291 | 3,738 | 7,167 |
| BOLIVIA | 139 | 0 | 0 | 0 | 0 | 139 | 1 | 6 | 208 | 0 | 173 | 0 | 208 |
| BRAZIL | 67,984 | 62,784 | 11,132 | 51,652 | 15,689 | 146,457 | 12,511 | 58,584 | 55,244 | 11,406 | 52,068 | 52,858 | 119,508 |
| CHILE | 9,959 | 3,752 | 319 | 3,433 | 1,804 | 15,515 | 986 | 3,568 | 10,875 | 319 | 6,653 | 3,439 | 14,633 |
| COLOMBIA | 5,840 | 6,344 | 294 | 6,050 | 677 | 12,861 | 2,992 | 13,506 | 6,246 | 294 | 4,721 | 6,050 | 12,590 |
| COSTA RICA | 1,405 | 944 | 336 | 608 | 27 | 2,376 | 409 | 330 | 1,575 | 336 | 1,326 | 608 | 2,519 |
| DOMINICAN REPUBLIC | 981 | 396 | 142 | 254 | 6 | 1,383 | 9 | 447 | 1,418 | 142 | 900 | 254 | 1,814 |
| ECUADOR | 286 | 541 | 0 | 541 | 0 | 827 | 136 | 150 | 489 | 0 | 231 | 541 | 1,030 |
| EL SALVADOR | 494 | 1,872 | 1,872 | 0 | 12 | 2,378 | 49 | 394 | 560 | 1,872 | 1,217 | 0 | 2,432 |
| GUATEMALA | 1,237 | 1,006 | 136 | 870 | 20 | 2,263 | 74 | 187 | 1,508 | 136 | 1,179 | 870 | 2,514 |
| HONDURAS | 534 | 590 | 173 | 417 | 85 | 1,209 | 390 | 39 | 645 | 174 | 550 | 417 | 1,236 |
| JAMAICA | 289 | 243 | 107 | 136 | 3 | 535 | 9 | 382 | 363 | 108 | 201 | 136 | 607 |
| MEXICO | 34,313 | 90,106 | 5,591 | 84,515 | 4,101 | 128,520 | 7,368 | 56,961 | 38,812 | 5,580 | 27,069 | 84,438 | 128,830 |
| NICARAGUA | 55 | 229 | 148 | 81 | 5 | 289 | 28 | 14 | 84 | 149 | 207 | 80 | 313 |
| PARAGUAY | 343 | 300 | 0 | 300 | 0 | 643 | 47 | 22 | 398 | 0 | 214 | 300 | 698 |
| PERU | 4,476 | 2,142 | 1,152 | 990 | 410 | 7,028 | 431 | 11,473 | 5,041 | 1,153 | 4,760 | 989 | 7,183 |
| TRINIDAD & TOBAGO | 443 | 782 | 114 | 668 | 123 | 1,348 | 15 | 98 | 444 | 114 | 474 | 668 | 1,226 |
| URUGUAY | 768 | 1,433 | 700 | 733 | 92 | 2,293 | 326 | 217 | 1,606 | 702 | 1,556 | 734 | 3,042 |
| VENEZUELA | 1,699 | 890 | 0 | 890 | 15 | 2,604 | 122 | 13,801 | 2,550 | 0 | 1,569 | 974 | 3,524 |
| OTHER LAT. AM. & CAR | 19,530 | 728 | 394 | 334 | 1,420 | 21,678 | 768 | 15,376 | 32,497 | 398 | 28,698 | 320 | 33,215 |
| Total | 152,580 | 179,397 | 23,516 | 155,881 | 24,496 | 356,473 | 28,319 | 187,537 | 163,089 | 23,786 | 136,057 | 157,414 | 344,289 |

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 | | | | | | | | | | |
| Asia | | | | | | | | | | | | | |
| CHINA-MAINLAND | 50,568 | 29,428 | 6,538 | 22,890 | 3,253 | 83,249 | 2,312 | 43,525 | 43,547 | 7,785 | 42,789 | 25,639 | 76,971 |
| CHINA-TAIWAN | 15,283 | 26,161 | 8,380 | 17,781 | 689 | 42,133 | 13,874 | 2,439 | 14,885 | 7,301 | 21,424 | 18,035 | 40,221 |
| INDIA | 47,769 | 31,195 | 5,556 | 25,639 | 1,067 | 80,031 | 2,868 | 14,897 | 39,587 | 5,662 | 38,430 | 26,620 | 71,869 |
| INDONESIA | 9,769 | 5,822 | 1,838 | 3,984 | 205 | 15,796 | 2,117 | 19,056 | 11,495 | 2,146 | 12,208 | 4,266 | 17,907 |
| IRAN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| IRAQ | 144 | 0 | 0 | 0 | 0 | 144 | 15 | 93 | 66 | 0 | 59 | 0 | 66 |
| JORDAN | 229 | 428 | 61 | 367 | 4 | 661 | 201 | 69 | 186 | 61 | 240 | 366 | 613 |
| KOREA | 37,223 | 52,265 | 7,402 | 44,863 | 2,296 | 91,784 | 14,924 | 66,466 | 36,214 | 7,455 | 36,639 | 46,064 | 89,733 |
| KUWAIT | 5,823 | 438 | 70 | 368 | 100 | 6,361 | 228 | 250 | 5,854 | 70 | 5,733 | 375 | 6,299 |
| MALAYSIA | 6,989 | 11,929 | 996 | 10,933 | 464 | 19,382 | 1,888 | 17,264 | 6,736 | 1,055 | 5,059 | 10,995 | 18,786 |
| OMAN | 268 | 0 | 0 | 0 | 36 | 304 | 97 | 230 | 403 | 0 | 339 | 0 | 403 |
| PAKISTAN | 167 | 544 | 50 | 494 | 7 | 718 | 104 | 353 | 346 | 53 | 194 | 512 | 911 |
| PHILIPPINES | 3,870 | 6,660 | 1054 | 5,606 | 72 | 10,602 | 247 | 22,919 | 4,448 | 1,150 | 4,679 | 5,691 | 11,289 |
| QATAR | 3,264 | 47 | 0 | 47 | 229 | 3,540 | 582 | 6,034 | 3,127 | 2 | 1,826 | 47 | 3,176 |
| SAUDI ARABIA | 9,328 | 1,537 | 887 | 650 | 971 | 11,836 | 1,455 | 1,380 | 9,224 | 931 | 9,492 | 725 | 10,880 |
| SRI LANKA | 401 | 216 | 8 | 208 | 4 | 621 | 44 | 36 | 488 | 8 | 453 | 209 | 705 |
| SYRIA | 0 | 0 | 0 | 0 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| THAILAND | 5,117 | 9,145 | 1,193 | 7,952 | 553 | 14,815 | 150 | 8,443 | 5,191 | 1,206 | 4,966 | 8,325 | 14,722 |
| UNITED ARAB EMIRATES | 8,335 | 4,034 | 1,821 | 2,213 | 1,821 | 14,190 | 1,953 | 16,057 | 9,839 | 2,101 | 10,112 | 2,274 | 14,214 |
| OTHER ASIA | 3,858 | 1,239 | 509 | 730 | 154 | 5,251 | 250 | 39,622 | 4,806 | 545 | 4,657 | 879 | 6,230 |
| Total | 208,405 | 181,088 | 36,363 | 144,725 | 11,926 | 401,419 | 43,309 | 259,133 | 196,442 | 37,531 | 199,299 | 151,022 | 384,995 |
| Africa | | | | | | | | | | | | | |
| ALGERIA | 254 | 1,909 | 434 | 1,475 | 1 | 2,164 | 508 | 199 | 241 | 488 | 533 | 1,924 | 2,653 |
| CAMEROON | 143 | 191 | 6 | 185 | 0 | 334 | 30 | 31 | 143 | 15 | 159 | 190 | 348 |
| CONGO (KINSHASA) | 0 | 58 | 52 | 6 | 2 | 60 | 8 | 15 | 0 | 57 | 57 | 6 | 63 |
| EGYPT | 283 | 1,493 | 100 | 1,393 | 25 | 1,801 | 339 | 2,221 | 477 | 102 | 242 | 1,412 | 1,991 |
| ETHIOPIA | 55 | 0 | 0 | 0 | 0 | 55 | 23 | 2 | 55 | 0 | 55 | 0 | 55 |
| GABON | 0 | 70 | 4 | 66 | 1 | 71 | 14 | 20 | 23 | 4 | 4 | 70 | 97 |
| GHANA | 1,748 | 0 | 0 | 0 | 10 | 1,758 | 703 | 8 | 1,817 | 0 | 1,652 | 0 | 1,817 |
| IVORY COAST | 48 | 152 | 11 | 141 | 0 | 200 | 7 | 94 | 50 | 11 | 54 | 148 | 209 |
| KENYA | 279 | 739 | 181 | 558 | 1 | 1,019 | 160 | 86 | 311 | 181 | 357 | 577 | 1,069 |
| LIBYA | 180 | 0 | 0 | 0 | 0 | 180 | 0 | 0 | 181 | 0 | 181 | 0 | 181 |
| MALAWI | 1 | 0 | 0 | 0 | 0 | 1 | 3 | 0 | 1 | 0 | 1 | 0 | 1 |
| MOROCCO | 624 | 335 | 15 | 320 | 13 | 972 | 76 | 330 | 786 | 15 | 699 | 372 | 1,173 |

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 | | | | | | | | | | |
| NIGERIA | 3,966 | 1,591 | 197 | 1,394 | 39 | 5,596 | 775 | 171 | 3,895 | 197 | 3,892 | 1,425 | 5,517 |
| SENEGAL | 1 | 150 | 9 | 141 | 0 | 151 | 31 | 0 | 6 | 9 | 14 | 142 | 157 |
| SUDAN | 0 | 0 | 0 | 0 | 2 | 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| TUNISIA | 98 | 231 | 40 | 191 | 2 | 331 | 41 | 779 | 98 | 72 | 103 | 204 | 374 |
| ZAMBIA | 382 | 278 | 42 | 236 | 1 | 661 | 228 | 24 | 392 | 45 | 423 | 265 | 702 |
| ZIMBABWE | 1 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 0 | 1 | 0 | 1 |
| OTHER AFRICA | 2,011 | 638 | 287 | 351 | 340 | 2,989 | 376 | 63 | 2,461 | 619 | 2,633 | 361 | 3,441 |
| Total | 10,074 | 7,835 | 1,378 | 6,457 | 437 | 18,346 | 3,322 | 4,043 | 10,938 | 1,815 | 11,060 | 7,096 | 19,849 |
| Banking Centers | | | | | | | | | | | | | |
| BAHAMAS | 3,648 | 130 | 14 | 116 | 248 | 4,026 | 277 | 42 | 13,109 | 22 | 12,399 | 116 | 13,247 |
| BAHRAIN | 725 | 299 | 24 | 275 | 62 | 1,086 | 141 | 449 | 1,578 | 74 | 1,545 | 275 | 1,927 |
| BERMUDA | 18,086 | 470 | 202 | 268 | 1,250 | 19,806 | 5,129 | 13,502 | 18,605 | 181 | 13,494 | 8 | 18,794 |
| CAYMAN ISLANDS | 187,906 | 2,767 | 2,312 | 455 | 10,977 | 201,650 | 9,377 | 26,157 | 294,073 | 2,378 | 252,510 | 351 | 296,802 |
| HONG KONG | 20,354 | 32,080 | 10,954 | 21,126 | 2,762 | 55,196 | 3,040 | 19,128 | 25,046 | 15,449 | 34,261 | 23,229 | 63,724 |
| LEBANON | 1,073 | 148 | 125 | 23 | 10 | 1,231 | 389 | 801 | 1,121 | 125 | 1,191 | 24 | 1,270 |
| LIBERIA | 553 | 5 | 4 | 1 | 166 | 724 | 157 | 1,949 | 964 | 0 | 397 | 0 | 964 |
| MACAO | 642 | 54 | 13 | 41 | 4 | 700 | 593 | 1 | 400 | 53 | 169 | 59 | 512 |
| NETHERLAND ANTILLES | 510 | 11 | 0 | 11 | 69 | 590 | 35 | 211 | 682 | 0 | 563 | 0 | 682 |
| PANAMA | 2,300 | 1,011 | 1,005 | 6 | 364 | 3,675 | 455 | 6,634 | 3,899 | 1,003 | 2,501 | 0 | 4,902 |
| SINGAPORE | 24,937 | 33,990 | 9,421 | 24,569 | 3,071 | 61,998 | 2,499 | 19,238 | 22,716 | 13,419 | 31,770 | 25,830 | 61,965 |
| Total | 260,734 | 70,965 | 24,074 | 46,891 | 18,983 | 350,682 | 22,092 | 88,112 | 382,193 | 32,704 | 350,800 | 49,892 | 464,789 |
| International & Regional Organizations | | | | | | | | | | | | | |
| AFRICAN REGIONAL | 310 | 0 | 0 | 0 | 18 | 328 | 0 | 0 | 308 | 0 | 75 | 0 | 308 |
| ASIAN REGIONAL | 1,504 | 0 | 0 | 0 | 81 | 1,585 | 114 | 45 | 1,340 | 0 | 362 | 0 | 1,340 |
| E. EUROPEAN REGIONAL | 593 | 0 | 0 | 0 | 21 | 614 | 5 | 8 | 591 | 0 | 397 | 0 | 591 |
| INTERNATIONAL | 6,526 | 0 | 0 | 0 | 540 | 7,066 | 94 | 59 | 6,334 | 0 | 4,580 | 0 | 6,334 |
| LATIN AMER. REGIONAL | 1,500 | 0 | 0 | 0 | 278 | 1,778 | 61 | 0 | 1,392 | 0 | 477 | 0 | 1,392 |
| MIDDLE EAST REGIONAL | 103 | 0 | 0 | 0 | 18 | 121 | 1 | 0 | 99 | 0 | 99 | 0 | 99 |
| W. EUROPEAN REGIONAL | 16,909 | 0 | 0 | 0 | 3,263 | 20,172 | 206 | 4 | 16,589 | 0 | 7,829 | 0 | 16,589 |
| Total | 27,445 | 0 | 0 | 0 | 4,219 | 31,664 | 481 | 116 | 26,653 | 0 | 13,819 | 0 | 26,653 |
| GRAND TOTALS | 2,048,338 | 1,396,296 | 326,512 | 1,069,784 | 366,249 | 3,810,883 | 436,127 | 5,793,092 | 2,011,050 | 371,289 | 1,811,242 | 1,099,001 | 3,481,340 |

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 | | | | | | |
| G-10 and Switzerland | | | | | | | | | |
| BELGIUM | 38,131 | 10,606 | 48,737 | 15,636 | 3,611 | 1175 | -32,323 | 4,153 | 279 |
| CANADA | 7,392 | 42,040 | 49,432 | 56,616 | 26,832 | 29,523 | 16,935 | 10,359 | 325 |
| FRANCE | 322 | 2,253 | 2,575 | 68,887 | 8,278 | 20,178 | 5,981 | 34,249 | 709 |
| GERMANY | 7,606 | 37,018 | 44,624 | 88,048 | 12,379 | 38,474 | 30,417 | 41,016 | 552 |
| ITALY | 1,024 | 16,280 | 17,304 | 46,298 | 4,537 | 3,282 | 15,775 | 22,413 | 253 |
| JAPAN | 15,211 | 123,261 | 138,472 | 125,138 | 11,541 | 46,435 | 58,094 | 25,238 | 208 |
| LUXEMBOURG | 18,051 | 22,682 | 40,733 | 56,353 | 8,360 | 1,931 | -59,380 | 8,548 | 231 |
| NETHERLANDS | 23,963 | 10,675 | 34,638 | 49,362 | 18,084 | 9,810 | -27,933 | 18,469 | 769 |
| SWEDEN | 316 | 827 | 1,143 | 10,288 | 1,539 | 3,074 | -504 | 7,890 | 63 |
| SWITZERLAND | 7,849 | 1,169 | 9,018 | 37,115 | 6,673 | 6,940 | 28,876 | 9,618 | 915 |
| UNITED KINGDOM | 975,741 | 206,683 | 1,182,424 | 286,557 | 68,490 | 124,820 | 203,569 | 25,197 | 1,540 |
| Total | 1,095,606 | 473,494 | 1,569,100 | 840,298 | 170,324 | 285,642 | 239,507 | 207,150 | 5,844 |
| Non G-10 Developed Countries | | | | | | | | | |
| AUSTRALIA | 2,641 | 56,369 | 59,010 | 63,386 | 11,730 | 13,361 | 18,886 | 10,520 | 562 |
| AUSTRIA | 20 | 94 | 114 | 8,057 | 1,421 | 181 | 133 | 2,913 | 206 |
| DENMARK | 1,534 | 1,299 | 2,833 | 13,459 | 1,014 | 1,217 | -2,633 | 5,384 | 38 |
| FINLAND | 98 | 494 | 592 | 2,867 | 841 | 2,516 | -445 | 3,521 | 73 |
| GREECE | 592 | 1,633 | 2,225 | 4,226 | 240 | 181 | -1,475 | 468 | 0 |
| ICELAND | 0 | 0 | 0 | 4,206 | 35 | 7 | 0 | 345 | 1 |
| IRELAND | 15,590 | 6,543 | 22,133 | 67,436 | 18,829 | 3,665 | 414 | 11,132 | 646 |
| ISRAEL | 807 | 808 | 1,615 | 2,544 | 290 | 700 | -86 | 871 | 279 |
| NEW ZEALAND | 21 | 976 | 997 | 2,481 | 840 | 1,155 | 1,381 | 905 | 6 |
| NORWAY | 138 | 699 | 837 | 6,323 | 362 | 658 | -582 | 2,859 | 7 |
| PORTUGAL | 20 | 321 | 341 | 3,055 | 324 | 416 | -271 | 1,800 | 83 |
| SOUTH AFRICA | 296 | 5,837 | 6,133 | 11,086 | 381 | 765 | 23 | 836 | 409 |
| SPAIN | 334 | 5,417 | 5,751 | 21,061 | 5,244 | 2,442 | 1,798 | 18,381 | 597 |
| TURKEY | 1,257 | 3,883 | 5,140 | 4,689 | 1,831 | 2,299 | 1,695 | 5,334 | 3,831 |
| OTHER NON G-10 DEV. | 0 | 1 | 1 | 4,691 | 2,416 | 2,073 | -1,808 | 1,893 | 10 |
| Total | 23,348 | 84,374 | 107,722 | 219,567 | 45,798 | 31,636 | 17,030 | 67,162 | 6,748 |

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 | | | | | | |
| Eastern Europe | | | | | | | | | |
| BULGARIA | 160 | 184 | 344 | 1,009 | 58 | 0 | 7 | 26 | 14 |
| CZECH REPUBLIC | 1,157 | 1,981 | 3,138 | 3,305 | 216 | 9 | 25 | 909 | 171 |
| HUNGARY | 834 | 1,118 | 1,952 | 2,233 | 359 | 99 | 283 | 1,740 | 124 |
| MACEDONIA | 0 | 0 | 0 | 23 | 88 | 0 | 0 | 0 | 0 |
| POLAND | 1,573 | 6,669 | 8,242 | 9,030 | 1120 | 637 | 4,177 | 1,309 | 94 |
| ROMANIA | 665 | 864 | 1,529 | 1,512 | 196 | 1 | 130 | 1035 | 9 |
| RUSSIA | 2,180 | 7,134 | 9,314 | 26,716 | 1,500 | 7,823 | 449 | 9,680 | 2,604 |
| SERBIA & MONTENEGRO | 0 | 0 | 0 | 100 | 18 | 5 | 3 | 70 | 0 |
| SLOVAKIA | 61 | 451 | 512 | 609 | 33 | 3 | -151 | 71 | 29 |
| OTHER E. EUROPE | 1469 | 2,390 | 3,859 | 7,994 | 1,031 | 211 | -608 | 2,128 | 421 |
| Total | 8,099 | 20,791 | 28,890 | 52,531 | 4,619 | 8,788 | 4,315 | 16,968 | 3,466 |
| Latin America and the Caribbean | | | | | | | | | |
| ARGENTINA | 596 | 2,985 | 3,581 | 4,272 | 1,249 | 201 | 964 | 246 | 180 |
| BOLIVIA | 0 | 0 | 0 | 64 | 71 | 1 | 0 | 1 | 8 |
| BRAZIL | 529 | 31,838 | 32,367 | 25,384 | 7,605 | 18,870 | 25,187 | 22,263 | 7,591 |
| CHILE | 17 | 353 | 370 | 1,950 | 1,476 | 554 | 3,401 | 941 | 2,659 |
| COLOMBIA | 21 | 4,237 | 4,258 | 4,951 | 568 | 162 | 2,004 | 2,030 | 1,058 |
| COSTA RICA | 312 | 265 | 577 | 796 | 173 | 3 | 668 | 33 | 247 |
| DOMINICAN REPUBLIC | 76 | 179 | 255 | 662 | 442 | 5 | 145 | 72 | 144 |
| ECUADOR | 2 | 467 | 469 | 629 | 213 | 10 | 78 | 4 | 396 |
| EL SALVADOR | 80 | 0 | 80 | 1,576 | 75 | 9 | 1,253 | 26 | 53 |
| GUATEMALA | 224 | 502 | 726 | 964 | 277 | 6 | 747 | 4 | 331 |
| HONDURAS | 121 | 293 | 414 | 500 | 116 | 6 | 342 | 15 | 59 |
| JAMAICA | 50 | 127 | 177 | 335 | 74 | 0 | 70 | 1 | 14 |
| MEXICO | 1591 | 75,649 | 77,240 | 76,902 | 5,853 | 1,444 | 21,045 | 13,263 | 1,796 |
| NICARAGUA | 166 | 40 | 206 | 242 | 31 | 2 | 144 | 0 | 1 |
| PARAGUAY | 0 | 252 | 252 | 430 | 58 | 3 | 52 | 8 | 10 |
| PERU | 670 | 788 | 1,458 | 1,979 | 958 | 390 | 283 | 629 | 1,457 |
| TRINIDAD & TOBAGO | 712 | 532 | 1,244 | 4,082 | 1 | 0 | 176 | 7 | 58 |
| URUGUAY | 2,600 | 481 | 3,081 | 1094 | 842 | 1 | 1,303 | 56 | 55 |
| VENEZUELA | 0 | 779 | 779 | 1,204 | 1,036 | 101 | 236 | 473 | 173 |
| OTHER LAT. AM. & CAR | 607 | 272 | 879 | 25,822 | 13,648 | 693 | -849 | 3783 | 314 |
| Total | 8,374 | 120,039 | 128,413 | 153,838 | 34,766 | 22,461 | 57,249 | 43,855 | 16,604 |

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 | | | | | | |
| Asia | | | | | | | | | |
| CHINA-MAINLAND | 5,475 | 21,702 | 27,177 | 41,845 | 5,742 | 8,765 | 5,998 | 15,742 | 15,544 |
| CHINA-TAIWAN | 12,728 | 8,943 | 21,671 | 29,648 | 1,244 | 2,467 | 11,791 | 4,204 | 2,177 |
| INDIA | 1,827 | 8,110 | 9,937 | 19,458 | 2,227 | 9,326 | 9,400 | 17,643 | 16,904 |
| INDONESIA | 2,296 | 3,164 | 5,460 | 11,540 | 2,669 | 353 | 1,017 | 5,023 | 1,713 |
| IRAN | 0 | 0 | 0 | 5 | 0 | 0 | 0 | 0 | 0 |
| IRAQ | 0 | 0 | 0 | 55 | 20 | 98 | 0 | 43 | 14 |
| JORDAN | 147 | 221 | 368 | 977 | 38 | 82 | 67 | 8 | 297 |
| KOREA | 4,969 | 30,623 | 35,592 | 40,500 | 4,215 | 3,971 | 20,341 | 10,150 | 9,647 |
| KUWAIT | 124 | 236 | 360 | 6,296 | 286 | 248 | 95 | 171 | 715 |
| MALAYSIA | 3,796 | 8,348 | 12,144 | 18,261 | 295 | 426 | 662 | 3,385 | 623 |
| OMAN | 0 | 0 | 0 | 937 | 148 | 14 | 0 | 23 | 246 |
| PAKISTAN | 65 | 358 | 423 | 528 | 204 | 2 | 122 | 102 | 153 |
| PHILIPPINES | 2,183 | 3,407 | 5,590 | 6,284 | 840 | 83 | 2,366 | 1,559 | 436 |
| QATAR | 13 | 41 | 54 | 2,405 | 167 | 303 | -2 | 255 | 380 |
| SAUDI ARABIA | 28 | 8 | 36 | 26,878 | 557 | 543 | 1786 | 41 | 1,078 |
| SRI LANKA | 22 | 130 | 152 | 226 | 93 | 6 | 68 | 336 | 12 |
| SYRIA | 0 | 0 | 0 | 10 | 0 | 0 | 0 | 0 | 0 |
| THAILAND | 1,048 | 6,332 | 7,380 | 8,225 | 640 | 182 | 2,135 | 3,146 | 465 |
| UNITED ARAB EMIRATES | 5,001 | 1,717 | 6,718 | 12,840 | 2,360 | 515 | -371 | 1,953 | 1,148 |
| OTHER ASIA | 1,535 | 2,011 | 3,546 | 6,910 | 1,213 | 78 | -2,116 | 722 | 715 |
| Total | 41,257 | 95,351 | 136,608 | 233,828 | 22,958 | 27,462 | 53,359 | 64,506 | 52,267 |
| Africa | | | | | | | | | |
| ALGERIA | 452 | 1,638 | 2,090 | 2,144 | 527 | 38 | 322 | 0 | 526 |
| CAMEROON | 4 | 166 | 170 | 208 | 14 | 0 | 36 | 0 | 36 |
| CONGO (KINSHASA) | 100 | 7 | 107 | 220 | 5 | 0 | -42 | 0 | 0 |
| EGYPT | 412 | 1,154 | 1,566 | 2,414 | 223 | 8 | 118 | 59 | 61 |
| ETHIOPIA | 0 | 0 | 0 | 23 | 0 | 0 | 0 | 0 | 3 |
| GABON | 44 | 176 | 220 | 492 | 27 | 0 | 20 | 0 | 19 |
| GHANA | 0 | 0 | 0 | 276 | 192 | 123 | 0 | 1305 | 122 |
| IVORY COAST | 1 | 147 | 148 | 143 | 9 | 0 | 12 | 33 | 0 |
| KENYA | 281 | 340 | 621 | 966 | 53 | 3 | 144 | 50 | 63 |
| LIBYA | 0 | 0 | 0 | 965 | 1 | 0 | 0 | 0 | 0 |
| MALAWI | 0 | 0 | 0 | 22 | 0 | 0 | 0 | 0 | 0 |
| MOROCCO | 68 | 279 | 347 | 419 | 214 | 0 | 40 | 22 | 370 |

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 | | | | | | | |
| NIGERIA | 807 | 933 | 1,740 | 5,799 | 43 | 84 | 374 | 2,989 | 644 |
| SENEGAL | 5 | 88 | 93 | 101 | 6 | 0 | 59 | 0 | 11 |
| SUDAN | 0 | 0 | 0 | 73 | 0 | 0 | 0 | 0 | 0 |
| TUNISIA | 92 | 223 | 315 | 327 | 46 | 0 | -63 | 71 | 12 |
| ZAMBIA | 57 | 146 | 203 | 231 | 42 | 0 | 140 | 373 | 30 |
| ZIMBABWE | 0 | 0 | 0 | 2 | 0 | 0 | 0 | 0 | 0 |
| OTHER AFRICA | 759 | 212 | 971 | 4,716 | 983 | 194 | 4,721 | 555 | 171 |
| Total | 3,082 | 5,509 | 8,591 | 19,541 | 2,385 | 450 | 5,881 | 5,457 | 2,068 |
| Banking Centers | | | | | | | | | |
| BAHAMAS | 67,990 | 68 | 68,058 | 4,740 | 9,868 | 396 | -40,478 | 304 | 11 |
| BAHRAIN | 3,356 | 197 | 3,553 | 1,444 | 994 | 89 | -2,691 | 25 | 96 |
| BERMUDA | 1156 | 0 | 1156 | 12,423 | 2,219 | 1,981 | 3,125 | 1,442 | 221 |
| CAYMAN ISLANDS | 154,671 | 1,025 | 155,696 | 127,609 | 109,296 | 3,165 | -174,917 | 17,144 | 62 |
| HONG KONG | 35,753 | 16,496 | 52,249 | 49,383 | 16,748 | 5,458 | 25,487 | 5,231 | 4,155 |
| LEBANON | 126 | 18 | 144 | 3,844 | 61 | 13 | 35 | 668 | 392 |
| LIBERIA | 0 | 0 | 0 | 717 | 471 | 65 | 7 | 95 | 0 |
| MACAO | 244 | 69 | 313 | 1,083 | 175 | 359 | -122 | 48 | 18 |
| NETHERLAND ANTILLES | 4,127 | 34 | 4,161 | 1597 | 218 | 57 | 4,768 | 27 | 0 |
| PANAMA | 1,663 | 2 | 1,665 | 3,039 | 1,661 | 70 | -95 | 141 | 345 |
| SINGAPORE | 41,753 | 20,872 | 62,625 | 55,561 | 8,946 | 5,908 | 28,165 | 3,931 | 3,530 |
| Total | 310,839 | 38,781 | 349,620 | 261,440 | 150,657 | 17,561 | -156,716 | 29,056 | 8,830 |
| International & Regional Organizations | | | | | | | | | |
| AFRICAN REGIONAL | 0 | 0 | 0 | 76 | 0 | 200 | 0 | 32 | 0 |
| ASIAN REGIONAL | 0 | 0 | 0 | 50 | 25 | 154 | 0 | 327 | 216 |
| E. EUROPEAN REGIONAL | 0 | 0 | 0 | 20 | 0 | 102 | 0 | 181 | 0 |
| INTERNATIONAL | 0 | 0 | 0 | 4,643 | 0 | 578 | 0 | 1444 | 208 |
| LATIN AMER. REGIONAL | 0 | 0 | 0 | 98 | 0 | 106 | 0 | 353 | 179 |
| MIDDLE EAST REGIONAL | 0 | 0 | 0 | 61 | 0 | 7 | 0 | 15 | 1 |
| W. EUROPEAN REGIONAL | 0 | 0 | 0 | 5,772 | 0 | 364 | 0 | 3,907 | 33 |
| Total | 0 | 0 | 0 | 10,720 | 25 | 1,511 | 0 | 6,259 | 637 |
| GRAND TOTALS | 1,490,605 | 838,339 | 2,328,944 | 1,791,763 | 431,532 | 395,511 | 220,625 | 440,413 | 96,464 |

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 | |
| G-10 and Switzerland | | | | | | | | | | | | | | | | | | |
| BELGIUM | 8,459 | 51 | 1,653 | 10,163 | 10,829 | 35 | 4,954 | 1,003 | 1,471 | 7,428 | 5,252 | 0 | 5,283 | 797 | 538 | 6,618 | 5,162 | 24 |
| CANADA | 27,210 | 9,777 | 3,668 | 40,655 | 41,965 | 1,004 | 27,951 | 18,485 | 900 | 47,336 | 8,659 | 4,155 | 33,037 | 36,169 | 8,080 | 77,286 | 33,689 | 5,619 |
| FRANCE | 112,627 | 532 | 21,270 | 134,429 | 101,793 | 91 | 34,808 | 1,469 | 1,297 | 37,574 | 33,924 | 0 | 93,919 | 6,381 | 6,205 | 106,505 | 93,585 | 1,333 |
| GERMANY | 64,506 | 1,964 | 32,249 | 98,719 | 40,097 | 182 | 35,089 | 41,967 | 10,838 | 87,894 | 36,766 | 1 | 55,323 | 7,148 | 8,544 | 71,015 | 53,389 | 164 |
| ITALY | 7,134 | 1,419 | 3,517 | 12,070 | 6,598 | 3 | 19,225 | 527 | 20,439 | 40,191 | 21,766 | 0 | 11,316 | 6,121 | 3,492 | 20,929 | 10,374 | 317 |
| JAPAN | 89,808 | 61,248 | 10,374 | 161,430 | 54,498 | 39,797 | 4,218 | 89,914 | 2,883 | 97,015 | 3,914 | 2,640 | 38,919 | 89,103 | 7,487 | 135,509 | 34,736 | 5,590 |
| LUXEMBOURG | 4,274 | 121 | 791 | 5,186 | 6,412 | 18 | 2,113 | 2,965 | 59 | 5,137 | 2,149 | 0 | 26,654 | 1,511 | 4,881 | 33,046 | 30,933 | 863 |
| NETHERLANDS | 18,612 | 445 | 3,325 | 22,382 | 19,755 | 39 | 11,231 | 6,950 | 602 | 18,783 | 8,241 | 0 | 67,078 | 2,393 | 10,105 | 79,576 | 75,634 | 35 |
| SWEDEN | 18,067 | 77 | 238 | 18,382 | 16,492 | 1 | 2,776 | 374 | 437 | 3,587 | 2,585 | 0 | 10,206 | 230 | 691 | 11,127 | 10,465 | 22 |
| SWITZERLAND | 17,503 | 107 | 1,852 | 19,462 | 14,828 | 36 | 6,481 | 30,559 | 107 | 37,147 | 6,282 | 5 | 24,894 | 3,721 | 3,087 | 31,702 | 25,424 | 5,128 |
| UNITED KINGDOM | 41,818 | 59,953 | 30,758 | 132,529 | 40,742 | 63,657 | 4,516 | 71,536 | 4,225 | 80,277 | 1,041 | 4,040 | 165,725 | 276,547 | 34,641 | 476,913 | 82,140 | 120,169 |
| Total | 410,018 | 135,694 | 109,695 | 655,407 | 354,009 | 104,863 | 153,362 | 265,749 | 43,258 | 462,369 | 130,579 | 10,841 | 532,354 | 430,121 | 87,751 | 1,050,226 | 455,531 | 139,264 |
| Non G-10 Developed Countries | | | | | | | | | | | | | | | | | | |
| AUSTRALIA | 23,159 | 15,582 | 1,952 | 40,693 | 24,359 | 453 | 10,601 | 16,810 | 550 | 27,961 | 4,667 | 533 | 22,116 | 37,535 | 18,849 | 78,500 | 23,592 | 3,798 |
| AUSTRIA | 2,993 | 21 | 833 | 3,847 | 2,937 | 0 | 5,177 | 10 | 361 | 5,548 | 5,531 | 0 | 3,805 | 216 | 311 | 4,332 | 4,751 | 0 |
| DENMARK | 4,379 | 16 | 1,811 | 6,206 | 4,066 | 0 | 589 | 32 | 122 | 743 | 659 | 0 | 12,871 | 127 | 1,158 | 14,156 | 12,916 | 50 |
| FINLAND | 3,778 | 16 | 594 | 4,388 | 2,414 | 0 | 4,587 | 15 | 1,034 | 5,636 | 4,500 | 0 | 2,848 | 113 | 569 | 3,530 | 2,633 | 5 |
| GREECE | 3524 | 33 | 178 | 3735 | 3529 | 0 | 279 | 93 | 510 | 882 | 229 | 0 | 1,257 | 586 | 359 | 2,202 | 1,346 | 6 |
| ICELAND | 355 | 0 | 8 | 363 | 348 | 0 | 96 | 0 | 96 | 96 | 100 | 0 | 53 | 0 | 53 | 84 | 0 | |
| IRELAND | 10,783 | 216 | 992 | 11,991 | 12,069 | 173 | 690 | 130 | 230 | 1,050 | 732 | 32 | 34,696 | 1,165 | 7,538 | 43,399 | 40,962 | 7,584 |
| ISRAEL | 569 | 53 | 120 | 742 | 562 | 35 | 594 | 980 | 4 | 1,578 | 738 | 3 | 2,403 | 416 | 338 | 3,157 | 1,986 | 187 |
| NEW ZEALAND | 394 | 886 | 119 | 1,399 | 470 | 5 | 1,632 | 545 | 187 | 2,364 | 614 | 0 | 1,375 | 520 | 393 | 2,288 | 1,543 | 32 |
| NORWAY | 2,832 | 3 | 204 | 3,039 | 2,906 | 0 | 4,880 | 47 | 213 | 5,140 | 4,920 | 0 | 4,870 | 115 | 798 | 5,783 | 4,485 | 5 |
| PORTUGAL | 856 | 57 | 132 | 1,045 | 885 | 0 | 959 | 14 | 659 | 1,632 | 1,090 | 0 | 2,222 | 26 | 313 | 2,561 | 1,974 | 2 |
| SOUTH AFRICA | 2,343 | 2,049 | 442 | 4,834 | 2,341 | 192 | 922 | 1,906 | 0 | 2,828 | 950 | 0 | 1,360 | 2,046 | 187 | 3,593 | 799 | 18 |
| SPAIN | 14,153 | 95 | 2,726 | 16,974 | 16,108 | 6 | 8,038 | 425 | 255 | 8,718 | 8,087 | 0 | 17,945 | 5,548 | 1,824 | 25,317 | 18,303 | 289 |
| TURKEY | 14,536 | 940 | 841 | 16,317 | 13,421 | 153 | 3,455 | 4,684 | 8 | 8,147 | 3,548 | 1627 | 3,147 | 1,703 | 155 | 5,005 | 3,535 | 518 |
| OTHER NON G-10 DEV. | 297 | 1 | 11 | 309 | 1095 | 2 | 826 | 9 | 371 | 1,206 | 820 | 0 | 5,897 | 27 | 332 | 6,256 | 5,460 | 0 |
| Total | 84,951 | 19,968 | 10,963 | 115,882 | 87,510 | 1,019 | 43,325 | 25,700 | 4,504 | 73,529 | 37,185 | 2,195 | 116,865 | 50,143 | 33,124 | 200,132 | 124,369 | 12,494 |

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 |
| Eastern Europe | | | | | | | | | | | | | | | | | | |
| BULGARIA | 43 | 43 | 23 | 109 | 46 | 26 | 21 | 177 | 0 | 198 | 21 | 80 | 122 | 116 | 5 | 243 | 171 | 62 |
| CZECH REPUBLIC | 71 | 86 | 55 | 212 | 134 | 45 | 1168 | 1,575 | 61 | 2,804 | 1184 | 0 | 258 | 1,269 | 81 | 1,608 | 301 | 253 |
| HUNGARY | 260 | 96 | 36 | 392 | 277 | 46 | 2,448 | 1,253 | 152 | 3,853 | 2,509 | 5 | 490 | 691 | 30 | 1211 | 645 | 248 |
| MACEDONIA | 0 | 0 | 0 | 0 | 0 | 0 | 19 | 0 | 3 | 22 | 83 | 0 | 0 | 0 | 0 | 0 | 24 | 0 |
| POLAND | 743 | 823 | 116 | 1,682 | 731 | 118 | 1,810 | 5,256 | 0 | 7,066 | 1,800 | 772 | 769 | 4,422 | 191 | 5,382 | 805 | 616 |
| ROMANIA | 42 | 49 | 6 | 97 | 97 | 46 | 1065 | 1,165 | 0 | 2,230 | 1097 | 364 | 148 | 408 | 4 | 560 | 225 | 165 |
| RUSSIA | 7,932 | 2,593 | 258 | 10,783 | 8,407 | 407 | 5,259 | 2,904 | 77 | 8,240 | 5,259 | 0 | 21,296 | 3,679 | 501 | 25,476 | 14,049 | 744 |
| SERBIA & MONTENEGRO | 11 | 0 | 0 | 11 | 12 | 0 | 66 | 0 | 0 | 66 | 70 | 0 | 23 | 0 | 0 | 23 | 30 | 0 |
| SLOVAKIA | 1 | 30 | 4 | 35 | 1 | 0 | 92 | 14 | 50 | 156 | 92 | 0 | 139 | 265 | 2 | 406 | 137 | 13 |
| OTHER E. EUROPE | 1,534 | 115 | 2 | 1,651 | 1,888 | 72 | 1,294 | 2,029 | 160 | 3,483 | 1,358 | 401 | 1,101 | 578 | 186 | 1,865 | 1,099 | 294 |
| Total | 10,637 | 3,835 | 500 | 14,972 | 11,593 | 760 | 13,242 | 14,373 | 503 | 28,118 | 13,473 | 1,622 | 24,346 | 11,428 | 1,000 | 36,774 | 17,486 | 2,395 |
| Latin America and the Caribbean | | | | | | | | | | | | | | | | | | |
| ARGENTINA | 56 | 410 | 1 | 467 | 86 | 71 | 271 | 1,428 | 0 | 1,699 | 291 | 547 | 1,478 | 2,477 | 6 | 3,961 | 2,149 | 285 |
| BOLIVIA | 98 | 0 | 0 | 98 | 98 | 0 | 2 | 0 | 0 | 2 | 2 | 0 | 39 | 0 | 0 | 39 | 108 | 0 |
| BRAZIL | 18,653 | 10,825 | 392 | 29,870 | 10,134 | 1,671 | 16,417 | 32,702 | 5 | 49,124 | 17,781 | 5,648 | 32,914 | 19,257 | 14,589 | 66,760 | 27,329 | 4,087 |
| CHILE | 5,595 | 248 | 1,549 | 7,392 | 5,774 | 1 | 450 | 328 | 20 | 798 | 378 | 195 | 3,914 | 3,176 | 235 | 7,325 | 4,723 | 123 |
| COLOMBIA | 2,358 | 1,718 | 160 | 4,236 | 2,460 | 232 | 1,205 | 170 | 164 | 1,539 | 1,245 | 0 | 2,277 | 4,456 | 334 | 7,067 | 2,541 | 62 |
| COSTA RICA | 495 | 87 | 1 | 583 | 581 | 44 | 81 | 408 | 0 | 489 | 82 | 165 | 829 | 449 | 26 | 1,304 | 912 | 127 |
| DOMINICAN REPUBLIC | 291 | 10 | 0 | 301 | 337 | 5 | 65 | 143 | 0 | 208 | 203 | 27 | 625 | 243 | 6 | 874 | 878 | 110 |
| ECUADOR | 64 | 77 | 0 | 141 | 77 | 0 | 3 | 162 | 0 | 165 | 3 | 0 | 219 | 302 | 0 | 521 | 409 | 0 |
| EL SALVADOR | 130 | 192 | 0 | 322 | 158 | 192 | 28 | 577 | 0 | 605 | 28 | 577 | 336 | 1,103 | 12 | 1,451 | 374 | 1,103 |
| GUATEMALA | 628 | 56 | 1 | 685 | 672 | 2 | 52 | 387 | 0 | 439 | 52 | 44 | 557 | 563 | 19 | 1,139 | 784 | 90 |
| HONDURAS | 265 | 15 | 4 | 284 | 345 | 3 | 120 | 166 | 24 | 310 | 127 | 60 | 149 | 409 | 57 | 615 | 173 | 111 |
| JAMAICA | 50 | 66 | 0 | 116 | 59 | 51 | 3 | 114 | 0 | 117 | 13 | 38 | 236 | 63 | 3 | 302 | 291 | 19 |
| MEXICO | 5,592 | 4,534 | 304 | 10,430 | 5,283 | 289 | 13,490 | 35,373 | 156 | 49,019 | 14,484 | 1,486 | 15,231 | 50,199 | 2,828 | 68,258 | 19,045 | 3,805 |
| NICARAGUA | 14 | 18 | 0 | 32 | 17 | 4 | 0 | 40 | 0 | 40 | 0 | 25 | 41 | 171 | 5 | 217 | 67 | 120 |
| PARAGUAY | 210 | 118 | 0 | 328 | 248 | 0 | 1 | 71 | 0 | 72 | 1 | 0 | 132 | 111 | 0 | 243 | 149 | 0 |
| PERU | 1,869 | 1,110 | 27 | 3,006 | 2,245 | 297 | 577 | 121 | 290 | 988 | 404 | 0 | 2,030 | 911 | 83 | 3,024 | 2,392 | 856 |
| TRINIDAD & TOBAGO | 1 | 3 | 0 | 4 | 1 | 2 | 12 | 579 | 118 | 709 | 12 | 0 | 430 | 200 | 5 | 635 | 431 | 112 |
| URUGUAY | 184 | 36 | 3 | 223 | 440 | 28 | 84 | 881 | 70 | 1035 | 453 | 348 | 500 | 516 | 7 | 1023 | 713 | 326 |
| VENEZUELA | 32 | 271 | 0 | 303 | 26 | 0 | 487 | 290 | 10 | 787 | 627 | 0 | 1,180 | 329 | 5 | 1,514 | 1,897 | 0 |
| OTHER LAT. AM. & CAR | 161 | 93 | 11 | 265 | 130 | 56 | 42 | 45 | 407 | 494 | 33 | 17 | 19,327 | 590 | 1002 | 20,919 | 32,334 | 325 |
| Total | 36,746 | 19,887 | 2,453 | 59,086 | 29,171 | 2,948 | 33,390 | 73,985 | 1,264 | 108,639 | 36,219 | 9,177 | 82,444 | 85,525 | 19,222 | 187,191 | 97,699 | 11,661 |

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 | |
| Asia | | | | | | | | | | | | | | | | | | |
| CHINA-MAINLAND | 25,184 | 8,306 | 2,376 | 35,866 | 21,620 | 1,954 | 5,340 | 9,484 | 451 | 15,275 | 5,375 | 530 | 20,044 | 11,638 | 172 | 31,854 | 16,552 | 5,301 |
| CHINA-TAIWAN | 2,687 | 5,783 | 264 | 8,734 | 2,256 | 2,636 | 5,610 | 10,079 | 9 | 15,698 | 5,611 | 1,311 | 6,986 | 10,299 | 283 | 17,568 | 7,018 | 3,354 |
| INDIA | 19,702 | 4,661 | 186 | 24,549 | 14,836 | 421 | 9,944 | 12,082 | 21 | 18,047 | 5,944 | 1,279 | 22,123 | 14,452 | 459 | 37,034 | 18,807 | 3,962 |
| INDONESIA | 1,677 | 294 | 9 | 1,980 | 2,042 | 191 | 4,737 | 2,620 | 3 | 7,360 | 4,763 | 486 | 3,355 | 2,908 | 184 | 6,447 | 4,690 | 1,469 |
| IRAN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| IRAQ | 0 | 0 | 0 | 0 | 0 | 0 | 46 | 0 | 0 | 46 | 66 | 0 | 98 | 0 | 0 | 98 | 0 | 0 |
| JORDAN | 137 | 17 | 3 | 157 | 129 | 0 | 4 | 307 | 0 | 311 | 4 | 8 | 88 | 104 | 1 | 193 | 53 | 53 |
| KOREA | 11,471 | 4,377 | 552 | 16,400 | 11,995 | 1,395 | 9,304 | 18,355 | 565 | 28,224 | 9,433 | 2,019 | 16,448 | 29,533 | 827 | 46,808 | 14,786 | 4,041 |
| KUWAIT | 621 | 18 | 41 | 680 | 446 | 0 | 4,446 | 312 | 5 | 4,763 | 4,446 | 0 | 756 | 108 | 51 | 915 | 962 | 70 |
| MALAYSIA | 1,574 | 1,193 | 328 | 3,095 | 1,241 | 269 | 3,543 | 4,409 | 1 | 7,953 | 3,546 | 73 | 1,872 | 6,327 | 51 | 8,250 | 1,949 | 713 |
| OMAN | 231 | 0 | 16 | 247 | 275 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 37 | 0 | 20 | 57 | 128 | 0 |
| PAKISTAN | 19 | 11 | 0 | 30 | 21 | 0 | 38 | 390 | 2 | 430 | 42 | 11 | 110 | 143 | 0 | 253 | 283 | 42 |
| PHILIPPINES | 1,648 | 630 | 20 | 2,298 | 2,109 | 583 | 1,428 | 4,266 | 15 | 5,709 | 1,463 | 196 | 794 | 1,764 | 29 | 2,587 | 876 | 371 |
| QATAR | 1,633 | 22 | 11 | 1,666 | 1,703 | 0 | 341 | 0 | 94 | 435 | 223 | 0 | 1,290 | 25 | 124 | 1,439 | 1,201 | 2 |
| SAUDI ARABIA | 1,337 | 395 | 767 | 2,499 | 1,302 | 272 | 6,687 | 0 | 68 | 6,755 | 6,682 | 0 | 1,304 | 1,142 | 136 | 2,582 | 1,240 | 659 |
| SRI LANKA | 30 | 52 | 1 | 83 | 89 | 1 | 318 | 69 | 0 | 387 | 335 | 0 | 53 | 95 | 0 | 148 | 64 | 7 |
| SYRIA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 1 | 0 | 0 |
| THAILAND | 748 | 884 | 148 | 1,780 | 710 | 38 | 3,494 | 5,158 | 178 | 8,830 | 3,494 | 1056 | 875 | 3,103 | 84 | 4,062 | 987 | 112 |
| UNITED ARAB EMIRATES | 1,946 | 251 | 621 | 2,818 | 2,516 | 282 | 2,213 | 1,893 | 612 | 4,718 | 2,222 | 709 | 4,176 | 1,890 | 549 | 6,615 | 5,101 | 1,110 |
| OTHER ASIA | 646 | 126 | 2 | 774 | 1,059 | 58 | 1,224 | 485 | 131 | 1,840 | 1,275 | 205 | 1,988 | 628 | 8 | 2,624 | 2,472 | 282 |
| Total | 71,291 | 27,020 | 5,345 | 103,656 | 64,349 | 8,100 | 54,717 | 69,909 | 2,155 | 126,781 | 54,924 | 7,883 | 82,397 | 84,159 | 2,979 | 169,535 | 77,169 | 21,548 |
| Africa | | | | | | | | | | | | | | | | | | |
| ALGERIA | 6 | 38 | 0 | 44 | 5 | 1 | 0 | 1,560 | 1 | 1,561 | 0 | 351 | 248 | 311 | 0 | 559 | 236 | 136 |
| CAMEROON | 1 | 6 | 0 | 7 | 1 | 1 | 136 | 85 | 0 | 221 | 136 | 0 | 6 | 100 | 0 | 106 | 6 | 14 |
| CONGO (KINSHASA) | 0 | 4 | 0 | 4 | 0 | 4 | 0 | 4 | 0 | 4 | 0 | 0 | 0 | 50 | 2 | 52 | 0 | 53 |
| EGYPT | 21 | 1 | 14 | 36 | 63 | 1 | 20 | 1,137 | 1 | 1,158 | 24 | 37 | 242 | 355 | 9 | 606 | 390 | 64 |
| ETHIOPIA | 55 | 0 | 0 | 55 | 55 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| GABON | 0 | 8 | 0 | 8 | 0 | 1 | 0 | 20 | 0 | 20 | 23 | 0 | 0 | 42 | 1 | 43 | 0 | 3 |
| GHANA | 217 | 0 | 0 | 217 | 230 | 0 | 1,361 | 0 | 0 | 1,361 | 1,376 | 0 | 170 | 0 | 10 | 180 | 211 | 0 |
| IVORY COAST | 0 | 12 | 0 | 12 | 2 | 11 | 26 | 79 | 0 | 105 | 26 | 0 | 22 | 61 | 0 | 83 | 22 | 0 |
| KENYA | 161 | 40 | 0 | 201 | 159 | 9 | 89 | 375 | 0 | 464 | 89 | 5 | 29 | 324 | 0 | 353 | 63 | 167 |
| LIBYA | 0 | 0 | 0 | 0 | 0 | 0 | 180 | 0 | 0 | 180 | 180 | 0 | 0 | 0 | 0 | 0 | 1 | 0 |
| MALAWI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 1 | 0 |
| MOROCCO | 514 | 86 | 1 | 601 | 586 | 0 | 21 | 100 | 0 | 121 | 21 | 0 | 89 | 149 | 12 | 250 | 179 | 15 |
| NIGERIA | 838 | 82 | 16 | 936 | 843 | 25 | 2,780 | 1078 | 12 | 3,870 | 2,780 | 18 | 348 | 431 | 10 | 789 | 272 | 154 |
| SENEGAL | 1 | 13 | 0 | 14 | 1 | 8 | 0 | 92 | 0 | 92 | 0 | 0 | 0 | 45 | 0 | 45 | 5 | 1 |
| SUDAN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 2 | 0 | 0 |
| TUNISIA | 2 | 113 | 0 | 115 | 2 | 1 | 48 | 62 | 0 | 110 | 48 | 37 | 48 | 56 | 2 | 106 | 48 | 34 |
| ZAMBIA | 7 | 8 | 1 | 16 | 7 | 1 | 375 | 219 | 0 | 594 | 375 | 7 | 0 | 51 | 0 | 51 | 10 | 37 |
| ZIMBABWE | 1 | 0 | 0 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| OTHER AFRICA | 404 | 120 | 2 | 526 | 276 | 418 | 622 | 251 | 2 | 875 | 735 | 8 | 985 | 267 | 336 | 1,588 | 1,450 | 193 |
| Total | 2,228 | 531 | 34 | 2,793 | 2,231 | 481 | 5,658 | 5,062 | 16 | 10,736 | 5,813 | 463 | 2,188 | 2,242 | 384 | 4,814 | 2,894 | 871 |

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 | |
| Banking Centers | | | | | | | | | | | | | | | | | | |
| BAHAMAS | 208 | 4 | 1 | 213 | 6,078 | 7 | 136 | 92 | 3 | 231 | 136 | 0 | 3,304 | 34 | 244 | 3,582 | 6,895 | 15 |
| BAHRAIN | 332 | 5 | 53 | 390 | 1,087 | 53 | 26 | 137 | 7 | 170 | 30 | 0 | 367 | 157 | 2 | 526 | 461 | 21 |
| BERMUDA | 67 | 20 | 1 | 88 | 60 | 19 | 44 | 0 | 44 | 29 | 0 | 17,975 | 450 | 1,249 | 19,674 | 18,516 | 162 | |
| CAYMAN ISLANDS | 221 | 12 | 121 | 354 | 7,313 | 168 | 239 | 410 | 232 | 881 | 256 | 410 | 187,446 | 2,345 | 10,624 | 200,415 | 286,504 | 1,800 |
| HONG KONG | 7,262 | 2,726 | 1,030 | 11,018 | 11,183 | 3,848 | 51 | 8,377 | 111 | 8,539 | 103 | 20 | 13,041 | 20,977 | 1450 | 35,468 | 13,760 | 11,581 |
| LEBANON | 329 | 0 | 10 | 339 | 365 | 0 | 318 | 0 | 0 | 318 | 318 | 0 | 426 | 148 | 0 | 574 | 438 | 125 |
| LIBERIA | 1 | 0 | 0 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 552 | 5 | 166 | 723 | 963 | 0 |
| MACAO | 16 | 3 | 2 | 21 | 17 | 0 | 2 | 38 | 1 | 41 | 2 | 0 | 624 | 13 | 1 | 638 | 381 | 53 |
| NETHERLAND ANTILLES | 10 | 0 | 1 | 11 | 11 | 0 | 1 | 0 | 11 | 1 | 1 | 0 | 499 | 11 | 68 | 578 | 670 | 0 |
| PANAMA | 1,071 | 151 | 50 | 1,272 | 1,306 | 151 | 219 | 305 | 144 | 668 | 269 | 304 | 1,010 | 555 | 170 | 1,735 | 2,324 | 548 |
| SINGAPORE | 11,395 | 2,583 | 929 | 14,907 | 10,312 | 3,630 | 6,989 | 12,617 | 252 | 19,858 | 5,286 | 1539 | 6,553 | 18,790 | 1,408 | 26,751 | 7,118 | 8,250 |
| Total | 20,912 | 5,504 | 2,198 | 28,614 | 37,733 | 7,876 | 8,025 | 21,976 | 750 | 30,751 | 6,430 | 2,273 | 231,797 | 43,485 | 15,382 | 290,664 | 338,030 | 22,555 |
| International & Regional Organizations | | | | | | | | | | | | | | | | | | |
| AFRICAN REGIONAL | 0 | 0 | 0 | 0 | 0 | 0 | 310 | 0 | 18 | 328 | 308 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| ASIAN REGIONAL | 0 | 0 | 0 | 0 | 0 | 0 | 1,504 | 0 | 81 | 1,585 | 1,340 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| E. EUROPEAN REGIONAL | 0 | 0 | 0 | 0 | 0 | 0 | 593 | 0 | 21 | 614 | 591 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| INTERNATIONAL | 0 | 0 | 0 | 0 | 0 | 0 | 6,526 | 0 | 540 | 7,066 | 6,334 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| LATIN AMER. REGIONAL | 0 | 0 | 0 | 0 | 0 | 0 | 1,500 | 0 | 278 | 1,778 | 1,392 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| MIDDLE EAST REGIONAL | 0 | 0 | 0 | 0 | 0 | 0 | 103 | 0 | 18 | 121 | 99 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| W. EUROPEAN REGIONAL | 0 | 0 | 0 | 0 | 0 | 0 | 16,909 | 0 | 3,263 | 20,172 | 16,589 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | 0 | 0 | 0 | 0 | 0 | 0 | 27,445 | 0 | 4,219 | 31,664 | 26,653 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| GRAND TOTALS | 636,783 | 212,439 | 131,188 | 980,410 | 586,596 | 126,047 | 339,164 | 476,754 | 56,669 | 872,587 | 311,276 | 34,454 | 1,072,391 | 707,103 | 159,842 | 1,939,336 | 1,113,178 | 210,788 |

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 |
| G-10 and Switzerland | | | | | | | |
| BELGIUM | 18,115 | 3,658 | 21,773 | 140 | 21,913 | 1,323 | 23,096 |
| CANADA | 56,073 | 11,913 | 67,986 | 10,808 | 78,794 | 47,471 | 115,457 |
| FRANCE | 238,500 | 28,644 | 267,144 | 4,172 | 271,316 | 5,804 | 272,948 |
| GERMANY | 151,518 | 51,468 | 202,986 | 19,922 | 222,908 | 47,013 | 249,999 |
| ITALY | 37,386 | 27,448 | 64,834 | 3,505 | 68,339 | 6,277 | 71,111 |
| JAPAN | 129,224 | 20,616 | 149,840 | 102,448 | 252,288 | 239,751 | 389,591 |
| LUXEMBOURG | 32,264 | 5,718 | 37,982 | 85 | 38,067 | 3,346 | 41,328 |
| NETHERLANDS | 91,401 | 13,954 | 105,355 | 4,082 | 109,437 | 8,858 | 114,213 |
| SWEDEN | 28,821 | 1,355 | 30,176 | 131 | 30,307 | 425 | 30,601 |
| SWITZERLAND | 46,743 | 4,772 | 51,515 | 25,335 | 76,850 | 34,135 | 85,650 |
| UNITED KINGDOM | 200,962 | 68,943 | 269,905 | 2,166 | 272,071 | 398,624 | 668,529 |
| Total | 1,031,007 | 238,489 | 1,269,496 | 172,794 | 1,442,290 | 793,027 | 2,062,523 |
| Non G-10 Developed Countries | | | | | | | |
| AUSTRALIA | 47,059 | 20,771 | 67,830 | 12,021 | 79,851 | 64,758 | 132,588 |
| AUSTRIA | 11,871 | 1,505 | 13,376 | 5 | 13,381 | 17 | 13,393 |
| DENMARK | 17,348 | 3,087 | 20,435 | 5 | 20,440 | 123 | 20,558 |
| FINLAND | 10,545 | 2,183 | 12,728 | 11 | 12,739 | 39 | 12,767 |
| GREECE | 5,051 | 1,047 | 6,098 | 18 | 6,116 | 700 | 6,798 |
| ICELAND | 494 | 8 | 502 | 0 | 502 | 0 | 502 |
| IRELAND | 44,891 | 8,690 | 53,581 | 529 | 54,110 | 1,326 | 54,907 |
| ISRAEL | 2,891 | 462 | 3,353 | 133 | 3,486 | 1,674 | 5,027 |
| NEW ZEALAND | 3,298 | 698 | 3,996 | 788 | 4,784 | 1,749 | 5,745 |
| NORWAY | 11,683 | 1,206 | 12,889 | 34 | 12,923 | 91 | 12,980 |
| PORTUGAL | 3,745 | 1,104 | 4,849 | 11 | 4,860 | 42 | 4,891 |
| SOUTH AFRICA | 4,586 | 629 | 5,215 | 589 | 5,804 | 6,010 | 11,225 |
| SPAIN | 39,311 | 4,782 | 44,093 | 1,023 | 45,116 | 5,550 | 49,643 |
| TURKEY | 20,900 | 1,004 | 21,904 | 2,465 | 24,369 | 7,334 | 29,238 |
| OTHER NON G-10 DEV. | 5,701 | 714 | 6,415 | 36 | 6,451 | 37 | 6,452 |
| Total | 229,374 | 47,890 | 277,264 | 17,668 | 294,932 | 89,450 | 366,714 |

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 |
| Eastern Europe | | | | | | | |
| BULGARIA | 185 | 28 | 213 | 0 | 213 | 339 | 552 |
| CZECH REPUBLIC | 1,478 | 197 | 1,675 | 0 | 1,675 | 3,014 | 4,689 |
| HUNGARY | 3,136 | 218 | 3,354 | 71 | 3,425 | 2,038 | 5,392 |
| MACEDONIA | 19 | 3 | 22 | 0 | 22 | 0 | 22 |
| POLAND | 3,256 | 307 | 3,563 | 2,287 | 5,850 | 10,496 | 14,059 |
| ROMANIA | 1252 | 10 | 1262 | 92 | 1354 | 1,633 | 2,895 |
| RUSSIA | 34,218 | 836 | 35,054 | 327 | 35,381 | 9,180 | 44,234 |
| SERBIA & MONTENEGRO | 99 | 0 | 99 | 0 | 99 | 0 | 99 |
| SLOVAKIA | 229 | 56 | 285 | 0 | 285 | 321 | 606 |
| OTHER E. EUROPE | 3,903 | 348 | 4,251 | 0 | 4,251 | 2,729 | 6,980 |
| Total | 47,775 | 2,003 | 49,778 | 2,777 | 52,555 | 29,750 | 79,528 |
| Latin America and the Caribbean | | | | | | | |
| ARGENTINA | 1,642 | 7 | 1,649 | 496 | 2,145 | 3,630 | 5,279 |
| BOLIVIA | 33 | 0 | 33 | 0 | 33 | 0 | 33 |
| BRAZIL | 63,282 | 14,986 | 78,268 | 30,680 | 108,948 | 58,842 | 137,110 |
| CHILE | 9,101 | 1,804 | 10,905 | 3,175 | 14,080 | 3,310 | 14,215 |
| COLOMBIA | 5,508 | 658 | 6,166 | 1,967 | 8,133 | 5,754 | 11,920 |
| COSTA RICA | 1,251 | 27 | 1,278 | 367 | 1,645 | 944 | 2,222 |
| DOMINICAN REPUBLIC | 706 | 6 | 712 | 141 | 853 | 396 | 1,108 |
| ECUADOR | 209 | 0 | 209 | 46 | 255 | 514 | 723 |
| EL SALVADOR | 447 | 12 | 459 | 1,792 | 2,251 | 1,872 | 2,331 |
| GUATEMALA | 1033 | 20 | 1053 | 279 | 1,332 | 1,006 | 2,059 |
| HONDURAS | 509 | 85 | 594 | 176 | 770 | 590 | 1,184 |
| JAMAICA | 280 | 3 | 283 | 66 | 349 | 243 | 526 |
| MEXICO | 31,981 | 3,284 | 35,265 | 9,663 | 44,928 | 85,138 | 120,403 |
| NICARAGUA | 43 | 5 | 48 | 23 | 71 | 229 | 277 |
| PARAGUAY | 317 | 0 | 317 | 46 | 363 | 300 | 617 |
| PERU | 3,938 | 400 | 4,338 | 684 | 5,022 | 2,152 | 6,490 |
| TRINIDAD & TOBAGO | 377 | 123 | 500 | 0 | 500 | 782 | 1282 |
| URUGUAY | 730 | 80 | 810 | 109 | 919 | 976 | 1,786 |
| VENEZUELA | 1,112 | 15 | 1,127 | 111 | 1,238 | 890 | 2,017 |
| OTHER LAT. AM. & CAR | 19,127 | 1,419 | 20,546 | 9 | 20,555 | 214 | 20,760 |
| Total | 141,626 | 22,934 | 164,560 | 49,830 | 214,390 | 167,782 | 332,342 |

Country Exposure Lending Survey /1: March 31, 2013

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 |
| Asia | | | | | | | |
| CHINA-MAINLAND | 49,031 | 2,999 | 52,030 | 1,299 | 53,329 | 27,945 | 79,975 |
| CHINA-TAIWAN | 14,706 | 556 | 15,262 | 6,174 | 21,436 | 26,141 | 41,403 |
| INDIA | 47,309 | 666 | 47,975 | 21,855 | 69,830 | 31,130 | 79,105 |
| INDONESIA | 9,695 | 196 | 9,891 | 401 | 10,292 | 5,831 | 15,722 |
| IRAN | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| IRAQ | 144 | 0 | 144 | 0 | 144 | 0 | 144 |
| JORDAN | 222 | 4 | 226 | 59 | 285 | 428 | 654 |
| KOREA | 36,095 | 1,944 | 38,039 | 16,698 | 54,737 | 52,612 | 90,651 |
| KUWAIT | 5,721 | 97 | 5,818 | 78 | 5,896 | 441 | 6,259 |
| MALAYSIA | 6,813 | 380 | 7,193 | 80 | 7,273 | 11,982 | 19,175 |
| OMAN | 258 | 36 | 294 | 0 | 294 | 0 | 294 |
| PAKISTAN | 166 | 2 | 168 | 97 | 265 | 549 | 717 |
| PHILIPPINES | 3,820 | 59 | 3,879 | 1,140 | 5,019 | 6,667 | 10,546 |
| QATAR | 3,251 | 229 | 3,480 | 0 | 3,480 | 47 | 3,527 |
| SAUDI ARABIA | 9,098 | 971 | 10,069 | 1501 | 11,570 | 1,537 | 11,606 |
| SRI LANKA | 397 | 1 | 398 | 63 | 461 | 219 | 617 |
| SYRIA | 0 | 1 | 1 | 0 | 1 | 0 | 1 |
| THAILAND | 5,112 | 410 | 5,522 | 1,791 | 7,313 | 9,130 | 14,652 |
| UNITED ARAB EMIRATES | 7,930 | 1,782 | 9,712 | 0 | 9,712 | 4,073 | 13,785 |
| OTHER ASIA | 3,713 | 141 | 3,854 | 126 | 3,980 | 1,236 | 5,090 |
| Total | 203,481 | 10,474 | 213,955 | 51,362 | 265,317 | 179,968 | 393,923 |
| Africa | | | | | | | |
| ALGERIA | 254 | 1 | 255 | 0 | 255 | 1,909 | 2,164 |
| CAMEROON | 143 | 0 | 143 | 21 | 164 | 191 | 334 |
| CONGO (KINSHASA) | 0 | 2 | 2 | 0 | 2 | 58 | 60 |
| EGYPT | 282 | 24 | 306 | 0 | 306 | 1,494 | 1,800 |
| ETHIOPIA | 55 | 0 | 55 | 0 | 55 | 0 | 55 |
| GABON | 0 | 1 | 1 | 0 | 1 | 70 | 71 |
| GHANA | 1,747 | 10 | 1,757 | 0 | 1,757 | 0 | 1,757 |
| IVORY COAST | 48 | 0 | 48 | 4 | 52 | 152 | 200 |
| KENYA | 278 | 0 | 278 | 116 | 394 | 740 | 1018 |
| LIBYA | 180 | 0 | 180 | 0 | 180 | 0 | 180 |
| MALAWI | 1 | 0 | 1 | 0 | 1 | 0 | 1 |
| MOROCCO | 623 | 13 | 636 | 0 | 636 | 335 | 971 |
| NIGERIA | 3,889 | 38 | 3,927 | 20 | 3,947 | 1,592 | 5,519 |

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 | 1 | 0 | 1 | 57 | 58 | 150 | 151 |
| SUDAN | 0 | 2 | 2 | 0 | 2 | 0 | 2 |
| TUNISIA | 98 | 2 | 100 | 0 | 100 | 231 | 331 |
| ZAMBIA | 382 | 1 | 383 | 75 | 458 | 278 | 661 |
| ZIMBABWE | 1 | 0 | 1 | 0 | 1 | 0 | 1 |
| OTHER AFRICA | 1,975 | 338 | 2,313 | 78 | 2,391 | 638 | 2,951 |
| Total | 9,957 | 432 | 10,389 | 371 | 10,760 | 7,838 | 18,227 |
| Banking Centers | | | | | | | |
| BAHAMAS | 3,171 | 248 | 3,419 | 1 | 3,420 | 130 | 3,549 |
| BAHRAIN | 694 | 62 | 756 | 3 | 759 | 299 | 1,055 |
| BERMUDA | 17,194 | 1,237 | 18,431 | 23 | 18,454 | 425 | 18,856 |
| CAYMAN ISLANDS | 185,315 | 10,910 | 196,225 | 10 | 196,235 | 2,763 | 198,988 |
| HONG KONG | 18,693 | 2,584 | 21,277 | 3,989 | 25,266 | 31,678 | 52,955 |
| LEBANON | 1,069 | 10 | 1,079 | 4 | 1,083 | 148 | 1,227 |
| LIBERIA | 518 | 166 | 684 | 5 | 689 | 5 | 689 |
| MACAO | 637 | 4 | 641 | 0 | 641 | 54 | 695 |
| NETHERLAND ANTILLES | 489 | 69 | 558 | 0 | 558 | 11 | 569 |
| PANAMA | 2,102 | 364 | 2,466 | 2 | 2,468 | 1,011 | 3,477 |
| SINGAPORE | 22,394 | 2,574 | 24,968 | 682 | 25,650 | 33,683 | 58,651 |
| Total | 252,276 | 18,228 | 270,504 | 4,719 | 275,223 | 70,207 | 340,711 |
| International & Regional Organizations | | | | | | | |
| AFRICAN REGIONAL | 310 | 18 | 328 | 0 | 328 | 0 | 328 |
| ASIAN REGIONAL | 1,326 | 81 | 1,407 | 0 | 1,407 | 0 | 1,407 |
| E. EUROPEAN REGIONAL | 593 | 21 | 614 | 0 | 614 | 0 | 614 |
| INTERNATIONAL | 6,373 | 540 | 6,913 | 0 | 6,913 | 0 | 6,913 |
| LATIN AMER. REGIONAL | 1,255 | 278 | 1,533 | 0 | 1,533 | 0 | 1,533 |
| MIDDLE EAST REGIONAL | 103 | 18 | 121 | 0 | 121 | 0 | 121 |
| W. EUROPEAN REGIONAL | 16,904 | 3,263 | 20,167 | 0 | 20,167 | 0 | 20,167 |
| Total | 26,864 | 4,219 | 31,083 | 0 | 31,083 | 0 | 31,083 |
| GRAND TOTALS | 1,942,360 | 344,669 | 2,287,029 | 299,521 | 2,586,550 | 1,338,022 | 3,625,051 |

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 | | |
| G-10 and Switzerland | | | | | | | | | | | | | |
| BELGIUM | 18,115 | 1,323 | 244 | 1,079 | 3,658 | 23,096 | 3,305 | 34,858 | 20,471 | 53 | 15,845 | 1,154 | 21,678 |
| CANADA | 56,073 | 46,692 | 9,461 | 37,231 | 12,692 | 115,457 | 23,381 | 68,342 | 53,283 | 9,546 | 41,558 | 37,906 | 100,735 |
| FRANCE | 238,500 | 5,804 | 1,430 | 4,374 | 28,644 | 272,948 | 41,680 | 526,597 | 226,842 | 1,397 | 185,307 | 4,526 | 232,765 |
| GERMANY | 151,518 | 46,985 | 607 | 46,378 | 51,496 | 249,999 | 27,410 | 337,757 | 126,926 | 344 | 83,129 | 45,203 | 172,473 |
| ITALY | 37,386 | 6,277 | 313 | 5,964 | 27,448 | 71,111 | 6,341 | 307,747 | 38,501 | 320 | 30,201 | 6,145 | 44,966 |
| JAPAN | 129,224 | 238,314 | 49,311 | 189,003 | 22,053 | 389,591 | 27,380 | 194,729 | 91,378 | 48,027 | 133,850 | 195,188 | 334,593 |
| LUXEMBOURG | 32,264 | 3,346 | 890 | 2,456 | 5,718 | 41,328 | 6,296 | 47,260 | 38,600 | 881 | 29,262 | 2,439 | 41,920 |
| NETHERLANDS | 91,401 | 8,858 | 64 | 8,794 | 13,954 | 114,213 | 15,357 | 193,902 | 98,476 | 39 | 43,092 | 10,346 | 108,861 |
| SWEDEN | 28,821 | 425 | 13 | 412 | 1,355 | 30,601 | 6,804 | 71,218 | 28,028 | 4 | 20,610 | 391 | 28,423 |
| SWITZERLAND | 46,743 | 33,985 | 3,049 | 30,936 | 4,922 | 85,650 | 13,645 | 81,735 | 44,702 | 5,158 | 38,626 | 30,892 | 80,752 |
| UNITED KINGDOM | 200,962 | 390,261 | 160,448 | 229,813 | 77,306 | 668,529 | 66,158 | 630,835 | 113,449 | 183,952 | 229,966 | 234,976 | 532,377 |
| Total | 1,031,007 | 782,270 | 225,830 | 556,440 | 249,246 | 2,062,523 | 237,757 | 2,494,980 | 880,656 | 249,721 | 851,446 | 569,166 | 1,699,543 |
| Non G-10 Developed Countries | | | | | | | | | | | | | |
| AUSTRALIA | 47,059 | 61,670 | 4,738 | 56,932 | 23,859 | 132,588 | 18,568 | 120,763 | 44,574 | 4,770 | 31,579 | 58,526 | 107,870 |
| AUSTRIA | 11,871 | 17 | 3 | 14 | 1,505 | 13,393 | 1,274 | 32,152 | 13,120 | 0 | 7,494 | 13 | 13,133 |
| DENMARK | 17,348 | 123 | 52 | 71 | 3,087 | 20,558 | 4,422 | 18,385 | 17,276 | 50 | 15,689 | 66 | 17,392 |
| FINLAND | 10,545 | 39 | 10 | 29 | 2,183 | 12,767 | 2,111 | 44,822 | 8,624 | 5 | 5,191 | 23 | 8,652 |
| GREECE | 5,051 | 700 | 10 | 690 | 1047 | 6,798 | 967 | 10,561 | 5,093 | 6 | 4,238 | 709 | 5,808 |
| ICELAND | 494 | 0 | 0 | 0 | 8 | 502 | 58 | 2,646 | 514 | 0 | 386 | 0 | 514 |
| IRELAND | 44,891 | 1,326 | 502 | 824 | 8,690 | 54,907 | 4,487 | 33,206 | 52,431 | 7,758 | 45,692 | 1,140 | 61,329 |
| ISRAEL | 2,891 | 1,449 | 318 | 1,131 | 687 | 5,027 | 1,501 | 10,299 | 2,918 | 225 | 2,558 | 1097 | 4,240 |
| NEW ZEALAND | 3,298 | 1,749 | 23 | 1,726 | 698 | 5,745 | 485 | 5,666 | 2,280 | 37 | 1,895 | 2,170 | 4,487 |
| NORWAY | 11,683 | 91 | 19 | 72 | 1,206 | 12,980 | 3,618 | 19,658 | 11,376 | 4 | 9,231 | 63 | 11,443 |
| PORTUGAL | 3,745 | 28 | 14 | 14 | 1,118 | 4,891 | 322 | 58,741 | 3,710 | 2 | 1,907 | 22 | 3,734 |
| SOUTH AFRICA | 4,586 | 5,999 | 256 | 5,743 | 640 | 11,225 | 1,576 | 27,554 | 4,040 | 210 | 2,691 | 5,940 | 10,190 |
| SPAIN | 39,311 | 5,537 | 263 | 5,274 | 4,795 | 49,643 | 4,755 | 197,078 | 41,881 | 295 | 34,190 | 5,735 | 47,911 |
| TURKEY | 20,900 | 7,327 | 2,275 | 5,052 | 1,011 | 29,238 | 2,201 | 66,102 | 20,256 | 2,298 | 18,363 | 5,195 | 27,749 |
| OTHER NON G-10 DEV. | 5,701 | 37 | 9 | 28 | 714 | 6,452 | 204 | 1,875,322 | 7,310 | 2 | 6,946 | 22 | 7,334 |
| Total | 229,374 | 86,092 | 8,492 | 77,600 | 51,248 | 366,714 | 46,549 | 2,522,955 | 235,403 | 15,662 | 188,050 | 80,721 | 331,786 |

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 | | |
| Eastern Europe | | | | | | | | | | | | | |
| BULGARIA | 185 | 336 | 163 | 173 | 31 | 552 | 140 | 9,636 | 231 | 168 | 149 | 175 | 574 |
| CZECH REPUBLIC | 1,478 | 2,923 | 236 | 2,687 | 288 | 4,689 | 360 | 8,088 | 1,597 | 298 | 1,290 | 2,710 | 4,605 |
| HUNGARY | 3,136 | 2,017 | 292 | 1,725 | 239 | 5,392 | 498 | 34,036 | 3,358 | 299 | 3,223 | 1,742 | 5,399 |
| MACEDONIA | 19 | 0 | 0 | 0 | 3 | 22 | 0 | 0 | 107 | 0 | 0 | 0 | 107 |
| POLAND | 3,256 | 10,433 | 1,456 | 8,977 | 370 | 14,059 | 3,485 | 21,809 | 3,320 | 1,505 | 3,511 | 9,396 | 14,221 |
| ROMANIA | 1,252 | 1,622 | 564 | 1,058 | 21 | 2,895 | 312 | 9,427 | 1,413 | 575 | 1,797 | 1,079 | 3,067 |
| RUSSIA | 34,218 | 9,133 | 1,009 | 8,124 | 883 | 44,234 | 1,708 | 89,710 | 27,422 | 1,151 | 14,954 | 8,430 | 37,003 |
| SERBIA & MONTENEGRO | 99 | 0 | 0 | 0 | 0 | 99 | 4 | 49 | 103 | 0 | 93 | 0 | 103 |
| SLOVAKIA | 229 | 309 | 14 | 295 | 68 | 606 | 64 | 6,161 | 228 | 13 | 210 | 327 | 568 |
| OTHER E. EUROPE | 3,903 | 2,722 | 629 | 2,093 | 355 | 6,980 | 723 | 53,991 | 4,274 | 767 | 3,223 | 2,356 | 7,397 |
| Total | 47,775 | 29,495 | 4,363 | 25,132 | 2,258 | 79,528 | 7,294 | 232,907 | 42,053 | 4,776 | 28,450 | 26,215 | 73,044 |
| Latin America and the Caribbean | | | | | | | | | | | | | |
| ARGENTINA | 1,642 | 3,630 | 802 | 2,828 | 7 | 5,279 | 1,643 | 11,914 | 2,165 | 798 | 2,031 | 3,155 | 6,118 |
| BOLIVIA | 33 | 0 | 0 | 0 | 0 | 33 | 1 | 4 | 37 | 0 | 30 | 0 | 37 |
| BRAZIL | 63,282 | 58,139 | 11,102 | 47,037 | 15,689 | 137,110 | 11,669 | 58,081 | 52,710 | 11,376 | 50,545 | 48,243 | 112,329 |
| CHILE | 9,101 | 3,310 | 310 | 3,000 | 1,804 | 14,215 | 833 | 3,528 | 9,891 | 310 | 5,964 | 3,006 | 13,207 |
| COLOMBIA | 5,508 | 5,735 | 281 | 5,454 | 677 | 11,920 | 2,884 | 13,491 | 5,903 | 281 | 4,556 | 5,454 | 11,638 |
| COSTA RICA | 1,251 | 944 | 336 | 608 | 27 | 2,222 | 407 | 328 | 1,400 | 336 | 1,185 | 608 | 2,344 |
| DOMINICAN REPUBLIC | 706 | 396 | 142 | 254 | 6 | 1,108 | 7 | 444 | 979 | 142 | 711 | 254 | 1,375 |
| ECUADOR | 209 | 514 | 0 | 514 | 0 | 723 | 135 | 137 | 352 | 0 | 180 | 514 | 866 |
| EL SALVADOR | 447 | 1,872 | 1,872 | 0 | 12 | 2,331 | 42 | 389 | 485 | 1,872 | 1,150 | 0 | 2,357 |
| GUATEMALA | 1,033 | 1,006 | 136 | 870 | 20 | 2,059 | 73 | 186 | 1,179 | 136 | 927 | 870 | 2,185 |
| HONDURAS | 509 | 590 | 173 | 417 | 85 | 1,184 | 388 | 38 | 586 | 174 | 502 | 417 | 1,177 |
| JAMAICA | 280 | 243 | 107 | 136 | 3 | 526 | 9 | 382 | 340 | 108 | 199 | 136 | 584 |
| MEXICO | 31,981 | 84,325 | 5,456 | 78,869 | 4,097 | 120,403 | 6,474 | 56,822 | 35,559 | 5,444 | 25,533 | 78,785 | 119,788 |
| NICARAGUA | 43 | 229 | 148 | 81 | 5 | 277 | 28 | 12 | 63 | 149 | 190 | 80 | 292 |
| PARAGUAY | 317 | 300 | 0 | 300 | 0 | 617 | 46 | 18 | 363 | 0 | 193 | 300 | 663 |
| PERU | 3,938 | 2,142 | 1,152 | 990 | 410 | 6,490 | 425 | 11,450 | 4,358 | 1,153 | 4,257 | 989 | 6,500 |
| TRINIDAD & TOBAGO | 377 | 782 | 114 | 668 | 123 | 1,282 | 15 | 88 | 377 | 114 | 423 | 668 | 1,159 |
| URUGUAY | 730 | 964 | 446 | 518 | 92 | 1,786 | 320 | 205 | 834 | 446 | 942 | 518 | 1,798 |
| VENEZUELA | 1,112 | 890 | 0 | 890 | 15 | 2,017 | 122 | 13,749 | 1,501 | 0 | 1,060 | 974 | 2,475 |
| OTHER LAT. AM. & CAR | 19,127 | 214 | 98 | 116 | 1,419 | 20,760 | 547 | 15,169 | 31,398 | 86 | 27,872 | 102 | 31,586 |
| Total | 141,626 | 166,225 | 22,675 | 143,550 | 24,491 | 332,342 | 26,068 | 186,435 | 150,480 | 22,925 | 128,450 | 145,073 | 318,478 |

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 | | | |
| Asia | | | | | | | | | | | | | | |
| CHINA-MAINLAND | 49,031 | 27,691 | 6,285 | 21,406 | 3,253 | 79,975 | 1,250 | 43,410 | 42,494 | 7,533 | 41,668 | 24,152 | 74,179 | |
| CHINA-TAIWAN | 14,706 | 26,008 | 8,379 | 17,629 | 689 | 41,403 | 13,870 | 2,404 | 14,523 | 7,299 | 21,070 | 17,884 | 39,706 | |
| INDIA | 47,309 | 30,729 | 5,554 | 25,175 | 1,067 | 79,105 | 2,830 | 14,834 | 39,118 | 5,657 | 38,045 | 26,134 | 70,909 | |
| INDONESIA | 9,695 | 5,822 | 1,838 | 3,984 | 205 | 15,722 | 2,116 | 19,053 | 11,379 | 2,144 | 12,102 | 4,266 | 17,789 | |
| IRAN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| IRAQ | 144 | 0 | 0 | 0 | 0 | 144 | 15 | 93 | 66 | 0 | 59 | 0 | 66 | |
| JORDAN | 222 | 428 | 61 | 367 | 4 | 654 | 201 | 69 | 179 | 61 | 233 | 366 | 606 | |
| KOREA | 36,095 | 52,260 | 7,401 | 44,859 | 2,296 | 90,651 | 14,849 | 66,416 | 35,416 | 7,454 | 35,856 | 46,056 | 88,926 | |
| KUWAIT | 5,721 | 438 | 70 | 368 | 100 | 6,259 | 228 | 249 | 5,853 | 70 | 5,732 | 375 | 6,298 | |
| MALAYSIA | 6,813 | 11,898 | 995 | 10,903 | 464 | 19,175 | 1,887 | 17,262 | 6,684 | 1,054 | 5,012 | 10,964 | 18,702 | |
| OMAN | 258 | 0 | 0 | 0 | 36 | 294 | 97 | 230 | 389 | 0 | 329 | 0 | 389 | |
| PAKISTAN | 166 | 544 | 50 | 494 | 7 | 717 | 102 | 352 | 344 | 53 | 192 | 512 | 909 | |
| PHILIPPINES | 3,820 | 6,659 | 1,053 | 5,606 | 67 | 10,546 | 245 | 22,916 | 4,402 | 1,148 | 4,668 | 5,691 | 11,241 | |
| QATAR | 3,251 | 47 | 0 | 47 | 229 | 3,527 | 582 | 6,027 | 3,112 | 2 | 1,811 | 47 | 3,161 | |
| SAUDI ARABIA | 9,098 | 1,537 | 887 | 650 | 971 | 11,606 | 1,384 | 1,377 | 8,993 | 931 | 9,261 | 725 | 10,649 | |
| SRI LANKA | 397 | 216 | 8 | 208 | 4 | 617 | 44 | 36 | 482 | 8 | 447 | 209 | 699 | |
| SYRIA | 0 | 0 | 0 | 0 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| THAILAND | 5,112 | 8,987 | 1,193 | 7,794 | 553 | 14,652 | 150 | 8,435 | 5,158 | 1,206 | 4,936 | 8,167 | 14,531 | |
| UNITED ARAB EMIRATES | 7,930 | 4,034 | 1,821 | 2,213 | 1,821 | 13,785 | 1,953 | 16,040 | 9,482 | 2,101 | 9,776 | 2,274 | 13,857 | |
| OTHER ASIA | 3,713 | 1,223 | 493 | 730 | 154 | 5,090 | 231 | 39,619 | 4,645 | 529 | 4,632 | 879 | 6,053 | |
| Total | 203,481 | 178,521 | 36,088 | 142,433 | 11,921 | 393,923 | 42,034 | 258,822 | 192,719 | 37,250 | 195,829 | 148,701 | 378,670 | |
| Africa | | | | | | | | | | | | | | |
| ALGERIA | 254 | 1,909 | 434 | 1,475 | 1 | 2,164 | 508 | 199 | 241 | 488 | 533 | 1,924 | 2,653 | |
| CAMEROON | 143 | 191 | 6 | 185 | 0 | 334 | 30 | 31 | 143 | 15 | 159 | 190 | 348 | |
| CONGO (KINSHASA) | 0 | 58 | 52 | 6 | 2 | 60 | 8 | 15 | 0 | 57 | 57 | 6 | 63 | |
| EGYPT | 282 | 1,493 | 100 | 1,393 | 25 | 1,800 | 339 | 2,219 | 466 | 102 | 231 | 1,412 | 1,980 | |
| ETHIOPIA | 55 | 0 | 0 | 0 | 0 | 55 | 23 | 2 | 55 | 0 | 55 | 0 | 55 | |
| GABON | 0 | 70 | 4 | 66 | 1 | 71 | 14 | 20 | 23 | 4 | 4 | 70 | 97 | |
| GHANA | 1,747 | 0 | 0 | 0 | 10 | 1,757 | 703 | 8 | 1,816 | 0 | 1,651 | 0 | 1,816 | |
| IVORY COAST | 48 | 152 | 11 | 141 | 0 | 200 | 7 | 94 | 50 | 11 | 54 | 148 | 209 | |
| KENYA | 278 | 739 | 181 | 558 | 1 | 1,018 | 160 | 86 | 310 | 181 | 357 | 577 | 1,068 | |
| LIBYA | 180 | 0 | 0 | 0 | 0 | 180 | 0 | 0 | 181 | 0 | 181 | 0 | 181 | |
| MALAWI | 1 | 0 | 0 | 0 | 0 | 1 | 3 | 0 | 1 | 0 | 1 | 0 | 1 | |
| MOROCCO | 623 | 335 | 15 | 320 | 13 | 971 | 76 | 330 | 782 | 15 | 695 | 372 | 1,169 | |
| NIGERIA | 3,889 | 1,591 | 197 | 1,394 | 39 | 5,519 | 775 | 171 | 3,818 | 197 | 3,819 | 1,425 | 5,440 | |
| SENEGAL | 1 | 150 | 9 | 141 | 0 | 151 | 31 | 0 | 2 | 9 | 11 | 142 | 153 | |

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 | 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 | | | | |
| SUDAN | 0 | 0 | 0 | 0 | 2 | 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| TUNISIA | 98 | 231 | 40 | 191 | 2 | 331 | 41 | 779 | 98 | 72 | 103 | 204 | 374 | |
| ZAMBIA | 382 | 278 | 42 | 236 | 1 | 661 | 228 | 24 | 392 | 45 | 423 | 265 | 702 | |
| ZIMBABWE | 1 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 0 | 1 | 0 | 1 | |
| OTHER AFRICA | 1,975 | 638 | 287 | 351 | 338 | 2,951 | 327 | 63 | 2,438 | 619 | 2,614 | 361 | 3,418 | |
| Total | 9,957 | 7,835 | 1,378 | 6,457 | 435 | 18,227 | 3,273 | 4,041 | 10,817 | 1,815 | 10,949 | 7,096 | 19,728 | |
| Banking Centers | | | | | | | | | | | | | | |
| BAHAMAS | 3,171 | 130 | 14 | 116 | 248 | 3,549 | 276 | 23 | 12,623 | 22 | 11,984 | 116 | 12,761 | |
| BAHRAIN | 694 | 299 | 24 | 275 | 62 | 1,055 | 141 | 446 | 1,545 | 74 | 1,533 | 275 | 1,894 | |
| BERMUDA | 17,194 | 425 | 171 | 254 | 1,237 | 18,856 | 4,594 | 13,328 | 17,699 | 150 | 13,091 | 6 | 17,855 | |
| CAYMAN ISLANDS | 185,315 | 2,763 | 2,308 | 455 | 10,910 | 198,988 | 8,670 | 26,101 | 290,939 | 2,218 | 251,925 | 351 | 293,508 | |
| HONG KONG | 18,693 | 31,507 | 10,721 | 20,786 | 2,755 | 52,955 | 2,741 | 19,047 | 22,811 | 15,173 | 31,880 | 22,888 | 60,872 | |
| LEBANON | 1,069 | 148 | 125 | 23 | 10 | 1,227 | 389 | 801 | 1,115 | 125 | 1,191 | 24 | 1,264 | |
| LIBERIA | 518 | 5 | 4 | 1 | 166 | 689 | 157 | 1,949 | 962 | 0 | 396 | 0 | 962 | |
| MACAO | 637 | 54 | 13 | 41 | 4 | 695 | 593 | 1 | 395 | 53 | 164 | 59 | 507 | |
| NETHERLAND ANTILLES | 489 | 11 | 0 | 11 | 69 | 569 | 35 | 211 | 607 | 0 | 496 | 0 | 607 | |
| PANAMA | 2,102 | 1,011 | 1,005 | 6 | 364 | 3,477 | 445 | 6,596 | 3,433 | 1,003 | 2,115 | 0 | 4,436 | |
| SINGAPORE | 22,394 | 33,201 | 9,415 | 23,786 | 3,056 | 58,651 | 2,471 | 19,222 | 20,735 | 13,412 | 29,928 | 24,829 | 58,976 | |
| Total | 252,276 | 69,554 | 23,800 | 45,754 | 18,881 | 340,711 | 20,512 | 87,725 | 372,864 | 32,230 | 344,703 | 48,548 | 453,642 | |
| International & Regional Organizations | | | | | | | | | | | | | | |
| AFRICAN REGIONAL | 310 | 0 | 0 | 0 | 18 | 328 | 0 | 0 | 308 | 0 | 75 | 0 | 308 | |
| ASIAN REGIONAL | 1,326 | 0 | 0 | 0 | 81 | 1,407 | 114 | 45 | 1,162 | 0 | 362 | 0 | 1,162 | |
| E. EUROPEAN REGIONAL | 593 | 0 | 0 | 0 | 21 | 614 | 5 | 8 | 591 | 0 | 397 | 0 | 591 | |
| INTERNATIONAL | 6,373 | 0 | 0 | 0 | 540 | 6,913 | 94 | 59 | 6,181 | 0 | 4,580 | 0 | 6,181 | |
| LATIN AMER. REGIONAL | 1,255 | 0 | 0 | 0 | 278 | 1,533 | 60 | 0 | 1,212 | 0 | 472 | 0 | 1,212 | |
| MIDDLE EAST REGIONAL | 103 | 0 | 0 | 0 | 18 | 121 | 1 | 0 | 99 | 0 | 99 | 0 | 99 | |
| W. EUROPEAN REGIONAL | 16,904 | 0 | 0 | 0 | 3,263 | 20,167 | 206 | 4 | 16,589 | 0 | 7,829 | 0 | 16,589 | |
| Total | 26,864 | 0 | 0 | 0 | 4,219 | 31,083 | 480 | 116 | 26,142 | 0 | 13,814 | 0 | 26,142 | |
| GRAND TOTALS | 1,942,360 | 1,319,992 | 322,626 | 997,366 | 362,699 | 3,625,051 | 383,967 | 5,787,981 | 1,911,134 | 364,379 | 1,761,691 | 1,025,520 | 3,301,033 | |

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 | | | | | | |
| G-10 and Switzerland | | | | | | | | | |
| BELGIUM | 38,131 | 10,204 | 48,335 | 15,513 | 3,367 | 1126 | -32,441 | 4,153 | 279 |
| CANADA | 6,925 | 35,203 | 42,128 | 48,321 | 6,459 | 8,484 | 5,884 | 10,349 | 195 |
| FRANCE | 313 | 1,620 | 1,933 | 67,908 | 7,741 | 19,277 | 4,119 | 34,249 | 695 |
| GERMANY | 7,606 | 36,145 | 43,751 | 87,144 | 11,669 | 37,698 | 28,876 | 41,016 | 423 |
| ITALY | 1,024 | 15,967 | 16,991 | 45,919 | 4,414 | 3,109 | 14,358 | 22,413 | 247 |
| JAPAN | 15,211 | 121,407 | 136,618 | 122,473 | 11,255 | 44,199 | 58,095 | 25,238 | 192 |
| LUXEMBOURG | 18,051 | 22,115 | 40,166 | 53,598 | 8,043 | 1,733 | -60,578 | 8,548 | 231 |
| NETHERLANDS | 23,910 | 9,110 | 33,020 | 46,861 | 14,265 | 5,662 | -27,363 | 18,469 | 697 |
| SWEDEN | 295 | 695 | 990 | 9,668 | 1,193 | 2016 | -597 | 7,890 | 62 |
| SWITZERLAND | 7,849 | 1,133 | 8,982 | 35,886 | 6,249 | 6,226 | 28,490 | 9,618 | 835 |
| UNITED KINGDOM | 944,488 | 193,447 | 1,137,935 | 268,714 | 58,941 | 117,788 | 210,977 | 25,197 | 1,514 |
| Total | 1,063,803 | 447,046 | 1,510,849 | 802,005 | 133,596 | 247,318 | 229,820 | 207,140 | 5,370 |
| Non G-10 Developed Countries | | | | | | | | | |
| AUSTRALIA | 2,576 | 51,366 | 53,942 | 62,459 | 5,486 | 6,347 | 15,454 | 10,520 | 449 |
| AUSTRIA | 20 | 41 | 61 | 8,006 | 1,418 | 173 | -47 | 2,913 | 206 |
| DENMARK | 1,534 | 1289 | 2,823 | 13,440 | 1009 | 1086 | -2,683 | 5,384 | 37 |
| FINLAND | 98 | 422 | 520 | 2,801 | 474 | 2,404 | -468 | 3,521 | 73 |
| GREECE | 592 | 1,627 | 2,219 | 4,219 | 238 | 181 | -1,482 | 468 | 0 |
| ICELAND | 0 | 0 | 0 | 4,109 | 24 | 4 | 0 | 345 | 1 |
| IRELAND | 14,800 | 6,346 | 21,146 | 60,792 | 18,542 | 3,432 | -2,057 | 11,132 | 626 |
| ISRAEL | 807 | 808 | 1,615 | 2,526 | 280 | 382 | -86 | 871 | 224 |
| NEW ZEALAND | 21 | 940 | 961 | 2,164 | 584 | 1,143 | 1225 | 905 | 5 |
| NORWAY | 138 | 427 | 565 | 5,817 | 188 | 520 | -468 | 2,859 | 7 |
| PORTUGAL | 20 | 319 | 339 | 3,055 | 323 | 362 | -301 | 1,800 | 83 |
| SOUTH AFRICA | 296 | 5,836 | 6,132 | 11,062 | 370 | 765 | 22 | 836 | 409 |
| SPAIN | 334 | 5,139 | 5,473 | 20,907 | 4,915 | 1,850 | 2,212 | 18,381 | 588 |
| TURKEY | 1,257 | 3,883 | 5,140 | 4,679 | 1,807 | 2,285 | 1,695 | 5,334 | 3,817 |
| OTHER NON G-10 DEV. | 0 | 1 | 1 | 4,645 | 2,382 | 785 | -1,808 | 1,893 | 10 |
| Total | 22,493 | 78,444 | 100,937 | 210,681 | 38,040 | 21,719 | 11,208 | 67,162 | 6,535 |

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 | | | | | | |
| Eastern Europe | | | | | | | | | |
| BULGARIA | 160 | 184 | 344 | 1,009 | 52 | 0 | 7 | 26 | 14 |
| CZECH REPUBLIC | 1,157 | 1,980 | 3,137 | 3,302 | 213 | 9 | 18 | 909 | 171 |
| HUNGARY | 834 | 1,116 | 1,950 | 2,230 | 344 | 98 | 260 | 1,740 | 124 |
| MACEDONIA | 0 | 0 | 0 | 23 | 88 | 0 | 0 | 0 | 0 |
| POLAND | 1,573 | 6,608 | 8,181 | 8,993 | 1,112 | 580 | 4,106 | 1,309 | 94 |
| ROMANIA | 665 | 864 | 1,529 | 1,512 | 193 | 1 | 130 | 1,035 | 9 |
| RUSSIA | 2,180 | 7,131 | 9,311 | 26,711 | 1,440 | 7,787 | 406 | 9,680 | 2,604 |
| SERBIA & MONTENEGRO | 0 | 0 | 0 | 100 | 10 | 5 | 3 | 70 | 0 |
| SLOVAKIA | 61 | 451 | 512 | 609 | 33 | 2 | -151 | 71 | 29 |
| OTHER E. EUROPE | 1469 | 2,390 | 3,859 | 7,992 | 984 | 211 | -608 | 2,128 | 421 |
| Total | 8,099 | 20,724 | 28,823 | 52,481 | 4,469 | 8,693 | 4,171 | 16,968 | 3,466 |
| Latin America and the Caribbean | | | | | | | | | |
| ARGENTINA | 590 | 2,544 | 3,134 | 3,838 | 999 | 153 | 715 | 246 | 153 |
| BOLIVIA | 0 | 0 | 0 | 64 | 4 | 0 | 0 | 1 | 4 |
| BRAZIL | 529 | 26,924 | 27,453 | 25,347 | 6,811 | 15,904 | 24,477 | 22,263 | 7,247 |
| CHILE | 17 | 126 | 143 | 1,900 | 1,231 | 435 | 3,222 | 941 | 2,607 |
| COLOMBIA | 21 | 3,797 | 3,818 | 4,951 | 473 | 79 | 1,852 | 2,030 | 1,052 |
| COSTA RICA | 312 | 265 | 577 | 796 | 150 | 1 | 668 | 33 | 211 |
| DOMINICAN REPUBLIC | 76 | 179 | 255 | 662 | 275 | 3 | 145 | 72 | 129 |
| ECUADOR | 2 | 466 | 468 | 629 | 144 | 1 | 52 | 4 | 387 |
| EL SALVADOR | 80 | 0 | 80 | 1,576 | 48 | 9 | 1,253 | 26 | 33 |
| GUATEMALA | 224 | 502 | 726 | 964 | 152 | 6 | 747 | 4 | 261 |
| HONDURAS | 121 | 293 | 414 | 500 | 76 | 0 | 342 | 15 | 59 |
| JAMAICA | 50 | 127 | 177 | 335 | 60 | 0 | 70 | 1 | 14 |
| MEXICO | 1539 | 72,939 | 74,478 | 75,776 | 4,826 | 1,344 | 18,165 | 13,263 | 1,656 |
| NICARAGUA | 166 | 40 | 206 | 242 | 20 | 0 | 144 | 0 | 1 |
| PARAGUAY | 0 | 252 | 252 | 430 | 46 | 0 | 52 | 8 | 10 |
| PERU | 670 | 788 | 1,458 | 1,979 | 796 | 375 | 283 | 629 | 1,265 |
| TRINIDAD & TOBAGO | 712 | 532 | 1,244 | 3,828 | 0 | 0 | 176 | 7 | 8 |
| URUGUAY | 1,714 | 298 | 2,012 | 1,092 | 104 | 0 | 1,192 | 56 | 41 |
| VENEZUELA | 0 | 779 | 779 | 1,204 | 513 | 40 | 236 | 473 | 135 |
| OTHER LAT. AM. & CAR | 373 | 113 | 486 | 25,120 | 12,787 | 544 | 2,885 | 3,783 | 175 |
| Total | 7,196 | 110,964 | 118,160 | 151,233 | 29,515 | 18,894 | 56,676 | 43,855 | 15,448 |

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 | | | | | | |
| Asia | | | | | | | | | |
| CHINA-MAINLAND | 5,427 | 21,106 | 26,533 | 40,424 | 5,625 | 8,165 | 6,000 | 15,742 | 15,483 |
| CHINA-TAIWAN | 12,727 | 8,897 | 21,624 | 29,601 | 1,098 | 2,106 | 11,616 | 4,204 | 2,149 |
| INDIA | 1,824 | 7,844 | 9,668 | 19,181 | 2,116 | 9,247 | 9,089 | 17,643 | 16,866 |
| INDONESIA | 2,296 | 3,164 | 5,460 | 11,431 | 2,626 | 353 | 1,017 | 5,023 | 1,710 |
| IRAN | 0 | 0 | 0 | 5 | 0 | 0 | 0 | 0 | 0 |
| IRAQ | 0 | 0 | 0 | 55 | 20 | 98 | 0 | 43 | 14 |
| JORDAN | 147 | 221 | 368 | 977 | 38 | 82 | 67 | 8 | 297 |
| KOREA | 4,969 | 30,619 | 35,588 | 40,492 | 3,503 | 2,933 | 20,342 | 10,150 | 9,629 |
| KUWAIT | 124 | 236 | 360 | 6,296 | 286 | 147 | 95 | 171 | 715 |
| MALAYSIA | 3,794 | 8,343 | 12,137 | 16,862 | 294 | 302 | 635 | 3,385 | 621 |
| OMAN | 0 | 0 | 0 | 932 | 144 | 14 | 0 | 23 | 246 |
| PAKISTAN | 65 | 358 | 423 | 528 | 202 | 1 | 122 | 102 | 153 |
| PHILIPPINES | 2,173 | 3,405 | 5,578 | 6,243 | 814 | 53 | 2,376 | 1,559 | 434 |
| QATAR | 13 | 41 | 54 | 2,405 | 165 | 303 | -2 | 255 | 379 |
| SAUDI ARABIA | 28 | 8 | 36 | 23,846 | 553 | 540 | 1772 | 41 | 1,075 |
| SRI LANKA | 22 | 130 | 152 | 225 | 87 | 2 | 68 | 336 | 12 |
| SYRIA | 0 | 0 | 0 | 10 | 0 | 0 | 0 | 0 | 0 |
| THAILAND | 1,048 | 6,210 | 7,258 | 8,087 | 612 | 182 | 2,116 | 3,146 | 465 |
| UNITED ARAB EMIRATES | 5,001 | 1,717 | 6,718 | 12,774 | 2,352 | 459 | -371 | 1,953 | 1,135 |
| OTHER ASIA | 1,461 | 2,011 | 3,472 | 6,820 | 1,193 | 74 | -2,059 | 722 | 715 |
| Total | 41,119 | 94,310 | 135,429 | 227,194 | 21,728 | 25,061 | 52,883 | 64,506 | 52,098 |
| Africa | | | | | | | | | |
| ALGERIA | 452 | 1,638 | 2,090 | 2,144 | 527 | 38 | 322 | 0 | 526 |
| CAMEROON | 4 | 166 | 170 | 208 | 14 | 0 | 36 | 0 | 36 |
| CONGO (KINSHASA) | 100 | 7 | 107 | 220 | 5 | 0 | -42 | 0 | 0 |
| EGYPT | 412 | 1,154 | 1,566 | 2,414 | 212 | 7 | 118 | 59 | 59 |
| ETHIOPIA | 0 | 0 | 0 | 23 | 0 | 0 | 0 | 0 | 3 |
| GABON | 44 | 176 | 220 | 492 | 27 | 0 | 20 | 0 | 19 |
| GHANA | 0 | 0 | 0 | 276 | 192 | 123 | 0 | 1305 | 122 |
| IVORY COAST | 1 | 147 | 148 | 143 | 9 | 0 | 12 | 33 | 0 |
| KENYA | 281 | 340 | 621 | 966 | 53 | 3 | 144 | 50 | 63 |
| LIBYA | 0 | 0 | 0 | 965 | 1 | 0 | 0 | 0 | 0 |
| MALAWI | 0 | 0 | 0 | 22 | 0 | 0 | 0 | 0 | 0 |

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 | 68 | 279 | 347 | 419 | 211 | 0 | 40 | 22 | 370 |
| NIGERIA | 807 | 933 | 1,740 | 5,799 | 43 | 84 | 374 | 2,989 | 644 |
| SENEGAL | 5 | 88 | 93 | 101 | 2 | 0 | 59 | 0 | 11 |
| SUDAN | 0 | 0 | 0 | 73 | 0 | 0 | 0 | 0 | 0 |
| TUNISIA | 92 | 223 | 315 | 327 | 46 | 0 | -63 | 71 | 12 |
| ZAMBIA | 57 | 146 | 203 | 231 | 42 | 0 | 140 | 373 | 30 |
| ZIMBABWE | 0 | 0 | 0 | 2 | 0 | 0 | 0 | 0 | 0 |
| OTHER AFRICA | 759 | 212 | 971 | 4,619 | 982 | 180 | 4,721 | 555 | 171 |
| Total | 3,082 | 5,509 | 8,591 | 19,444 | 2,366 | 435 | 5,881 | 5,457 | 2,066 |
| Banking Centers | | | | | | | | | |
| BAHAMAS | 62,943 | 68 | 63,011 | 4,659 | 9,543 | 83 | -35,631 | 304 | 0 |
| BAHRAIN | 3,356 | 197 | 3,553 | 1,443 | 992 | 89 | -2,691 | 25 | 94 |
| BERMUDA | 515 | 0 | 515 | 11,242 | 2,155 | 1,919 | 2,968 | 1,442 | 221 |
| CAYMAN ISLANDS | 120,590 | 564 | 121,154 | 120,562 | 108,199 | 2,767 | -145,958 | 17,144 | 45 |
| HONG KONG | 35,014 | 16,044 | 51,058 | 48,374 | 15,660 | 4,987 | 25,691 | 5,231 | 4,099 |
| LEBANON | 126 | 18 | 144 | 3,844 | 59 | 13 | 35 | 668 | 392 |
| LIBERIA | 0 | 0 | 0 | 717 | 471 | 32 | 7 | 95 | 0 |
| MACAO | 244 | 69 | 313 | 1,063 | 175 | 359 | -122 | 48 | 18 |
| NETHERLAND ANTILLES | 4,127 | 34 | 4,161 | 1,464 | 164 | 56 | -4,406 | 27 | 0 |
| PANAMA | 1,663 | 2 | 1,665 | 3,036 | 1,355 | 31 | -95 | 141 | 252 |
| SINGAPORE | 41,292 | 20,115 | 61,407 | 51,388 | 8,447 | 5,066 | 28,148 | 3,931 | 3,517 |
| Total | 269,870 | 37,111 | 306,981 | 247,792 | 147,220 | 15,402 | -132,054 | 29,056 | 8,638 |
| International & Regional Organizations | | | | | | | | | |
| AFRICAN REGIONAL | 0 | 0 | 0 | 76 | 0 | 2 | 0 | 32 | 0 |
| ASIAN REGIONAL | 0 | 0 | 0 | 30 | 0 | 164 | 0 | 327 | 216 |
| E. EUROPEAN REGIONAL | 0 | 0 | 0 | 20 | 0 | 2 | 0 | 181 | 0 |
| INTERNATIONAL | 0 | 0 | 0 | 4,525 | 0 | 192 | 0 | 1,444 | 208 |
| LATIN AMER. REGIONAL | 0 | 0 | 0 | 98 | 0 | 43 | 0 | 353 | 148 |
| MIDDLE EAST REGIONAL | 0 | 0 | 0 | 25 | 0 | 4 | 0 | 15 | 1 |
| W. EUROPEAN REGIONAL | 0 | 0 | 0 | 5,772 | 0 | 315 | 0 | 3,907 | 33 |
| Total | 0 | 0 | 0 | 10,546 | 0 | 722 | 0 | 6,259 | 606 |
| GRAND TOTALS | 1,415,662 | 794,108 | 2,209,770 | 1,721,376 | 376,934 | 338,244 | 228,585 | 440,403 | 94,227 |

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 | |
| G-10 and Switzerland | | | | | | | | | | | | | | | | | | |
| BELGIUM | 8,316 | 31 | 1,653 | 10,000 | 10,724 | 34 | 4,881 | 995 | 1,471 | 7,347 | 5,179 | 0 | 4,918 | 297 | 534 | 5,749 | 4,568 | 19 |
| CANADA | 20,199 | 8,171 | 3,061 | 31,431 | 17,550 | 759 | 8,762 | 17,990 | 900 | 27,652 | 8,106 | 4,148 | 27,112 | 20,531 | 7,952 | 55,595 | 27,627 | 4,639 |
| FRANCE | 110,755 | 455 | 21,143 | 132,353 | 100,227 | 82 | 34,680 | 1,452 | 1,297 | 37,429 | 33,798 | 0 | 93,065 | 3,897 | 6,204 | 103,166 | 92,817 | 1,315 |
| GERMANY | 63,573 | 1,870 | 32,089 | 97,532 | 39,208 | 180 | 34,576 | 41,921 | 10,838 | 87,335 | 36,253 | 1 | 53,369 | 3,194 | 8,541 | 65,104 | 51,465 | 163 |
| ITALY | 7,044 | 1326 | 3,517 | 11,887 | 6,403 | 3 | 19,224 | 491 | 20,439 | 40,154 | 21,765 | 0 | 11,118 | 4,460 | 3,492 | 19,070 | 10,333 | 317 |
| JAPAN | 86,996 | 61,202 | 10,246 | 158,444 | 52,825 | 39,797 | 4,218 | 89,912 | 2,883 | 97,013 | 3,914 | 2,640 | 38,010 | 87,200 | 7,487 | 132,697 | 34,639 | 5,590 |
| LUXEMBOURG | 4,072 | 23 | 791 | 4,886 | 6,056 | 18 | 2,102 | 1,812 | 59 | 3,973 | 2,138 | 0 | 26,090 | 1511 | 4,868 | 32,469 | 30,406 | 863 |
| NETHERLANDS | 17,446 | 17 | 3,275 | 20,738 | 15,862 | 4 | 8,061 | 6,940 | 602 | 15,603 | 8,231 | 0 | 65,894 | 1,901 | 10,077 | 77,872 | 74,383 | 35 |
| SWEDEN | 16,530 | 19 | 235 | 16,784 | 15,480 | 0 | 2,518 | 372 | 437 | 3,327 | 2,584 | 0 | 9,773 | 34 | 683 | 10,490 | 9,964 | 4 |
| SWITZERLAND | 16,714 | 64 | 1,595 | 18,373 | 13,987 | 36 | 6,296 | 30,539 | 107 | 36,942 | 6,282 | 5 | 23,733 | 3,382 | 3,070 | 30,185 | 24,433 | 5,117 |
| UNITED KINGDOM | 36,935 | 57,968 | 30,110 | 125,013 | 34,487 | 60,113 | 1,425 | 65,903 | 4,205 | 71,533 | 1,032 | 4,037 | 162,602 | 266,390 | 34,628 | 463,620 | 77,930 | 119,802 |
| Total | 388,580 | 131,146 | 107,715 | 627,441 | 312,809 | 101,026 | 126,743 | 258,327 | 43,238 | 428,308 | 129,282 | 10,831 | 515,684 | 392,797 | 87,536 | 996,017 | 438,565 | 137,864 |
| Non G-10 Developed Countries | | | | | | | | | | | | | | | | | | |
| AUSTRALIA | 20,807 | 11,574 | 1,860 | 34,241 | 17,032 | 439 | 4,510 | 16,797 | 67 | 21,374 | 4,470 | 533 | 21,742 | 33,299 | 18,844 | 73,885 | 23,072 | 3,798 |
| AUSTRIA | 2,986 | 9 | 833 | 3,828 | 2,936 | 0 | 5,087 | 0 | 361 | 5,448 | 5,441 | 0 | 3,798 | 8 | 311 | 4,117 | 4,743 | 0 |
| DENMARK | 3,968 | 8 | 1,807 | 5,783 | 3,778 | 0 | 529 | 32 | 122 | 683 | 599 | 0 | 12,851 | 83 | 1,158 | 14,092 | 12,899 | 50 |
| FINLAND | 3,119 | 3 | 580 | 3,702 | 1,547 | 0 | 4,587 | 14 | 1,034 | 5,635 | 4,500 | 0 | 2,839 | 22 | 569 | 3,430 | 2,577 | 5 |
| GREECE | 3521 | 33 | 178 | 3732 | 3526 | 0 | 279 | 93 | 510 | 882 | 229 | 0 | 1,251 | 574 | 359 | 2,184 | 1,338 | 6 |
| ICELAND | 345 | 0 | 8 | 353 | 341 | 0 | 96 | 0 | 0 | 96 | 100 | 0 | 53 | 0 | 0 | 53 | 73 | 0 |
| IRELAND | 10,212 | 135 | 992 | 11,339 | 11,535 | 142 | 690 | 128 | 230 | 1,048 | 732 | 32 | 33,989 | 1063 | 7,468 | 42,520 | 40,164 | 7,584 |
| ISRAEL | 488 | 53 | 120 | 661 | 487 | 35 | 414 | 980 | 4 | 1,398 | 571 | 3 | 1,989 | 416 | 338 | 2,743 | 1,860 | 187 |
| NEW ZEALAND | 379 | 850 | 118 | 1,347 | 427 | 5 | 1,632 | 545 | 187 | 2,364 | 614 | 0 | 1,287 | 354 | 393 | 2,034 | 1,239 | 32 |
| NORWAY | 2,087 | 0 | 204 | 2,291 | 2,124 | 0 | 4,880 | 47 | 213 | 5,140 | 4,920 | 0 | 4,716 | 44 | 789 | 5,549 | 4,332 | 4 |
| PORTUGAL | 843 | 4 | 132 | 979 | 875 | 0 | 959 | 14 | 659 | 1,632 | 1090 | 0 | 1,943 | 10 | 313 | 2,266 | 1,745 | 2 |
| SOUTH AFRICA | 2,310 | 2,047 | 442 | 4,799 | 2,297 | 192 | 922 | 1,906 | 0 | 2,828 | 950 | 0 | 1,354 | 2,046 | 187 | 3,587 | 793 | 18 |
| SPAIN | 13,912 | 36 | 2,703 | 16,651 | 15,700 | 6 | 7,838 | 425 | 255 | 8,518 | 8,087 | 0 | 17,561 | 5,076 | 1,824 | 24,461 | 18,094 | 289 |
| TURKEY | 14,304 | 940 | 841 | 16,085 | 13,184 | 153 | 3,455 | 4,684 | 8 | 8,147 | 3,548 | 1627 | 3,141 | 1,703 | 155 | 4,999 | 3,524 | 518 |
| OTHER NON G-10 DEV. | 297 | 1 | 11 | 309 | 1095 | 2 | 826 | 9 | 371 | 1,206 | 820 | 0 | 4,578 | 27 | 332 | 4,937 | 5,395 | 0 |
| Total | 79,578 | 15,693 | 10,829 | 106,100 | 76,884 | 974 | 36,704 | 25,674 | 4,021 | 66,399 | 36,671 | 2,195 | 113,092 | 44,725 | 33,040 | 190,857 | 121,848 | 12,493 |

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 | |
| Eastern Europe | | | | | | | | | | | | | | | | | | |
| BULGARIA | 43 | 43 | 23 | 109 | 46 | 26 | 21 | 177 | 0 | 198 | 21 | 80 | 121 | 116 | 5 | 242 | 164 | 62 |
| CZECH REPUBLIC | 66 | 83 | 55 | 204 | 126 | 45 | 1168 | 1,575 | 61 | 2,804 | 1184 | 0 | 244 | 1,265 | 81 | 1,590 | 287 | 253 |
| HUNGARY | 241 | 96 | 36 | 373 | 258 | 46 | 2,448 | 1,253 | 152 | 3,853 | 2,509 | 5 | 447 | 668 | 30 | 1145 | 591 | 248 |
| MACEDONIA | 0 | 0 | 0 | 0 | 0 | 0 | 19 | 0 | 3 | 22 | 83 | 0 | 0 | 0 | 0 | 0 | 24 | 0 |
| POLAND | 696 | 801 | 116 | 1,613 | 719 | 117 | 1,810 | 5,253 | 0 | 7,063 | 1,800 | 772 | 750 | 4,379 | 191 | 5,320 | 801 | 616 |
| ROMANIA | 42 | 49 | 6 | 97 | 96 | 46 | 1,065 | 1,165 | 0 | 2,230 | 1,097 | 364 | 145 | 408 | 4 | 557 | 220 | 165 |
| RUSSIA | 7,779 | 2,564 | 258 | 10,601 | 8,197 | 407 | 5,259 | 2,904 | 77 | 8,240 | 5,259 | 0 | 21,180 | 3,665 | 501 | 25,346 | 13,966 | 744 |
| SERBIA & MONTENEGRO | 10 | 0 | 0 | 10 | 11 | 0 | 66 | 0 | 0 | 66 | 70 | 0 | 23 | 0 | 0 | 23 | 22 | 0 |
| SLOVAKIA | 1 | 30 | 4 | 35 | 1 | 0 | 92 | 14 | 50 | 156 | 92 | 0 | 136 | 265 | 2 | 403 | 135 | 13 |
| OTHER E. EUROPE | 1,522 | 115 | 2 | 1,639 | 1,857 | 72 | 1,294 | 2,029 | 160 | 3,483 | 1,358 | 401 | 1,087 | 578 | 186 | 1,851 | 1,059 | 294 |
| Total | 10,400 | 3,781 | 500 | 14,681 | 11,311 | 759 | 13,242 | 14,370 | 503 | 28,115 | 13,473 | 1,622 | 24,133 | 11,344 | 1,000 | 36,477 | 17,269 | 2,395 |
| Latin America and the Caribbean | | | | | | | | | | | | | | | | | | |
| ARGENTINA | 54 | 244 | 1 | 299 | 82 | 66 | 268 | 1,397 | 0 | 1,665 | 291 | 545 | 1,320 | 1,989 | 6 | 3,315 | 1,792 | 187 |
| BOLIVIA | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 2 | 2 | 0 | 31 | 0 | 0 | 31 | 35 | 0 |
| BRAZIL | 15,689 | 10,617 | 392 | 26,698 | 8,884 | 1,671 | 16,392 | 32,657 | 5 | 49,054 | 17,767 | 5,648 | 31,201 | 14,865 | 14,589 | 60,655 | 26,059 | 4,057 |
| CHILE | 5,110 | 215 | 1,549 | 6,874 | 5,314 | 1 | 435 | 302 | 20 | 757 | 363 | 195 | 3,556 | 2,793 | 235 | 6,584 | 4,214 | 114 |
| COLOMBIA | 2,290 | 1,706 | 160 | 4,156 | 2,397 | 228 | 1,179 | 170 | 164 | 1,513 | 1,219 | 0 | 2,039 | 3,859 | 334 | 6,232 | 2,287 | 53 |
| COSTA RICA | 397 | 87 | 1 | 485 | 483 | 44 | 81 | 408 | 0 | 489 | 82 | 165 | 773 | 449 | 26 | 1,248 | 835 | 127 |
| DOMINICAN REPUBLIC | 185 | 10 | 0 | 195 | 231 | 5 | 65 | 143 | 0 | 208 | 192 | 27 | 456 | 243 | 6 | 705 | 556 | 110 |
| ECUADOR | 57 | 51 | 0 | 108 | 70 | 0 | 3 | 162 | 0 | 165 | 3 | 0 | 149 | 301 | 0 | 450 | 279 | 0 |
| EL SALVADOR | 94 | 192 | 0 | 286 | 122 | 192 | 28 | 577 | 0 | 605 | 28 | 577 | 325 | 1,103 | 12 | 1,440 | 335 | 1,103 |
| GUATEMALA | 478 | 56 | 1 | 535 | 517 | 2 | 52 | 387 | 0 | 439 | 52 | 44 | 503 | 563 | 19 | 1,085 | 610 | 90 |
| HONDURAS | 257 | 15 | 4 | 276 | 307 | 3 | 120 | 166 | 24 | 310 | 127 | 60 | 132 | 409 | 57 | 598 | 152 | 111 |
| JAMAICA | 50 | 66 | 0 | 116 | 59 | 51 | 3 | 114 | 0 | 117 | 4 | 38 | 227 | 63 | 3 | 293 | 277 | 19 |
| MEXICO | 5,190 | 4,208 | 303 | 9,701 | 4,868 | 285 | 13,441 | 34,898 | 156 | 48,495 | 14,435 | 1,486 | 13,350 | 45,219 | 2,825 | 61,394 | 16,256 | 3,673 |
| NICARAGUA | 11 | 18 | 0 | 29 | 14 | 4 | 0 | 40 | 0 | 40 | 0 | 25 | 32 | 171 | 5 | 208 | 49 | 120 |
| PARAGUAY | 210 | 118 | 0 | 328 | 248 | 0 | 1 | 71 | 0 | 72 | 1 | 0 | 106 | 111 | 0 | 217 | 114 | 0 |
| PERU | 1,684 | 1,110 | 27 | 2,821 | 2,056 | 297 | 561 | 121 | 290 | 972 | 388 | 0 | 1,693 | 911 | 83 | 2,687 | 1,914 | 856 |
| TRINIDAD & TOBAGO | 1 | 3 | 0 | 4 | 1 | 2 | 1 | 579 | 118 | 698 | 1 | 0 | 375 | 200 | 5 | 580 | 375 | 112 |
| URUGUAY | 183 | 28 | 3 | 214 | 201 | 27 | 84 | 578 | 70 | 732 | 102 | 194 | 463 | 358 | 7 | 828 | 531 | 225 |
| VENEZUELA | 19 | 271 | 0 | 290 | 19 | 0 | 451 | 290 | 10 | 751 | 591 | 0 | 642 | 329 | 5 | 976 | 891 | 0 |
| OTHER LAT. AM. & CAR | 141 | 93 | 11 | 245 | 110 | 40 | 42 | 29 | 407 | 478 | 33 | 1 | 18,944 | 92 | 1001 | 20,037 | 31,255 | 45 |
| Total | 32,100 | 19,108 | 2,452 | 53,660 | 25,983 | 2,918 | 33,209 | 73,089 | 1,264 | 107,562 | 35,681 | 9,005 | 76,317 | 74,028 | 19,218 | 169,563 | 88,816 | 11,002 |

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 | |
| Asia | | | | | | | | | | | | | | | | | | |
| CHINA-MAINLAND | 23,915 | 7,743 | 2,376 | 34,034 | 20,795 | 1,750 | 5,340 | 9,248 | 451 | 15,039 | 5,375 | 530 | 19,776 | 10,700 | 172 | 30,648 | 16,324 | 5,253 |
| CHINA-TAIWAN | 2,127 | 5,771 | 264 | 8,162 | 1,911 | 2,635 | 5,610 | 10,078 | 9 | 15,697 | 5,611 | 1,311 | 6,969 | 10,159 | 283 | 17,411 | 7,001 | 3,353 |
| INDIA | 19,384 | 4,643 | 186 | 24,213 | 14,467 | 418 | 5,927 | 11,993 | 21 | 17,941 | 5,927 | 1,279 | 21,998 | 14,093 | 459 | 36,550 | 18,724 | 3,960 |
| INDONESIA | 1,612 | 294 | 9 | 1,915 | 1,939 | 189 | 4,737 | 2,620 | 3 | 7,360 | 4,763 | 486 | 3,346 | 2,908 | 184 | 6,438 | 4,677 | 1,469 |
| IRAN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| IRAQ | 0 | 0 | 0 | 0 | 0 | 0 | 46 | 0 | 0 | 46 | 66 | 0 | 98 | 0 | 0 | 98 | 0 | 0 |
| JORDAN | 137 | 17 | 3 | 157 | 129 | 0 | 4 | 307 | 0 | 311 | 4 | 8 | 81 | 104 | 1 | 186 | 46 | 53 |
| KOREA | 10,668 | 4,374 | 552 | 15,594 | 11,239 | 1,394 | 9,284 | 18,355 | 565 | 28,204 | 9,433 | 2,019 | 16,143 | 29,531 | 827 | 46,501 | 14,744 | 4,041 |
| KUWAIT | 519 | 18 | 41 | 578 | 445 | 0 | 4,446 | 312 | 5 | 4,763 | 4,446 | 0 | 756 | 108 | 51 | 915 | 962 | 70 |
| MALAYSIA | 1,406 | 1,174 | 328 | 2,908 | 1,197 | 268 | 3,543 | 4,406 | 1 | 7,950 | 3,546 | 73 | 1,864 | 6,318 | 51 | 8,233 | 1,941 | 713 |
| OMAN | 230 | 0 | 16 | 246 | 274 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 28 | 0 | 20 | 48 | 115 | 0 |
| PAKISTAN | 18 | 11 | 0 | 29 | 19 | 0 | 38 | 390 | 2 | 430 | 42 | 11 | 110 | 143 | 0 | 253 | 283 | 42 |
| PHILIPPINES | 1,636 | 630 | 18 | 2,284 | 2,088 | 582 | 1,428 | 4,266 | 15 | 5,709 | 1,463 | 196 | 756 | 1,763 | 26 | 2,545 | 851 | 370 |
| QATAR | 1,633 | 22 | 11 | 1,666 | 1,701 | 0 | 341 | 0 | 94 | 435 | 223 | 0 | 1,277 | 25 | 124 | 1,426 | 1,188 | 2 |
| SAUDI ARABIA | 1,310 | 395 | 767 | 2,472 | 1,277 | 272 | 6,623 | 0 | 68 | 6,691 | 6,618 | 0 | 1,165 | 1142 | 136 | 2,443 | 1,098 | 659 |
| SRI LANKA | 26 | 52 | 1 | 79 | 83 | 1 | 318 | 69 | 0 | 387 | 335 | 0 | 53 | 95 | 0 | 148 | 64 | 7 |
| SYRIA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 1 | 0 | 0 |
| THAILAND | 745 | 872 | 148 | 1,765 | 679 | 38 | 3,494 | 5,157 | 178 | 8,829 | 3,494 | 1056 | 873 | 2,958 | 84 | 3,915 | 985 | 112 |
| UNITED ARAB EMIRATES | 1,812 | 251 | 621 | 2,684 | 2,378 | 282 | 2,213 | 1,893 | 612 | 4,718 | 2,222 | 709 | 3,905 | 1,890 | 549 | 6,344 | 4,882 | 1,110 |
| OTHER ASIA | 640 | 126 | 2 | 768 | 1,038 | 58 | 1,223 | 485 | 131 | 1,839 | 1,274 | 205 | 1,850 | 612 | 8 | 2,470 | 2,333 | 266 |
| Total | 67,818 | 26,393 | 5,343 | 99,554 | 61,659 | 7,887 | 54,615 | 69,579 | 2,155 | 126,349 | 54,842 | 7,883 | 81,048 | 82,549 | 2,976 | 166,573 | 76,218 | 21,480 |
| Africa | | | | | | | | | | | | | | | | | | |
| ALGERIA | 6 | 38 | 0 | 44 | 5 | 1 | 0 | 1,560 | 1 | 1,561 | 0 | 351 | 248 | 311 | 0 | 559 | 236 | 136 |
| CAMEROON | 1 | 6 | 0 | 7 | 1 | 1 | 136 | 85 | 0 | 221 | 136 | 0 | 6 | 100 | 0 | 106 | 6 | 14 |
| CONGO (KINSHASA) | 0 | 4 | 0 | 4 | 0 | 4 | 0 | 4 | 0 | 4 | 0 | 0 | 0 | 50 | 2 | 52 | 0 | 53 |
| EGYPT | 20 | 1 | 14 | 35 | 52 | 1 | 20 | 1137 | 1 | 1158 | 24 | 37 | 242 | 355 | 9 | 606 | 390 | 64 |
| ETHIOPIA | 55 | 0 | 0 | 55 | 55 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| GABON | 0 | 8 | 0 | 8 | 0 | 1 | 0 | 20 | 0 | 20 | 23 | 0 | 0 | 42 | 1 | 43 | 0 | 3 |
| GHANA | 216 | 0 | 0 | 216 | 229 | 0 | 1361 | 0 | 0 | 1361 | 1376 | 0 | 170 | 0 | 10 | 180 | 211 | 0 |
| IVORY COAST | 0 | 12 | 0 | 12 | 2 | 11 | 26 | 79 | 0 | 105 | 26 | 0 | 22 | 61 | 0 | 83 | 22 | 0 |
| KENYA | 161 | 40 | 0 | 201 | 159 | 9 | 89 | 375 | 0 | 464 | 89 | 5 | 28 | 324 | 0 | 352 | 62 | 167 |
| LIBYA | 0 | 0 | 0 | 0 | 0 | 0 | 180 | 0 | 0 | 180 | 180 | 0 | 0 | 0 | 0 | 0 | 1 | 0 |
| MALAWI | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 1 | 0 |
| MOROCCO | 513 | 86 | 1 | 600 | 584 | 0 | 21 | 100 | 0 | 121 | 21 | 0 | 89 | 149 | 12 | 250 | 177 | 15 |
| NIGERIA | 765 | 82 | 16 | 863 | 770 | 25 | 2,780 | 1078 | 12 | 3,870 | 2,780 | 18 | 344 | 431 | 10 | 785 | 268 | 154 |
| SENEGAL | 1 | 13 | 0 | 14 | 1 | 8 | 0 | 92 | 0 | 92 | 0 | 0 | 0 | 45 | 0 | 45 | 1 | 1 |

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 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 2 | 0 | 0 |
| TUNISIA | 2 | 113 | 0 | 115 | 2 | 1 | 48 | 62 | 0 | 110 | 48 | 37 | 48 | 56 | 2 | 106 | 48 | 34 |
| ZAMBIA | 7 | 8 | 1 | 16 | 7 | 1 | 375 | 219 | 0 | 594 | 375 | 7 | 0 | 51 | 0 | 51 | 10 | 37 |
| ZIMBABWE | 1 | 0 | 0 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| OTHER AFRICA | 404 | 120 | 2 | 526 | 276 | 418 | 622 | 251 | 0 | 873 | 735 | 8 | 949 | 267 | 336 | 1,552 | 1,427 | 193 |
| Total | 2,152 | 531 | 34 | 2,717 | 2,144 | 481 | 5,658 | 5,062 | 14 | 10,734 | 5,813 | 463 | 2,147 | 2,242 | 384 | 4,773 | 2,860 | 871 |
| Banking Centers | | | | | | | | | | | | | | | | | | |
| BAHAMAS | 165 | 4 | 1 | 170 | 6,035 | 7 | 136 | 92 | 3 | 231 | 136 | 0 | 2,870 | 34 | 244 | 3,148 | 6,452 | 15 |
| BAHRAIN | 332 | 5 | 53 | 390 | 1,085 | 53 | 26 | 137 | 7 | 170 | 30 | 0 | 336 | 157 | 2 | 495 | 430 | 21 |
| BERMUDA | 67 | 14 | 1 | 82 | 60 | 14 | 43 | 0 | 0 | 43 | 28 | 0 | 17,084 | 411 | 1,236 | 18,731 | 17,611 | 136 |
| CAYMAN ISLANDS | 205 | 12 | 120 | 337 | 7,052 | 12 | 201 | 410 | 232 | 843 | 218 | 410 | 184,909 | 2,341 | 10,558 | 197,808 | 283,669 | 1,796 |
| HONG KONG | 6,290 | 2,653 | 1,028 | 9,971 | 9,638 | 3,770 | 51 | 8,308 | 111 | 8,470 | 103 | 20 | 12,352 | 20,546 | 1445 | 34,343 | 13,070 | 11,383 |
| LEBANON | 325 | 0 | 10 | 335 | 361 | 0 | 318 | 0 | 0 | 318 | 318 | 0 | 426 | 148 | 0 | 574 | 436 | 125 |
| LIBERIA | 1 | 0 | 0 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 517 | 5 | 166 | 688 | 961 | 0 |
| MACAO | 13 | 3 | 2 | 18 | 14 | 0 | 2 | 38 | 1 | 41 | 2 | 0 | 622 | 13 | 1 | 636 | 379 | 53 |
| NETHERLAND ANTILLES | 7 | 0 | 1 | 8 | 7 | 0 | 1 | 0 | 0 | 1 | 1 | 0 | 481 | 11 | 68 | 560 | 599 | 0 |
| PANAMA | 954 | 151 | 50 | 1,155 | 1,160 | 151 | 215 | 305 | 144 | 664 | 265 | 304 | 933 | 555 | 170 | 1,658 | 2,008 | 548 |
| SINGAPORE | 9,328 | 2,166 | 922 | 12,416 | 8,731 | 3,626 | 6,957 | 12,616 | 252 | 19,825 | 5,254 | 1539 | 6,109 | 18,419 | 1,400 | 25,928 | 6,750 | 8,247 |
| Total | 17,687 | 5,008 | 2,188 | 24,883 | 34,144 | 7,633 | 7,950 | 21,906 | 750 | 30,606 | 6,355 | 2,273 | 226,639 | 42,640 | 15,290 | 284,569 | 332,365 | 22,324 |
| International & Regional Organizations | | | | | | | | | | | | | | | | | | |
| AFRICAN REGIONAL | 0 | 0 | 0 | 0 | 0 | 0 | 310 | 0 | 18 | 328 | 308 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| ASIAN REGIONAL | 0 | 0 | 0 | 0 | 0 | 0 | 1,326 | 0 | 81 | 1,407 | 1,162 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| E. EUROPEAN REGIONAL | 0 | 0 | 0 | 0 | 0 | 0 | 593 | 0 | 21 | 614 | 591 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| INTERNATIONAL | 0 | 0 | 0 | 0 | 0 | 0 | 6,373 | 0 | 540 | 6,913 | 6,181 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| LATIN AMER. REGIONAL | 0 | 0 | 0 | 0 | 0 | 0 | 1,255 | 0 | 278 | 1,533 | 1,212 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| MIDDLE EAST REGIONAL | 0 | 0 | 0 | 0 | 0 | 0 | 103 | 0 | 18 | 121 | 99 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| W. EUROPEAN REGIONAL | 0 | 0 | 0 | 0 | 0 | 0 | 16,904 | 0 | 3,263 | 20,167 | 16,589 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | 0 | 0 | 0 | 0 | 0 | 0 | 26,864 | 0 | 4,219 | 31,083 | 26,142 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| GRAND TOTALS | 598,315 | 201,660 | 129,061 | 929,036 | 524,934 | 121,678 | 304,985 | 468,007 | 56,164 | 829,156 | 308,259 | 34,272 | 1,039,060 | 650,325 | 159,444 | 1,848,829 | 1,077,941 | 208,429 |

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 |
| G-10 and Switzerland | | | | | | | |
| BELGIUM | 581 | 4 | 585 | 133 | 718 | 528 | 1,113 |
| CANADA | 32,125 | 735 | 32,860 | 11,232 | 44,092 | 17,739 | 50,599 |
| FRANCE | 2,854 | 128 | 2,982 | 1,941 | 4,923 | 2,578 | 5,560 |
| GERMANY | 3,400 | 163 | 3,563 | 3,334 | 6,897 | 4,094 | 7,657 |
| ITALY | 289 | 0 | 289 | 1,477 | 1,766 | 1,790 | 2,079 |
| JAPAN | 3,721 | 128 | 3,849 | 97 | 3,946 | 1,951 | 5,800 |
| LUXEMBOURG | 777 | 13 | 790 | 824 | 1,614 | 1,251 | 2,041 |
| NETHERLANDS | 5,520 | 78 | 5,598 | 74 | 5,672 | 930 | 6,528 |
| SWEDEN | 2,228 | 11 | 2,239 | 114 | 2,353 | 256 | 2,495 |
| SWITZERLAND | 2,135 | 274 | 2,409 | 369 | 2,778 | 402 | 2,811 |
| UNITED KINGDOM | 11,097 | 680 | 11,777 | 3,895 | 15,672 | 18,296 | 30,073 |
| Total | 64,727 | 2,214 | 66,941 | 23,490 | 90,431 | 49,815 | 116,756 |
| Non G-10 Developed Countries | | | | | | | |
| AUSTRALIA | 8,817 | 580 | 9,397 | 3,786 | 13,183 | 8,257 | 17,654 |
| AUSTRIA | 104 | 0 | 104 | 177 | 281 | 230 | 334 |
| DENMARK | 491 | 4 | 495 | 42 | 537 | 52 | 547 |
| FINLAND | 668 | 14 | 682 | 33 | 715 | 105 | 787 |
| GREECE | 9 | 0 | 9 | 6 | 15 | 12 | 21 |
| ICELAND | 10 | 0 | 10 | 0 | 10 | 0 | 10 |
| IRELAND | 1,278 | 70 | 1,348 | 12 | 1,360 | 185 | 1,533 |
| ISRAEL | 675 | 0 | 675 | 0 | 675 | 0 | 675 |
| NEW ZEALAND | 103 | 1 | 104 | 166 | 270 | 202 | 306 |
| NORWAY | 899 | 9 | 908 | 65 | 973 | 74 | 982 |
| PORTUGAL | 292 | 0 | 292 | 67 | 359 | 69 | 361 |
| SOUTH AFRICA | 39 | 0 | 39 | 1 | 40 | 2 | 41 |
| SPAIN | 825 | 23 | 848 | 253 | 1,101 | 531 | 1,379 |
| TURKEY | 238 | 0 | 238 | 0 | 238 | 0 | 238 |
| OTHER NON G-10 DEV. | 1,319 | 0 | 1,319 | 0 | 1,319 | 0 | 1,319 |
| Total | 15,767 | 701 | 16,468 | 4,608 | 21,076 | 9,719 | 26,187 |

Country Exposure Lending Survey /1: March 31, 2013

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 |
| Eastern Europe | | | | | | | |
| BULGARIA | 1 | 0 | 1 | 0 | 1 | 0 | 1 |
| CZECH REPUBLIC | 19 | 0 | 19 | 6 | 25 | 7 | 26 |
| HUNGARY | 62 | 0 | 62 | 21 | 83 | 23 | 85 |
| POLAND | 66 | 0 | 66 | 30 | 96 | 68 | 134 |
| ROMANIA | 3 | 0 | 3 | 0 | 3 | 0 | 3 |
| RUSSIA | 269 | 0 | 269 | 40 | 309 | 43 | 312 |
| SERBIA & MONTENEGRO | 1 | 0 | 1 | 0 | 1 | 0 | 1 |
| SLOVAKIA | 3 | 0 | 3 | 0 | 3 | 0 | 3 |
| OTHER E. EUROPE | 26 | 0 | 26 | 0 | 26 | 0 | 26 |
| Total | 450 | 0 | 450 | 97 | 547 | 141 | 591 |
| Latin America and the Caribbean | | | | | | | |
| ARGENTINA | 163 | 0 | 163 | 239 | 402 | 685 | 848 |
| BOLIVIA | 106 | 0 | 106 | 0 | 106 | 0 | 106 |
| BRAZIL | 4,702 | 0 | 4,702 | 118 | 4,820 | 4,645 | 9,347 |
| CHILE | 858 | 0 | 858 | 215 | 1,073 | 442 | 1,300 |
| COLOMBIA | 332 | 0 | 332 | 169 | 501 | 609 | 941 |
| COSTA RICA | 154 | 0 | 154 | 0 | 154 | 0 | 154 |
| DOMINICAN REPUBLIC | 275 | 0 | 275 | 0 | 275 | 0 | 275 |
| ECUADOR | 77 | 0 | 77 | 26 | 103 | 27 | 104 |
| EL SALVADOR | 47 | 0 | 47 | 0 | 47 | 0 | 47 |
| GUATEMALA | 204 | 0 | 204 | 0 | 204 | 0 | 204 |
| HONDURAS | 25 | 0 | 25 | 0 | 25 | 0 | 25 |
| JAMAICA | 9 | 0 | 9 | 0 | 9 | 0 | 9 |
| MEXICO | 2,332 | 4 | 2,336 | 3,019 | 5,355 | 5,781 | 8,117 |
| NICARAGUA | 12 | 0 | 12 | 0 | 12 | 0 | 12 |
| PARAGUAY | 26 | 0 | 26 | 0 | 26 | 0 | 26 |
| PERU | 538 | 0 | 538 | 0 | 538 | 0 | 538 |
| TRINIDAD & TOBAGO | 66 | 0 | 66 | 0 | 66 | 0 | 66 |
| URUGUAY | 38 | 0 | 38 | 31 | 69 | 469 | 507 |
| VENEZUELA | 587 | 0 | 587 | 0 | 587 | 0 | 587 |
| OTHER LAT. AM. & CAR | 403 | 1 | 404 | 125 | 529 | 514 | 918 |
| Total | 10,954 | 5 | 10,959 | 3,942 | 14,901 | 13,172 | 24,131 |

Country Exposure Lending Survey /1: March 31, 2013

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 |
| Asia | | | | | | | |
| CHINA-MAINLAND | 1,537 | 0 | 1,537 | 1,093 | 2,630 | 1,737 | 3,274 |
| CHINA-TAIWAN | 577 | 0 | 577 | 106 | 683 | 153 | 730 |
| INDIA | 460 | 0 | 460 | 197 | 657 | 466 | 926 |
| INDONESIA | 74 | 0 | 74 | 0 | 74 | 0 | 74 |
| JORDAN | 7 | 0 | 7 | 0 | 7 | 0 | 7 |
| KOREA | 1128 | 0 | 1128 | 1 | 1129 | 5 | 1133 |
| KUWAIT | 102 | 0 | 102 | 0 | 102 | 0 | 102 |
| MALAYSIA | 176 | 0 | 176 | 24 | 200 | 31 | 207 |
| OMAN | 10 | 0 | 10 | 0 | 10 | 0 | 10 |
| PAKISTAN | 1 | 0 | 1 | 0 | 1 | 0 | 1 |
| PHILIPPINES | 50 | 5 | 55 | 0 | 55 | 1 | 56 |
| QATAR | 13 | 0 | 13 | 0 | 13 | 0 | 13 |
| SAUDI ARABIA | 230 | 0 | 230 | 0 | 230 | 0 | 230 |
| SRI LANKA | 4 | 0 | 4 | 0 | 4 | 0 | 4 |
| THAILAND | 5 | 0 | 5 | 36 | 41 | 158 | 163 |
| UNITED ARAB EMIRATES | 405 | 0 | 405 | 0 | 405 | 0 | 405 |
| OTHER ASIA | 145 | 0 | 145 | 0 | 145 | 16 | 161 |
| Total | 4,924 | 5 | 4,929 | 1,457 | 6,386 | 2,567 | 7,496 |
| Africa | | | | | | | |
| EGYPT | 1 | 0 | 1 | 0 | 1 | 0 | 1 |
| GABON | 1 | 0 | 1 | 0 | 1 | 0 | 1 |
| KENYA | 1 | 0 | 1 | 0 | 1 | 0 | 1 |
| MOROCCO | 1 | 0 | 1 | 0 | 1 | 0 | 1 |
| NIGERIA | 77 | 0 | 77 | 0 | 77 | 0 | 77 |
| SENEGAL | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| OTHER AFRICA | 36 | 2 | 38 | 0 | 38 | 0 | 38 |
| Total | 117 | 2 | 119 | 0 | 119 | 0 | 119 |

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 |
| Banking Centers | | | | | | | |
| BAHAMAS | 477 | 0 | 477 | 0 | 477 | 0 | 477 |
| BAHRAIN | 31 | 0 | 31 | 0 | 31 | 0 | 31 |
| BERMUDA | 892 | 13 | 905 | 14 | 919 | 45 | 950 |
| CAYMAN ISLANDS | 2,591 | 67 | 2,658 | 0 | 2,658 | 4 | 2,662 |
| HONG KONG | 1,661 | 7 | 1,668 | 19 | 1,687 | 573 | 2,241 |
| LEBANON | 4 | 0 | 4 | 0 | 4 | 0 | 4 |
| LIBERIA | 35 | 0 | 35 | 0 | 35 | 0 | 35 |
| MACAO | 5 | 0 | 5 | 0 | 5 | 0 | 5 |
| NETHERLAND ANTILLES | 21 | 0 | 21 | 0 | 21 | 0 | 21 |
| PANAMA | 198 | 0 | 198 | 0 | 198 | 0 | 198 |
| SINGAPORE | 2,543 | 15 | 2,558 | 68 | 2,626 | 789 | 3,347 |
| Total | 8,458 | 102 | 8,560 | 101 | 8,661 | 1,411 | 9,971 |
| International & Regional Organizations | | | | | | | |
| ASIAN REGIONAL | 178 | 0 | 178 | 0 | 178 | 0 | 178 |
| INTERNATIONAL | 153 | 0 | 153 | 0 | 153 | 0 | 153 |
| LATIN AMER. REGIONAL | 245 | 0 | 245 | 0 | 245 | 0 | 245 |
| MIDDLE EAST REGIONAL | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| W. EUROPEAN REGIONAL | 5 | 0 | 5 | 0 | 5 | 0 | 5 |
| Total | 581 | 0 | 581 | 0 | 581 | 0 | 581 |
| GRAND TOTALS | 105,978 | 3,029 | 109,007 | 33,695 | 142,702 | 76,825 | 185,832 |

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 | | | | |
| G-10 and Switzerland | | | | | | | | | | | | | |
| BELGIUM | 581 | 528 | 5 | 523 | 4 | 1,113 | 1,186 | 158 | 772 | 6 | 513 | 526 | 1,304 |
| CANADA | 32,125 | 17,739 | 1,087 | 16,652 | 735 | 50,599 | 27,466 | 806 | 31,030 | 1,232 | 5,631 | 16,937 | 49,199 |
| FRANCE | 2,854 | 2,578 | 18 | 2,560 | 128 | 5,560 | 363 | 262 | 2,460 | 27 | 1,607 | 2,581 | 5,068 |
| GERMANY | 3,400 | 4,094 | 1 | 4,093 | 163 | 7,657 | 1066 | 184 | 3,326 | 3 | 1,702 | 4,099 | 7,428 |
| ITALY | 289 | 1,790 | 0 | 1,790 | 0 | 2,079 | 315 | 20 | 237 | 0 | 160 | 1,792 | 2,029 |
| JAPAN | 3,721 | 1,951 | 0 | 1,951 | 128 | 5,800 | 51 | 260 | 1,770 | 0 | 1,697 | 1,951 | 3,721 |
| LUXEMBOURG | 777 | 1,251 | 0 | 1,251 | 13 | 2,041 | 324 | 0 | 894 | 0 | 533 | 1,251 | 2,145 |
| NETHERLANDS | 5,520 | 930 | 0 | 930 | 78 | 6,528 | 572 | 304 | 5,154 | 35 | 1843 | 933 | 6,122 |
| SWEDEN | 2,228 | 256 | 19 | 237 | 11 | 2,495 | 122 | 51 | 1,514 | 19 | 951 | 238 | 1,771 |
| SWITZERLAND | 2,135 | 402 | 8 | 394 | 274 | 2,811 | 485 | 68 | 1,832 | 11 | 981 | 401 | 2,244 |
| UNITED KINGDOM | 11,097 | 17,775 | 1,313 | 16,462 | 1,201 | 30,073 | 13,659 | 614 | 10,474 | 3,914 | 8,118 | 17,000 | 31,388 |
| Total | 64,727 | 49,294 | 2,451 | 46,843 | 2,735 | 116,756 | 45,609 | 2,727 | 59,463 | 5,247 | 23,736 | 47,709 | 112,419 |
| Non G-10 Developed Countries | | | | | | | | | | | | | |
| AUSTRALIA | 8,817 | 8,257 | 14 | 8,243 | 580 | 17,654 | 287 | 289 | 8,044 | 14 | 4577 | 8,245 | 16,303 |
| AUSTRIA | 104 | 230 | 0 | 230 | 0 | 334 | 140 | 0 | 99 | 0 | 2 | 230 | 329 |
| DENMARK | 491 | 52 | 0 | 52 | 4 | 547 | 0 | 2 | 365 | 0 | 351 | 52 | 417 |
| FINLAND | 668 | 105 | 0 | 105 | 14 | 787 | 1 | 0 | 923 | 0 | 923 | 105 | 1,028 |
| GREECE | 9 | 12 | 0 | 12 | 0 | 21 | 0 | 0 | 11 | 0 | 7 | 12 | 23 |
| ICELAND | 10 | 0 | 0 | 0 | 0 | 10 | 9 | 0 | 18 | 0 | 7 | 0 | 18 |
| IRELAND | 1,278 | 185 | 30 | 155 | 70 | 1,533 | 477 | 30 | 1,332 | 31 | 952 | 154 | 1,517 |
| ISRAEL | 675 | 0 | 0 | 0 | 0 | 675 | 344 | 84 | 368 | 0 | 188 | 0 | 368 |
| NEW ZEALAND | 103 | 202 | 0 | 202 | 1 | 306 | 28 | 1 | 347 | 0 | 123 | 202 | 549 |
| NORWAY | 899 | 74 | 1 | 73 | 9 | 982 | 32 | 7 | 935 | 1 | 403 | 73 | 1,009 |
| PORTUGAL | 292 | 69 | 0 | 69 | 0 | 361 | 0 | 19 | 239 | 0 | 16 | 69 | 308 |
| SOUTH AFRICA | 39 | 2 | 0 | 2 | 0 | 41 | 0 | 1 | 50 | 0 | 45 | 2 | 52 |
| SPAIN | 825 | 531 | 0 | 531 | 23 | 1,379 | 32 | 111 | 617 | 0 | 358 | 478 | 1,095 |
| TURKEY | 238 | 0 | 0 | 0 | 0 | 238 | 35 | 24 | 248 | 0 | 197 | 0 | 248 |
| OTHER NON G-10 DEV. | 1,319 | 0 | 0 | 0 | 0 | 1,319 | 0 | 2 | 65 | 0 | 32 | 0 | 65 |
| Total | 15,767 | 9,719 | 45 | 9,674 | 701 | 26,187 | 1,385 | 570 | 13,661 | 46 | 8,181 | 9,622 | 23,329 |

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 | | | | | | | | | | |
| Eastern Europe | | | | | | | | | | | | | |
| BULGARIA | 1 | 0 | 0 | 0 | 1 | 0 | 0 | 7 | 0 | 7 | 0 | 7 | |
| CZECH REPUBLIC | 19 | 7 | 0 | 7 | 26 | 0 | 0 | 22 | 0 | 21 | 7 | 29 | |
| HUNGARY | 62 | 23 | 0 | 23 | 85 | 0 | 0 | 73 | 0 | 59 | 26 | 99 | |
| POLAND | 66 | 68 | 0 | 68 | 134 | 0 | 3 | 16 | 1 | 12 | 68 | 85 | |
| ROMANIA | 3 | 0 | 0 | 0 | 3 | 0 | 0 | 6 | 0 | 6 | 0 | 6 | |
| RUSSIA | 269 | 43 | 0 | 43 | 312 | 10 | 5 | 293 | 0 | 187 | 43 | 336 | |
| SERBIA & MONTENEGRO | 1 | 0 | 0 | 0 | 1 | 0 | 0 | 9 | 0 | 9 | 0 | 9 | |
| SLOVAKIA | 3 | 0 | 0 | 0 | 3 | 0 | 0 | 2 | 0 | 2 | 0 | 2 | |
| OTHER E. EUROPE | 26 | 0 | 0 | 0 | 26 | 0 | 4 | 71 | 0 | 41 | 0 | 71 | |
| Total | 450 | 141 | 0 | 141 | 0 | 591 | 10 | 12 | 499 | 1 | 344 | 144 | 644 |
| Latin America and the Caribbean | | | | | | | | | | | | | |
| ARGENTINA | 163 | 685 | 104 | 581 | 0 | 848 | 5 | 68 | 361 | 105 | 260 | 583 | 1049 |
| BOLIVIA | 106 | 0 | 0 | 0 | 0 | 106 | 0 | 2 | 171 | 0 | 143 | 0 | 171 |
| BRAZIL | 4,702 | 4,645 | 30 | 4,615 | 0 | 9,347 | 842 | 503 | 2,534 | 30 | 1,523 | 4,615 | 7,179 |
| CHILE | 858 | 442 | 9 | 433 | 0 | 1,300 | 153 | 40 | 984 | 9 | 689 | 433 | 1,426 |
| COLOMBIA | 332 | 609 | 13 | 596 | 0 | 941 | 108 | 15 | 343 | 13 | 165 | 596 | 952 |
| COSTA RICA | 154 | 0 | 0 | 0 | 0 | 154 | 2 | 2 | 175 | 0 | 141 | 0 | 175 |
| DOMINICAN REPUBLIC | 275 | 0 | 0 | 0 | 0 | 275 | 2 | 3 | 439 | 0 | 189 | 0 | 439 |
| ECUADOR | 77 | 27 | 0 | 27 | 0 | 104 | 1 | 13 | 137 | 0 | 51 | 27 | 164 |
| EL SALVADOR | 47 | 0 | 0 | 0 | 0 | 47 | 7 | 5 | 75 | 0 | 67 | 0 | 75 |
| GUATEMALA | 204 | 0 | 0 | 0 | 0 | 204 | 1 | 1 | 329 | 0 | 252 | 0 | 329 |
| HONDURAS | 25 | 0 | 0 | 0 | 0 | 25 | 2 | 1 | 59 | 0 | 48 | 0 | 59 |
| JAMAICA | 9 | 0 | 0 | 0 | 0 | 9 | 0 | 0 | 23 | 0 | 2 | 0 | 23 |
| MEXICO | 2,332 | 5,781 | 135 | 5,646 | 4 | 8,117 | 894 | 139 | 3,253 | 136 | 1,536 | 5,653 | 9,042 |
| NICARAGUA | 12 | 0 | 0 | 0 | 0 | 12 | 0 | 2 | 21 | 0 | 17 | 0 | 21 |
| PARAGUAY | 26 | 0 | 0 | 0 | 0 | 26 | 1 | 4 | 35 | 0 | 21 | 0 | 35 |
| PERU | 538 | 0 | 0 | 0 | 0 | 538 | 6 | 23 | 683 | 0 | 503 | 0 | 683 |
| TRINIDAD & TOBAGO | 66 | 0 | 0 | 0 | 0 | 66 | 0 | 10 | 67 | 0 | 51 | 0 | 67 |
| URUGUAY | 38 | 469 | 254 | 215 | 0 | 507 | 6 | 12 | 772 | 256 | 614 | 216 | 1,244 |
| VENEZUELA | 587 | 0 | 0 | 0 | 0 | 587 | 0 | 52 | 1,049 | 0 | 509 | 0 | 1,049 |
| OTHER LAT. AM. & CAR | 403 | 514 | 296 | 218 | 1 | 918 | 221 | 207 | 1,099 | 312 | 826 | 218 | 1,629 |
| Total | 10,954 | 13,172 | 841 | 12,331 | 5 | 24,131 | 2,251 | 1,102 | 12,609 | 861 | 7,607 | 12,341 | 25,811 |

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 | | | | | | | | | | |
| Asia | | | | | | | | | | | | | |
| CHINA-MAINLAND | 1,537 | 1,737 | 253 | 1,484 | 0 | 3,274 | 1,062 | 115 | 1053 | 252 | 1121 | 1,487 | 2,792 |
| CHINA-TAIWAN | 577 | 153 | 1 | 152 | 0 | 730 | 4 | 35 | 362 | 2 | 354 | 151 | 515 |
| INDIA | 460 | 466 | 2 | 464 | 0 | 926 | 38 | 63 | 469 | 5 | 385 | 486 | 960 |
| INDONESIA | 74 | 0 | 0 | 0 | 0 | 74 | 1 | 3 | 116 | 2 | 106 | 0 | 118 |
| JORDAN | 7 | 0 | 0 | 0 | 0 | 7 | 0 | 0 | 7 | 0 | 7 | 0 | 7 |
| KOREA | 1128 | 5 | 1 | 4 | 0 | 1133 | 75 | 50 | 798 | 1 | 783 | 8 | 807 |
| KUWAIT | 102 | 0 | 0 | 0 | 0 | 102 | 0 | 1 | 1 | 0 | 1 | 0 | 1 |
| MALAYSIA | 176 | 31 | 1 | 30 | 0 | 207 | 1 | 2 | 52 | 1 | 47 | 31 | 84 |
| OMAN | 10 | 0 | 0 | 0 | 0 | 10 | 0 | 0 | 14 | 0 | 10 | 0 | 14 |
| PAKISTAN | 1 | 0 | 0 | 0 | 0 | 1 | 2 | 1 | 2 | 0 | 2 | 0 | 2 |
| PHILIPPINES | 50 | 1 | 1 | 0 | 5 | 56 | 2 | 3 | 46 | 2 | 11 | 0 | 48 |
| QATAR | 13 | 0 | 0 | 0 | 0 | 13 | 0 | 7 | 15 | 0 | 15 | 0 | 15 |
| SAUDI ARABIA | 230 | 0 | 0 | 0 | 0 | 230 | 71 | 3 | 231 | 0 | 231 | 0 | 231 |
| SRI LANKA | 4 | 0 | 0 | 0 | 0 | 4 | 0 | 0 | 6 | 0 | 6 | 0 | 6 |
| THAILAND | 5 | 158 | 0 | 158 | 0 | 163 | 0 | 8 | 33 | 0 | 30 | 158 | 191 |
| UNITED ARAB EMIRATES | 405 | 0 | 0 | 0 | 0 | 405 | 0 | 17 | 357 | 0 | 336 | 0 | 357 |
| OTHER ASIA | 145 | 16 | 16 | 0 | 0 | 161 | 19 | 3 | 161 | 16 | 25 | 0 | 177 |
| Total | 4,924 | 2,567 | 275 | 2,292 | 5 | 7,496 | 1,275 | 311 | 3,723 | 281 | 3,470 | 2,321 | 6,325 |
| Africa | | | | | | | | | | | | | |
| EGYPT | 1 | 0 | 0 | 0 | 0 | 1 | 0 | 2 | 11 | 0 | 11 | 0 | 11 |
| GABON | 1 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 0 | 1 | 0 | 1 |
| KENYA | 1 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 0 | 0 | 0 | 1 |
| MOROCCO | 1 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 4 | 0 | 4 | 0 | 4 |
| NIGERIA | 77 | 0 | 0 | 0 | 0 | 77 | 0 | 0 | 77 | 0 | 73 | 0 | 77 |
| SENEGAL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4 | 0 | 3 | 0 | 4 |
| OTHER AFRICA | 36 | 0 | 0 | 0 | 2 | 38 | 49 | 0 | 23 | 0 | 19 | 0 | 23 |
| Total | 117 | 0 | 0 | 0 | 2 | 119 | 49 | 2 | 121 | 0 | 111 | 0 | 121 |

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 | | Total Cross-Border and Foreign Office Claims | | |
| | Total | In Non-Local Currency Claims | In Local Currency Claims | | | | | | Remaining Maturity under 1 Year | Foreign-Office Claims on Local Residents in the Local Currency | | | |
| Banking Centers | | | | | | | | | | | | | |
| BAHAMAS | 477 | 0 | 0 | 0 | 477 | 1 | 19 | 486 | 0 | 415 | 0 | 486 | |
| BAHRAIN | 31 | 0 | 0 | 0 | 31 | 0 | 3 | 33 | 0 | 12 | 0 | 33 | |
| BERMUDA | 892 | 45 | 31 | 14 | 950 | 535 | 174 | 906 | 31 | 403 | 2 | 939 | |
| CAYMAN ISLANDS | 2,591 | 4 | 4 | 0 | 2,662 | 707 | 56 | 3,134 | 160 | 585 | 0 | 3,294 | |
| HONG KONG | 1,661 | 573 | 233 | 340 | 2,241 | 299 | 81 | 2,235 | 276 | 2,381 | 341 | 2,852 | |
| LEBANON | 4 | 0 | 0 | 0 | 4 | 0 | 0 | 6 | 0 | 0 | 0 | 6 | |
| LIBERIA | 35 | 0 | 0 | 0 | 35 | 0 | 0 | 2 | 0 | 1 | 0 | 2 | |
| MACAO | 5 | 0 | 0 | 0 | 5 | 0 | 0 | 5 | 0 | 5 | 0 | 5 | |
| NETHERLAND ANTILLES | 21 | 0 | 0 | 0 | 21 | 0 | 0 | 75 | 0 | 67 | 0 | 75 | |
| PANAMA | 198 | 0 | 0 | 0 | 198 | 10 | 38 | 466 | 0 | 386 | 0 | 466 | |
| SINGAPORE | 2,543 | 789 | 6 | 783 | 3,347 | 28 | 16 | 1,981 | 7 | 1,842 | 1001 | 2,989 | |
| Total | 8,458 | 1,411 | 274 | 1,137 | 102 | 9,971 | 1,580 | 387 | 9,329 | 474 | 6,097 | 1,344 | 11,147 |
| International & Regional Organizations | | | | | | | | | | | | | |
| ASIAN REGIONAL | 178 | 0 | 0 | 0 | 178 | 0 | 0 | 178 | 0 | 0 | 0 | 178 | |
| INTERNATIONAL | 153 | 0 | 0 | 0 | 153 | 0 | 0 | 153 | 0 | 0 | 0 | 153 | |
| LATIN AMER. REGIONAL | 245 | 0 | 0 | 0 | 245 | 1 | 0 | 180 | 0 | 5 | 0 | 180 | |
| MIDDLE EAST REGIONAL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| W. EUROPEAN REGIONAL | 5 | 0 | 0 | 0 | 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| Total | 581 | 0 | 0 | 0 | 0 | 581 | 1 | 0 | 511 | 0 | 5 | 0 | 511 |
| GRAND TOTALS | 105,978 | 76,304 | 3,886 | 72,418 | 3,550 | 185,832 | 52,160 | 5,111 | 99,916 | 6,910 | 49,551 | 73,481 | 180,307 |

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 |
| G-10 and Switzerland | | | | | | | | | |
| BELGIUM | 0 | 402 | 402 | 123 | 244 | 49 | 118 | 0 | 0 |
| CANADA | 467 | 6,837 | 7,304 | 8,295 | 20,373 | 21,039 | 11,051 | 10 | 130 |
| FRANCE | 9 | 633 | 642 | 979 | 537 | 901 | 1,862 | 0 | 14 |
| GERMANY | 0 | 873 | 873 | 904 | 710 | 776 | 1,541 | 0 | 129 |
| ITALY | 0 | 313 | 313 | 379 | 123 | 173 | 1,417 | 0 | 6 |
| JAPAN | 0 | 1,854 | 1,854 | 2,665 | 286 | 2,236 | -1 | 0 | 16 |
| LUXEMBOURG | 0 | 567 | 567 | 2,755 | 317 | 198 | 1,198 | 0 | 0 |
| NETHERLANDS | 53 | 1,565 | 1,618 | 2,501 | 3,819 | 4,148 | -570 | 0 | 72 |
| SWEDEN | 21 | 132 | 153 | 620 | 346 | 1,058 | 93 | 0 | 1 |
| SWITZERLAND | 0 | 36 | 36 | 1,229 | 424 | 714 | 386 | 0 | 80 |
| UNITED KINGDOM | 31,253 | 13,236 | 44,489 | 17,843 | 9,549 | 7,032 | -7,408 | 0 | 26 |
| Total | 31,803 | 26,448 | 58,251 | 38,293 | 36,728 | 38,324 | 9,687 | 10 | 474 |
| Non G-10 Developed Countries | | | | | | | | | |
| AUSTRALIA | 65 | 5,003 | 5,068 | 927 | 6,244 | 7,014 | 3,432 | 0 | 113 |
| AUSTRIA | 0 | 53 | 53 | 51 | 3 | 8 | 180 | 0 | 0 |
| DENMARK | 0 | 10 | 10 | 19 | 5 | 131 | 50 | 0 | 1 |
| FINLAND | 0 | 72 | 72 | 66 | 367 | 112 | 23 | 0 | 0 |
| GREECE | 0 | 6 | 6 | 7 | 2 | 0 | 7 | 0 | 0 |
| ICELAND | 0 | 0 | 0 | 97 | 11 | 3 | 0 | 0 | 0 |
| IRELAND | 790 | 197 | 987 | 6,644 | 287 | 233 | 2,471 | 0 | 20 |
| ISRAEL | 0 | 0 | 0 | 18 | 10 | 318 | 0 | 0 | 55 |
| NEW ZEALAND | 0 | 36 | 36 | 317 | 256 | 12 | 156 | 0 | 1 |
| NORWAY | 0 | 272 | 272 | 506 | 174 | 138 | -114 | 0 | 0 |
| PORTUGAL | 0 | 2 | 2 | 0 | 1 | 54 | 30 | 0 | 0 |
| SOUTH AFRICA | 0 | 1 | 1 | 24 | 11 | 0 | 1 | 0 | 0 |
| SPAIN | 0 | 278 | 278 | 154 | 329 | 592 | -414 | 0 | 9 |
| TURKEY | 0 | 0 | 0 | 10 | 24 | 14 | 0 | 0 | 14 |
| OTHER NON G-10 DEV. | 0 | 0 | 0 | 46 | 34 | 1,288 | 0 | 0 | 0 |
| Total | 855 | 5,930 | 6,785 | 8,886 | 7,758 | 9,917 | 5,822 | 0 | 213 |

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 | | | | | | |
| Eastern Europe | | | | | | | | | |
| BULGARIA | 0 | 0 | 0 | 0 | 6 | 0 | 0 | 0 | 0 |
| CZECH REPUBLIC | 0 | 1 | 1 | 3 | 3 | 0 | 7 | 0 | 0 |
| HUNGARY | 0 | 2 | 2 | 3 | 15 | 1 | 23 | 0 | 0 |
| POLAND | 0 | 61 | 61 | 37 | 8 | 57 | 71 | 0 | 0 |
| ROMANIA | 0 | 0 | 0 | 0 | 3 | 0 | 0 | 0 | 0 |
| RUSSIA | 0 | 3 | 3 | 5 | 60 | 36 | 43 | 0 | 0 |
| SERBIA & MONTENEGRO | 0 | 0 | 0 | 0 | 8 | 0 | 0 | 0 | 0 |
| SLOVAKIA | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 |
| OTHER E. EUROPE | 0 | 0 | 0 | 2 | 47 | 0 | 0 | 0 | 0 |
| Total | 0 | 67 | 67 | 50 | 150 | 95 | 144 | 0 | 0 |
| Latin America and the Caribbean | | | | | | | | | |
| ARGENTINA | 6 | 441 | 447 | 434 | 250 | 48 | 249 | 0 | 27 |
| BOLIVIA | 0 | 0 | 0 | 0 | 67 | 1 | 0 | 0 | 4 |
| BRAZIL | 0 | 4,914 | 4,914 | 37 | 794 | 2,966 | 710 | 0 | 344 |
| CHILE | 0 | 227 | 227 | 50 | 245 | 119 | 179 | 0 | 52 |
| COLOMBIA | 0 | 440 | 440 | 0 | 95 | 83 | 152 | 0 | 6 |
| COSTA RICA | 0 | 0 | 0 | 0 | 23 | 2 | 0 | 0 | 36 |
| DOMINICAN REPUBLIC | 0 | 0 | 0 | 0 | 167 | 2 | 0 | 0 | 15 |
| ECUADOR | 0 | 1 | 1 | 0 | 69 | 9 | 26 | 0 | 9 |
| EL SALVADOR | 0 | 0 | 0 | 0 | 27 | 0 | 0 | 0 | 20 |
| GUATEMALA | 0 | 0 | 0 | 0 | 125 | 0 | 0 | 0 | 70 |
| HONDURAS | 0 | 0 | 0 | 0 | 40 | 6 | 0 | 0 | 0 |
| JAMAICA | 0 | 0 | 0 | 0 | 14 | 0 | 0 | 0 | 0 |
| MEXICO | 52 | 2,710 | 2,762 | 1126 | 1,027 | 100 | 2,880 | 0 | 140 |
| NICARAGUA | 0 | 0 | 0 | 0 | 11 | 2 | 0 | 0 | 0 |
| PARAGUAY | 0 | 0 | 0 | 0 | 12 | 3 | 0 | 0 | 0 |
| PERU | 0 | 0 | 0 | 0 | 162 | 15 | 0 | 0 | 192 |
| TRINIDAD & TOBAGO | 0 | 0 | 0 | 254 | 1 | 0 | 0 | 0 | 50 |
| URUGUAY | 886 | 183 | 1,069 | 2 | 738 | 1 | 111 | 0 | 14 |
| VENEZUELA | 0 | 0 | 0 | 0 | 523 | 61 | 0 | 0 | 38 |
| OTHER LAT. AM. & CAR | 234 | 159 | 393 | 702 | 861 | 149 | -3,734 | 0 | 139 |
| Total | 1,178 | 9,075 | 10,253 | 2,605 | 5,251 | 3,567 | 573 | 0 | 1,156 |

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 | | | | | | |
| Asia | | | | | | | | | |
| CHINA-MAINLAND | 48 | 596 | 644 | 1,421 | 117 | 600 | -2 | 0 | 61 |
| CHINA-TAIWAN | 1 | 46 | 47 | 47 | 146 | 361 | 175 | 0 | 28 |
| INDIA | 3 | 266 | 269 | 277 | 111 | 79 | 311 | 0 | 38 |
| INDONESIA | 0 | 0 | 0 | 109 | 43 | 0 | 0 | 0 | 3 |
| JORDAN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| KOREA | 0 | 4 | 4 | 8 | 712 | 1038 | -1 | 0 | 18 |
| KUWAIT | 0 | 0 | 0 | 0 | 0 | 101 | 0 | 0 | 0 |
| MALAYSIA | 2 | 5 | 7 | 1399 | 1 | 124 | 27 | 0 | 2 |
| OMAN | 0 | 0 | 0 | 5 | 4 | 0 | 0 | 0 | 0 |
| PAKISTAN | 0 | 0 | 0 | 0 | 2 | 1 | 0 | 0 | 0 |
| PHILIPPINES | 10 | 2 | 12 | 41 | 26 | 30 | -10 | 0 | 2 |
| QATAR | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 0 | 1 |
| SAUDI ARABIA | 0 | 0 | 0 | 3,032 | 4 | 3 | 14 | 0 | 3 |
| SRI LANKA | 0 | 0 | 0 | 1 | 6 | 4 | 0 | 0 | 0 |
| THAILAND | 0 | 122 | 122 | 138 | 28 | 0 | 19 | 0 | 0 |
| UNITED ARAB EMIRATES | 0 | 0 | 0 | 66 | 8 | 56 | 0 | 0 | 13 |
| OTHER ASIA | 74 | 0 | 74 | 90 | 20 | 4 | -57 | 0 | 0 |
| Total | 138 | 1,041 | 1,179 | 6,634 | 1,230 | 2,401 | 476 | 0 | 169 |
| Africa | | | | | | | | | |
| EGYPT | 0 | 0 | 0 | 0 | 11 | 1 | 0 | 0 | 2 |
| GABON | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| KENYA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| MOROCCO | 0 | 0 | 0 | 0 | 3 | 0 | 0 | 0 | 0 |
| NIGERIA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| SENEGAL | 0 | 0 | 0 | 0 | 4 | 0 | 0 | 0 | 0 |
| OTHER AFRICA | 0 | 0 | 0 | 97 | 1 | 14 | 0 | 0 | 0 |
| Total | 0 | 0 | 0 | 97 | 19 | 15 | 0 | 0 | 2 |

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 |
| Banking Centers | | | | | | | | | |
| BAHAMAS | 5,047 | 0 | 5,047 | 81 | 325 | 313 | -4,847 | 0 | 11 |
| BAHRAIN | 0 | 0 | 0 | 1 | 2 | 0 | 0 | 0 | 2 |
| BERMUDA | 641 | 0 | 641 | 1,181 | 64 | 62 | 157 | 0 | 0 |
| CAYMAN ISLANDS | 34,081 | 461 | 34,542 | 7,047 | 1,097 | 398 | -28,959 | 0 | 17 |
| HONG KONG | 739 | 452 | 1,191 | 1,009 | 1088 | 471 | -204 | 0 | 56 |
| LEBANON | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 0 | 0 |
| LIBERIA | 0 | 0 | 0 | 0 | 0 | 33 | 0 | 0 | 0 |
| MACAO | 0 | 0 | 0 | 20 | 0 | 0 | 0 | 0 | 0 |
| NETHERLAND ANTILLES | 0 | 0 | 0 | 133 | 54 | 1 | 9,174 | 0 | 0 |
| PANAMA | 0 | 0 | 0 | 3 | 306 | 39 | 0 | 0 | 93 |
| SINGAPORE | 461 | 757 | 1218 | 4,173 | 499 | 842 | 17 | 0 | 13 |
| Total | 40,969 | 1,670 | 42,639 | 13,648 | 3,437 | 2,159 | -24,662 | 0 | 192 |
| International & Regional Organizations | | | | | | | | | |
| ASIAN REGIONAL | 0 | 0 | 0 | 20 | 0 | 0 | 0 | 0 | 0 |
| INTERNATIONAL | 0 | 0 | 0 | 118 | 0 | 0 | 0 | 0 | 0 |
| LATIN AMER. REGIONAL | 0 | 0 | 0 | 0 | 0 | 65 | 0 | 0 | 31 |
| MIDDLE EAST REGIONAL | 0 | 0 | 0 | 36 | 0 | 0 | 0 | 0 | 0 |
| W. EUROPEAN REGIONAL | 0 | 0 | 0 | 0 | 0 | 5 | 0 | 0 | 0 |
| Total | 0 | 0 | 0 | 174 | 0 | 70 | 0 | 0 | 31 |
| GRAND TOTALS | 74,943 | 44,231 | 119,174 | 70,387 | 54,573 | 56,548 | -7,960 | 10 | 2,237 |

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 | |
| G-10 and Switzerland | | | | | | | | | | | | | | | | | | |
| BELGIUM | 143 | 20 | 0 | 163 | 105 | 1 | 73 | 8 | 0 | 81 | 73 | 0 | 365 | 500 | 4 | 869 | 594 | 5 |
| CANADA | 7,011 | 1,606 | 607 | 9,224 | 24,415 | 245 | 19,189 | 495 | 0 | 19,684 | 553 | 7 | 5,925 | 15,638 | 128 | 21,691 | 6,062 | 980 |
| FRANCE | 1,872 | 77 | 127 | 2,076 | 1,566 | 9 | 128 | 17 | 0 | 145 | 126 | 0 | 854 | 2,484 | 1 | 3,339 | 768 | 18 |
| GERMANY | 933 | 94 | 160 | 1,187 | 889 | 2 | 513 | 46 | 0 | 559 | 513 | 0 | 1,954 | 3,954 | 3 | 5,911 | 1,924 | 1 |
| ITALY | 90 | 93 | 0 | 183 | 195 | 0 | 1 | 36 | 0 | 37 | 1 | 0 | 198 | 1,661 | 0 | 1,859 | 41 | 0 |
| JAPAN | 2,812 | 46 | 128 | 2,986 | 1,673 | 0 | 0 | 2 | 0 | 2 | 0 | 0 | 909 | 1,903 | 0 | 2,812 | 97 | 0 |
| LUXEMBOURG | 202 | 98 | 0 | 300 | 356 | 0 | 11 | 1,153 | 0 | 1,164 | 11 | 0 | 564 | 0 | 13 | 577 | 527 | 0 |
| NETHERLANDS | 1,166 | 428 | 50 | 1,644 | 3,893 | 35 | 3,170 | 10 | 0 | 3,180 | 10 | 0 | 1,184 | 492 | 28 | 1,704 | 1,251 | 0 |
| SWEDEN | 1,537 | 58 | 3 | 1,598 | 1012 | 1 | 258 | 2 | 0 | 260 | 1 | 0 | 433 | 196 | 8 | 637 | 501 | 18 |
| SWITZERLAND | 789 | 43 | 257 | 1,089 | 841 | 0 | 185 | 20 | 0 | 205 | 0 | 0 | 1,161 | 339 | 17 | 1,517 | 991 | 11 |
| UNITED KINGDOM | 4,883 | 1,985 | 648 | 7,516 | 6,255 | 3,544 | 3,091 | 5,633 | 20 | 8,744 | 9 | 3 | 3,123 | 10,157 | 13 | 13,293 | 4,210 | 367 |
| Total | 21,438 | 4,548 | 1,980 | 27,966 | 41,200 | 3,837 | 26,619 | 7,422 | 20 | 34,061 | 1,297 | 10 | 16,670 | 37,324 | 215 | 54,209 | 16,966 | 1,400 |
| Non G-10 Developed Countries | | | | | | | | | | | | | | | | | | |
| AUSTRALIA | 2,352 | 4,008 | 92 | 6,452 | 7,327 | 14 | 6,091 | 13 | 483 | 6,587 | 197 | 0 | 374 | 4,236 | 5 | 4,615 | 520 | 0 |
| AUSTRIA | 7 | 12 | 0 | 19 | 1 | 0 | 90 | 10 | 0 | 100 | 90 | 0 | 7 | 208 | 0 | 215 | 8 | 0 |
| DENMARK | 411 | 8 | 4 | 423 | 288 | 0 | 60 | 0 | 0 | 60 | 60 | 0 | 20 | 44 | 0 | 64 | 17 | 0 |
| FINLAND | 659 | 13 | 14 | 686 | 867 | 0 | 0 | 1 | 0 | 1 | 0 | 0 | 9 | 91 | 0 | 100 | 56 | 0 |
| GREECE | 3 | 0 | 0 | 3 | 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 12 | 0 | 18 | 8 | 0 |
| ICELAND | 10 | 0 | 0 | 10 | 7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11 | 0 |
| IRELAND | 571 | 81 | 0 | 652 | 534 | 31 | 0 | 2 | 0 | 2 | 0 | 0 | 707 | 102 | 70 | 879 | 798 | 0 |
| ISRAEL | 81 | 0 | 0 | 81 | 75 | 0 | 180 | 0 | 0 | 180 | 167 | 0 | 414 | 0 | 0 | 414 | 126 | 0 |
| NEW ZEALAND | 15 | 36 | 1 | 52 | 43 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 88 | 166 | 0 | 254 | 304 | 0 |
| NORWAY | 745 | 3 | 0 | 748 | 782 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 154 | 71 | 9 | 234 | 153 | 1 |
| PORTUGAL | 13 | 53 | 0 | 66 | 10 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 279 | 16 | 0 | 295 | 229 | 0 |
| SOUTH AFRICA | 33 | 2 | 0 | 35 | 44 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 | 6 | 6 | 0 |
| SPAIN | 241 | 59 | 23 | 323 | 408 | 0 | 200 | 0 | 0 | 200 | 0 | 0 | 384 | 472 | 0 | 856 | 209 | 0 |
| TURKEY | 232 | 0 | 0 | 232 | 237 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 6 | 0 | 0 | 6 | 11 | 0 |
| OTHER NON G-10 DEV. | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1,319 | 0 | 0 | 1,319 | 65 | 0 |
| Total | 5,373 | 4,275 | 134 | 9,782 | 10,626 | 45 | 6,621 | 26 | 483 | 7,130 | 514 | 0 | 3,773 | 5,418 | 84 | 9,275 | 2,521 | 1 |

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 | | |
| Eastern Europe | | | | | | | | | | | | | | | | | | | |
| BULGARIA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 1 | 7 | 0 |
| CZECH REPUBLIC | 5 | 3 | 0 | 8 | 8 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 14 | 4 | 0 | 18 | 14 | 0 | |
| HUNGARY | 19 | 0 | 0 | 19 | 19 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 43 | 23 | 0 | 66 | 54 | 0 | |
| POLAND | 47 | 22 | 0 | 69 | 12 | 1 | 0 | 3 | 0 | 3 | 0 | 0 | 19 | 43 | 0 | 62 | 4 | 0 | |
| ROMANIA | 0 | 0 | 0 | 0 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 | 3 | 5 | 0 | |
| RUSSIA | 153 | 29 | 0 | 182 | 210 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 116 | 14 | 0 | 130 | 83 | 0 | |
| SERBIA & MONTENEGRO | 1 | 0 | 0 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8 | 0 | |
| SLOVAKIA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 3 | 0 | 0 | 3 | 2 | 0 | |
| OTHER E. EUROPE | 12 | 0 | 0 | 12 | 31 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 14 | 0 | 0 | 14 | 40 | 0 | |
| Total | 237 | 54 | 0 | 291 | 282 | 1 | 0 | 3 | 0 | 3 | 0 | 0 | 213 | 84 | 0 | 297 | 217 | 0 | |
| Latin America and the Caribbean | | | | | | | | | | | | | | | | | | | |
| ARGENTINA | 2 | 166 | 0 | 168 | 4 | 5 | 3 | 31 | 0 | 34 | 0 | 2 | 158 | 488 | 0 | 646 | 357 | 98 | |
| BOLIVIA | 98 | 0 | 0 | 98 | 98 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 8 | 0 | 0 | 8 | 73 | 0 | |
| BRAZIL | 2,964 | 208 | 0 | 3,172 | 1,250 | 0 | 25 | 45 | 0 | 70 | 14 | 0 | 1,713 | 4,392 | 0 | 6,105 | 1,270 | 30 | |
| CHILE | 485 | 33 | 0 | 518 | 460 | 0 | 15 | 26 | 0 | 41 | 15 | 0 | 358 | 383 | 0 | 741 | 509 | 9 | |
| COLOMBIA | 68 | 12 | 0 | 80 | 63 | 4 | 26 | 0 | 0 | 26 | 26 | 0 | 238 | 597 | 0 | 835 | 254 | 9 | |
| COSTA RICA | 98 | 0 | 0 | 98 | 98 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 56 | 0 | 0 | 56 | 77 | 0 | |
| DOMINICAN REPUBLIC | 106 | 0 | 0 | 106 | 106 | 0 | 0 | 0 | 0 | 0 | 11 | 0 | 169 | 0 | 0 | 169 | 322 | 0 | |
| ECUADOR | 7 | 26 | 0 | 33 | 7 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 70 | 1 | 0 | 71 | 130 | 0 | |
| EL SALVADOR | 36 | 0 | 0 | 36 | 36 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 11 | 0 | 0 | 11 | 39 | 0 | |
| GUATEMALA | 150 | 0 | 0 | 150 | 155 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 54 | 0 | 0 | 54 | 174 | 0 | |
| HONDURAS | 8 | 0 | 0 | 8 | 38 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 17 | 0 | 0 | 17 | 21 | 0 | |
| JAMAICA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9 | 0 | 9 | 0 | 0 | 9 | 14 | 0 | |
| MEXICO | 402 | 326 | 1 | 729 | 415 | 4 | 49 | 475 | 0 | 524 | 49 | 0 | 1,881 | 4,980 | 3 | 6,864 | 2,789 | 132 | |
| NICARAGUA | 3 | 0 | 0 | 3 | 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9 | 0 | 0 | 9 | 18 | 0 | |
| PARAGUAY | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 26 | 0 | 0 | 26 | 35 | 0 | |
| PERU | 185 | 0 | 0 | 185 | 189 | 0 | 16 | 0 | 0 | 16 | 16 | 0 | 337 | 0 | 0 | 337 | 478 | 0 | |
| TRINIDAD & TOBAGO | 0 | 0 | 0 | 0 | 0 | 0 | 11 | 0 | 0 | 11 | 11 | 0 | 55 | 0 | 0 | 55 | 56 | 0 | |
| URUGUAY | 1 | 8 | 0 | 9 | 239 | 1 | 0 | 303 | 0 | 303 | 351 | 154 | 37 | 158 | 0 | 195 | 182 | 101 | |
| VENEZUELA | 13 | 0 | 0 | 13 | 7 | 0 | 36 | 0 | 0 | 36 | 36 | 0 | 538 | 0 | 0 | 538 | 1,006 | 0 | |
| OTHER LAT. AM. & CAR | 20 | 0 | 0 | 20 | 20 | 16 | 0 | 16 | 0 | 16 | 0 | 16 | 383 | 498 | 1 | 882 | 1,079 | 280 | |
| Total | 4,646 | 779 | 1 | 5,426 | 3,188 | 30 | 181 | 896 | 0 | 1,077 | 538 | 172 | 6,127 | 11,497 | 4 | 17,628 | 8,883 | 659 | |

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 | |
| Asia | | | | | | | | | | | | | | | | | | |
| CHINA-MAINLAND | 1,269 | 563 | 0 | 1,832 | 825 | 204 | 0 | 236 | 0 | 236 | 0 | 0 | 268 | 938 | 0 | 1,206 | 228 | 48 |
| CHINA-TAIWAN | 560 | 12 | 0 | 572 | 345 | 1 | 0 | 1 | 0 | 1 | 0 | 0 | 17 | 140 | 0 | 157 | 17 | 1 |
| INDIA | 318 | 18 | 0 | 336 | 369 | 3 | 17 | 89 | 0 | 106 | 17 | 0 | 125 | 359 | 0 | 484 | 83 | 2 |
| INDONESIA | 65 | 0 | 0 | 65 | 103 | 2 | 0 | 0 | 0 | 0 | 0 | 0 | 9 | 0 | 0 | 9 | 13 | 0 |
| JORDAN | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 7 | 0 | 0 | 7 | 7 | 0 |
| KOREA | 803 | 3 | 0 | 806 | 756 | 1 | 20 | 0 | 0 | 20 | 0 | 0 | 305 | 2 | 0 | 307 | 42 | 0 |
| KUWAIT | 102 | 0 | 0 | 102 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| MALAYSIA | 168 | 19 | 0 | 187 | 44 | 1 | 0 | 3 | 0 | 3 | 0 | 0 | 8 | 9 | 0 | 17 | 8 | 0 |
| OMAN | 1 | 0 | 0 | 1 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 9 | 0 | 0 | 9 | 13 | 0 |
| PAKISTAN | 1 | 0 | 0 | 1 | 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| PHILIPPINES | 12 | 0 | 2 | 14 | 21 | 1 | 0 | 0 | 0 | 0 | 0 | 0 | 38 | 1 | 3 | 42 | 25 | 1 |
| QATAR | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 13 | 0 | 0 | 13 | 13 | 0 |
| SAUDI ARABIA | 27 | 0 | 0 | 27 | 25 | 0 | 64 | 0 | 0 | 64 | 64 | 0 | 139 | 0 | 0 | 139 | 142 | 0 |
| SRI LANKA | 4 | 0 | 0 | 4 | 6 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| THAILAND | 3 | 12 | 0 | 15 | 31 | 0 | 0 | 1 | 0 | 1 | 0 | 0 | 2 | 145 | 0 | 147 | 2 | 0 |
| UNITED ARAB EMIRATES | 134 | 0 | 0 | 134 | 138 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 271 | 0 | 0 | 271 | 219 | 0 |
| OTHER ASIA | 6 | 0 | 0 | 6 | 21 | 0 | 1 | 0 | 0 | 1 | 1 | 0 | 138 | 16 | 0 | 154 | 139 | 16 |
| Total | 3,473 | 627 | 2 | 4,102 | 2,690 | 213 | 102 | 330 | 0 | 432 | 82 | 0 | 1,349 | 1,610 | 3 | 2,962 | 951 | 68 |
| Africa | | | | | | | | | | | | | | | | | | |
| EGYPT | 1 | 0 | 0 | 1 | 11 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| GABON | 1 | 0 | 0 | 1 | 1 | 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 | 1 | 0 | 0 | 1 | 1 | 0 |
| MOROCCO | 1 | 0 | 0 | 1 | 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 |
| NIGERIA | 73 | 0 | 0 | 73 | 73 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4 | 0 | 0 | 4 | 4 | 0 |
| SENEGAL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 4 | 0 |
| OTHER AFRICA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 2 | 2 | 0 | 0 | 36 | 0 | 0 | 36 | 23 | 0 |
| Total | 76 | 0 | 0 | 76 | 87 | 0 | 0 | 0 | 2 | 2 | 0 | 0 | 41 | 0 | 0 | 41 | 34 | 0 |

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 | |
| Banking Centers | | | | | | | | | | | | | | | | | | |
| BAHAMAS | 43 | 0 | 0 | 43 | 43 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 434 | 0 | 0 | 434 | 443 | 0 |
| BAHRAIN | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31 | 0 | 0 | 31 | 31 | 0 |
| BERMUDA | 0 | 6 | 0 | 6 | 0 | 5 | 1 | 0 | 0 | 1 | 1 | 0 | 891 | 39 | 13 | 943 | 905 | 26 |
| CAYMAN ISLANDS | 16 | 0 | 1 | 17 | 261 | 156 | 38 | 0 | 0 | 38 | 38 | 0 | 2,537 | 4 | 66 | 2,607 | 2,835 | 4 |
| HONG KONG | 972 | 73 | 2 | 1047 | 1545 | 78 | 0 | 69 | 0 | 69 | 0 | 0 | 689 | 431 | 5 | 1,125 | 690 | 198 |
| LEBANON | 4 | 0 | 0 | 4 | 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 |
| LIBERIA | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 35 | 0 | 0 | 35 | 2 | 0 |
| MACAO | 3 | 0 | 0 | 3 | 3 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 2 | 2 | 0 |
| NETHERLAND ANTILLES | 3 | 0 | 0 | 3 | 4 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 18 | 0 | 0 | 18 | 71 | 0 |
| PANAMA | 117 | 0 | 0 | 117 | 146 | 0 | 4 | 0 | 0 | 4 | 4 | 0 | 77 | 0 | 0 | 77 | 316 | 0 |
| SINGAPORE | 2,067 | 417 | 7 | 2,491 | 1,581 | 4 | 32 | 1 | 0 | 33 | 32 | 0 | 444 | 371 | 8 | 823 | 368 | 3 |
| Total | 3,225 | 496 | 10 | 3,731 | 3,589 | 243 | 75 | 70 | 0 | 145 | 75 | 0 | 5,158 | 845 | 92 | 6,095 | 5,665 | 231 |
| International & Regional Organizations | | | | | | | | | | | | | | | | | | |
| ASIAN REGIONAL | 0 | 0 | 0 | 0 | 0 | 0 | 178 | 0 | 0 | 178 | 178 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| INTERNATIONAL | 0 | 0 | 0 | 0 | 0 | 0 | 153 | 0 | 0 | 153 | 153 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| LATIN AMER. REGIONAL | 0 | 0 | 0 | 0 | 0 | 0 | 245 | 0 | 0 | 245 | 180 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| MIDDLE EAST REGIONAL | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| W. EUROPEAN REGIONAL | 0 | 0 | 0 | 0 | 0 | 0 | 5 | 0 | 0 | 5 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Total | 0 | 0 | 0 | 0 | 0 | 0 | 581 | 0 | 0 | 581 | 511 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| GRAND TOTALS | 38,468 | 10,779 | 2,127 | 51,374 | 61,662 | 4,369 | 34,179 | 8,747 | 505 | 43,431 | 3,017 | 182 | 33,331 | 56,778 | 398 | 90,507 | 35,237 | 2,359 |

E.16 ENDNOTES

Report as of March 31, 2013

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 72 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, 2013 | | |
|-------------------------------|---------------------|---------------------|
| Banking Organization Category | Tier 1 Capital | Total Assets |
| All Reporting Banks | \$ 1,205.0 billion* | \$ 15,513.1 billion |
| Large Financial Institutions | \$ 774.6 billion* | \$ 10,517.4 billion |
| All Other Banks | \$ 429.6 billion* | \$ 4,985.2 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

* 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.