



Statistical Release

E.16 (126)

Period: March 31, 2026

Country Exposure Lending Survey /1: March 31, 2026

Table 1 - Claims On Foreign Obligors Held by U.S. Banks on an Ultimate Risk Basis (Adjusted to Reflect Guarantees and Other Risk Transfers) & Off-Balance-Sheet Items

(\$ Millions)

All U.S. Banks - Group A

|                              | Claims - Ultimate-Risk Basis /2                                                      |                                                                                         |                       |                   |                                                                |                        | Off-Balance Sheet Items                           |                                                |                                          |                                    |              |         |               |
|------------------------------|--------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------|-----------------------|-------------------|----------------------------------------------------------------|------------------------|---------------------------------------------------|------------------------------------------------|------------------------------------------|------------------------------------|--------------|---------|---------------|
|                              | Cross-border Claims<br>(Excluding Claims from the Fair Value of Derivative Products) | Claims on Local Residents (Excluding Claims from the Fair Value of Derivative Products) |                       |                   | Claims Resulting From the Fair Value of Derivative Products /3 | Country Risk Claims /4 | Cross-Border and Local Commitments and Guarantees |                                                | Credit Derivatives (By Reference Entity) |                                    |              |         | Trade Finance |
|                              |                                                                                      | Total                                                                                   | In Non-Local Currency | In Local Currency |                                                                |                        |                                                   |                                                | Gross                                    |                                    | Gross-Net /5 |         |               |
|                              |                                                                                      |                                                                                         |                       |                   |                                                                |                        | Total Credit Derivatives Sold                     | Total Credit Derivatives Purchased             | Total Credit Derivatives Sold            | Total Credit Derivatives Purchased |              |         |               |
|                              | (A)                                                                                  | (B)                                                                                     | (B1)                  | (B2 = B - B1)     | (C)                                                            | (D = A+B+C)            | Unused Commitments                                | Guarantees (Excluding Credit Derivatives Sold) |                                          |                                    |              |         |               |
| G-10 and Luxembourg          |                                                                                      |                                                                                         |                       |                   |                                                                |                        |                                                   |                                                |                                          |                                    |              |         |               |
| BELGIUM                      | 31,022                                                                               | 4,082                                                                                   | 993                   | 3,089             | 845                                                            | 35,949                 | 8,914                                             | 369                                            | 24,178                                   | 22,561                             | 11,306       | 9,691   | 157           |
| CANADA                       | 226,954                                                                              | 97,302                                                                                  | 25,050                | 72,252            | 11,025                                                         | 335,281                | 82,461                                            | 20,411                                         | 48,164                                   | 48,926                             | 23,640       | 24,402  | 382           |
| FRANCE                       | 246,744                                                                              | 30,098                                                                                  | 694                   | 29,404            | 14,239                                                         | 291,081                | 343,447                                           | 5,709                                          | 373,152                                  | 358,269                            | 130,943      | 116,033 | 963           |
| GERMANY                      | 136,988                                                                              | 241,832                                                                                 | 3,384                 | 238,448           | 23,905                                                         | 402,725                | 79,596                                            | 3,675                                          | 274,322                                  | 267,328                            | 101,260      | 94,265  | 770           |
| ITALY                        | 95,215                                                                               | 9,201                                                                                   | 412                   | 8,789             | 7,268                                                          | 111,684                | 17,694                                            | 870                                            | 199,582                                  | 226,044                            | 64,409       | 91,013  | 727           |
| JAPAN                        | 166,643                                                                              | 410,421                                                                                 | 31,168                | 379,253           | 13,268                                                         | 590,332                | 112,771                                           | 6,811                                          | 77,359                                   | 82,156                             | 26,826       | 31,622  | 233           |
| LUXEMBOURG                   | 126,472                                                                              | 12,486                                                                                  | 2,145                 | 10,341            | 12,793                                                         | 151,751                | 55,271                                            | 12,197                                         | 48,463                                   | 46,217                             | 17,086       | 14,840  | 829           |
| NETHERLANDS                  | 69,674                                                                               | 17,112                                                                                  | 242                   | 16,870            | 7,279                                                          | 94,065                 | 36,139                                            | 2,663                                          | 221,804                                  | 214,002                            | 73,172       | 65,370  | 1,180         |
| SWEDEN                       | 22,702                                                                               | 283                                                                                     | 16                    | 267               | 1,130                                                          | 24,115                 | 13,028                                            | 405                                            | 70,164                                   | 66,729                             | 26,147       | 22,712  | 175           |
| SWITZERLAND                  | 59,846                                                                               | 23,959                                                                                  | 7,864                 | 16,095            | 4,685                                                          | 88,490                 | 34,236                                            | 4,197                                          | 80,820                                   | 78,192                             | 31,309       | 28,681  | 811           |
| UNITED KINGDOM               | 183,439                                                                              | 511,700                                                                                 | 120,058               | 391,642           | 45,210                                                         | 740,349                | 193,845                                           | 13,778                                         | 426,006                                  | 411,487                            | 156,584      | 142,051 | 1,376         |
| Total                        | 1,365,699                                                                            | 1,358,476                                                                               | 192,026               | 1,166,450         | 141,647                                                        | 2,865,822              | 977,402                                           | 71,085                                         | 1,844,014                                | 1,821,911                          | 662,682      | 640,680 | 7,603         |
|                              |                                                                                      |                                                                                         |                       |                   |                                                                |                        |                                                   |                                                |                                          |                                    |              |         |               |
| Non G-10 Developed Countries |                                                                                      |                                                                                         |                       |                   |                                                                |                        |                                                   |                                                |                                          |                                    |              |         |               |
| AUSTRALIA                    | 43,442                                                                               | 91,819                                                                                  | 6,631                 | 85,188            | 5,483                                                          | 140,744                | 35,470                                            | 3,716                                          | 9,518                                    | 11,893                             | 4,737        | 7,112   | 286           |
| AUSTRIA                      | 14,424                                                                               | 124                                                                                     | 0                     | 124               | 931                                                            | 15,479                 | 3,470                                             | 72                                             | 9,991                                    | 9,870                              | 3,733        | 3,613   | 93            |
| CYPRUS                       | 3,761                                                                                | 0                                                                                       | 0                     | 0                 | 49                                                             | 3,810                  | 281                                               | 141                                            | 3                                        | 2                                  | 2            | 1       | 45            |
| DENMARK                      | 11,089                                                                               | 429                                                                                     | 4                     | 425               | 1,929                                                          | 13,447                 | 9,836                                             | 508                                            | 25,101                                   | 24,105                             | 8,802        | 7,805   | 202           |
| FINLAND                      | 17,458                                                                               | 73                                                                                      | 0                     | 73                | 1,034                                                          | 18,565                 | 3,738                                             | 372                                            | 27,284                                   | 26,651                             | 9,761        | 9,127   | 44            |
| GREECE                       | 10,904                                                                               | 1,133                                                                                   | 0                     | 1,133             | 59                                                             | 12,096                 | 2,897                                             | 378                                            | 4,865                                    | 3,996                              | 2,219        | 1,350   | 143           |

|                             |         |         |        |         |        |         |         |        |         |         |        |        |        |
|-----------------------------|---------|---------|--------|---------|--------|---------|---------|--------|---------|---------|--------|--------|--------|
| IRELAND                     | 133,547 | 27,191  | 3,038  | 24,153  | 8,086  | 168,824 | 44,742  | 8,935  | 21,634  | 21,160  | 8,510  | 8,034  | 769    |
| ISRAEL                      | 38,471  | 5,579   | 312    | 5,267   | 807    | 44,857  | 3,446   | 1,180  | 3,760   | 6,026   | 1,678  | 3,943  | 58     |
| NEW ZEALAND                 | 5,563   | 2,267   | 59     | 2,208   | 1,205  | 9,035   | 1,198   | 65     | 1       | 121     | 1      | 120    | 0      |
| NORWAY                      | 51,506  | 94      | 5      | 89      | 484    | 52,084  | 6,746   | 1,022  | 19,549  | 19,514  | 7,179  | 7,144  | 42     |
| PORTUGAL                    | 7,772   | 39      | 0      | 39      | 730    | 8,541   | 1,516   | 75     | 11,241  | 10,350  | 4,506  | 3,613  | 98     |
| SLOVAKIA                    | 3,136   | 127     | 0      | 127     | 0      | 3,263   | 201     | 27     | 162     | 198     | 140    | 176    | 22     |
| SPAIN                       | 60,930  | 1,379   | 45     | 1,334   | 4,114  | 66,423  | 12,881  | 2,525  | 92,630  | 87,030  | 35,795 | 30,194 | 813    |
| OTHER NON G-10 DEV.         | 29,677  | 4       | 3      | 1       | 146    | 29,827  | 1,651   | 87     | 3       | 2       | 2      | 1      | 0      |
| Total                       | 431,680 | 130,258 | 10,097 | 120,161 | 25,057 | 586,995 | 128,073 | 19,103 | 225,742 | 220,918 | 87,065 | 82,233 | 2,615  |
| Eastern Europe              |         |         |        |         |        |         |         |        |         |         |        |        |        |
| BULGARIA                    | 767     | 387     | 0      | 387     | 78     | 1,232   | 34      | 267    | 4       | 0       | 4      | 0      | 0      |
| CZECH REPUBLIC              | 6,680   | 7,259   | 1,071  | 6,188   | 155    | 14,094  | 1,731   | 289    | 776     | 717     | 499    | 439    | 65     |
| HUNGARY                     | 4,869   | 2,824   | 832    | 1,992   | 88     | 7,781   | 1,656   | 367    | 410     | 308     | 229    | 129    | 62     |
| KOSOVO                      | 0       | 0       | 0      | 0       | 0      | 0       | 1       | 0      | 0       | 0       | 0      | 0      | 0      |
| POLAND                      | 10,739  | 17,386  | 1,181  | 16,205  | 1,390  | 29,515  | 3,805   | 882    | 784     | 890     | 509    | 614    | 2      |
| ROMANIA                     | 2,455   | 4,665   | 818    | 3,847   | 16     | 7,136   | 178     | 226    | 598     | 512     | 390    | 306    | 12     |
| RUSSIA                      | 4,839   | 5,494   | 1      | 5,493   | 25     | 10,358  | 36      | 15     | 66      | 93      | 58     | 85     | 0      |
| TURKEY                      | 23,261  | 3,504   | 660    | 2,844   | 422    | 27,187  | 765     | 390    | 23,617  | 23,751  | 7,027  | 7,159  | 1,118  |
| OTHER E. EUROPE             | 3,924   | 1,554   | 2      | 1,552   | 223    | 5,701   | 872     | 65     | 229     | 366     | 165    | 302    | 42     |
| Total                       | 57,534  | 43,073  | 4,565  | 38,508  | 2,397  | 103,004 | 9,078   | 2,501  | 26,484  | 26,637  | 8,881  | 9,034  | 1,301  |
| Latin America and Caribbean |         |         |        |         |        |         |         |        |         |         |        |        |        |
| ANGUILLA                    | 40      | 0       | 0      | 0       | 20     | 60      | 18      | 1      | 0       | 0       | 0      | 0      | 0      |
| ARGENTINA                   | 4,048   | 5,141   | 1,126  | 4,015   | 10     | 9,199   | 1,290   | 64     | 4,671   | 4,855   | 2,058  | 2,244  | 12     |
| BRAZIL                      | 67,572  | 64,377  | 4,005  | 60,372  | 7,099  | 139,048 | 5,267   | 992    | 27,907  | 29,653  | 10,717 | 12,462 | 5,083  |
| CHILE                       | 12,223  | 4,649   | 25     | 4,624   | 925    | 17,797  | 1,737   | 307    | 9,018   | 9,077   | 2,915  | 2,975  | 2,494  |
| COLOMBIA                    | 9,447   | 6,528   | 8      | 6,520   | 1,033  | 17,008  | 1,587   | 154    | 14,054  | 15,300  | 5,087  | 6,330  | 560    |
| COSTA RICA                  | 582     | 1,247   | 214    | 1,033   | 33     | 1,862   | 94      | 74     | 130     | 62      | 102    | 35     | 109    |
| DOMINICAN REPUBLIC          | 2,118   | 390     | 58     | 332     | 59     | 2,567   | 70      | 160    | 1,451   | 1,392   | 701    | 644    | 279    |
| ECUADOR                     | 1,139   | 677     | 677    | 0       | 11     | 1,827   | 90      | 228    | 162     | 341     | 128    | 307    | 125    |
| EL SALVADOR                 | 244     | 211     | 211    | 0       | 1      | 456     | 44      | 28     | 135     | 69      | 108    | 42     | 36     |
| FRENCH GUIANA               | 0       | 0       | 0      | 0       | 0      | 0       | 3       | 0      | 0       | 0       | 0      | 0      | 0      |
| GUATEMALA                   | 1,460   | 414     | 33     | 381     | 1      | 1,875   | 82      | 119    | 159     | 96      | 112    | 49     | 375    |
| HONDURAS                    | 666     | 169     | 26     | 143     | 3      | 838     | 43      | 63     | 0       | 8       | 0      | 8      | 133    |
| MEXICO                      | 36,834  | 112,225 | 5,731  | 106,494 | 7,159  | 156,218 | 47,617  | 1,877  | 27,688  | 29,614  | 11,473 | 13,401 | 974    |
| MONTSERRAT                  | 0       | 0       | 0      | 0       | 0      | 0       | 0       | 0      | 0       | 0       | 0      | 0      | 0      |
| PERU                        | 3,583   | 2,180   | 801    | 1,379   | 365    | 6,128   | 629     | 275    | 7,111   | 7,089   | 2,127  | 2,106  | 595    |
| URUGUAY                     | 2,090   | 522     | 117    | 405     | 62     | 2,674   | 64      | 106    | 131     | 58      | 109    | 35     | 35     |
| VENEZUELA                   | 992     | 0       | 0      | 0       | 0      | 992     | 749     | 22     | 0       | 0       | 0      | 0      | 13     |
| OTHER LAT. AM. & CAR.       | 51,918  | 1,669   | 784    | 885     | 2,343  | 55,930  | 12,759  | 2,264  | 2,500   | 2,226   | 937    | 662    | 601    |
| Total                       | 194,956 | 200,399 | 13,816 | 186,583 | 19,124 | 414,479 | 72,143  | 6,734  | 95,117  | 99,840  | 36,574 | 41,300 | 11,424 |
| Asia and Pacific            |         |         |        |         |        |         |         |        |         |         |        |        |        |
| CHINA-MAINLAND              | 128,697 | 47,176  | 2,768  | 44,408  | 1,432  | 177,305 | 4,724   | 2,771  | 48,928  | 46,246  | 20,782 | 18,003 | 1,470  |
| INDIA                       | 30,490  | 70,294  | 1,898  | 68,396  | 4,374  | 105,158 | 6,669   | 2,899  | 4,198   | 6,065   | 1,675  | 3,538  | 2,053  |
| INDONESIA                   | 6,245   | 8,330   | 2,023  | 6,307   | 399    | 14,974  | 683     | 193    | 19,938  | 19,902  | 6,806  | 6,769  | 528    |
| KOREA, SOUTH                | 101,982 | 44,681  | 4,113  | 40,568  | 10,719 | 157,382 | 5,016   | 775    | 23,033  | 27,317  | 8,584  | 12,868 | 4,671  |
| KUWAIT                      | 17,562  | 260     | 0      | 260     | 114    | 17,936  | 532     | 141    | 0       | 0       | 0      | 0      | 502    |

|                                        |           |         |        |         |        |           |         |         |         |         |        |        |        |
|----------------------------------------|-----------|---------|--------|---------|--------|-----------|---------|---------|---------|---------|--------|--------|--------|
| MALAYSIA                               | 3,122     | 18,761  | 1,803  | 16,958  | 934    | 22,817    | 580     | 715     | 6,892   | 6,861   | 3,311  | 3,280  | 82     |
| PAKISTAN                               | 253       | 1,004   | 17     | 987     | 5      | 1,262     | 243     | 172     | 1,028   | 62      | 1,001  | 35     | 126    |
| PHILIPPINES                            | 4,330     | 5,647   | 745    | 4,902   | 289    | 10,266    | 458     | 230     | 9,268   | 9,188   | 3,060  | 2,981  | 489    |
| QATAR                                  | 12,734    | 62      | 0      | 62      | 251    | 13,047    | 362     | 387     | 5,081   | 5,386   | 1,769  | 2,073  | 908    |
| SAUDI ARABIA                           | 33,899    | 781     | 96     | 685     | 288    | 34,968    | 7,118   | 290     | 23,558  | 21,855  | 10,212 | 8,498  | 2,930  |
| TAIWAN                                 | 86,091    | 18,519  | 6,562  | 11,957  | 1,449  | 106,059   | 873     | 600     | 1,705   | 1,039   | 1,420  | 754    | 605    |
| THAILAND                               | 3,716     | 10,740  | 58     | 10,682  | 848    | 15,304    | 538     | 384     | 1,302   | 1,274   | 588    | 559    | 11     |
| UNITED ARAB EMIRATES                   | 45,700    | 9,838   | 2,255  | 7,583   | 554    | 56,092    | 9,705   | 5,516   | 4,337   | 4,513   | 1,963  | 2,141  | 3,077  |
| WEST BANK AND GAZA                     | 4         | 0       | 0      | 0       | 0      | 4         | 10      | 15      | 0       | 0       | 0      | 0      | 0      |
| OTHER ASIA AND PACIFIC                 | 8,324     | 5,286   | 328    | 4,958   | 342    | 13,952    | 2,139   | 1,243   | 3,198   | 3,148   | 1,502  | 1,451  | 1,241  |
| Total                                  | 483,149   | 241,379 | 22,666 | 218,713 | 21,998 | 746,526   | 39,650  | 16,331  | 152,466 | 152,856 | 62,673 | 62,950 | 18,693 |
|                                        |           |         |        |         |        |           |         |         |         |         |        |        |        |
| Africa                                 |           |         |        |         |        |           |         |         |         |         |        |        |        |
| ALGERIA                                | 15        | 1,344   | 68     | 1,276   | 35     | 1,394     | 35      | 312     | 0       | 0       | 0      | 0      | 59     |
| EGYPT                                  | 13,447    | 1,891   | 84     | 1,807   | 9      | 15,347    | 392     | 56      | 5,406   | 8,770   | 3,035  | 6,399  | 314    |
| GHANA                                  | 222       | 0       | 0      | 0       | 43     | 265       | 30      | 2       | 4       | 59      | 3      | 59     | 0      |
| KENYA                                  | 535       | 788     | 71     | 717     | 0      | 1,323     | 31      | 177     | 123     | 105     | 96     | 79     | 132    |
| MOROCCO                                | 495       | 963     | 19     | 944     | 122    | 1,580     | 431     | 51      | 1,511   | 1,303   | 704    | 496    | 32     |
| NIGERIA                                | 13,956    | 2,336   | 55     | 2,281   | 14     | 16,306    | 533     | 509     | 2,305   | 2,531   | 1,704  | 1,932  | 252    |
| SAINT HELENA                           | 0         | 0       | 0      | 0       | 0      | 0         | 0       | 0       | 0       | 0       | 0      | 0      | 0      |
| SOUTH AFRICA                           | 9,034     | 12,386  | 235    | 12,151  | 646    | 22,066    | 2,091   | 371     | 23,157  | 23,530  | 7,117  | 7,490  | 208    |
| SOUTH SUDAN                            | 0         | 0       | 0      | 0       | 0      | 0         | 0       | 0       | 0       | 0       | 0      | 0      | 0      |
| OTHER AFRICA                           | 7,837     | 2,280   | 300    | 1,980   | 332    | 10,449    | 2,893   | 399     | 6,898   | 8,230   | 2,988  | 4,198  | 162    |
| Total                                  | 45,541    | 21,988  | 832    | 21,156  | 1,201  | 68,730    | 6,436   | 1,877   | 39,404  | 44,528  | 15,647 | 20,653 | 1,159  |
|                                        |           |         |        |         |        |           |         |         |         |         |        |        |        |
| Banking Centers                        |           |         |        |         |        |           |         |         |         |         |        |        |        |
| BAHAMAS                                | 5,663     | 132     | 17     | 115     | 835    | 6,630     | 696     | 237     | 0       | 0       | 0      | 0      | 71     |
| BAHRAIN                                | 3,714     | 158     | 0      | 158     | 3      | 3,875     | 33      | 25      | 3,366   | 3,300   | 1,325  | 1,260  | 21     |
| BERMUDA                                | 32,850    | 89      | 59     | 30      | 1,883  | 34,822    | 15,892  | 6,045   | 14,190  | 14,804  | 8,065  | 8,677  | 70     |
| CAYMAN ISLANDS                         | 835,292   | 832     | 829    | 3       | 15,526 | 851,650   | 262,375 | 128,711 | 14,477  | 14,585  | 8,987  | 9,091  | 350    |
| HONG KONG                              | 36,825    | 59,503  | 17,967 | 41,536  | 2,182  | 98,510    | 19,388  | 1,454   | 4,360   | 4,581   | 2,086  | 2,304  | 305    |
| LEBANON                                | 292       | 45      | 14     | 31      | 6      | 343       | 231     | 45      | 36      | 42      | 31     | 36     | 5      |
| MAURITIUS                              | 3,061     | 177     | 143    | 34      | 17     | 3,255     | 194     | 17      | 0       | 0       | 0      | 0      | 61     |
| PANAMA                                 | 8,018     | 732     | 715    | 17      | 151    | 8,901     | 1,756   | 604     | 9,339   | 10,018  | 3,012  | 3,693  | 441    |
| SINGAPORE                              | 83,552    | 66,923  | 18,252 | 48,671  | 3,400  | 153,875   | 29,699  | 4,481   | 3,563   | 3,587   | 1,461  | 1,481  | 772    |
| OTHER BANKING CENTERS                  | 55,279    | 796     | 366    | 430     | 1,640  | 57,715    | 16,346  | 1,172   | 2,174   | 1,819   | 1,087  | 731    | 637    |
| Total                                  | 1,064,546 | 129,387 | 38,362 | 91,025  | 25,643 | 1,219,576 | 346,610 | 142,791 | 51,505  | 52,736  | 26,054 | 27,273 | 2,733  |
|                                        |           |         |        |         |        |           |         |         |         |         |        |        |        |
| International & Regional Organizations |           |         |        |         |        |           |         |         |         |         |        |        |        |
| AFRICAN                                | 4,553     | 0       | 0      | 0       | 699    | 5,252     | 78      | 0       | 0       | 0       | 0      | 0      | 0      |
| ASIAN                                  | 8,862     | 0       | 0      | 0       | 840    | 9,702     | 2       | 1,186   | 1       | 604     | 0      | 603    | 433    |
| CARIBBEAN                              | 2         | 0       | 0      | 0       | 0      | 2         | 0       | 0       | 0       | 0       | 0      | 0      | 0      |
| EUROPEAN                               | 59,761    | 0       | 0      | 0       | 1,863  | 61,624    | 207     | 4       | 1,176   | 619     | 1,174  | 617    | 256    |
| INTERNATIONAL                          | 25,763    | 0       | 0      | 0       | 4,641  | 30,404    | 160     | 50      | 52      | 541     | 50     | 540    | 801    |
| LATIN AMERICAN                         | 10,005    | 0       | 0      | 0       | 274    | 10,279    | 24      | 25      | 1       | 1       | 0      | 0      | 70     |
| MIDDLE EASTERN                         | 365       | 0       | 0      | 0       | 14     | 379       | 0       | 0       | 0       | 0       | 0      | 0      | 0      |
| Total                                  | 109,311   | 0       | 0      | 0       | 8,331  | 117,642   | 471     | 1,265   | 1,230   | 1,765   | 1,224  | 1,760  | 1,560  |
|                                        |           |         |        |         |        |           |         |         |         |         |        |        |        |

|               |           |            |         |            |         |            |            |           |           |           |           |           |        |
|---------------|-----------|------------|---------|------------|---------|------------|------------|-----------|-----------|-----------|-----------|-----------|--------|
| UNITED STATES | 448,267   | 19,435,719 | 78,940  | 19,356,779 | 192,407 | 20,076,393 | 8,681,312  | 1,058,975 | 1,232,260 | 1,440,845 | 549,396   | 757,673   | 19,243 |
|               |           |            |         |            |         |            |            |           |           |           |           |           |        |
| Grand Total   | 4,200,683 | 21,560,679 | 361,304 | 21,199,375 | 437,805 | 26,199,167 | 10,261,175 | 1,320,662 | 3,668,222 | 3,862,036 | 1,450,196 | 1,643,556 | 66,331 |

Country Exposure Lending Survey /1: March 31, 2026

Table 2 - Claims On Foreign Obligors Held by U.S. Banks on an Immediate-Counterparty Basis & Risk Transfers

(\$ Millions)

All U.S. Banks - Group A

|                              | Claims - Immediate-Counterparty Basis /6                                             |                                                                                                                  |                                                   |                                                                                                              |                                                                                                                                      | Risk Transfers            |                          | Total Cross-Border and Local Claims on Ultimate-Risk Basis<br>(Excluding claims from the Fair value of Derivative Products) |
|------------------------------|--------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------------------|---------------------------------------------------|--------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------------|--------------------------|-----------------------------------------------------------------------------------------------------------------------------|
|                              | Cross-Border Claims<br>(Excluding Claims from the Fair Value of Derivative Products) | Claims on Local Residents in Non-Local Currency<br>(Excluding Claims from the Fair Value of Derivative Products) | Remaining Maturity (less than or equal to 1 year) | Claims on Local Residents in Local Currency<br>(Excluding Claims from the Fair Value of Derivative Products) | Total Cross-Border and Local Claims on Immediate-Counterparty Basis<br>(Excluding claims from the Fair Value of Derivative Products) | Outward Risk Transfers /7 | Inward Risk Transfers /8 |                                                                                                                             |
| G-10 and Luxembourg          |                                                                                      |                                                                                                                  |                                                   |                                                                                                              |                                                                                                                                      |                           |                          |                                                                                                                             |
| BELGIUM                      | 31,152                                                                               | 993                                                                                                              | 26,680                                            | 3,081                                                                                                        | 35,226                                                                                                                               | 1,358                     | 1,238                    | 35,104                                                                                                                      |
| CANADA                       | 204,597                                                                              | 25,904                                                                                                           | 179,921                                           | 74,510                                                                                                       | 305,011                                                                                                                              | 13,847                    | 33,342                   | 324,256                                                                                                                     |
| FRANCE                       | 226,822                                                                              | 690                                                                                                              | 177,843                                           | 29,476                                                                                                       | 256,988                                                                                                                              | 5,029                     | 24,880                   | 276,842                                                                                                                     |
| GERMANY                      | 85,391                                                                               | 3,228                                                                                                            | 62,405                                            | 238,266                                                                                                      | 326,885                                                                                                                              | 10,529                    | 62,482                   | 378,820                                                                                                                     |
| ITALY                        | 90,776                                                                               | 403                                                                                                              | 75,394                                            | 8,981                                                                                                        | 100,160                                                                                                                              | 2,969                     | 7,229                    | 104,416                                                                                                                     |
| JAPAN                        | 147,746                                                                              | 30,727                                                                                                           | 147,974                                           | 380,050                                                                                                      | 558,523                                                                                                                              | 3,807                     | 22,523                   | 577,064                                                                                                                     |
| LUXEMBOURG                   | 138,541                                                                              | 3,442                                                                                                            | 81,688                                            | 10,255                                                                                                       | 152,238                                                                                                                              | 27,006                    | 13,769                   | 138,958                                                                                                                     |
| NETHERLANDS                  | 69,299                                                                               | 429                                                                                                              | 43,897                                            | 16,950                                                                                                       | 86,678                                                                                                                               | 11,203                    | 11,770                   | 86,786                                                                                                                      |
| SWEDEN                       | 22,205                                                                               | 4                                                                                                                | 18,263                                            | 268                                                                                                          | 22,477                                                                                                                               | 2,027                     | 2,558                    | 22,985                                                                                                                      |
| SWITZERLAND                  | 46,245                                                                               | 8,154                                                                                                            | 44,960                                            | 16,119                                                                                                       | 70,518                                                                                                                               | 5,020                     | 18,414                   | 83,805                                                                                                                      |
| UNITED KINGDOM               | 208,928                                                                              | 128,239                                                                                                          | 246,223                                           | 392,925                                                                                                      | 730,092                                                                                                                              | 74,551                    | 40,153                   | 695,139                                                                                                                     |
| Total                        | 1,271,702                                                                            | 202,213                                                                                                          | 1,105,248                                         | 1,170,881                                                                                                    | 2,644,796                                                                                                                            | 157,346                   | 238,358                  | 2,724,175                                                                                                                   |
| Non G-10 Developed Countries |                                                                                      |                                                                                                                  |                                                   |                                                                                                              |                                                                                                                                      |                           |                          |                                                                                                                             |
| AUSTRALIA                    | 42,167                                                                               | 6,887                                                                                                            | 35,860                                            | 89,082                                                                                                       | 138,136                                                                                                                              | 9,448                     | 6,610                    | 135,261                                                                                                                     |
| AUSTRIA                      | 14,352                                                                               | 0                                                                                                                | 9,232                                             | 133                                                                                                          | 14,485                                                                                                                               | 500                       | 560                      | 14,548                                                                                                                      |
| CYPRUS                       | 4,035                                                                                | 0                                                                                                                | 3,363                                             | 0                                                                                                            | 4,035                                                                                                                                | 623                       | 347                      | 3,761                                                                                                                       |
| DENMARK                      | 10,323                                                                               | 4                                                                                                                | 9,007                                             | 427                                                                                                          | 10,754                                                                                                                               | 1,763                     | 2,531                    | 11,518                                                                                                                      |
| FINLAND                      | 13,872                                                                               | 0                                                                                                                | 10,583                                            | 77                                                                                                           | 13,949                                                                                                                               | 314                       | 3,895                    | 17,531                                                                                                                      |
| GREECE                       | 11,005                                                                               | 0                                                                                                                | 10,195                                            | 1,185                                                                                                        | 12,190                                                                                                                               | 197                       | 42                       | 12,037                                                                                                                      |
| IRELAND                      | 139,517                                                                              | 3,239                                                                                                            | 90,306                                            | 24,033                                                                                                       | 166,789                                                                                                                              | 16,733                    | 10,694                   | 160,738                                                                                                                     |
| ISRAEL                       | 38,231                                                                               | 242                                                                                                              | 34,934                                            | 5,267                                                                                                        | 43,740                                                                                                                               | 688                       | 1,003                    | 44,050                                                                                                                      |
| NEW ZEALAND                  | 5,696                                                                                | 59                                                                                                               | 4,811                                             | 2,235                                                                                                        | 7,990                                                                                                                                | 366                       | 204                      | 7,830                                                                                                                       |
| NORWAY                       | 50,757                                                                               | 5                                                                                                                | 45,401                                            | 104                                                                                                          | 50,866                                                                                                                               | 962                       | 1,698                    | 51,600                                                                                                                      |
| PORTUGAL                     | 7,787                                                                                | 11                                                                                                               | 6,724                                             | 63                                                                                                           | 7,861                                                                                                                                | 268                       | 221                      | 7,811                                                                                                                       |
| SLOVAKIA                     | 3,160                                                                                | 0                                                                                                                | 2,413                                             | 169                                                                                                          | 3,329                                                                                                                                | 83                        | 17                       | 3,263                                                                                                                       |
| SPAIN                        | 59,931                                                                               | 52                                                                                                               | 45,124                                            | 1,168                                                                                                        | 61,151                                                                                                                               | 3,011                     | 4,173                    | 62,309                                                                                                                      |

|                             |         |        |         |         |         |        |        |         |
|-----------------------------|---------|--------|---------|---------|---------|--------|--------|---------|
| OTHER NON G-10 DEV.         | 29,855  | 3      | 28,667  | 3       | 29,861  | 852    | 673    | 29,681  |
| Total                       | 430,688 | 10,502 | 336,620 | 123,946 | 565,136 | 35,808 | 32,668 | 561,938 |
|                             |         |        |         |         |         |        |        |         |
| Eastern Europe              |         |        |         |         |         |        |        |         |
| BULGARIA                    | 769     | 0      | 750     | 446     | 1,215   | 66     | 5      | 1,154   |
| CZECH REPUBLIC              | 6,935   | 1,149  | 6,816   | 6,210   | 14,294  | 442    | 87     | 13,939  |
| HUNGARY                     | 5,131   | 940    | 5,224   | 1,996   | 8,067   | 668    | 292    | 7,693   |
| KOSOVO                      | 0       | 0      | 0       | 0       | 0       | 0      | 0      | 0       |
| POLAND                      | 11,352  | 1,446  | 11,546  | 16,630  | 29,428  | 2,003  | 701    | 28,125  |
| ROMANIA                     | 2,719   | 897    | 3,147   | 3,917   | 7,533   | 415    | 3      | 7,120   |
| RUSSIA                      | 4,926   | 1      | 4,832   | 5,494   | 10,421  | 91     | 3      | 10,333  |
| TURKEY                      | 23,646  | 664    | 19,846  | 2,929   | 27,239  | 2,834  | 2,365  | 26,765  |
| OTHER E. EUROPE             | 4,867   | 2      | 3,134   | 1,677   | 6,546   | 1,142  | 78     | 5,478   |
| Total                       | 60,345  | 5,099  | 55,295  | 39,299  | 104,743 | 7,661  | 3,534  | 100,607 |
|                             |         |        |         |         |         |        |        |         |
| Latin America and Caribbean |         |        |         |         |         |        |        |         |
| ANGUILLA                    | 84      | 0      | 61      | 0       | 84      | 44     | 0      | 40      |
| ARGENTINA                   | 5,035   | 1,189  | 5,101   | 4,286   | 10,510  | 1,807  | 505    | 9,189   |
| BRAZIL                      | 59,903  | 4,395  | 51,199  | 61,228  | 125,526 | 5,416  | 12,029 | 131,949 |
| CHILE                       | 12,456  | 25     | 9,971   | 4,623   | 17,104  | 1,037  | 815    | 16,872  |
| COLOMBIA                    | 9,359   | 8      | 7,769   | 6,798   | 16,165  | 804    | 715    | 15,975  |
| COSTA RICA                  | 708     | 214    | 819     | 1,034   | 1,956   | 155    | 33     | 1,829   |
| DOMINICAN REPUBLIC          | 2,395   | 57     | 1,932   | 340     | 2,792   | 510    | 229    | 2,508   |
| ECUADOR                     | 2,019   | 743    | 1,593   | 0       | 2,762   | 1,006  | 79     | 1,816   |
| EL SALVADOR                 | 285     | 231    | 431     | 0       | 516     | 161    | 102    | 455     |
| FRENCH GUIANA               | 1       | 0      | 1       | 0       | 1       | 1      | 0      | 0       |
| GUATEMALA                   | 1,636   | 32     | 1,552   | 389     | 2,057   | 390    | 206    | 1,874   |
| HONDURAS                    | 725     | 26     | 635     | 148     | 899     | 164    | 107    | 835     |
| MEXICO                      | 40,608  | 7,373  | 33,125  | 108,492 | 156,473 | 10,846 | 3,477  | 149,059 |
| MONTSERRAT                  | 0       | 0      | 0       | 0       | 0       | 0      | 0      | 0       |
| PERU                        | 4,626   | 805    | 4,052   | 1,422   | 6,853   | 1,355  | 288    | 5,763   |
| URUGUAY                     | 2,331   | 117    | 1,646   | 428     | 2,876   | 463    | 204    | 2,612   |
| VENEZUELA                   | 1,378   | 0      | 1,153   | 0       | 1,378   | 434    | 54     | 992     |
| OTHER LAT. AM. & CAR.       | 77,206  | 830    | 68,702  | 920     | 78,956  | 27,471 | 2,122  | 53,587  |
| Total                       | 220,755 | 16,045 | 189,742 | 190,108 | 426,908 | 52,064 | 20,965 | 395,355 |
|                             |         |        |         |         |         |        |        |         |
| Asia and Pacific            |         |        |         |         |         |        |        |         |
| CHINA-MAINLAND              | 125,873 | 2,790  | 124,635 | 46,295  | 174,958 | 3,233  | 4,148  | 175,873 |
| INDIA                       | 27,921  | 2,937  | 23,501  | 70,886  | 101,744 | 5,212  | 4,254  | 100,784 |
| INDONESIA                   | 5,603   | 2,466  | 6,315   | 6,509   | 14,578  | 949    | 946    | 14,575  |
| KOREA, SOUTH                | 88,396  | 4,221  | 85,453  | 41,890  | 134,507 | 1,925  | 14,084 | 146,663 |
| KUWAIT                      | 17,304  | 0      | 16,624  | 259     | 17,563  | 145    | 403    | 17,822  |
| MALAYSIA                    | 2,692   | 2,093  | 3,711   | 17,339  | 22,124  | 1,117  | 878    | 21,883  |
| PAKISTAN                    | 256     | 20     | 209     | 1,090   | 1,366   | 110    | 2      | 1,257   |
| PHILIPPINES                 | 4,389   | 898    | 3,948   | 4,983   | 10,270  | 681    | 381    | 9,977   |
| QATAR                       | 11,801  | 0      | 6,801   | 63      | 11,864  | 410    | 1,344  | 12,796  |
| SAUDI ARABIA                | 36,295  | 110    | 28,663  | 762     | 37,167  | 4,517  | 2,034  | 34,680  |

|                                        |           |         |           |            |            |           |           |            |
|----------------------------------------|-----------|---------|-----------|------------|------------|-----------|-----------|------------|
| TAIWAN                                 | 81,718    | 6,413   | 87,013    | 12,489     | 100,620    | 1,357     | 5,345     | 104,610    |
| THAILAND                               | 3,629     | 65      | 3,469     | 11,313     | 15,007     | 715       | 164       | 14,456     |
| UNITED ARAB EMIRATES                   | 45,811    | 2,457   | 39,426    | 7,646      | 55,914     | 2,364     | 1,986     | 55,538     |
| WEST BANK AND GAZA                     | 8         | 0       | 5         | 0          | 8          | 3         | 0         | 4          |
| OTHER ASIA AND PACIFIC                 | 11,965    | 384     | 9,475     | 5,224      | 17,573     | 4,764     | 805       | 13,610     |
| Total                                  | 463,661   | 24,854  | 439,248   | 226,748    | 715,263    | 27,502    | 36,774    | 724,528    |
|                                        |           |         |           |            |            |           |           |            |
| Africa                                 |           |         |           |            |            |           |           |            |
| ALGERIA                                | 15        | 68      | 81        | 1,355      | 1,438      | 81        | 0         | 1,359      |
| EGYPT                                  | 14,158    | 94      | 12,906    | 1,871      | 16,123     | 851       | 68        | 15,338     |
| GHANA                                  | 240       | 0       | 216       | 0          | 240        | 19        | 1         | 222        |
| KENYA                                  | 543       | 118     | 636       | 789        | 1,450      | 134       | 6         | 1,323      |
| MOROCCO                                | 513       | 20      | 446       | 996        | 1,529      | 72        | 0         | 1,458      |
| NIGERIA                                | 14,540    | 62      | 6,869     | 2,296      | 16,898     | 674       | 67        | 16,292     |
| SAINT HELENA                           | 0         | 0       | 0         | 0          | 0          | 0         | 0         | 0          |
| SOUTH AFRICA                           | 8,105     | 121     | 6,469     | 12,538     | 20,764     | 710       | 1,368     | 21,420     |
| SOUTH SUDAN                            | 0         | 0       | 0         | 0          | 0          | 0         | 0         | 0          |
| OTHER AFRICA                           | 10,071    | 316     | 8,620     | 2,170      | 12,557     | 2,709     | 271       | 10,117     |
| Total                                  | 48,185    | 799     | 36,243    | 22,015     | 70,999     | 5,250     | 1,781     | 67,529     |
|                                        |           |         |           |            |            |           |           |            |
| Banking Centers                        |           |         |           |            |            |           |           |            |
| BAHAMAS                                | 9,202     | 17      | 8,044     | 115        | 9,334      | 4,239     | 699       | 5,795      |
| BAHRAIN                                | 5,017     | 0       | 4,000     | 158        | 5,175      | 1,330     | 28        | 3,872      |
| BERMUDA                                | 33,340    | 131     | 21,363    | 13         | 33,484     | 6,516     | 5,984     | 32,939     |
| CAYMAN ISLANDS                         | 945,540   | 875     | 703,259   | 1          | 946,416    | 143,272   | 33,318    | 836,124    |
| HONG KONG                              | 40,053    | 20,327  | 55,757    | 42,591     | 102,971    | 11,619    | 4,974     | 96,328     |
| LEBANON                                | 296       | 14      | 202       | 32         | 342        | 10        | 7         | 337        |
| MAURITIUS                              | 3,319     | 219     | 2,411     | 34         | 3,572      | 488       | 156       | 3,238      |
| PANAMA                                 | 11,190    | 740     | 8,633     | 17         | 11,947     | 4,198     | 1,000     | 8,750      |
| SINGAPORE                              | 88,191    | 20,595  | 100,140   | 49,203     | 157,989    | 11,534    | 4,047     | 150,475    |
| OTHER BANKING CENTERS                  | 51,039    | 394     | 25,490    | 446        | 51,879     | 5,282     | 9,474     | 56,075     |
| Total                                  | 1,187,187 | 43,312  | 929,299   | 92,610     | 1,323,109  | 188,488   | 59,687    | 1,193,933  |
|                                        |           |         |           |            |            |           |           |            |
| International & Regional Organizations |           |         |           |            |            |           |           |            |
| AFRICAN                                | 4,297     | 0       | 2,394     | 0          | 4,297      | 91        | 348       | 4,553      |
| ASIAN                                  | 8,262     | 0       | 4,078     | 0          | 8,262      | 0         | 600       | 8,862      |
| CARIBBEAN                              | 2         | 0       | 2         | 0          | 2          | 0         | 0         | 2          |
| EUROPEAN                               | 59,431    | 0       | 26,726    | 0          | 59,431     | 0         | 330       | 59,761     |
| INTERNATIONAL                          | 22,381    | 0       | 7,861     | 0          | 22,381     | 0         | 3,382     | 25,763     |
| LATIN AMERICAN                         | 9,778     | 0       | 3,940     | 0          | 9,778      | 20        | 247       | 10,005     |
| MIDDLE EASTERN                         | 365       | 0       | 365       | 0          | 365        | 0         | 0         | 365        |
| Total                                  | 104,516   | 0       | 45,366    | 0          | 104,516    | 111       | 4,907     | 109,311    |
|                                        |           |         |           |            |            |           |           |            |
| UNITED STATES                          | 377,503   | 75,838  | 351,754   | 19,347,064 | 19,800,405 | 967,859   | 1,043,507 | 19,883,986 |
|                                        |           |         |           |            |            |           |           |            |
| Grand Total                            | 4,164,542 | 378,662 | 3,488,815 | 21,212,671 | 25,755,875 | 1,442,089 | 1,442,181 | 25,761,362 |

Country Exposure Lending Survey /1: March 31, 2026

Table 3 - Foreign-Office Liabilities & Memorandum Items

(\$ Millions)

All U.S. Banks - Group A

|                              | Foreign Office Liabilities   |                |           |                        |                                                                 | Memorandum Items /9      |                         |                                           |                                                         |               |                       |                                                                    |
|------------------------------|------------------------------|----------------|-----------|------------------------|-----------------------------------------------------------------|--------------------------|-------------------------|-------------------------------------------|---------------------------------------------------------|---------------|-----------------------|--------------------------------------------------------------------|
|                              | By Country of Foreign Office |                |           | By Country of Creditor | Net Due To (or Due From) Own Related Offices in Other Countries | Securities - HTM and AFS | Trading Assets          |                                           | Collateralized Claims Not Subject to Risk Transfers /11 |               |                       |                                                                    |
|                              | Non-Local Currency           | Local Currency | Total     |                        |                                                                 |                          | Assets Held for Trading | Offsetting Positions for Trading Book /10 | Total Collateral                                        | Of Which Cash | Of Which Same Country | Of Which Resale/Reverse Repurchase Agreements & Securities Lending |
| G-10 and Luxembourg          |                              |                |           |                        |                                                                 |                          |                         |                                           |                                                         |               |                       |                                                                    |
| BELGIUM                      | 6,535                        | 5,861          | 12,396    | 33,827                 | 11,938                                                          | 3,358                    | 10,461                  | 4,113                                     | 3,810                                                   | 0             | 1,148                 | 3,810                                                              |
| CANADA                       | 13,201                       | 39,632         | 52,833    | 70,671                 | 23,088                                                          | 19,162                   | 61,356                  | 14,310                                    | 95,325                                                  | 902           | 14,399                | 95,181                                                             |
| FRANCE                       | 12,193                       | 45,978         | 58,171    | 139,662                | 16,116                                                          | 11,702                   | 101,291                 | 20,019                                    | 77,183                                                  | 0             | 24,252                | 77,182                                                             |
| GERMANY                      | 58,020                       | 273,090        | 331,110   | 180,068                | 258,828                                                         | 15,688                   | 61,676                  | 29,625                                    | 45,155                                                  | 0             | 3,831                 | 45,155                                                             |
| ITALY                        | 3,055                        | 18,297         | 21,352    | 87,095                 | -7,239                                                          | 3,111                    | 67,246                  | 26,537                                    | 7,944                                                   | 0             | 1,328                 | 7,944                                                              |
| JAPAN                        | 10,528                       | 108,871        | 119,399   | 182,508                | 249,732                                                         | 17,552                   | 181,408                 | 67,349                                    | 198,271                                                 | 0             | 103,100               | 198,261                                                            |
| LUXEMBOURG                   | 113,599                      | 89,344         | 202,943   | 155,601                | -74,423                                                         | 3,172                    | 12,896                  | 1,081                                     | 11,518                                                  | 0             | 1,959                 | 11,487                                                             |
| NETHERLANDS                  | 52,536                       | 26,266         | 78,802    | 110,468                | -97,226                                                         | 8,159                    | 24,508                  | 6,845                                     | 2,471                                                   | 0             | 398                   | 2,464                                                              |
| SWEDEN                       | 25                           | 963            | 988       | 29,231                 | 864                                                             | 1,181                    | 7,689                   | 1,047                                     | 2,517                                                   | 0             | 874                   | 2,512                                                              |
| SWITZERLAND                  | 8,033                        | 6,612          | 14,645    | 55,089                 | 6,077                                                           | 1,311                    | 20,716                  | 2,164                                     | 5,660                                                   | 0             | 973                   | 5,655                                                              |
| UNITED KINGDOM               | 1,538,433                    | 436,064        | 1,974,497 | 555,623                | 161,003                                                         | 63,698                   | 138,130                 | 37,920                                    | 83,877                                                  | 14            | 28,333                | 83,838                                                             |
| Total                        | 1,816,158                    | 1,050,978      | 2,867,136 | 1,599,843              | 548,758                                                         | 148,094                  | 687,377                 | 211,010                                   | 533,731                                                 | 916           | 180,595               | 533,489                                                            |
| Non G-10 Developed Countries |                              |                |           |                        |                                                                 |                          |                         |                                           |                                                         |               |                       |                                                                    |
| AUSTRALIA                    | 12,780                       | 78,665         | 91,445    | 117,225                | 20,914                                                          | 9,644                    | 27,471                  | 7,409                                     | 17,657                                                  | 0             | 13,974                | 17,650                                                             |
| AUSTRIA                      | 4                            | 381            | 385       | 12,695                 | 364                                                             | 3,322                    | 6,386                   | 2,116                                     | 577                                                     | 0             | 84                    | 577                                                                |
| CYPRUS                       | 0                            | 0              | 0         | 5,005                  | 0                                                               | 0                        | 555                     | 13                                        | 0                                                       | 0             | 0                     | 0                                                                  |
| DENMARK                      | 13                           | 528            | 541       | 18,927                 | 135                                                             | 191                      | 5,284                   | 683                                       | 687                                                     | 0             | 108                   | 687                                                                |
| FINLAND                      | 1                            | 325            | 326       | 11,196                 | 359                                                             | 3,042                    | 7,086                   | 2,139                                     | 698                                                     | 0             | 87                    | 698                                                                |
| GREECE                       | 51                           | 1,765          | 1,816     | 9,457                  | 366                                                             | 0                        | 6,379                   | 1,256                                     | 3,126                                                   | 0             | 261                   | 3,126                                                              |
| IRELAND                      | 31,514                       | 73,974         | 105,488   | 170,001                | 38,277                                                          | 11,681                   | 26,432                  | 2,781                                     | 26,423                                                  | 0             | 168                   | 26,330                                                             |
| ISRAEL                       | 2,278                        | 2,679          | 4,957     | 18,746                 | -585                                                            | 2,330                    | 13,273                  | 586                                       | 19,532                                                  | 0             | 17,962                | 19,532                                                             |
| NEW ZEALAND                  | 330                          | 1,676          | 2,006     | 6,573                  | -34                                                             | 499                      | 2,588                   | 226                                       | 633                                                     | 0             | 434                   | 633                                                                |
| NORWAY                       | 1                            | 425            | 426       | 18,018                 | 309                                                             | 1,024                    | 3,805                   | 1,346                                     | 31,292                                                  | 0             | 1,256                 | 31,291                                                             |
| PORTUGAL                     | 18                           | 248            | 266       | 9,550                  | 202                                                             | 539                      | 5,538                   | 2,384                                     | 495                                                     | 0             | 1                     | 495                                                                |
| SLOVAKIA                     | 240                          | 822            | 1,062     | 1,433                  | 880                                                             | 719                      | 1,784                   | 229                                       | 462                                                     | 0             | 34                    | 462                                                                |
| SPAIN                        | 732                          | 2,990          | 3,722     | 48,421                 | 507                                                             | 3,054                    | 34,731                  | 10,104                                    | 5,361                                                   | 4             | 433                   | 5,360                                                              |

|                             |        |         |         |         |        |        |         |        |         |    |        |         |
|-----------------------------|--------|---------|---------|---------|--------|--------|---------|--------|---------|----|--------|---------|
| OTHER NON G-10 DEV.         | 4      | 3       | 7       | 34,676  | 16     | 0      | 392     | 24     | 378     | 0  | 0      | 378     |
| Total                       | 47,966 | 164,481 | 212,447 | 481,923 | 61,710 | 36,045 | 141,704 | 31,296 | 107,321 | 4  | 34,802 | 107,219 |
| Eastern Europe              |        |         |         |         |        |        |         |        |         |    |        |         |
| BULGARIA                    | 148    | 928     | 1,076   | 1,219   | 643    | 151    | 15      | 6      | 568     | 0  | 0      | 568     |
| CZECH REPUBLIC              | 1,810  | 1,854   | 3,664   | 10,224  | -3,821 | 1,456  | 1,586   | 505    | 9,023   | 0  | 7,956  | 9,023   |
| HUNGARY                     | 1,195  | 1,241   | 2,436   | 5,584   | -529   | 1,154  | 2,342   | 741    | 2,935   | 0  | 2,714  | 2,935   |
| KOSOVO                      | 0      | 0       | 0       | 0       | 0      | 0      | 0       | 0      | 0       | 0  | 0      | 0       |
| POLAND                      | 4,507  | 15,508  | 20,015  | 25,595  | 1,990  | 7,425  | 8,598   | 955    | 897     | 0  | 897    | 897     |
| ROMANIA                     | 2,158  | 2,442   | 4,600   | 6,245   | -60    | 2,140  | 1,824   | 477    | 985     | 0  | 702    | 985     |
| RUSSIA                      | 2      | 14      | 16      | 4,943   | 5,509  | 0      | 22      | 0      | 4       | 0  | 0      | 0       |
| TURKEY                      | 824    | 1,551   | 2,375   | 12,042  | 449    | 99     | 14,425  | 421    | 2,831   | 0  | 2,831  | 2,831   |
| OTHER E. EUROPE             | 328    | 1,362   | 1,690   | 9,160   | 343    | 612    | 2,420   | 514    | 224     | 0  | 164    | 224     |
| Total                       | 10,972 | 24,900  | 35,872  | 75,012  | 4,524  | 13,037 | 31,232  | 3,619  | 17,467  | 0  | 15,264 | 17,463  |
| Latin America and Caribbean |        |         |         |         |        |        |         |        |         |    |        |         |
| ANGUILLA                    | 2      | 0       | 2       | 67      | 0      | 0      | 0       | 0      | 0       | 0  | 0      | 0       |
| ARGENTINA                   | 1,070  | 2,487   | 3,557   | 3,550   | 1,155  | 170    | 2,275   | 102    | 1,297   | 68 | 1,296  | 1,228   |
| BRAZIL                      | 325    | 34,468  | 34,793  | 38,247  | 18,303 | 7,991  | 52,981  | 4,424  | 10,871  | 0  | 10,854 | 10,832  |
| CHILE                       | 21     | 374     | 395     | 1,808   | 2,177  | 374    | 2,719   | 610    | 1,137   | 0  | 1,069  | 1,132   |
| COLOMBIA                    | 38     | 6,898   | 6,936   | 7,810   | 333    | 2,192  | 7,159   | 379    | 713     | 0  | 712    | 713     |
| COSTA RICA                  | 349    | 831     | 1,180   | 1,333   | 111    | 442    | 129     | 12     | 0       | 0  | 0      | 0       |
| DOMINICAN REPUBLIC          | 68     | 246     | 314     | 426     | 26     | 169    | 606     | 104    | 319     | 0  | 319    | 319     |
| ECUADOR                     | 756    | 0       | 756     | 657     | 1      | 129    | 483     | 16     | 0       | 0  | 0      | 0       |
| EL SALVADOR                 | 162    | 0       | 162     | 144     | -28    | 123    | 43      | 17     | 0       | 0  | 0      | 0       |
| FRENCH GUIANA               | 0      | 0       | 0       | 0       | 0      | 0      | 0       | 0      | 0       | 0  | 0      | 0       |
| GUATEMALA                   | 124    | 196     | 320     | 320     | 7      | 191    | 99      | 33     | 50      | 0  | 50     | 50      |
| HONDURAS                    | 29     | 120     | 149     | 141     | 11     | 74     | 79      | 11     | 64      | 0  | 64     | 64      |
| MEXICO                      | 8,340  | 89,133  | 97,473  | 101,074 | 10,458 | 21,698 | 19,036  | 3,497  | 11,668  | 3  | 2,826  | 11,662  |
| MONTSERRAT                  | 0      | 0       | 0       | 0       | 0      | 0      | 0       | 0      | 0       | 0  | 0      | 0       |
| PERU                        | 975    | 1,046   | 2,021   | 4,530   | 107    | 514    | 951     | 252    | 373     | 0  | 139    | 368     |
| URUGUAY                     | 259    | 379     | 638     | 1,119   | 3      | 14     | 573     | 36     | 0       | 0  | 0      | 0       |
| VENEZUELA                   | 0      | 0       | 0       | 61      | 0      | 0      | 289     | 91     | 0       | 0  | 0      | 0       |
| OTHER LAT. AM. & CAR.       | 1,402  | 580     | 1,982   | 54,408  | -634   | 405    | 3,916   | 196    | 13,795  | 0  | 126    | 13,763  |
| Total                       | 13,920 | 136,758 | 150,678 | 215,695 | 32,030 | 34,486 | 91,338  | 9,780  | 40,287  | 71 | 17,455 | 40,131  |
| Asia and Pacific            |        |         |         |         |        |        |         |        |         |    |        |         |
| CHINA-MAINLAND              | 6,873  | 32,262  | 39,135  | 71,890  | 10,815 | 14,579 | 109,763 | 3,684  | 9,560   | 2  | 1,710  | 9,555   |
| INDIA                       | 3,176  | 55,438  | 58,614  | 57,784  | 16,045 | 12,502 | 38,359  | 1,785  | 3,866   | 0  | 3,866  | 3,866   |
| INDONESIA                   | 2,154  | 4,073   | 6,227   | 9,570   | 1,197  | 3,776  | 4,132   | 524    | 747     | 0  | 747    | 747     |
| KOREA, SOUTH                | 5,799  | 20,493  | 26,292  | 47,794  | 14,982 | 9,406  | 75,102  | 1,032  | 16,127  | 0  | 8,568  | 16,127  |
| KUWAIT                      | 24     | 233     | 257     | 10,932  | 59     | 37     | 1,225   | 28     | 12,707  | 0  | 0      | 12,707  |
| MALAYSIA                    | 5,431  | 9,279   | 14,710  | 23,015  | 3,388  | 3,965  | 2,125   | 112    | 5,951   | 0  | 5,950  | 5,951   |
| PAKISTAN                    | 39     | 822     | 861     | 1,039   | -184   | 889    | 128     | 14     | 0       | 0  | 0      | 0       |
| PHILIPPINES                 | 2,302  | 3,832   | 6,134   | 8,656   | 1,215  | 1,899  | 2,472   | 303    | 2,196   | 0  | 900    | 2,196   |
| QATAR                       | 39     | 74      | 113     | 13,266  | 90     | 70     | 973     | 87     | 3,031   | 0  | 1,471  | 3,031   |
| SAUDI ARABIA                | 626    | 1,070   | 1,696   | 30,325  | 287    | 213    | 12,104  | 1,997  | 6,199   | 0  | 221    | 6,199   |

|                                        |           |           |           |           |          |           |           |         |           |       |           |           |
|----------------------------------------|-----------|-----------|-----------|-----------|----------|-----------|-----------|---------|-----------|-------|-----------|-----------|
| TAIWAN                                 | 10,834    | 9,353     | 20,187    | 54,094    | 10,887   | 1,240     | 49,098    | 579     | 27,667    | 0     | 3,085     | 27,667    |
| THAILAND                               | 2,237     | 7,692     | 9,929     | 14,756    | 2,637    | 5,200     | 4,261     | 373     | 2,151     | 0     | 1,988     | 2,151     |
| UNITED ARAB EMIRATES                   | 11,754    | 4,359     | 16,113    | 26,961    | -2,915   | 5,788     | 5,928     | 295     | 26,114    | 0     | 1,099     | 26,113    |
| WEST BANK AND GAZA                     | 0         | 0         | 0         | 52        | 0        | 0         | 0         | 0       | 0         | 0     | 0         | 0         |
| OTHER ASIA AND PACIFIC                 | 2,565     | 3,491     | 6,056     | 23,420    | 585      | 784       | 3,033     | 393     | 1,145     | 0     | 667       | 1,145     |
| Total                                  | 53,853    | 152,471   | 206,324   | 393,554   | 59,088   | 60,348    | 308,703   | 11,206  | 117,461   | 2     | 30,272    | 117,455   |
|                                        |           |           |           |           |          |           |           |         |           |       |           |           |
| Africa                                 |           |           |           |           |          |           |           |         |           |       |           |           |
| ALGERIA                                | 78        | 1,106     | 1,184     | 909       | 7        | 912       | 22        | 0       | 0         | 0     | 0         | 0         |
| EGYPT                                  | 461       | 1,349     | 1,810     | 3,207     | 125      | 989       | 10,611    | 106     | 1,623     | 0     | 1,623     | 1,623     |
| GHANA                                  | 0         | 0         | 0         | 1,609     | 0        | 0         | 135       | 11      | 23        | 0     | 15        | 23        |
| KENYA                                  | 465       | 587       | 1,052     | 1,940     | 336      | 489       | 332       | 89      | 0         | 0     | 0         | 0         |
| MOROCCO                                | 497       | 974       | 1,471     | 1,196     | 599      | 677       | 191       | 61      | 0         | 0     | 0         | 0         |
| NIGERIA                                | 1,037     | 1,170     | 2,207     | 6,997     | 365      | 351       | 5,689     | 114     | 8,760     | 0     | 951       | 8,760     |
| SAINT HELENA                           | 0         | 0         | 0         | 0         | 0        | 0         | 0         | 0       | 0         | 0     | 0         | 0         |
| SOUTH AFRICA                           | 1,045     | 8,801     | 9,846     | 17,405    | 5,154    | 3,149     | 7,988     | 1,472   | 2,885     | 0     | 2,310     | 2,885     |
| SOUTH SUDAN                            | 0         | 0         | 0         | 2         | 0        | 0         | 0         | 0       | 0         | 0     | 0         | 0         |
| OTHER AFRICA                           | 1,336     | 2,789     | 4,125     | 12,293    | 271      | 921       | 4,729     | 255     | 53        | 0     | 0         | 53        |
| Total                                  | 4,919     | 16,776    | 21,695    | 45,558    | 6,857    | 7,488     | 29,697    | 2,108   | 13,344    | 0     | 4,899     | 13,344    |
|                                        |           |           |           |           |          |           |           |         |           |       |           |           |
| Banking Centers                        |           |           |           |           |          |           |           |         |           |       |           |           |
| BAHAMAS                                | 41        | 144       | 185       | 6,207     | -676     | 98        | 111       | 10      | 84        | 0     | 0         | 84        |
| BAHRAIN                                | 228       | 93        | 321       | 795       | 157      | 0         | 385       | 120     | 1,984     | 0     | 299       | 1,984     |
| BERMUDA                                | 265       | 10        | 275       | 17,063    | 1,297    | 1,308     | 7,106     | 555     | 2,848     | 0     | 19        | 2,831     |
| CAYMAN ISLANDS                         | 19,552    | 2         | 19,554    | 293,564   | -17,100  | 78,474    | 35,033    | 4,199   | 434,278   | 0     | 6,363     | 433,756   |
| HONG KONG                              | 94,942    | 37,546    | 132,488   | 125,779   | 23,300   | 10,164    | 9,504     | 243     | 15,366    | 14    | 3,270     | 15,352    |
| LEBANON                                | 182       | 35        | 217       | 1,522     | 191      | 0         | 108       | 31      | 0         | 0     | 0         | 0         |
| MAURITIUS                              | 189       | 12        | 201       | 1,814     | 3,493    | 17        | 344       | 9       | 834       | 0     | 433       | 834       |
| PANAMA                                 | 951       | 65        | 1,016     | 1,952     | 396      | 395       | 876       | 429     | 616       | 0     | 226       | 608       |
| SINGAPORE                              | 117,813   | 30,446    | 148,259   | 130,136   | 13,726   | 17,043    | 12,670    | 447     | 41,561    | 0     | 449       | 41,561    |
| OTHER BANKING CENTERS                  | 92,751    | 4,394     | 97,145    | 40,106    | -48,625  | 8,056     | 5,478     | 399     | 4,384     | 0     | 0         | 4,383     |
| Total                                  | 326,914   | 72,747    | 399,661   | 618,938   | -23,841  | 115,555   | 71,615    | 6,442   | 501,955   | 14    | 11,059    | 501,393   |
|                                        |           |           |           |           |          |           |           |         |           |       |           |           |
| International & Regional Organizations |           |           |           |           |          |           |           |         |           |       |           |           |
| AFRICAN                                | 0         | 0         | 0         | 1,197     | 0        | 1,918     | 630       | 12      | 722       | 0     | 0         | 722       |
| ASIAN                                  | 0         | 0         | 0         | 598       | 0        | 4,822     | 3,380     | 307     | 0         | 0     | 0         | 0         |
| CARIBBEAN                              | 0         | 0         | 0         | 0         | 0        | 0         | 2         | 0       | 0         | 0     | 0         | 0         |
| EUROPEAN                               | 0         | 0         | 0         | 16,347    | 0        | 34,941    | 23,376    | 6,914   | 82        | 0     | 0         | 82        |
| INTERNATIONAL                          | 0         | 0         | 0         | 6,011     | 0        | 14,287    | 6,005     | 478     | 738       | 0     | 0         | 738       |
| LATIN AMERICAN                         | 0         | 0         | 0         | 184       | 0        | 6,342     | 3,083     | 45      | 99        | 0     | 0         | 99        |
| MIDDLE EASTERN                         | 0         | 0         | 0         | 263       | 0        | 0         | 363       | 1       | 0         | 0     | 0         | 0         |
| Total                                  | 0         | 0         | 0         | 24,600    | 0        | 62,310    | 36,839    | 7,757   | 1,641     | 0     | 0         | 1,641     |
|                                        |           |           |           |           |          |           |           |         |           |       |           |           |
| UNITED STATES                          | 0         | 0         | 0         | 188,926   | -689,202 | 4,501,472 | 2,187,882 | 217,271 | 1,574,910 | 6,530 | 1,257,672 | 1,552,548 |
|                                        |           |           |           |           |          |           |           |         |           |       |           |           |
| Grand Total                            | 2,274,702 | 1,619,111 | 3,893,813 | 3,644,049 | -76      | 4,978,835 | 3,586,387 | 500,489 | 2,908,117 | 7,537 | 1,552,018 | 2,884,683 |

Country Exposure Lending Survey /1: March 31, 2026

Table 4.1 - U.S. Banks' Claims by Sector (Banking, Public and Non-Bank Financial) of Obligor/Debtor

(\$ Millions)

All U.S. Banks - Group A

|                              | Claims on Banking Sector |                           |                              |              |                                        |                                                 | Claims on Public Sector |                           |                              |              |                                        |                                                 | Claims on Non-Bank Financial Sector |                           |                              |              |                                        |                                                 |
|------------------------------|--------------------------|---------------------------|------------------------------|--------------|----------------------------------------|-------------------------------------------------|-------------------------|---------------------------|------------------------------|--------------|----------------------------------------|-------------------------------------------------|-------------------------------------|---------------------------|------------------------------|--------------|----------------------------------------|-------------------------------------------------|
|                              | Ultimate Risk Claims /2  |                           |                              |              | Immediate Counterparty Basis Claims /6 |                                                 | Ultimate Risk Claims /2 |                           |                              |              | Immediate Counterparty Basis Claims /6 |                                                 | Ultimate Risk Claims /2             |                           |                              |              | Immediate Counterparty Basis Claims /6 |                                                 |
|                              | Cross-Border Claims      | Claims on Local Residents | Fair Value of Derivatives /3 | Total Claims | Cross-Border Claims                    | Claims on Local Residents in Non-Local Currency | Cross-Border Claims     | Claims on Local Residents | Fair Value of Derivatives /3 | Total Claims | Cross-Border Claims                    | Claims on Local Residents in Non-Local Currency | Cross-Border Claims                 | Claims on Local Residents | Fair Value of Derivatives /3 | Total Claims | Cross-Border Claims                    | Claims on Local Residents in Non-Local Currency |
| G-10 and Luxembourg          |                          |                           |                              |              |                                        |                                                 |                         |                           |                              |              |                                        |                                                 |                                     |                           |                              |              |                                        |                                                 |
| BELGIUM                      | 13,409                   | 1,769                     | 45                           | 15,223       | 13,408                                 | 930                                             | 10,270                  | 2,023                     | 452                          | 12,745       | 9,942                                  | 0                                               | 4,641                               | 137                       | 113                          | 4,891        | 4,602                                  | 59                                              |
| CANADA                       | 64,530                   | 15,244                    | 2,070                        | 81,844       | 49,704                                 | 5,188                                           | 15,233                  | 23,435                    | 710                          | 39,378       | 15,136                                 | 753                                             | 106,504                             | 14,133                    | 5,204                        | 125,841      | 107,363                                | 2,281                                           |
| FRANCE                       | 69,936                   | 524                       | 2,749                        | 73,209       | 52,256                                 | 23                                              | 84,482                  | 13,816                    | 6,349                        | 104,647      | 82,132                                 | 14                                              | 64,189                              | 11,106                    | 3,385                        | 78,680       | 66,063                                 | 180                                             |
| GERMANY                      | 60,795                   | 8,435                     | 2,022                        | 71,252       | 20,594                                 | 1,891                                           | 33,346                  | 208,945                   | 7,354                        | 249,645      | 25,164                                 | 175                                             | 13,771                              | 14,774                    | 12,375                       | 40,920       | 16,664                                 | 1,033                                           |
| ITALY                        | 19,700                   | 195                       | 474                          | 20,369       | 19,774                                 | 4                                               | 50,185                  | 599                       | 4,207                        | 54,991       | 48,052                                 | 6                                               | 13,098                              | 3,695                     | 2,063                        | 18,856       | 12,027                                 | 190                                             |
| JAPAN                        | 73,101                   | 28,760                    | 1,183                        | 103,044      | 64,419                                 | 21,867                                          | 34,538                  | 178,480                   | 6,392                        | 219,410      | 34,355                                 | 65                                              | 31,037                              | 130,479                   | 4,884                        | 166,400      | 27,901                                 | 3,555                                           |
| LUXEMBOURG                   | 4,288                    | 193                       | 113                          | 4,594        | 7,287                                  | 132                                             | 717                     | 7,751                     | 208                          | 8,676        | 618                                    | 2                                               | 98,027                              | 4,111                     | 9,727                        | 111,865      | 98,069                                 | 3,159                                           |
| NETHERLANDS                  | 8,673                    | 656                       | 225                          | 9,554        | 6,147                                  | 17                                              | 11,106                  | 15,069                    | 3,734                        | 29,909       | 10,590                                 | 38                                              | 21,807                              | 247                       | 1,590                        | 23,644       | 25,632                                 | 114                                             |
| SWEDEN                       | 6,743                    | 8                         | 42                           | 6,793        | 6,924                                  | 3                                               | 2,617                   | 155                       | 61                           | 2,833        | 2,286                                  | 1                                               | 4,472                               | 2                         | 750                          | 5,224        | 3,780                                  | 0                                               |
| SWITZERLAND                  | 24,386                   | 139                       | 578                          | 25,103       | 12,112                                 | 14                                              | 2,227                   | 13,786                    | 74                           | 16,087       | 1,889                                  | 25                                              | 12,880                              | 6,689                     | 2,334                        | 21,903       | 11,800                                 | 6,541                                           |
| UNITED KINGDOM               | 61,775                   | 37,196                    | 2,215                        | 101,186      | 95,369                                 | 33,982                                          | 11,519                  | 267,977                   | 21,481                       | 300,977      | 8,666                                  | 11,594                                          | 69,753                              | 131,316                   | 13,672                       | 214,741      | 67,848                                 | 57,968                                          |
| Total                        | 407,336                  | 93,119                    | 11,716                       | 512,171      | 347,994                                | 64,051                                          | 256,240                 | 732,036                   | 51,022                       | 1,039,298    | 238,830                                | 12,673                                          | 440,179                             | 316,689                   | 56,097                       | 812,965      | 441,749                                | 75,080                                          |
|                              |                          |                           |                              |              |                                        |                                                 |                         |                           |                              |              |                                        |                                                 |                                     |                           |                              |              |                                        |                                                 |
| Non G-10 Developed Countries |                          |                           |                              |              |                                        |                                                 |                         |                           |                              |              |                                        |                                                 |                                     |                           |                              |              |                                        |                                                 |
| AUSTRALIA                    | 10,896                   | 6,957                     | 798                          | 18,651       | 10,329                                 | 768                                             | 2,604                   | 23,806                    | 89                           | 26,499       | 2,406                                  | 335                                             | 17,351                              | 40,965                    | 2,521                        | 60,837       | 18,748                                 | 3,993                                           |
| AUSTRIA                      | 3,060                    | 0                         | 37                           | 3,097        | 3,026                                  | 0                                               | 6,842                   | 10                        | 811                          | 7,663        | 6,702                                  | 0                                               | 633                                 | 1                         | 4                            | 638          | 593                                    | 0                                               |
| CYPRUS                       | 54                       | 0                         | 0                            | 54           | 54                                     | 0                                               | 97                      | 0                         | 0                            | 97           | 93                                     | 0                                               | 1,823                               | 0                         | 48                           | 1,871        | 2,255                                  | 0                                               |
| DENMARK                      | 1,996                    | 2                         | 77                           | 2,075        | 3,116                                  | 0                                               | 880                     | 423                       | 305                          | 1,608        | 486                                    | 4                                               | 2,513                               | 2                         | 1,107                        | 3,622        | 1,308                                  | 0                                               |
| FINLAND                      | 4,107                    | 1                         | 36                           | 4,144        | 2,302                                  | 0                                               | 8,621                   | 9                         | 656                          | 9,286        | 7,232                                  | 0                                               | 1,076                               | 2                         | 310                          | 1,388        | 893                                    | 0                                               |
| GREECE                       | 5,378                    | 0                         | 9                            | 5,387        | 5,467                                  | 0                                               | 3,499                   | 979                       | 0                            | 4,478        | 3,499                                  | 0                                               | 262                                 | 73                        | 5                            | 340          | 261                                    | 0                                               |
| IRELAND                      | 2,296                    | 1,030                     | 3                            | 3,329        | 2,101                                  | 171                                             | 798                     | 16,840                    | 125                          | 17,763       | 795                                    | 75                                              | 102,769                             | 4,774                     | 7,087                        | 114,630      | 113,390                                | 1,212                                           |
| ISRAEL                       | 15,924                   | 81                        | 47                           | 16,052       | 16,291                                 | 11                                              | 7,320                   | 5,110                     | 64                           | 12,494       | 7,309                                  | 91                                              | 8,611                               | 164                       | 323                          | 9,098        | 8,687                                  | 8                                               |
| NEW ZEALAND                  | 1,151                    | 484                       | 5                            | 1,640        | 1,277                                  | 3                                               | 2,155                   | 1,278                     | 300                          | 3,733        | 2,152                                  | 0                                               | 1,044                               | 68                        | 809                          | 1,921        | 1,101                                  | 0                                               |

|                             |        |        |       |        |        |       |         |         |       |         |         |       |         |        |        |         |         |       |
|-----------------------------|--------|--------|-------|--------|--------|-------|---------|---------|-------|---------|---------|-------|---------|--------|--------|---------|---------|-------|
| NORWAY                      | 4,810  | 2      | 11    | 4,823  | 4,644  | 0     | 40,870  | 76      | 51    | 40,997  | 40,470  | 0     | 1,520   | 9      | 100    | 1,629   | 1,338   | 5     |
| PORTUGAL                    | 1,038  | 1      | 1     | 1,040  | 978    | 0     | 5,249   | 9       | 63    | 5,321   | 5,244   | 0     | 670     | 0      | 63     | 733     | 689     | 0     |
| SLOVAKIA                    | 832    | 0      | 0     | 832    | 829    | 0     | 2,001   | 82      | 0     | 2,083   | 2,001   | 0     | 75      | 28     | 0      | 103     | 75      | 0     |
| SPAIN                       | 16,548 | 66     | 1,021 | 17,635 | 16,113 | 7     | 20,917  | 300     | 658   | 21,875  | 19,934  | 13    | 6,385   | 0      | 490    | 6,875   | 7,089   | 0     |
| OTHER NON G-10 DEV.         | 435    | 2      | 78    | 515    | 721    | 2     | 27,385  | 0       | 16    | 27,401  | 27,385  | 0     | 366     | 1      | 23     | 390     | 684     | 1     |
| Total                       | 68,525 | 8,626  | 2,123 | 79,274 | 67,248 | 962   | 129,238 | 48,922  | 3,138 | 181,298 | 125,708 | 518   | 145,098 | 46,087 | 12,890 | 204,075 | 157,111 | 5,219 |
| Eastern Europe              |        |        |       |        |        |       |         |         |       |         |         |       |         |        |        |         |         |       |
| BULGARIA                    | 625    | 0      | 0     | 625    | 622    | 0     | 14      | 169     | 0     | 183     | 14      | 0     | 15      | 0      | 6      | 21      | 15      | 0     |
| CZECH REPUBLIC              | 3,977  | 786    | 11    | 4,774  | 4,130  | 680   | 1,801   | 5,733   | 36    | 7,570   | 1,801   | 0     | 109     | 44     | 39     | 192     | 112     | 1     |
| HUNGARY                     | 3,353  | 947    | 19    | 4,319  | 3,212  | 784   | 968     | 1,753   | 17    | 2,738   | 966     | 17    | 204     | 13     | 5      | 222     | 415     | 0     |
| KOSOVO                      | 0      | 0      | 0     | 0      | 0      | 0     | 0       | 0       | 0     | 0       | 0       | 0     | 0       | 0      | 0      | 0       | 0       | 0     |
| POLAND                      | 1,482  | 452    | 123   | 2,057  | 2,024  | 81    | 6,405   | 10,962  | 13    | 17,380  | 6,066   | 538   | 900     | 1,744  | 373    | 3,017   | 918     | 22    |
| ROMANIA                     | 727    | 465    | 0     | 1,192  | 819    | 183   | 1,522   | 3,752   | 12    | 5,286   | 1,520   | 365   | 25      | 38     | 0      | 63      | 25      | 6     |
| RUSSIA                      | 4,718  | 1      | 0     | 4,719  | 4,806  | 1     | 20      | 473     | 0     | 493     | 20      | 0     | 2       | 4,851  | 0      | 4,853   | 2       | 0     |
| TURKEY                      | 14,601 | 64     | 64    | 14,729 | 13,547 | 0     | 2,469   | 2,765   | 17    | 5,251   | 2,734   | 309   | 1,359   | 77     | 1      | 1,437   | 1,346   | 0     |
| OTHER E. EUROPE             | 793    | 0      | 5     | 798    | 836    | 0     | 1,964   | 1,538   | 167   | 3,669   | 2,739   | 1     | 231     | 2      | 12     | 245     | 231     | 0     |
| Total                       | 30,276 | 2,715  | 222   | 33,213 | 29,996 | 1,729 | 15,163  | 27,145  | 262   | 42,570  | 15,860  | 1,230 | 2,845   | 6,769  | 436    | 10,050  | 3,064   | 29    |
| Latin America and Caribbean |        |        |       |        |        |       |         |         |       |         |         |       |         |        |        |         |         |       |
| ANGUILLA                    | 24     | 0      | 0     | 24     | 24     | 0     | 0       | 0       | 0     | 0       | 0       | 0     | 9       | 0      | 12     | 21      | 36      | 0     |
| ARGENTINA                   | 162    | 481    | 1     | 644    | 123    | 187   | 2,506   | 3,120   | 5     | 5,631   | 2,499   | 429   | 127     | 49     | 0      | 176     | 126     | 12    |
| BRAZIL                      | 15,358 | 7,455  | 188   | 23,001 | 7,828  | 24    | 24,574  | 37,895  | 193   | 62,662  | 24,499  | 538   | 6,320   | 7,148  | 4,123  | 17,591  | 6,291   | 157   |
| CHILE                       | 7,002  | 63     | 73    | 7,138  | 6,847  | 1     | 820     | 2,076   | 58    | 2,954   | 818     | 0     | 549     | 2,431  | 116    | 3,096   | 556     | 0     |
| COLOMBIA                    | 1,341  | 33     | 3     | 1,377  | 1,420  | 0     | 4,322   | 4,682   | 138   | 9,142   | 4,319   | 0     | 1,075   | 1,070  | 30     | 2,175   | 1,127   | 0     |
| COSTA RICA                  | 201    | 194    | 0     | 395    | 203    | 61    | 138     | 1,027   | 0     | 1,165   | 138     | 143   | 51      | 0      | 5      | 56      | 61      | 0     |
| DOMINICAN REPUBLIC          | 657    | 0      | 1     | 658    | 657    | 0     | 906     | 300     | 41    | 1,247   | 1,001   | 47    | 55      | 19     | 0      | 74      | 60      | 10    |
| ECUADOR                     | 373    | 17     | 10    | 400    | 656    | 17    | 389     | 329     | 0     | 718     | 389     | 329   | 15      | 0      | 0      | 15      | 34      | 0     |
| EL SALVADOR                 | 25     | 4      | 0     | 29     | 25     | 4     | 40      | 179     | 1     | 220     | 37      | 179   | 1       | 0      | 0      | 1       | 2       | 0     |
| FRENCH GUIANA               | 0      | 0      | 0     | 0      | 0      | 0     | 0       | 0       | 0     | 0       | 0       | 0     | 0       | 0      | 0      | 0       | 0       | 0     |
| GUATEMALA                   | 761    | 1      | 0     | 762    | 815    | 0     | 132     | 412     | 1     | 545     | 121     | 31    | 26      | 0      | 0      | 26      | 27      | 0     |
| HONDURAS                    | 338    | 1      | 0     | 339    | 406    | 0     | 76      | 139     | 0     | 215     | 76      | 21    | 53      | 0      | 0      | 53      | 55      | 0     |
| MEXICO                      | 1,434  | 6,362  | 445   | 8,241  | 1,444  | 58    | 6,808   | 47,088  | 982   | 54,878  | 6,742   | 1,572 | 5,868   | 17,558 | 593    | 24,019  | 6,796   | 572   |
| MONTSERRAT                  | 0      | 0      | 0     | 0      | 0      | 0     | 0       | 0       | 0     | 0       | 0       | 0     | 0       | 0      | 0      | 0       | 0       | 0     |
| PERU                        | 1,120  | 11     | 45    | 1,176  | 1,173  | 2     | 768     | 1,686   | 7     | 2,461   | 763     | 681   | 127     | 157    | 35     | 319     | 631     | 0     |
| URUGUAY                     | 18     | 0      | 2     | 20     | 18     | 0     | 653     | 459     | 0     | 1,112   | 652     | 112   | 937     | 12     | 45     | 994     | 932     | 0     |
| VENEZUELA                   | 0      | 0      | 0     | 0      | 0      | 0     | 109     | 0       | 0     | 109     | 106     | 0     | 2       | 0      | 0      | 2       | 8       | 0     |
| OTHER LAT. AM. & CAR.       | 346    | 33     | 5     | 384    | 438    | 5     | 741     | 855     | 0     | 1,596   | 770     | 62    | 43,051  | 345    | 902    | 44,298  | 61,947  | 344   |
| Total                       | 29,160 | 14,655 | 773   | 44,588 | 22,077 | 359   | 42,982  | 100,247 | 1,426 | 144,655 | 42,930  | 4,144 | 58,266  | 28,789 | 5,861  | 92,916  | 78,689  | 1,095 |
| Asia and Pacific            |        |        |       |        |        |       |         |         |       |         |         |       |         |        |        |         |         |       |
| CHINA-MAINLAND              | 16,150 | 9,833  | 617   | 26,600 | 15,918 | 1,122 | 8,670   | 23,723  | 295   | 32,688  | 8,666   | 1,563 | 10,133  | 8,912  | 102    | 19,147  | 9,035   | 18    |
| INDIA                       | 7,406  | 8,307  | 174   | 15,887 | 6,524  | 183   | 2,354   | 36,805  | 157   | 39,316  | 2,237   | 71    | 5,292   | 12,539 | 1,973  | 19,804  | 5,328   | 636   |
| INDONESIA                   | 1,711  | 898    | 34    | 2,643  | 1,106  | 802   | 2,432   | 5,136   | 114   | 7,682   | 2,430   | 620   | 349     | 1,062  | 10     | 1,421   | 338     | 167   |
| KOREA, SOUTH                | 11,278 | 2,671  | 1,575 | 15,524 | 8,838  | 378   | 25,720  | 21,295  | 3,943 | 50,958  | 22,286  | 2,024 | 16,759  | 14,944 | 4,175  | 35,878  | 14,727  | 122   |
| KUWAIT                      | 1,648  | 32     | 3     | 1,683  | 1,355  | 0     | 7,542   | 158     | 96    | 7,796   | 7,542   | 0     | 7,873   | 0      | 13     | 7,886   | 7,858   | 0     |
| MALAYSIA                    | 1,604  | 6,304  | 156   | 8,064  | 1,286  | 347   | 152     | 10,977  | 31    | 11,160  | 10      | 723   | 373     | 376    | 85     | 834     | 394     | 0     |
| PAKISTAN                    | 23     | 2      | 3     | 28     | 27     | 0     | 91      | 960     | 0     | 1,051   | 91      | 9     | 1       | 0      | 0      | 1       | 1       | 0     |
| PHILIPPINES                 | 2,446  | 813    | 80    | 3,339  | 2,675  | 639   | 1,058   | 4,241   | 11    | 5,310   | 1,044   | 70    | 78      | 196    | 2      | 276     | 69      | 0     |

|  |                                        |        |        |       |         |        |        |         |         |       |         |         |       |         |        |        |         |           |        |
|--|----------------------------------------|--------|--------|-------|---------|--------|--------|---------|---------|-------|---------|---------|-------|---------|--------|--------|---------|-----------|--------|
|  | QATAR                                  | 5,534  | 62     | 33    | 5,629   | 5,046  | 0      | 119     | 0       | 0     | 119     | 117     | 0     | 4,850   | 0      | 160    | 5,010   | 4,510     |        |
|  | SAUDI ARABIA                           | 10,724 | 450    | 14    | 11,188  | 10,725 | 16     | 13,077  | 134     | 164   | 13,375  | 13,707  | 1     | 5,018   | 106    | 81     | 5,205   | 5,249     | 1      |
|  | TAIWAN                                 | 5,958  | 3,240  | 87    | 9,285   | 5,368  | 1,230  | 6,963   | 6,756   | 48    | 13,767  | 6,963   | 24    | 21,116  | 2,739  | 1,121  | 24,976  | 21,559    | 1,318  |
|  | THAILAND                               | 845    | 2,254  | 102   | 3,201   | 807    | 16     | 273     | 7,025   | 186   | 7,484   | 273     | 0     | 742     | 420    | 194    | 1,356   | 742       | 0      |
|  | UNITED ARAB EMIRATES                   | 15,781 | 998    | 46    | 16,825  | 15,798 | 760    | 6,105   | 7,260   | 58    | 13,423  | 6,252   | 25    | 15,425  | 4      | 120    | 15,549  | 15,488    | 48     |
|  | WEST BANK AND GAZA                     | 0      | 0      | 0     | 0       | 4      | 0      | 0       | 0       | 0     | 0       | 0       | 0     | 0       | 0      | 0      | 0       | 0         | 0      |
|  | OTHER ASIA AND PACIFIC                 | 2,658  | 374    | 18    | 3,050   | 3,675  | 2      | 1,451   | 3,510   | 90    | 5,051   | 1,812   | 135   | 652     | 155    | 14     | 821     | 847       | 0      |
|  | Total                                  | 83,766 | 36,238 | 2,942 | 122,946 | 79,152 | 5,495  | 76,007  | 127,980 | 5,193 | 209,180 | 73,430  | 5,265 | 88,661  | 41,453 | 8,050  | 138,164 | 86,145    | 2,310  |
|  |                                        |        |        |       |         |        |        |         |         |       |         |         |       |         |        |        |         |           |        |
|  | Africa                                 |        |        |       |         |        |        |         |         |       |         |         |       |         |        |        |         |           |        |
|  | ALGERIA                                | 2      | 34     | 0     | 36      | 2      | 0      | 0       | 1,073   | 35    | 1,108   | 0       | 38    | 0       | 6      | 0      | 6       | 0         | 0      |
|  | EGYPT                                  | 3,489  | 99     | 9     | 3,597   | 3,502  | 0      | 9,454   | 1,687   | 0     | 11,141  | 9,516   | 57    | 144     | 0      | 0      | 144     | 144       | 0      |
|  | GHANA                                  | 60     | 0      | 0     | 60      | 60     | 0      | 147     | 0       | 1     | 148     | 166     | 0     | 6       | 0      | 0      | 6       | 6         | 0      |
|  | KENYA                                  | 183    | 40     | 0     | 223     | 184    | 30     | 266     | 590     | 0     | 856     | 278     | 2     | 32      | 1      | 0      | 33      | 32        | 1      |
|  | MOROCCO                                | 50     | 69     | 9     | 128     | 55     | 12     | 163     | 744     | 0     | 907     | 163     | 0     | 0       | 0      | 0      | 0       | 0         | 0      |
|  | NIGERIA                                | 738    | 6      | 3     | 747     | 743    | 1      | 11,782  | 2,195   | 0     | 13,977  | 11,777  | 3     | 1,219   | 32     | 5      | 1,256   | 1,219     | 27     |
|  | SAINT HELENA                           | 0      | 0      | 0     | 0       | 0      | 0      | 0       | 0       | 0     | 0       | 0       | 0     | 0       | 0      | 0      | 0       | 0         | 0      |
|  | SOUTH AFRICA                           | 4,299  | 949    | 15    | 5,263   | 4,112  | 3      | 1,643   | 6,698   | 1     | 8,342   | 1,609   | 1     | 1,241   | 1,615  | 95     | 2,951   | 1,224     | 0      |
|  | SOUTH SUDAN                            | 0      | 0      | 0     | 0       | 0      | 0      | 0       | 0       | 0     | 0       | 0       | 0     | 0       | 0      | 0      | 0       | 0         | 0      |
|  | OTHER AFRICA                           | 107    | 158    | 11    | 276     | 135    | 4      | 6,332   | 1,417   | 232   | 7,981   | 7,056   | 206   | 230     | 50     | 11     | 291     | 418       | 0      |
|  | Total                                  | 8,928  | 1,355  | 47    | 10,330  | 8,793  | 50     | 29,787  | 14,404  | 269   | 44,460  | 30,565  | 307   | 2,872   | 1,704  | 111    | 4,687   | 3,043     | 28     |
|  |                                        |        |        |       |         |        |        |         |         |       |         |         |       |         |        |        |         |           |        |
|  | Banking Centers                        |        |        |       |         |        |        |         |         |       |         |         |       |         |        |        |         |           |        |
|  | BAHAMAS                                | 302    | 3      | 1     | 306     | 3,128  | 0      | 99      | 87      | 0     | 186     | 99      | 0     | 3,674   | 17     | 825    | 4,516   | 4,357     | 1      |
|  | BAHRAIN                                | 2,978  | 1      | 0     | 2,979   | 4,232  | 0      | 255     | 150     | 0     | 405     | 255     | 0     | 369     | 0      | 0      | 369     | 362       | 0      |
|  | BERMUDA                                | 180    | 20     | 4     | 204     | 166    | 14     | 34      | 37      | 0     | 71      | 34      | 37    | 22,641  | 17     | 1,724  | 24,382  | 25,237    | 65     |
|  | CAYMAN ISLANDS                         | 1,617  | 12     | 2     | 1,631   | 10,481 | 0      | 45      | 4       | 0     | 49      | 42      | 4     | 782,460 | 596    | 14,867 | 797,923 | 891,049   | 653    |
|  | HONG KONG                              | 8,235  | 9,487  | 256   | 17,978  | 10,838 | 10,278 | 1,150   | 14,170  | 49    | 15,369  | 1,266   | 190   | 17,422  | 13,027 | 916    | 31,365  | 18,692    | 4,205  |
|  | LEBANON                                | 1      | 4      | 6     | 11      | 1      | 0      | 108     | 41      | 0     | 149     | 108     | 14    | 0       | 0      | 0      | 0       | 0         | 0      |
|  | MAURITIUS                              | 609    | 55     | 2     | 666     | 626    | 131    | 116     | 34      | 0     | 150     | 116     | 0     | 1,686   | 0      | 8      | 1,694   | 1,731     | 0      |
|  | PANAMA                                 | 1,575  | 5      | 9     | 1,589   | 1,851  | 0      | 2,040   | 569     | 73    | 2,682   | 1,926   | 562   | 1,944   | 1      | 37     | 1,982   | 2,256     | 1      |
|  | SINGAPORE                              | 10,694 | 2,069  | 240   | 13,003  | 14,993 | 2,296  | 41,265  | 36,722  | 607   | 78,594  | 41,264  | 81    | 21,525  | 9,811  | 1,141  | 32,477  | 23,036    | 8,535  |
|  | OTHER BANKING CENTERS                  | 965    | 15     | 12    | 992     | 970    | 10     | 310     | 25      | 19    | 354     | 317     | 0     | 38,964  | 290    | 1,062  | 40,316  | 36,714    | 144    |
|  | Total                                  | 27,156 | 11,671 | 532   | 39,359  | 47,286 | 12,729 | 45,422  | 51,839  | 748   | 98,009  | 45,427  | 888   | 890,685 | 23,759 | 20,580 | 935,024 | 1,003,434 | 13,604 |
|  |                                        |        |        |       |         |        |        |         |         |       |         |         |       |         |        |        |         |           |        |
|  | International & Regional Organizations |        |        |       |         |        |        |         |         |       |         |         |       |         |        |        |         |           |        |
|  | AFRICAN                                | 0      | 0      | 0     | 0       | 0      | 0      | 4,553   | 0       | 699   | 5,252   | 4,297   | 0     | 0       | 0      | 0      | 0       | 0         | 0      |
|  | ASIAN                                  | 0      | 0      | 0     | 0       | 0      | 0      | 8,862   | 0       | 840   | 9,702   | 8,262   | 0     | 0       | 0      | 0      | 0       | 0         | 0      |
|  | CARIBBEAN                              | 0      | 0      | 0     | 0       | 0      | 0      | 2       | 0       | 0     | 2       | 2       | 0     | 0       | 0      | 0      | 0       | 0         | 0      |
|  | EUROPEAN                               | 0      | 0      | 0     | 0       | 0      | 0      | 59,761  | 0       | 1,863 | 61,624  | 59,431  | 0     | 0       | 0      | 0      | 0       | 0         | 0      |
|  | INTERNATIONAL                          | 0      | 0      | 0     | 0       | 0      | 0      | 25,763  | 0       | 4,641 | 30,404  | 22,381  | 0     | 0       | 0      | 0      | 0       | 0         | 0      |
|  | LATIN AMERICAN                         | 0      | 0      | 0     | 0       | 0      | 0      | 10,005  | 0       | 274   | 10,279  | 9,778   | 0     | 0       | 0      | 0      | 0       | 0         | 0      |
|  | MIDDLE EASTERN                         | 0      | 0      | 0     | 0       | 0      | 0      | 365     | 0       | 14    | 379     | 365     | 0     | 0       | 0      | 0      | 0       | 0         | 0      |
|  | Total                                  | 0      | 0      | 0     | 0       | 0      | 0      | 109,311 | 0       | 8,331 | 117,642 | 104,516 | 0     | 0       | 0      | 0      | 0       | 0         | 0      |

|               |         |         |        |           |         |        |         |           |        |           |         |        |           |           |         |           |           |         |
|---------------|---------|---------|--------|-----------|---------|--------|---------|-----------|--------|-----------|---------|--------|-----------|-----------|---------|-----------|-----------|---------|
| UNITED STATES | 46,727  | 310,128 | 13,904 | 370,759   | 23,719  | 9,662  | 163,576 | 5,657,984 | 24,486 | 5,846,046 | 157,611 | 1,847  | 123,381   | 5,713,114 | 91,002  | 5,927,497 | 107,405   | 36,829  |
|               |         |         |        |           |         |        |         |           |        |           |         |        |           |           |         |           |           |         |
| Grand Total   | 701,874 | 478,507 | 32,259 | 1,212,640 | 626,265 | 95,037 | 867,726 | 6,760,557 | 94,875 | 7,723,158 | 834,877 | 26,872 | 1,751,987 | 6,178,364 | 195,027 | 8,125,378 | 1,880,640 | 134,194 |

Country Exposure Lending Survey /1: March 31, 2026

Table 4.2 - U.S. Banks' Claims by Sector (Other - Households & Corporate) of Obligor/Debtor

(\$ Millions)

All U.S. Banks - Group A

|                              | Claims on Other Sector  |            |               |                           |            |               |                                       |              |                                        |            |               |                           |            |               |
|------------------------------|-------------------------|------------|---------------|---------------------------|------------|---------------|---------------------------------------|--------------|----------------------------------------|------------|---------------|---------------------------|------------|---------------|
|                              | Ultimate Risk Claims /2 |            |               |                           |            |               |                                       |              | Immediate Counterparty Basis Claims /6 |            |               |                           |            |               |
|                              | Cross-Border Claims     |            |               | Claims on Local Residents |            |               | Fair Value<br>of<br>Derivatives<br>/3 | Total Claims | Cross-Border Claims                    |            |               | Claims on Local Residents |            |               |
|                              | Corporate               | Households | Total (Other) | Corporate                 | Households | Total (Other) |                                       |              | Corporate                              | Households | Total (Other) | Corporate                 | Households | Total (Other) |
| G-10 and Luxembourg          |                         |            |               |                           |            |               |                                       |              |                                        |            |               |                           |            |               |
| BELGIUM                      | 2,665                   | 37         | 2,702         | 10                        | 143        | 153           | 235                                   | 3,090        | 3,165                                  | 35         | 3,200         | 1                         | 3          | 4             |
| CANADA                       | 36,956                  | 3,731      | 40,687        | 37,986                    | 6,504      | 44,490        | 3,041                                 | 88,218       | 29,054                                 | 3,340      | 32,394        | 17,626                    | 56         | 17,682        |
| FRANCE                       | 27,803                  | 334        | 28,137        | 3,176                     | 1,476      | 4,652         | 1,756                                 | 34,545       | 26,089                                 | 282        | 26,371        | 468                       | 5          | 473           |
| GERMANY                      | 28,736                  | 340        | 29,076        | 8,134                     | 1,544      | 9,678         | 2,154                                 | 40,908       | 22,543                                 | 426        | 22,969        | 110                       | 19         | 129           |
| ITALY                        | 11,818                  | 414        | 12,232        | 2,937                     | 1,775      | 4,712         | 524                                   | 17,468       | 10,514                                 | 409        | 10,923        | 180                       | 23         | 203           |
| JAPAN                        | 27,598                  | 369        | 27,967        | 68,527                    | 4,175      | 72,702        | 809                                   | 101,478      | 20,788                                 | 283        | 21,071        | 5,240                     | 0          | 5,240         |
| LUXEMBOURG                   | 23,415                  | 25         | 23,440        | 397                       | 34         | 431           | 2,745                                 | 26,616       | 32,552                                 | 15         | 32,567        | 142                       | 7          | 149           |
| NETHERLANDS                  | 27,871                  | 217        | 28,088        | 805                       | 335        | 1,140         | 1,730                                 | 30,958       | 26,696                                 | 234        | 26,930        | 260                       | 0          | 260           |
| SWEDEN                       | 8,316                   | 554        | 8,870         | 43                        | 75         | 118           | 277                                   | 9,265        | 8,652                                  | 563        | 9,215         | 0                         | 0          | 0             |
| SWITZERLAND                  | 19,748                  | 605        | 20,353        | 720                       | 2,625      | 3,345         | 1,699                                 | 25,397       | 19,729                                 | 715        | 20,444        | 539                       | 1,035      | 1,574         |
| UNITED KINGDOM               | 36,208                  | 4,184      | 40,392        | 57,291                    | 17,920     | 75,211        | 7,842                                 | 123,445      | 32,538                                 | 4,507      | 37,045        | 23,483                    | 1,212      | 24,695        |
| Total                        | 251,134                 | 10,810     | 261,944       | 180,026                   | 36,606     | 216,632       | 22,812                                | 501,388      | 232,320                                | 10,809     | 243,129       | 48,049                    | 2,360      | 50,409        |
| Non G-10 Developed Countries |                         |            |               |                           |            |               |                                       |              |                                        |            |               |                           |            |               |
| AUSTRALIA                    | 12,258                  | 333        | 12,591        | 17,327                    | 2,764      | 20,091        | 2,075                                 | 34,757       | 10,217                                 | 467        | 10,684        | 1,526                     | 265        | 1,791         |
| AUSTRIA                      | 3,860                   | 29         | 3,889         | 34                        | 79         | 113           | 79                                    | 4,081        | 3,995                                  | 36         | 4,031         | 0                         | 0          | 0             |
| CYPRUS                       | 1,649                   | 138        | 1,787         | 0                         | 0          | 0             | 1                                     | 1,788        | 1,396                                  | 237        | 1,633         | 0                         | 0          | 0             |
| DENMARK                      | 5,682                   | 18         | 5,700         | 2                         | 0          | 2             | 440                                   | 6,142        | 5,403                                  | 10         | 5,413         | 0                         | 0          | 0             |
| FINLAND                      | 3,624                   | 30         | 3,654         | 6                         | 55         | 61            | 32                                    | 3,747        | 3,434                                  | 11         | 3,445         | 0                         | 0          | 0             |
| GREECE                       | 1,574                   | 191        | 1,765         | 81                        | 0          | 81            | 45                                    | 1,891        | 1,586                                  | 192        | 1,778         | 0                         | 0          | 0             |
| IRELAND                      | 27,468                  | 216        | 27,684        | 3,559                     | 988        | 4,547         | 871                                   | 33,102       | 23,012                                 | 219        | 23,231        | 1,781                     | 0          | 1,781         |
| ISRAEL                       | 6,400                   | 216        | 6,616         | 224                       | 0          | 224           | 373                                   | 7,213        | 5,613                                  | 331        | 5,944         | 132                       | 0          | 132           |
| NEW ZEALAND                  | 1,161                   | 52         | 1,213         | 290                       | 147        | 437           | 91                                    | 1,741        | 1,120                                  | 46         | 1,166         | 56                        | 0          | 56            |
| NORWAY                       | 4,112                   | 194        | 4,306         | 7                         | 0          | 7             | 322                                   | 4,635        | 4,118                                  | 187        | 4,305         | 0                         | 0          | 0             |
| PORTUGAL                     | 637                     | 178        | 815           | 29                        | 0          | 29            | 603                                   | 1,447        | 669                                    | 207        | 876           | 11                        | 0          | 11            |

|                             |        |       |        |        |        |        |        |         |        |        |        |        |     |        |
|-----------------------------|--------|-------|--------|--------|--------|--------|--------|---------|--------|--------|--------|--------|-----|--------|
| SLOVAKIA                    | 219    | 9     | 228    | 17     | 0      | 17     | 0      | 245     | 247    | 8      | 255    | 0      | 0   | 0      |
| SPAIN                       | 16,408 | 672   | 17,080 | 837    | 176    | 1,013  | 1,945  | 20,038  | 16,067 | 728    | 16,795 | 32     | 0   | 32     |
| OTHER NON G-10 DEV.         | 1,133  | 358   | 1,491  | 1      | 0      | 1      | 29     | 1,521   | 767    | 298    | 1,065  | 0      | 0   | 0      |
| Total                       | 86,185 | 2,634 | 88,819 | 22,414 | 4,209  | 26,623 | 6,906  | 122,348 | 77,644 | 2,977  | 80,621 | 3,538  | 265 | 3,803  |
| Eastern Europe              |        |       |        |        |        |        |        |         |        |        |        |        |     |        |
| BULGARIA                    | 99     | 14    | 113    | 218    | 0      | 218    | 72     | 403     | 104    | 14     | 118    | 0      | 0   | 0      |
| CZECH REPUBLIC              | 763    | 30    | 793    | 696    | 0      | 696    | 69     | 1,558   | 864    | 28     | 892    | 468    | 0   | 468    |
| HUNGARY                     | 337    | 7     | 344    | 111    | 0      | 111    | 47     | 502     | 531    | 7      | 538    | 139    | 0   | 139    |
| KOSOVO                      | 0      | 0     | 0      | 0      | 0      | 0      | 0      | 0       | 0      | 0      | 0      | 0      | 0   | 0      |
| POLAND                      | 1,918  | 34    | 1,952  | 2,579  | 1,649  | 4,228  | 881    | 7,061   | 2,315  | 29     | 2,344  | 800    | 5   | 805    |
| ROMANIA                     | 148    | 33    | 181    | 410    | 0      | 410    | 4      | 595     | 323    | 32     | 355    | 343    | 0   | 343    |
| RUSSIA                      | 26     | 73    | 99     | 169    | 0      | 169    | 25     | 293     | 24     | 74     | 98     | 0      | 0   | 0      |
| TURKEY                      | 4,548  | 284   | 4,832  | 598    | 0      | 598    | 340    | 5,770   | 5,779  | 240    | 6,019  | 355    | 0   | 355    |
| OTHER E. EUROPE             | 798    | 138   | 936    | 14     | 0      | 14     | 39     | 989     | 922    | 139    | 1,061  | 1      | 0   | 1      |
| Total                       | 8,637  | 613   | 9,250  | 4,795  | 1,649  | 6,444  | 1,477  | 17,171  | 10,862 | 563    | 11,425 | 2,106  | 5   | 2,111  |
| Latin America and Caribbean |        |       |        |        |        |        |        |         |        |        |        |        |     |        |
| ANGUILLA                    | 7      | 0     | 7      | 0      | 0      | 0      | 8      | 15      | 24     | 0      | 24     | 0      | 0   | 0      |
| ARGENTINA                   | 802    | 451   | 1,253  | 1,310  | 181    | 1,491  | 4      | 2,748   | 1,818  | 469    | 2,287  | 522    | 39  | 561    |
| BRAZIL                      | 19,581 | 1,739 | 21,320 | 11,879 | 0      | 11,879 | 2,595  | 35,794  | 19,571 | 1,714  | 21,285 | 3,676  | 0   | 3,676  |
| CHILE                       | 3,694  | 158   | 3,852  | 79     | 0      | 79     | 678    | 4,609   | 3,935  | 300    | 4,235  | 24     | 0   | 24     |
| COLOMBIA                    | 2,252  | 457   | 2,709  | 743    | 0      | 743    | 862    | 4,314   | 2,252  | 241    | 2,493  | 8      | 0   | 8      |
| COSTA RICA                  | 111    | 81    | 192    | 26     | 0      | 26     | 28     | 246     | 224    | 82     | 306    | 10     | 0   | 10     |
| DOMINICAN REPUBLIC          | 403    | 97    | 500    | 71     | 0      | 71     | 17     | 588     | 470    | 207    | 677    | 0      | 0   | 0      |
| ECUADOR                     | 189    | 173   | 362    | 331    | 0      | 331    | 1      | 694     | 679    | 261    | 940    | 397    | 0   | 397    |
| EL SALVADOR                 | 135    | 43    | 178    | 28     | 0      | 28     | 0      | 206     | 146    | 75     | 221    | 48     | 0   | 48     |
| FRENCH GUIANA               | 0      | 0     | 0      | 0      | 0      | 0      | 0      | 0       | 1      | 0      | 1      | 0      | 0   | 0      |
| GUATEMALA                   | 411    | 130   | 541    | 1      | 0      | 1      | 0      | 542     | 491    | 182    | 673    | 1      | 0   | 1      |
| HONDURAS                    | 132    | 67    | 199    | 29     | 0      | 29     | 3      | 231     | 113    | 75     | 188    | 5      | 0   | 5      |
| MEXICO                      | 19,245 | 3,479 | 22,724 | 16,429 | 24,788 | 41,217 | 5,139  | 69,080  | 20,150 | 5,476  | 25,626 | 5,122  | 49  | 5,171  |
| MONTSERRAT                  | 0      | 0     | 0      | 0      | 0      | 0      | 0      | 0       | 0      | 0      | 0      | 0      | 0   | 0      |
| PERU                        | 1,129  | 439   | 1,568  | 326    | 0      | 326    | 278    | 2,172   | 1,516  | 543    | 2,059  | 122    | 0   | 122    |
| URUGUAY                     | 372    | 110   | 482    | 49     | 2      | 51     | 15     | 548     | 626    | 103    | 729    | 3      | 2   | 5      |
| VENEZUELA                   | 246    | 635   | 881    | 0      | 0      | 0      | 0      | 881     | 327    | 937    | 1,264  | 0      | 0   | 0      |
| OTHER LAT. AM. & CAR.       | 7,155  | 625   | 7,780  | 199    | 237    | 436    | 1,436  | 9,652   | 12,393 | 1,658  | 14,051 | 178    | 241 | 419    |
| Total                       | 55,864 | 8,684 | 64,548 | 31,500 | 25,208 | 56,708 | 11,064 | 132,320 | 64,736 | 12,323 | 77,059 | 10,116 | 331 | 10,447 |
| Asia and Pacific            |        |       |        |        |        |        |        |         |        |        |        |        |     |        |
| CHINA-MAINLAND              | 90,068 | 3,676 | 93,744 | 4,708  | 0      | 4,708  | 418    | 98,870  | 88,613 | 3,641  | 92,254 | 87     | 0   | 87     |
| INDIA                       | 13,826 | 1,612 | 15,438 | 12,105 | 538    | 12,643 | 2,070  | 30,151  | 12,153 | 1,679  | 13,832 | 2,047  | 0   | 2,047  |
| INDONESIA                   | 1,205  | 548   | 1,753  | 1,234  | 0      | 1,234  | 241    | 3,228   | 1,218  | 511    | 1,729  | 877    | 0   | 877    |
| KOREA, SOUTH                | 48,086 | 139   | 48,225 | 3,553  | 2,218  | 5,771  | 1,026  | 55,022  | 42,426 | 119    | 42,545 | 1,695  | 2   | 1,697  |
| KUWAIT                      | 399    | 100   | 499    | 70     | 0      | 70     | 2      | 571     | 447    | 102    | 549    | 0      | 0   | 0      |
| MALAYSIA                    | 801    | 192   | 993    | 1,104  | 0      | 1,104  | 662    | 2,759   | 812    | 190    | 1,002  | 1,023  | 0   | 1,023  |
| PAKISTAN                    | 23     | 115   | 138    | 42     | 0      | 42     | 2      | 182     | 23     | 114    | 137    | 11     | 0   | 11     |
| PHILIPPINES                 | 313    | 435   | 748    | 397    | 0      | 397    | 196    | 1,341   | 202    | 399    | 601    | 189    | 0   | 189    |
| QATAR                       | 2,168  | 63    | 2,231  | 0      | 0      | 0      | 58     | 2,289   | 2,069  | 59     | 2,128  | 0      | 0   | 0      |
| SAUDI ARABIA                | 4,762  | 318   | 5,080  | 91     | 0      | 91     | 29     | 5,200   | 6,344  | 270    | 6,614  | 92     | 0   | 92     |

|                                        |         |        |         |           |           |           |         |           |         |        |         |         |        |         |
|----------------------------------------|---------|--------|---------|-----------|-----------|-----------|---------|-----------|---------|--------|---------|---------|--------|---------|
| TAIWAN                                 | 50,939  | 1,115  | 52,054  | 5,590     | 194       | 5,784     | 193     | 58,031    | 46,658  | 1,170  | 47,828  | 3,840   | 1      | 3,841   |
| THAILAND                               | 1,719   | 137    | 1,856   | 931       | 110       | 1,041     | 366     | 3,263     | 1,687   | 120    | 1,807   | 47      | 2      | 49      |
| UNITED ARAB EMIRATES                   | 7,233   | 1,156  | 8,389   | 1,409     | 167       | 1,576     | 330     | 10,295    | 7,224   | 1,049  | 8,273   | 1,551   | 73     | 1,624   |
| WEST BANK AND GAZA                     | 0       | 4      | 4       | 0         | 0         | 0         | 0       | 4         | 0       | 4      | 4       | 0       | 0      | 0       |
| OTHER ASIA AND PACIFIC                 | 3,289   | 274    | 3,563   | 1,239     | 8         | 1,247     | 220     | 5,030     | 5,349   | 282    | 5,631   | 247     | 0      | 247     |
| Total                                  | 224,831 | 9,884  | 234,715 | 32,473    | 3,235     | 35,708    | 5,813   | 276,236   | 215,225 | 9,709  | 224,934 | 11,706  | 78     | 11,784  |
| Africa                                 |         |        |         |           |           |           |         |           |         |        |         |         |        |         |
| ALGERIA                                | 11      | 2      | 13      | 231       | 0         | 231       | 0       | 244       | 11      | 2      | 13      | 30      | 0      | 30      |
| EGYPT                                  | 232     | 128    | 360     | 105       | 0         | 105       | 0       | 465       | 876     | 120    | 996     | 37      | 0      | 37      |
| GHANA                                  | 0       | 9      | 9       | 0         | 0         | 0         | 42      | 51        | 0       | 8      | 8       | 0       | 0      | 0       |
| KENYA                                  | 20      | 34     | 54      | 157       | 0         | 157       | 0       | 211       | 15      | 34     | 49      | 85      | 0      | 85      |
| MOROCCO                                | 278     | 4      | 282     | 150       | 0         | 150       | 113     | 545       | 291     | 4      | 295     | 8       | 0      | 8       |
| NIGERIA                                | 193     | 24     | 217     | 103       | 0         | 103       | 6       | 326       | 778     | 23     | 801     | 31      | 0      | 31      |
| SAINT HELENA                           | 0       | 0      | 0       | 0         | 0         | 0         | 0       | 0         | 0       | 0      | 0       | 0       | 0      | 0       |
| SOUTH AFRICA                           | 1,789   | 62     | 1,851   | 3,124     | 0         | 3,124     | 535     | 5,510     | 1,098   | 62     | 1,160   | 117     | 0      | 117     |
| SOUTH SUDAN                            | 0       | 0      | 0       | 0         | 0         | 0         | 0       | 0         | 0       | 0      | 0       | 0       | 0      | 0       |
| OTHER AFRICA                           | 1,008   | 160    | 1,168   | 655       | 0         | 655       | 78      | 1,901     | 2,298   | 164    | 2,462   | 106     | 0      | 106     |
| Total                                  | 3,531   | 423    | 3,954   | 4,525     | 0         | 4,525     | 774     | 9,253     | 5,367   | 417    | 5,784   | 414     | 0      | 414     |
| Banking Centers                        |         |        |         |           |           |           |         |           |         |        |         |         |        |         |
| BAHAMAS                                | 1,445   | 143    | 1,588   | 25        | 0         | 25        | 9       | 1,622     | 1,278   | 340    | 1,618   | 16      | 0      | 16      |
| BAHRAIN                                | 87      | 25     | 112     | 7         | 0         | 7         | 3       | 122       | 143     | 25     | 168     | 0       | 0      | 0       |
| BERMUDA                                | 9,940   | 55     | 9,995   | 15        | 0         | 15        | 155     | 10,165    | 7,810   | 93     | 7,903   | 15      | 0      | 15      |
| CAYMAN ISLANDS                         | 51,085  | 85     | 51,170  | 220       | 0         | 220       | 657     | 52,047    | 43,796  | 172    | 43,968  | 218     | 0      | 218     |
| HONG KONG                              | 6,643   | 3,375  | 10,018  | 4,363     | 18,456    | 22,819    | 961     | 33,798    | 5,678   | 3,579  | 9,257   | 3,366   | 2,288  | 5,654   |
| LEBANON                                | 11      | 172    | 183     | 0         | 0         | 0         | 0       | 183       | 10      | 177    | 187     | 0       | 0      | 0       |
| MAURITIUS                              | 628     | 22     | 650     | 88        | 0         | 88        | 7       | 745       | 831     | 15     | 846     | 88      | 0      | 88      |
| PANAMA                                 | 2,198   | 261    | 2,459   | 157       | 0         | 157       | 32      | 2,648     | 4,631   | 526    | 5,157   | 177     | 0      | 177     |
| SINGAPORE                              | 6,683   | 3,385  | 10,068  | 5,745     | 12,576    | 18,321    | 1,412   | 29,801    | 5,262   | 3,636  | 8,898   | 6,174   | 3,509  | 9,683   |
| OTHER BANKING CENTERS                  | 13,530  | 1,510  | 15,040  | 451       | 15        | 466       | 547     | 16,053    | 11,937  | 1,101  | 13,038  | 230     | 10     | 240     |
| Total                                  | 92,250  | 9,033  | 101,283 | 11,071    | 31,047    | 42,118    | 3,783   | 147,184   | 81,376  | 9,664  | 91,040  | 10,284  | 5,807  | 16,091  |
| International & Regional Organizations |         |        |         |           |           |           |         |           |         |        |         |         |        |         |
| AFRICAN                                | 0       | 0      | 0       | 0         | 0         | 0         | 0       | 0         | 0       | 0      | 0       | 0       | 0      | 0       |
| ASIAN                                  | 0       | 0      | 0       | 0         | 0         | 0         | 0       | 0         | 0       | 0      | 0       | 0       | 0      | 0       |
| CARIBBEAN                              | 0       | 0      | 0       | 0         | 0         | 0         | 0       | 0         | 0       | 0      | 0       | 0       | 0      | 0       |
| EUROPEAN                               | 0       | 0      | 0       | 0         | 0         | 0         | 0       | 0         | 0       | 0      | 0       | 0       | 0      | 0       |
| INTERNATIONAL                          | 0       | 0      | 0       | 0         | 0         | 0         | 0       | 0         | 0       | 0      | 0       | 0       | 0      | 0       |
| LATIN AMERICAN                         | 0       | 0      | 0       | 0         | 0         | 0         | 0       | 0         | 0       | 0      | 0       | 0       | 0      | 0       |
| MIDDLE EASTERN                         | 0       | 0      | 0       | 0         | 0         | 0         | 0       | 0         | 0       | 0      | 0       | 0       | 0      | 0       |
| Total                                  | 0       | 0      | 0       | 0         | 0         | 0         | 0       | 0         | 0       | 0      | 0       | 0       | 0      | 0       |
| UNITED STATES                          | 104,501 | 10,082 | 114,583 | 3,797,390 | 3,957,103 | 7,754,493 | 63,016  | 7,932,092 | 78,982  | 9,786  | 88,768  | 26,296  | 1,204  | 27,500  |
| Grand Total                            | 826,933 | 52,163 | 879,096 | 4,084,194 | 4,059,057 | 8,143,251 | 115,645 | 9,137,992 | 766,512 | 56,248 | 822,760 | 112,509 | 10,050 | 122,559 |

Country Exposure Lending Survey /1: March 31, 2026

Table 1 - Claims On Foreign Obligors Held by U.S. Banks on an Ultimate Risk Basis (Adjusted to Reflect Guarantees and Other Risk Transfers) & Off-Balance-Sheet Items

(\$ Millions)

Large Financial Institutions (LFI) - Group B

|                              | Claims - Ultimate-Risk Basis /2                                                      |                                                                                         |                       |                   |                                                                |                        | Off-Balance Sheet Items                           |                                                |                                          |                                    |              |         |               |
|------------------------------|--------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------|-----------------------|-------------------|----------------------------------------------------------------|------------------------|---------------------------------------------------|------------------------------------------------|------------------------------------------|------------------------------------|--------------|---------|---------------|
|                              | Cross-border Claims<br>(Excluding Claims from the Fair Value of Derivative Products) | Claims on Local Residents (Excluding Claims from the Fair Value of Derivative Products) |                       |                   | Claims Resulting From the Fair Value of Derivative Products /3 | Country Risk Claims /4 | Cross-Border and Local Commitments and Guarantees |                                                | Credit Derivatives (By Reference Entity) |                                    |              |         | Trade Finance |
|                              |                                                                                      | Total                                                                                   | In Non-Local Currency | In Local Currency |                                                                |                        |                                                   |                                                | Gross                                    |                                    | Gross-Net /5 |         |               |
|                              |                                                                                      |                                                                                         |                       |                   |                                                                |                        | Total Credit Derivatives Sold                     | Total Credit Derivatives Purchased             | Total Credit Derivatives Sold            | Total Credit Derivatives Purchased |              |         |               |
|                              | (A)                                                                                  | (B)                                                                                     | (B1)                  | (B2 = B - B1)     | (C)                                                            | (D = A+B+C)            | Unused Commitments                                | Guarantees (Excluding Credit Derivatives Sold) |                                          |                                    |              |         |               |
| G-10 and Luxembourg          |                                                                                      |                                                                                         |                       |                   |                                                                |                        |                                                   |                                                |                                          |                                    |              |         |               |
| BELGIUM                      | 29,050                                                                               | 237                                                                                     | 89                    | 148               | 833                                                            | 30,120                 | 8,437                                             | 369                                            | 24,178                                   | 22,492                             | 11,306       | 9,622   | 157           |
| CANADA                       | 151,601                                                                              | 75,346                                                                                  | 20,559                | 54,787            | 9,453                                                          | 236,400                | 48,454                                            | 13,041                                         | 44,956                                   | 44,291                             | 21,499       | 20,834  | 363           |
| FRANCE                       | 214,850                                                                              | 28,289                                                                                  | 694                   | 27,595            | 12,748                                                         | 255,887                | 342,404                                           | 5,113                                          | 373,152                                  | 358,257                            | 130,943      | 116,022 | 624           |
| GERMANY                      | 89,126                                                                               | 222,636                                                                                 | 3,314                 | 219,322           | 23,711                                                         | 335,473                | 76,678                                            | 3,532                                          | 274,322                                  | 267,290                            | 101,260      | 94,227  | 754           |
| ITALY                        | 94,574                                                                               | 6,768                                                                                   | 412                   | 6,356             | 7,266                                                          | 108,608                | 14,561                                            | 744                                            | 199,582                                  | 226,044                            | 64,409       | 91,013  | 722           |
| JAPAN                        | 144,687                                                                              | 395,745                                                                                 | 31,165                | 364,580           | 13,108                                                         | 553,540                | 108,919                                           | 6,563                                          | 77,248                                   | 81,314                             | 26,826       | 30,892  | 144           |
| LUXEMBOURG                   | 117,221                                                                              | 6,295                                                                                   | 1,955                 | 4,340             | 12,411                                                         | 135,927                | 51,055                                            | 11,952                                         | 48,463                                   | 46,217                             | 17,086       | 14,840  | 821           |
| NETHERLANDS                  | 61,636                                                                               | 15,116                                                                                  | 217                   | 14,899            | 7,107                                                          | 83,859                 | 33,694                                            | 2,591                                          | 221,773                                  | 213,932                            | 73,170       | 65,329  | 1,148         |
| SWEDEN                       | 18,786                                                                               | 169                                                                                     | 1                     | 168               | 1,129                                                          | 20,084                 | 10,571                                            | 180                                            | 70,164                                   | 66,729                             | 26,147       | 22,712  | 175           |
| SWITZERLAND                  | 44,832                                                                               | 22,560                                                                                  | 7,850                 | 14,710            | 4,309                                                          | 71,701                 | 27,732                                            | 4,063                                          | 80,820                                   | 78,192                             | 31,309       | 28,681  | 782           |
| UNITED KINGDOM               | 103,766                                                                              | 451,255                                                                                 | 116,956               | 334,299           | 42,421                                                         | 597,442                | 120,795                                           | 12,862                                         | 426,003                                  | 411,429                            | 156,581      | 142,002 | 1,148         |
| Total                        | 1,070,129                                                                            | 1,224,416                                                                               | 183,212               | 1,041,204         | 134,496                                                        | 2,429,041              | 843,300                                           | 61,010                                         | 1,840,661                                | 1,816,187                          | 660,536      | 636,174 | 6,838         |
|                              |                                                                                      |                                                                                         |                       |                   |                                                                |                        |                                                   |                                                |                                          |                                    |              |         |               |
| Non G-10 Developed Countries |                                                                                      |                                                                                         |                       |                   |                                                                |                        |                                                   |                                                |                                          |                                    |              |         |               |
| AUSTRALIA                    | 34,986                                                                               | 80,514                                                                                  | 6,562                 | 73,952            | 4,988                                                          | 120,488                | 27,191                                            | 3,368                                          | 9,518                                    | 11,836                             | 4,737        | 7,055   | 240           |
| AUSTRIA                      | 11,509                                                                               | 10                                                                                      | 0                     | 10                | 931                                                            | 12,450                 | 3,246                                             | 70                                             | 9,991                                    | 9,870                              | 3,733        | 3,613   | 23            |
| CYPRUS                       | 3,722                                                                                | 0                                                                                       | 0                     | 0                 | 49                                                             | 3,771                  | 244                                               | 126                                            | 3                                        | 2                                  | 2            | 1       | 30            |
| DENMARK                      | 10,506                                                                               | 429                                                                                     | 4                     | 425               | 1,885                                                          | 12,820                 | 9,660                                             | 507                                            | 25,101                                   | 24,105                             | 8,802        | 7,805   | 202           |
| FINLAND                      | 15,185                                                                               | 12                                                                                      | 0                     | 12                | 1,030                                                          | 16,227                 | 3,395                                             | 371                                            | 27,284                                   | 26,651                             | 9,761        | 9,127   | 32            |
| GREECE                       | 10,868                                                                               | 1,133                                                                                   | 0                     | 1,133             | 59                                                             | 12,060                 | 2,873                                             | 378                                            | 4,865                                    | 3,996                              | 2,219        | 1,350   | 143           |
| IRELAND                      | 119,824                                                                              | 22,442                                                                                  | 2,749                 | 19,693            | 7,241                                                          | 149,507                | 37,859                                            | 8,896                                          | 21,453                                   | 20,941                             | 8,484        | 7,971   | 695           |

|                             |         |         |        |         |        |         |         |        |         |         |        |        |       |
|-----------------------------|---------|---------|--------|---------|--------|---------|---------|--------|---------|---------|--------|--------|-------|
| ISRAEL                      | 36,999  | 5,565   | 302    | 5,263   | 800    | 43,364  | 3,062   | 867    | 3,760   | 6,024   | 1,678  | 3,941  | 49    |
| NEW ZEALAND                 | 5,201   | 1,915   | 55     | 1,860   | 1,036  | 8,152   | 568     | 65     | 1       | 120     | 1      | 120    | 0     |
| NORWAY                      | 48,783  | 77      | 0      | 77      | 463    | 49,323  | 5,910   | 1,007  | 19,549  | 19,514  | 7,179  | 7,144  | 42    |
| PORTUGAL                    | 7,508   | 39      | 0      | 39      | 730    | 8,277   | 1,486   | 70     | 11,241  | 10,350  | 4,506  | 3,613  | 98    |
| SLOVAKIA                    | 2,381   | 127     | 0      | 127     | 0      | 2,508   | 194     | 27     | 162     | 198     | 140    | 176    | 22    |
| SPAIN                       | 57,662  | 898     | 33     | 865     | 3,615  | 62,175  | 12,381  | 1,990  | 92,581  | 87,025  | 35,746 | 30,190 | 720   |
| OTHER NON G-10 DEV.         | 29,182  | 4       | 3      | 1       | 138    | 29,324  | 1,585   | 80     | 3       | 2       | 2      | 1      | 0     |
| Total                       | 394,316 | 113,165 | 9,708  | 103,457 | 22,965 | 530,446 | 109,654 | 17,822 | 225,512 | 220,634 | 86,990 | 82,107 | 2,296 |
| Eastern Europe              |         |         |        |         |        |         |         |        |         |         |        |        |       |
| BULGARIA                    | 762     | 387     | 0      | 387     | 78     | 1,227   | 17      | 267    | 4       | 0       | 4      | 0      | 0     |
| CZECH REPUBLIC              | 6,618   | 7,259   | 1,071  | 6,188   | 155    | 14,032  | 1,709   | 289    | 776     | 717     | 499    | 439    | 65    |
| HUNGARY                     | 4,727   | 2,823   | 832    | 1,991   | 85     | 7,635   | 1,620   | 367    | 410     | 308     | 229    | 129    | 62    |
| KOSOVO                      | 0       | 0       | 0      | 0       | 0      | 0       | 1       | 0      | 0       | 0       | 0      | 0      | 0     |
| POLAND                      | 10,211  | 17,303  | 1,178  | 16,125  | 1,390  | 28,904  | 3,778   | 882    | 784     | 888     | 509    | 612    | 2     |
| ROMANIA                     | 2,412   | 4,665   | 818    | 3,847   | 16     | 7,093   | 160     | 226    | 598     | 512     | 390    | 306    | 12    |
| RUSSIA                      | 1,922   | 5,494   | 1      | 5,493   | 25     | 7,441   | 36      | 15     | 66      | 93      | 58     | 85     | 0     |
| TURKEY                      | 22,783  | 3,504   | 660    | 2,844   | 422    | 26,709  | 733     | 355    | 23,600  | 23,734  | 7,017  | 7,149  | 1,072 |
| OTHER E. EUROPE             | 3,501   | 1,553   | 2      | 1,551   | 222    | 5,276   | 799     | 54     | 229     | 366     | 165    | 302    | 39    |
| Total                       | 52,936  | 42,988  | 4,562  | 38,426  | 2,393  | 98,317  | 8,853   | 2,455  | 26,467  | 26,618  | 8,871  | 9,022  | 1,252 |
| Latin America and Caribbean |         |         |        |         |        |         |         |        |         |         |        |        |       |
| ANGUILLA                    | 9       | 0       | 0      | 0       | 9      | 18      | 1       | 1      | 0       | 0       | 0      | 0      | 0     |
| ARGENTINA                   | 3,527   | 4,153   | 528    | 3,625   | 10     | 7,690   | 638     | 28     | 4,671   | 4,855   | 2,058  | 2,244  | 12    |
| BRAZIL                      | 61,379  | 63,441  | 4,005  | 59,436  | 7,001  | 131,821 | 4,537   | 841    | 27,907  | 29,639  | 10,717 | 12,448 | 3,698 |
| CHILE                       | 10,296  | 4,617   | 23     | 4,594   | 858    | 15,771  | 1,593   | 250    | 9,010   | 9,067   | 2,907  | 2,965  | 1,874 |
| COLOMBIA                    | 8,510   | 6,528   | 8      | 6,520   | 1,031  | 16,069  | 1,525   | 133    | 14,054  | 15,300  | 5,087  | 6,330  | 530   |
| COSTA RICA                  | 421     | 1,247   | 214    | 1,033   | 33     | 1,701   | 63      | 68     | 130     | 62      | 102    | 35     | 83    |
| DOMINICAN REPUBLIC          | 1,638   | 390     | 58     | 332     | 59     | 2,087   | 69      | 159    | 1,451   | 1,392   | 701    | 644    | 262   |
| ECUADOR                     | 878     | 677     | 677    | 0       | 11     | 1,566   | 85      | 204    | 162     | 341     | 128    | 307    | 73    |
| EL SALVADOR                 | 215     | 211     | 211    | 0       | 0      | 426     | 39      | 28     | 135     | 69      | 108    | 42     | 36    |
| FRENCH GUIANA               | 0       | 0       | 0      | 0       | 0      | 0       | 0       | 0      | 0       | 0       | 0      | 0      | 0     |
| GUATEMALA                   | 982     | 414     | 33     | 381     | 0      | 1,396   | 51      | 119    | 159     | 96      | 112    | 49     | 297   |
| HONDURAS                    | 509     | 169     | 26     | 143     | 1      | 679     | 41      | 59     | 0       | 8       | 0      | 8      | 112   |
| MEXICO                      | 32,829  | 105,946 | 5,618  | 100,328 | 7,067  | 145,842 | 40,451  | 1,659  | 27,688  | 29,593  | 11,473 | 13,380 | 851   |
| MONTSERRAT                  | 0       | 0       | 0      | 0       | 0      | 0       | 0       | 0      | 0       | 0       | 0      | 0      | 0     |
| PERU                        | 2,828   | 2,180   | 801    | 1,379   | 363    | 5,371   | 528     | 271    | 7,111   | 7,086   | 2,127  | 2,103  | 436   |
| URUGUAY                     | 1,361   | 520     | 115    | 405     | 18     | 1,899   | 30      | 83     | 131     | 58      | 109    | 35     | 35    |
| VENEZUELA                   | 749     | 0       | 0      | 0       | 0      | 749     | 732     | 3      | 0       | 0       | 0      | 0      | 0     |
| OTHER LAT. AM. & CAR.       | 48,706  | 1,341   | 456    | 885     | 2,194  | 52,241  | 6,761   | 2,114  | 2,500   | 2,224   | 937    | 662    | 316   |
| Total                       | 174,837 | 191,834 | 12,773 | 179,061 | 18,655 | 385,326 | 57,144  | 6,020  | 95,109  | 99,790  | 36,566 | 41,252 | 8,615 |
| Asia and Pacific            |         |         |        |         |        |         |         |        |         |         |        |        |       |
| CHINA-MAINLAND              | 125,407 | 45,188  | 2,497  | 42,691  | 1,304  | 171,899 | 4,428   | 2,402  | 48,928  | 46,246  | 20,782 | 18,003 | 1,209 |
| INDIA                       | 29,626  | 67,784  | 1,898  | 65,886  | 4,366  | 101,776 | 4,147   | 2,753  | 4,198   | 6,065   | 1,675  | 3,538  | 1,678 |
| INDONESIA                   | 5,580   | 8,327   | 2,021  | 6,306   | 395    | 14,302  | 681     | 187    | 19,938  | 19,898  | 6,806  | 6,766  | 102   |
| KOREA, SOUTH                | 97,698  | 44,418  | 3,929  | 40,489  | 10,181 | 152,297 | 4,877   | 700    | 23,029  | 27,308  | 8,580  | 12,859 | 2,249 |
| KUWAIT                      | 15,493  | 260     | 0      | 260     | 112    | 15,865  | 532     | 138    | 0       | 0       | 0      | 0      | 382   |
| MALAYSIA                    | 2,617   | 18,688  | 1,803  | 16,885  | 929    | 22,234  | 579     | 715    | 6,885   | 6,854   | 3,304  | 3,273  | 3     |



|               |           |            |         |            |         |            |           |           |           |           |           |           |        |
|---------------|-----------|------------|---------|------------|---------|------------|-----------|-----------|-----------|-----------|-----------|-----------|--------|
| UNITED STATES | 381,052   | 11,327,390 | 60,456  | 11,266,934 | 154,806 | 11,863,248 | 4,917,219 | 873,978   | 1,144,833 | 1,345,070 | 494,990   | 695,186   | 14,659 |
|               |           |            |         |            |         |            |           |           |           |           |           |           |        |
| Grand Total   | 3,609,354 | 13,282,700 | 330,260 | 12,952,440 | 388,239 | 17,280,293 | 6,292,463 | 1,073,818 | 3,574,158 | 3,758,252 | 1,390,755 | 1,574,695 | 52,213 |

Country Exposure Lending Survey /1: March 31, 2026

Table 2 - Claims On Foreign Obligors Held by U.S. Banks on an Immediate-Counterparty Basis & Risk Transfers

(\$ Millions)

Large Financial Institutions (LFI) - Group B

|                              | Claims - Immediate-Counterparty Basis /6                                                   |                                                                                                                           |                                                      |                                                                                                                       |                                                                                                                                                   | Risk Transfers               |                          |                                                                                                                                   |
|------------------------------|--------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|--------------------------|-----------------------------------------------------------------------------------------------------------------------------------|
|                              | Cross-Border Claims<br>(Excluding Claims from the<br>Fair Value of Derivative<br>Products) | Claims on Local Residents<br>in Non-Local Currency<br>(Excluding Claims from the<br>Fair Value of Derivative<br>Products) | Remaining Maturity (less<br>than or equal to 1 year) | Claims on Local<br>Residents in Local<br>Currency (Excluding<br>Claims from the Fair Value<br>of Derivative Products) | Total Cross-Border and<br>Local Claims on Immediate-<br>Counterparty Basis<br>(Excluding claims from the<br>Fair Value of Derivative<br>Products) | Outward Risk Transfers<br>/7 | Inward Risk Transfers /8 | Total Cross-Border and Local<br>Claims on Ultimate-Risk Basis<br>(Excluding claims from the Fair<br>value of Derivative Products) |
| G-10 and Luxembourg          |                                                                                            |                                                                                                                           |                                                      |                                                                                                                       |                                                                                                                                                   |                              |                          |                                                                                                                                   |
| BELGIUM                      | 28,989                                                                                     | 89                                                                                                                        | 24,010                                               | 141                                                                                                                   | 29,219                                                                                                                                            | 1,084                        | 1,154                    | 29,287                                                                                                                            |
| CANADA                       | 143,984                                                                                    | 21,019                                                                                                                    | 136,634                                              | 57,155                                                                                                                | 222,158                                                                                                                                           | 10,268                       | 15,064                   | 226,947                                                                                                                           |
| FRANCE                       | 209,258                                                                                    | 690                                                                                                                       | 165,026                                              | 27,668                                                                                                                | 237,616                                                                                                                                           | 4,772                        | 10,291                   | 243,139                                                                                                                           |
| GERMANY                      | 73,672                                                                                     | 3,199                                                                                                                     | 57,211                                               | 219,088                                                                                                               | 295,959                                                                                                                                           | 8,455                        | 24,266                   | 311,762                                                                                                                           |
| ITALY                        | 90,184                                                                                     | 403                                                                                                                       | 75,102                                               | 6,537                                                                                                                 | 97,124                                                                                                                                            | 2,920                        | 7,140                    | 101,342                                                                                                                           |
| JAPAN                        | 129,938                                                                                    | 30,224                                                                                                                    | 132,901                                              | 365,878                                                                                                               | 526,040                                                                                                                                           | 3,406                        | 17,971                   | 540,432                                                                                                                           |
| LUXEMBOURG                   | 129,031                                                                                    | 3,234                                                                                                                     | 77,354                                               | 4,250                                                                                                                 | 136,515                                                                                                                                           | 24,820                       | 11,815                   | 123,516                                                                                                                           |
| NETHERLANDS                  | 61,730                                                                                     | 403                                                                                                                       | 42,172                                               | 14,982                                                                                                                | 77,115                                                                                                                                            | 10,466                       | 10,561                   | 76,752                                                                                                                            |
| SWEDEN                       | 18,060                                                                                     | 1                                                                                                                         | 15,233                                               | 169                                                                                                                   | 18,230                                                                                                                                            | 1,598                        | 2,348                    | 18,955                                                                                                                            |
| SWITZERLAND                  | 42,403                                                                                     | 8,139                                                                                                                     | 42,088                                               | 14,748                                                                                                                | 65,290                                                                                                                                            | 4,617                        | 6,823                    | 67,392                                                                                                                            |
| UNITED KINGDOM               | 97,263                                                                                     | 125,179                                                                                                                   | 161,150                                              | 335,220                                                                                                               | 557,662                                                                                                                                           | 32,024                       | 29,821                   | 555,021                                                                                                                           |
| Total                        | 1,024,512                                                                                  | 192,580                                                                                                                   | 928,881                                              | 1,045,836                                                                                                             | 2,262,928                                                                                                                                         | 104,430                      | 137,254                  | 2,294,545                                                                                                                         |
|                              |                                                                                            |                                                                                                                           |                                                      |                                                                                                                       |                                                                                                                                                   |                              |                          |                                                                                                                                   |
| Non G-10 Developed Countries |                                                                                            |                                                                                                                           |                                                      |                                                                                                                       |                                                                                                                                                   |                              |                          |                                                                                                                                   |
| AUSTRALIA                    | 34,201                                                                                     | 6,817                                                                                                                     | 31,286                                               | 77,836                                                                                                                | 118,854                                                                                                                                           | 9,184                        | 5,836                    | 115,500                                                                                                                           |
| AUSTRIA                      | 11,451                                                                                     | 0                                                                                                                         | 8,540                                                | 10                                                                                                                    | 11,461                                                                                                                                            | 457                          | 512                      | 11,519                                                                                                                            |
| CYPRUS                       | 4,016                                                                                      | 0                                                                                                                         | 3,346                                                | 0                                                                                                                     | 4,016                                                                                                                                             | 622                          | 326                      | 3,722                                                                                                                             |
| DENMARK                      | 9,738                                                                                      | 4                                                                                                                         | 8,728                                                | 427                                                                                                                   | 10,169                                                                                                                                            | 1,726                        | 2,496                    | 10,935                                                                                                                            |
| FINLAND                      | 11,702                                                                                     | 0                                                                                                                         | 9,887                                                | 12                                                                                                                    | 11,714                                                                                                                                            | 248                          | 3,730                    | 15,197                                                                                                                            |
| GREECE                       | 10,899                                                                                     | 0                                                                                                                         | 10,126                                               | 1,185                                                                                                                 | 12,084                                                                                                                                            | 121                          | 35                       | 12,001                                                                                                                            |
| IRELAND                      | 123,595                                                                                    | 2,925                                                                                                                     | 78,691                                               | 19,560                                                                                                                | 146,080                                                                                                                                           | 12,039                       | 8,221                    | 142,266                                                                                                                           |
| ISRAEL                       | 36,809                                                                                     | 232                                                                                                                       | 33,964                                               | 5,263                                                                                                                 | 42,304                                                                                                                                            | 619                          | 881                      | 42,564                                                                                                                            |
| NEW ZEALAND                  | 5,262                                                                                      | 55                                                                                                                        | 4,555                                                | 1,886                                                                                                                 | 7,203                                                                                                                                             | 278                          | 190                      | 7,116                                                                                                                             |
| NORWAY                       | 47,809                                                                                     | 0                                                                                                                         | 43,182                                               | 78                                                                                                                    | 47,887                                                                                                                                            | 608                          | 1,583                    | 48,860                                                                                                                            |
| PORTUGAL                     | 7,460                                                                                      | 0                                                                                                                         | 6,615                                                | 63                                                                                                                    | 7,523                                                                                                                                             | 181                          | 207                      | 7,547                                                                                                                             |
| SLOVAKIA                     | 2,401                                                                                      | 0                                                                                                                         | 2,327                                                | 169                                                                                                                   | 2,570                                                                                                                                             | 73                           | 11                       | 2,508                                                                                                                             |
| SPAIN                        | 56,912                                                                                     | 40                                                                                                                        | 43,696                                               | 699                                                                                                                   | 57,651                                                                                                                                            | 2,667                        | 3,575                    | 58,560                                                                                                                            |

|                             |         |        |         |         |         |        |        |         |
|-----------------------------|---------|--------|---------|---------|---------|--------|--------|---------|
| OTHER NON G-10 DEV.         | 29,317  | 3      | 28,544  | 3       | 29,323  | 799    | 663    | 29,186  |
| Total                       | 391,572 | 10,076 | 313,487 | 107,191 | 508,839 | 29,622 | 28,266 | 507,481 |
|                             |         |        |         |         |         |        |        |         |
| Eastern Europe              |         |        |         |         |         |        |        |         |
| BULGARIA                    | 762     | 0      | 743     | 446     | 1,208   | 59     | 0      | 1,149   |
| CZECH REPUBLIC              | 6,750   | 1,149  | 6,639   | 6,210   | 14,109  | 307    | 75     | 13,877  |
| HUNGARY                     | 4,922   | 940    | 5,073   | 1,995   | 7,857   | 573    | 264    | 7,550   |
| KOSOVO                      | 0       | 0      | 0       | 0       | 0       | 0      | 0      | 0       |
| POLAND                      | 10,873  | 1,443  | 11,213  | 16,508  | 28,824  | 1,941  | 632    | 27,514  |
| ROMANIA                     | 2,618   | 897    | 3,082   | 3,917   | 7,432   | 354    | 0      | 7,077   |
| RUSSIA                      | 2,007   | 1      | 1,973   | 5,494   | 7,502   | 85     | 0      | 7,416   |
| TURKEY                      | 23,250  | 664    | 19,609  | 2,929   | 26,843  | 2,812  | 2,257  | 26,287  |
| OTHER E. EUROPE             | 4,372   | 2      | 3,015   | 1,676   | 6,050   | 1,068  | 76     | 5,054   |
| Total                       | 55,554  | 5,096  | 51,347  | 39,175  | 99,825  | 7,199  | 3,304  | 95,924  |
|                             |         |        |         |         |         |        |        |         |
| Latin America and Caribbean |         |        |         |         |         |        |        |         |
| ANGUILLA                    | 10      | 0      | 1       | 0       | 10      | 1      | 0      | 9       |
| ARGENTINA                   | 4,181   | 591    | 4,207   | 3,895   | 8,667   | 1,178  | 187    | 7,680   |
| BRAZIL                      | 54,273  | 4,394  | 47,653  | 60,291  | 118,958 | 4,754  | 10,617 | 124,820 |
| CHILE                       | 10,381  | 23     | 8,641   | 4,593   | 14,997  | 801    | 714    | 14,913  |
| COLOMBIA                    | 8,362   | 8      | 7,164   | 6,798   | 15,168  | 571    | 443    | 15,038  |
| COSTA RICA                  | 474     | 214    | 628     | 1,034   | 1,722   | 75     | 24     | 1,668   |
| DOMINICAN REPUBLIC          | 1,751   | 57     | 1,593   | 340     | 2,148   | 326    | 208    | 2,028   |
| ECUADOR                     | 1,464   | 743    | 1,183   | 0       | 2,207   | 663    | 13     | 1,555   |
| EL SALVADOR                 | 232     | 231    | 388     | 0       | 463     | 131    | 96     | 426     |
| FRENCH GUIANA               | 0       | 0      | 0       | 0       | 0       | 0      | 0      | 0       |
| GUATEMALA                   | 1,069   | 32     | 1,030   | 389     | 1,490   | 258    | 163    | 1,396   |
| HONDURAS                    | 533     | 26     | 471     | 148     | 707     | 75     | 47     | 678     |
| MEXICO                      | 35,397  | 7,324  | 30,099  | 102,327 | 145,048 | 8,624  | 2,349  | 138,775 |
| MONTSERRAT                  | 0       | 0      | 0       | 0       | 0       | 0      | 0      | 0       |
| PERU                        | 3,775   | 805    | 3,646   | 1,422   | 6,002   | 1,213  | 223    | 5,008   |
| URUGUAY                     | 1,473   | 115    | 1,410   | 428     | 2,016   | 245    | 111    | 1,881   |
| VENEZUELA                   | 853     | 0      | 781     | 0       | 853     | 120    | 14     | 749     |
| OTHER LAT. AM. & CAR.       | 58,627  | 463    | 51,370  | 920     | 60,010  | 11,593 | 1,635  | 50,047  |
| Total                       | 182,855 | 15,026 | 160,265 | 182,585 | 380,466 | 30,628 | 16,844 | 366,671 |
|                             |         |        |         |         |         |        |        |         |
| Asia and Pacific            |         |        |         |         |         |        |        |         |
| CHINA-MAINLAND              | 122,875 | 2,503  | 123,466 | 44,352  | 169,730 | 2,848  | 3,709  | 170,595 |
| INDIA                       | 26,778  | 2,926  | 22,554  | 68,170  | 97,874  | 4,300  | 3,839  | 97,410  |
| INDONESIA                   | 5,151   | 2,464  | 6,095   | 6,507   | 14,122  | 730    | 515    | 13,907  |
| KOREA, SOUTH                | 84,192  | 4,036  | 81,814  | 41,812  | 130,040 | 1,729  | 13,808 | 142,116 |
| KUWAIT                      | 15,330  | 0      | 14,740  | 259     | 15,589  | 120    | 283    | 15,753  |
| MALAYSIA                    | 2,353   | 2,093  | 3,443   | 17,265  | 21,711  | 1,115  | 711    | 21,305  |
| PAKISTAN                    | 248     | 20     | 203     | 1,090   | 1,358   | 105    | 0      | 1,252   |
| PHILIPPINES                 | 4,284   | 853    | 3,846   | 4,822   | 9,959   | 576    | 286    | 9,675   |
| QATAR                       | 10,275  | 0      | 5,424   | 63      | 10,338  | 410    | 1,163  | 11,089  |
| SAUDI ARABIA                | 32,795  | 109    | 25,659  | 693     | 33,597  | 4,509  | 2,019  | 31,104  |

|                                        |           |         |           |            |            |           |           |            |
|----------------------------------------|-----------|---------|-----------|------------|------------|-----------|-----------|------------|
| TAIWAN                                 | 79,265    | 6,412   | 84,846    | 12,197     | 97,874     | 1,329     | 4,985     | 101,532    |
| THAILAND                               | 3,498     | 63      | 3,376     | 11,183     | 14,744     | 687       | 140       | 14,197     |
| UNITED ARAB EMIRATES                   | 43,375    | 2,452   | 37,813    | 7,644      | 53,471     | 2,122     | 1,719     | 53,071     |
| WEST BANK AND GAZA                     | 8         | 0       | 5         | 0          | 8          | 3         | 0         | 4          |
| OTHER ASIA AND PACIFIC                 | 10,789    | 384     | 9,066     | 5,216      | 16,389     | 4,438     | 740       | 12,686     |
| Total                                  | 441,216   | 24,315  | 422,350   | 221,273    | 686,804    | 25,021    | 33,917    | 695,696    |
|                                        |           |         |           |            |            |           |           |            |
| Africa                                 |           |         |           |            |            |           |           |            |
| ALGERIA                                | 15        | 68      | 81        | 1,355      | 1,438      | 81        | 0         | 1,359      |
| EGYPT                                  | 13,962    | 94      | 12,723    | 1,871      | 15,927     | 733       | 54        | 15,246     |
| GHANA                                  | 226       | 0       | 202       | 0          | 226        | 19        | 0         | 207        |
| KENYA                                  | 534       | 118     | 627       | 789        | 1,441      | 133       | 6         | 1,315      |
| MOROCCO                                | 464       | 20      | 429       | 996        | 1,480      | 71        | 0         | 1,410      |
| NIGERIA                                | 14,516    | 62      | 6,849     | 2,296      | 16,874     | 664       | 66        | 16,277     |
| SAINT HELENA                           | 0         | 0       | 0         | 0          | 0          | 0         | 0         | 0          |
| SOUTH AFRICA                           | 7,642     | 121     | 6,054     | 12,538     | 20,301     | 618       | 1,316     | 20,996     |
| SOUTH SUDAN                            | 0         | 0       | 0         | 0          | 0          | 0         | 0         | 0          |
| OTHER AFRICA                           | 9,808     | 316     | 8,414     | 2,170      | 12,294     | 2,688     | 269       | 9,875      |
| Total                                  | 47,167    | 799     | 35,379    | 22,015     | 69,981     | 5,007     | 1,711     | 66,685     |
|                                        |           |         |           |            |            |           |           |            |
| Banking Centers                        |           |         |           |            |            |           |           |            |
| BAHAMAS                                | 7,672     | 17      | 7,221     | 115        | 7,804      | 3,530     | 699       | 4,973      |
| BAHRAIN                                | 4,719     | 0       | 3,985     | 158        | 4,877      | 1,327     | 28        | 3,577      |
| BERMUDA                                | 27,959    | 59      | 19,694    | 0          | 28,018     | 5,690     | 4,779     | 27,095     |
| CAYMAN ISLANDS                         | 841,770   | 770     | 646,823   | 0          | 842,540    | 116,022   | 25,001    | 751,517    |
| HONG KONG                              | 37,370    | 18,787  | 52,358    | 41,131     | 97,288     | 10,739    | 4,263     | 90,814     |
| LEBANON                                | 222       | 14      | 186       | 32         | 268        | 0         | 7         | 273        |
| MAURITIUS                              | 3,238     | 219     | 2,380     | 34         | 3,491      | 484       | 113       | 3,119      |
| PANAMA                                 | 8,808     | 739     | 6,973     | 17         | 9,564      | 2,761     | 790       | 7,597      |
| SINGAPORE                              | 76,953    | 20,171  | 90,891    | 48,099     | 145,223    | 10,679    | 3,785     | 138,330    |
| OTHER BANKING CENTERS                  | 45,581    | 140     | 23,311    | 366        | 46,087     | 4,587     | 6,360     | 47,864     |
| Total                                  | 1,054,292 | 40,916  | 853,822   | 89,952     | 1,185,160  | 155,819   | 45,825    | 1,075,159  |
|                                        |           |         |           |            |            |           |           |            |
| International & Regional Organizations |           |         |           |            |            |           |           |            |
| AFRICAN                                | 2,580     | 0       | 1,856     | 0          | 2,580      | 91        | 348       | 2,836      |
| ASIAN                                  | 5,439     | 0       | 3,336     | 0          | 5,439      | 0         | 600       | 6,039      |
| CARIBBEAN                              | 2         | 0       | 2         | 0          | 2          | 0         | 0         | 2          |
| EUROPEAN                               | 47,224    | 0       | 24,509    | 0          | 47,224     | 0         | 330       | 47,554     |
| INTERNATIONAL                          | 14,762    | 0       | 6,453     | 0          | 14,762     | 0         | 3,382     | 18,144     |
| LATIN AMERICAN                         | 6,285     | 0       | 3,526     | 0          | 6,285      | 20        | 247       | 6,512      |
| MIDDLE EASTERN                         | 364       | 0       | 364       | 0          | 364        | 0         | 0         | 364        |
| Total                                  | 76,656    | 0       | 40,046    | 0          | 76,656     | 111       | 4,907     | 81,451     |
|                                        |           |         |           |            |            |           |           |            |
| UNITED STATES                          | 315,545   | 58,055  | 314,586   | 11,247,791 | 11,621,391 | 731,997   | 817,822   | 11,708,442 |
|                                        |           |         |           |            |            |           |           |            |
| Grand Total                            | 3,589,369 | 346,863 | 3,120,163 | 12,955,818 | 16,892,050 | 1,089,834 | 1,089,850 | 16,892,054 |

Country Exposure Lending Survey /1: March 31, 2026

Table 3 - Foreign-Office Liabilities & Memorandum Items

(\$ Millions)

Large Financial Institutions (LFI) - Group B

|                              | Foreign Office Liabilities   |                |           |           | Net Due To (or Due From) Own Related Offices in Other Countries | Memorandum Items /9      |                         |                                           |                                                         |               |                       |                                                                    |
|------------------------------|------------------------------|----------------|-----------|-----------|-----------------------------------------------------------------|--------------------------|-------------------------|-------------------------------------------|---------------------------------------------------------|---------------|-----------------------|--------------------------------------------------------------------|
|                              | By Country of Foreign Office |                |           |           |                                                                 | Securities - HTM and AFS | Trading Assets          |                                           | Collateralized Claims Not Subject to Risk Transfers /11 |               |                       |                                                                    |
|                              | Non-Local Currency           | Local Currency | Total     |           |                                                                 |                          | Assets Held for Trading | Offsetting Positions for Trading Book /10 | Total Collateral                                        | Of Which Cash | Of Which Same Country | Of Which Resale/Reverse Repurchase Agreements & Securities Lending |
| G-10 and Luxembourg          |                              |                |           |           |                                                                 |                          |                         |                                           |                                                         |               |                       |                                                                    |
| BELGIUM                      | 321                          | 2,048          | 2,369     | 32,499    | -759                                                            | 1,973                    | 10,457                  | 4,113                                     | 3,810                                                   | 0             | 1,148                 | 3,810                                                              |
| CANADA                       | 11,323                       | 33,876         | 45,199    | 63,297    | 29,386                                                          | 8,665                    | 59,931                  | 14,100                                    | 74,729                                                  | 0             | 13,520                | 74,729                                                             |
| FRANCE                       | 12,192                       | 45,513         | 57,705    | 134,267   | 14,839                                                          | 6,664                    | 100,956                 | 19,978                                    | 73,906                                                  | 0             | 24,250                | 73,906                                                             |
| GERMANY                      | 57,552                       | 268,642        | 326,194   | 176,188   | 242,981                                                         | 9,729                    | 61,586                  | 29,623                                    | 15,915                                                  | 0             | 3,831                 | 15,915                                                             |
| ITALY                        | 3,055                        | 16,665         | 19,720    | 85,042    | -8,035                                                          | 2,773                    | 67,239                  | 26,537                                    | 7,944                                                   | 0             | 1,328                 | 7,944                                                              |
| JAPAN                        | 10,450                       | 102,526        | 112,976   | 175,952   | 241,597                                                         | 11,032                   | 179,565                 | 67,013                                    | 190,414                                                 | 0             | 102,591               | 190,414                                                            |
| LUXEMBOURG                   | 97,474                       | 78,980         | 176,454   | 132,804   | -57,644                                                         | 2,753                    | 12,643                  | 1,080                                     | 11,375                                                  | 0             | 1,928                 | 11,375                                                             |
| NETHERLANDS                  | 51,410                       | 24,311         | 75,721    | 104,570   | -96,581                                                         | 2,963                    | 24,023                  | 6,731                                     | 2,395                                                   | 0             | 391                   | 2,395                                                              |
| SWEDEN                       | 22                           | 906            | 928       | 27,431    | 806                                                             | 295                      | 7,377                   | 1,047                                     | 2,366                                                   | 0             | 869                   | 2,366                                                              |
| SWITZERLAND                  | 8,010                        | 5,841          | 13,851    | 53,846    | 4,702                                                           | 55                       | 20,299                  | 2,031                                     | 5,655                                                   | 0             | 968                   | 5,655                                                              |
| UNITED KINGDOM               | 1,475,520                    | 399,435        | 1,874,955 | 511,105   | 174,198                                                         | 52,979                   | 136,871                 | 37,622                                    | 55,432                                                  | 0             | 27,199                | 55,432                                                             |
| Total                        | 1,727,329                    | 978,743        | 2,706,072 | 1,497,001 | 545,490                                                         | 99,881                   | 680,947                 | 209,875                                   | 443,941                                                 | 0             | 178,023               | 443,941                                                            |
|                              |                              |                |           |           |                                                                 |                          |                         |                                           |                                                         |               |                       |                                                                    |
| Non G-10 Developed Countries |                              |                |           |           |                                                                 |                          |                         |                                           |                                                         |               |                       |                                                                    |
| AUSTRALIA                    | 6,572                        | 70,989         | 77,561    | 103,469   | 19,990                                                          | 6,623                    | 27,098                  | 7,391                                     | 15,215                                                  | 0             | 13,257                | 15,215                                                             |
| AUSTRIA                      | 4                            | 314            | 318       | 12,558    | 305                                                             | 1,019                    | 6,386                   | 2,116                                     | 497                                                     | 0             | 84                    | 497                                                                |
| CYPRUS                       | 0                            | 0              | 0         | 4,907     | 0                                                               | 0                        | 555                     | 13                                        | 0                                                       | 0             | 0                     | 0                                                                  |
| DENMARK                      | 13                           | 526            | 539       | 16,715    | 135                                                             | 71                       | 5,215                   | 674                                       | 687                                                     | 0             | 108                   | 687                                                                |
| FINLAND                      | 1                            | 314            | 315       | 10,535    | 305                                                             | 1,595                    | 7,055                   | 2,139                                     | 686                                                     | 0             | 87                    | 686                                                                |
| GREECE                       | 51                           | 1,765          | 1,816     | 9,383     | 366                                                             | 0                        | 6,379                   | 1,256                                     | 3,126                                                   | 0             | 261                   | 3,126                                                              |
| IRELAND                      | 20,314                       | 66,288         | 86,602    | 136,250   | 48,076                                                          | 11,254                   | 25,688                  | 2,773                                     | 20,465                                                  | 0             | 56                    | 20,465                                                             |
| ISRAEL                       | 2,278                        | 2,676          | 4,954     | 18,315    | -625                                                            | 1,996                    | 13,178                  | 586                                       | 19,532                                                  | 0             | 17,962                | 19,532                                                             |
| NEW ZEALAND                  | 329                          | 1,625          | 1,954     | 5,915     | -330                                                            | 405                      | 2,559                   | 225                                       | 587                                                     | 0             | 434                   | 587                                                                |
| NORWAY                       | 1                            | 382            | 383       | 16,834    | 297                                                             | 90                       | 3,719                   | 1,346                                     | 31,202                                                  | 0             | 1,255                 | 31,202                                                             |
| PORTUGAL                     | 18                           | 248            | 266       | 9,516     | 202                                                             | 446                      | 5,538                   | 2,384                                     | 494                                                     | 0             | 1                     | 494                                                                |
| SLOVAKIA                     | 240                          | 822            | 1,062     | 1,433     | 880                                                             | 37                       | 1,784                   | 229                                       | 462                                                     | 0             | 34                    | 462                                                                |
| SPAIN                        | 512                          | 2,629          | 3,141     | 47,563    | -179                                                            | 1,975                    | 34,393                  | 10,037                                    | 5,350                                                   | 4             | 433                   | 5,350                                                              |

|                             |        |         |         |         |        |        |         |        |        |   |        |        |
|-----------------------------|--------|---------|---------|---------|--------|--------|---------|--------|--------|---|--------|--------|
| OTHER NON G-10 DEV.         | 4      | 3       | 7       | 34,411  | 16     | 0      | 391     | 24     | 376    | 0 | 0      | 376    |
| Total                       | 30,337 | 148,581 | 178,918 | 427,804 | 69,438 | 25,511 | 139,938 | 31,193 | 98,679 | 4 | 33,972 | 98,679 |
| Eastern Europe              |        |         |         |         |        |        |         |        |        |   |        |        |
| BULGARIA                    | 148    | 928     | 1,076   | 1,186   | 643    | 151    | 15      | 6      | 568    | 0 | 0      | 568    |
| CZECH REPUBLIC              | 1,810  | 1,853   | 3,663   | 10,214  | -3,821 | 1,452  | 1,586   | 505    | 9,023  | 0 | 7,956  | 9,023  |
| HUNGARY                     | 1,195  | 1,241   | 2,436   | 5,543   | -530   | 1,099  | 2,342   | 741    | 2,935  | 0 | 2,714  | 2,935  |
| KOSOVO                      | 0      | 0       | 0       | 0       | 0      | 0      | 0       | 0      | 0      | 0 | 0      | 0      |
| POLAND                      | 4,481  | 15,389  | 19,870  | 25,448  | 2,006  | 7,384  | 8,598   | 955    | 897    | 0 | 897    | 897    |
| ROMANIA                     | 2,158  | 2,442   | 4,600   | 6,245   | -60    | 2,106  | 1,824   | 477    | 985    | 0 | 702    | 985    |
| RUSSIA                      | 2      | 14      | 16      | 4,830   | 5,509  | 0      | 22      | 0      | 0      | 0 | 0      | 0      |
| TURKEY                      | 824    | 1,551   | 2,375   | 11,944  | 449    | 71     | 14,425  | 421    | 2,831  | 0 | 2,831  | 2,831  |
| OTHER E. EUROPE             | 328    | 1,361   | 1,689   | 9,045   | 252    | 241    | 2,420   | 514    | 201    | 0 | 164    | 201    |
| Total                       | 10,946 | 24,779  | 35,725  | 74,455  | 4,448  | 12,504 | 31,232  | 3,619  | 17,440 | 0 | 15,264 | 17,440 |
| Latin America and Caribbean |        |         |         |         |        |        |         |        |        |   |        |        |
| ANGUILLA                    | 0      | 0       | 0       | 22      | 0      | 0      | 0       | 0      | 0      | 0 | 0      | 0      |
| ARGENTINA                   | 568    | 2,139   | 2,707   | 2,701   | 345    | 165    | 2,273   | 102    | 1,228  | 0 | 1,228  | 1,228  |
| BRAZIL                      | 325    | 33,501  | 33,826  | 37,271  | 18,211 | 7,706  | 52,091  | 4,419  | 10,832 | 0 | 10,822 | 10,832 |
| CHILE                       | 18     | 371     | 389     | 1,803   | 1,994  | 3      | 2,699   | 604    | 1,073  | 0 | 1,069  | 1,073  |
| COLOMBIA                    | 38     | 6,898   | 6,936   | 7,810   | 333    | 2,124  | 7,135   | 379    | 712    | 0 | 712    | 712    |
| COSTA RICA                  | 349    | 831     | 1,180   | 1,332   | 111    | 442    | 129     | 12     | 0      | 0 | 0      | 0      |
| DOMINICAN REPUBLIC          | 68     | 246     | 314     | 426     | 26     | 165    | 606     | 104    | 319    | 0 | 319    | 319    |
| ECUADOR                     | 756    | 0       | 756     | 653     | 1      | 129    | 482     | 16     | 0      | 0 | 0      | 0      |
| EL SALVADOR                 | 162    | 0       | 162     | 143     | -28    | 123    | 43      | 17     | 0      | 0 | 0      | 0      |
| FRENCH GUIANA               | 0      | 0       | 0       | 0       | 0      | 0      | 0       | 0      | 0      | 0 | 0      | 0      |
| GUATEMALA                   | 124    | 196     | 320     | 320     | 7      | 168    | 99      | 33     | 50     | 0 | 50     | 50     |
| HONDURAS                    | 29     | 120     | 149     | 141     | 11     | 74     | 79      | 11     | 64     | 0 | 64     | 64     |
| MEXICO                      | 8,229  | 87,654  | 95,883  | 99,472  | 4,524  | 21,269 | 19,015  | 3,492  | 11,255 | 0 | 2,826  | 11,255 |
| MONTSERRAT                  | 0      | 0       | 0       | 0       | 0      | 0      | 0       | 0      | 0      | 0 | 0      | 0      |
| PERU                        | 975    | 1,046   | 2,021   | 4,530   | 107    | 391    | 951     | 252    | 276    | 0 | 134    | 276    |
| URUGUAY                     | 254    | 379     | 633     | 1,119   | 3      | 0      | 573     | 36     | 0      | 0 | 0      | 0      |
| VENEZUELA                   | 0      | 0       | 0       | 60      | 0      | 0      | 289     | 91     | 0      | 0 | 0      | 0      |
| OTHER LAT. AM. & CAR.       | 675    | 580     | 1,255   | 52,929  | -246   | 397    | 3,891   | 196    | 13,577 | 0 | 126    | 13,577 |
| Total                       | 12,570 | 133,961 | 146,531 | 210,732 | 25,399 | 33,156 | 90,355  | 9,764  | 39,386 | 0 | 17,350 | 39,386 |
| Asia and Pacific            |        |         |         |         |        |        |         |        |        |   |        |        |
| CHINA-MAINLAND              | 6,538  | 30,862  | 37,400  | 69,661  | 10,157 | 14,414 | 109,752 | 3,684  | 9,555  | 0 | 1,710  | 9,555  |
| INDIA                       | 3,163  | 54,180  | 57,343  | 56,553  | 13,980 | 11,634 | 38,354  | 1,785  | 3,866  | 0 | 3,866  | 3,866  |
| INDONESIA                   | 2,154  | 4,070   | 6,224   | 9,543   | 1,192  | 3,630  | 4,132   | 524    | 747    | 0 | 747    | 747    |
| KOREA, SOUTH                | 5,789  | 20,489  | 26,278  | 47,778  | 14,881 | 9,067  | 74,928  | 1,031  | 15,630 | 0 | 8,568  | 15,630 |
| KUWAIT                      | 24     | 233     | 257     | 6,381   | 59     | 37     | 1,171   | 28     | 11,428 | 0 | 0      | 11,428 |
| MALAYSIA                    | 5,431  | 9,266   | 14,697  | 21,190  | 3,321  | 3,911  | 2,125   | 112    | 5,951  | 0 | 5,950  | 5,951  |
| PAKISTAN                    | 39     | 822     | 861     | 1,027   | -184   | 888    | 128     | 14     | 0      | 0 | 0      | 0      |
| PHILIPPINES                 | 2,301  | 3,760   | 6,061   | 8,200   | 1,016  | 1,889  | 2,471   | 303    | 2,196  | 0 | 900    | 2,196  |
| QATAR                       | 39     | 74      | 113     | 13,248  | 90     | 0      | 973     | 87     | 3,031  | 0 | 1,471  | 3,031  |
| SAUDI ARABIA                | 626    | 1,063   | 1,689   | 27,048  | 239    | 0      | 12,103  | 1,997  | 5,676  | 0 | 221    | 5,676  |

|                                        |           |           |           |           |          |           |           |         |           |   |           |           |
|----------------------------------------|-----------|-----------|-----------|-----------|----------|-----------|-----------|---------|-----------|---|-----------|-----------|
| TAIWAN                                 | 10,826    | 9,229     | 20,055    | 53,892    | 10,769   | 1,240     | 49,087    | 579     | 26,834    | 0 | 3,085     | 26,834    |
| THAILAND                               | 2,234     | 7,560     | 9,794     | 14,610    | 2,618    | 5,169     | 4,261     | 373     | 2,151     | 0 | 1,988     | 2,151     |
| UNITED ARAB EMIRATES                   | 11,754    | 4,356     | 16,110    | 25,880    | -2,907   | 5,550     | 5,928     | 295     | 26,057    | 0 | 1,099     | 26,057    |
| WEST BANK AND GAZA                     | 0         | 0         | 0         | 34        | 0        | 0         | 0         | 0       | 0         | 0 | 0         | 0         |
| OTHER ASIA AND PACIFIC                 | 2,565     | 3,260     | 5,825     | 21,964    | 800      | 703       | 3,031     | 393     | 1,140     | 0 | 667       | 1,140     |
| Total                                  | 53,483    | 149,224   | 202,707   | 377,009   | 56,031   | 58,132    | 308,444   | 11,205  | 114,262   | 0 | 30,272    | 114,262   |
| Africa                                 |           |           |           |           |          |           |           |         |           |   |           |           |
| ALGERIA                                | 78        | 1,106     | 1,184     | 909       | 7        | 912       | 22        | 0       | 0         | 0 | 0         | 0         |
| EGYPT                                  | 461       | 1,349     | 1,810     | 3,104     | 125      | 987       | 10,611    | 106     | 1,623     | 0 | 1,623     | 1,623     |
| GHANA                                  | 0         | 0         | 0         | 1,598     | 0        | 0         | 135       | 11      | 23        | 0 | 15        | 23        |
| KENYA                                  | 465       | 587       | 1,052     | 1,565     | 336      | 489       | 332       | 89      | 0         | 0 | 0         | 0         |
| MOROCCO                                | 497       | 974       | 1,471     | 1,196     | 599      | 649       | 191       | 61      | 0         | 0 | 0         | 0         |
| NIGERIA                                | 1,037     | 1,170     | 2,207     | 6,997     | 365      | 351       | 5,689     | 114     | 8,760     | 0 | 951       | 8,760     |
| SAINT HELENA                           | 0         | 0         | 0         | 0         | 0        | 0         | 0         | 0       | 0         | 0 | 0         | 0         |
| SOUTH AFRICA                           | 1,045     | 8,801     | 9,846     | 15,731    | 5,154    | 3,131     | 7,985     | 1,472   | 2,827     | 0 | 2,252     | 2,827     |
| SOUTH SUDAN                            | 0         | 0         | 0         | 2         | 0        | 0         | 0         | 0       | 0         | 0 | 0         | 0         |
| OTHER AFRICA                           | 1,336     | 2,789     | 4,125     | 12,139    | 271      | 916       | 4,650     | 254     | 31        | 0 | 0         | 31        |
| Total                                  | 4,919     | 16,776    | 21,695    | 43,241    | 6,857    | 7,435     | 29,615    | 2,107   | 13,264    | 0 | 4,841     | 13,264    |
| Banking Centers                        |           |           |           |           |          |           |           |         |           |   |           |           |
| BAHAMAS                                | 41        | 144       | 185       | 6,034     | -676     | 74        | 111       | 10      | 84        | 0 | 0         | 84        |
| BAHRAIN                                | 228       | 93        | 321       | 789       | 157      | 0         | 385       | 120     | 1,984     | 0 | 299       | 1,984     |
| BERMUDA                                | 260       | 0         | 260       | 16,192    | 1,276    | 738       | 6,929     | 540     | 2,602     | 0 | 7         | 2,602     |
| CAYMAN ISLANDS                         | 5,803     | 0         | 5,803     | 279,663   | 2,017    | 66,831    | 32,313    | 4,194   | 411,165   | 0 | 5,297     | 411,165   |
| HONG KONG                              | 92,469    | 36,950    | 129,419   | 123,204   | 20,122   | 9,795     | 9,475     | 243     | 14,827    | 0 | 3,256     | 14,827    |
| LEBANON                                | 182       | 35        | 217       | 1,511     | 191      | 0         | 108       | 31      | 0         | 0 | 0         | 0         |
| MAURITIUS                              | 189       | 12        | 201       | 1,806     | 3,493    | 0         | 341       | 9       | 834       | 0 | 433       | 834       |
| PANAMA                                 | 951       | 65        | 1,016     | 1,925     | 396      | 334       | 828       | 425     | 608       | 0 | 226       | 608       |
| SINGAPORE                              | 117,741   | 29,829    | 147,570   | 126,990   | 12,598   | 15,330    | 12,517    | 444     | 37,800    | 0 | 449       | 37,800    |
| OTHER BANKING CENTERS                  | 89,645    | 3,607     | 93,252    | 35,394    | -47,097  | 6,611     | 5,153     | 393     | 4,348     | 0 | 0         | 4,348     |
| Total                                  | 307,509   | 70,735    | 378,244   | 593,508   | -7,523   | 99,713    | 68,160    | 6,409   | 474,252   | 0 | 9,967     | 474,252   |
| International & Regional Organizations |           |           |           |           |          |           |           |         |           |   |           |           |
| AFRICAN                                | 0         | 0         | 0         | 1,168     | 0        | 210       | 630       | 12      | 722       | 0 | 0         | 722       |
| ASIAN                                  | 0         | 0         | 0         | 584       | 0        | 2,016     | 3,380     | 307     | 0         | 0 | 0         | 0         |
| CARIBBEAN                              | 0         | 0         | 0         | 0         | 0        | 0         | 2         | 0       | 0         | 0 | 0         | 0         |
| EUROPEAN                               | 0         | 0         | 0         | 15,819    | 0        | 22,847    | 23,376    | 6,914   | 82        | 0 | 0         | 82        |
| INTERNATIONAL                          | 0         | 0         | 0         | 4,979     | 0        | 6,979     | 6,005     | 478     | 738       | 0 | 0         | 738       |
| LATIN AMERICAN                         | 0         | 0         | 0         | 184       | 0        | 2,867     | 3,083     | 45      | 99        | 0 | 0         | 99        |
| MIDDLE EASTERN                         | 0         | 0         | 0         | 58        | 0        | 0         | 363       | 1       | 0         | 0 | 0         | 0         |
| Total                                  | 0         | 0         | 0         | 22,792    | 0        | 34,919    | 36,839    | 7,757   | 1,641     | 0 | 0         | 1,641     |
| UNITED STATES                          | 0         | 0         | 0         | 173,514   | -700,271 | 2,673,568 | 1,911,988 | 192,276 | 1,203,237 | 0 | 999,213   | 1,203,237 |
| Grand Total                            | 2,147,093 | 1,522,799 | 3,669,892 | 3,420,056 | -131     | 3,044,819 | 3,297,518 | 474,205 | 2,406,102 | 4 | 1,288,902 | 2,406,102 |

Country Exposure Lending Survey /1: March 31, 2026

Table 4.1 - U.S. Banks' Claims by Sector (Banking, Public and Non-Bank Financial) of Obligor/Debtor

(\$ Millions)

Large Financial Institutions (LFI) - Group B

|                              | Claims on Banking Sector |                           |                              |              |                                        |                                                 | Claims on Public Sector |                           |                              |              |                                        |                                                 | Claims on Non-Bank Financial Sector |                           |                              |              |                                        |                                                 |
|------------------------------|--------------------------|---------------------------|------------------------------|--------------|----------------------------------------|-------------------------------------------------|-------------------------|---------------------------|------------------------------|--------------|----------------------------------------|-------------------------------------------------|-------------------------------------|---------------------------|------------------------------|--------------|----------------------------------------|-------------------------------------------------|
|                              | Ultimate Risk Claims /2  |                           |                              |              | Immediate Counterparty Basis Claims /6 |                                                 | Ultimate Risk Claims /2 |                           |                              |              | Immediate Counterparty Basis Claims /6 |                                                 | Ultimate Risk Claims /2             |                           |                              |              | Immediate Counterparty Basis Claims /6 |                                                 |
|                              | Cross-Border Claims      | Claims on Local Residents | Fair Value of Derivatives /3 | Total Claims | Cross-Border Claims                    | Claims on Local Residents in Non-Local Currency | Cross-Border Claims     | Claims on Local Residents | Fair Value of Derivatives /3 | Total Claims | Cross-Border Claims                    | Claims on Local Residents in Non-Local Currency | Cross-Border Claims                 | Claims on Local Residents | Fair Value of Derivatives /3 | Total Claims | Cross-Border Claims                    | Claims on Local Residents in Non-Local Currency |
| G-10 and Luxembourg          |                          |                           |                              |              |                                        |                                                 |                         |                           |                              |              |                                        |                                                 |                                     |                           |                              |              |                                        |                                                 |
| BELGIUM                      | 11,998                   | 68                        | 45                           | 12,111       | 11,770                                 | 59                                              | 9,898                   | 46                        | 449                          | 10,393       | 9,636                                  | 0                                               | 4,546                               | 53                        | 105                          | 4,704        | 4,500                                  | 26                                              |
| CANADA                       | 27,487                   | 8,952                     | 1,286                        | 37,725       | 25,103                                 | 3,165                                           | 13,355                  | 22,036                    | 692                          | 36,083       | 13,258                                 | 21                                              | 83,519                              | 12,761                    | 4,622                        | 100,902      | 84,726                                 | 2,100                                           |
| FRANCE                       | 43,742                   | 494                       | 2,007                        | 46,243       | 40,212                                 | 23                                              | 81,595                  | 13,699                    | 6,345                        | 101,639      | 79,259                                 | 14                                              | 62,682                              | 11,034                    | 2,647                        | 76,363       | 64,497                                 | 180                                             |
| GERMANY                      | 22,012                   | 8,373                     | 1,836                        | 32,221       | 15,895                                 | 1,865                                           | 28,585                  | 192,195                   | 7,353                        | 228,133      | 21,853                                 | 175                                             | 12,560                              | 14,712                    | 12,372                       | 39,644       | 15,886                                 | 1,031                                           |
| ITALY                        | 19,387                   | 104                       | 474                          | 19,965       | 19,492                                 | 4                                               | 50,125                  | 436                       | 4,206                        | 54,767       | 47,992                                 | 6                                               | 13,076                              | 3,695                     | 2,062                        | 18,833       | 12,006                                 | 190                                             |
| JAPAN                        | 62,626                   | 28,177                    | 1,125                        | 91,928       | 57,700                                 | 21,364                                          | 28,082                  | 171,696                   | 6,363                        | 206,141      | 27,899                                 | 65                                              | 27,144                              | 130,298                   | 4,814                        | 162,256      | 24,177                                 | 3,555                                           |
| LUXEMBOURG                   | 3,674                    | 77                        | 102                          | 3,853        | 6,444                                  | 90                                              | 621                     | 1,985                     | 207                          | 2,813        | 524                                    | 2                                               | 91,877                              | 3,850                     | 9,400                        | 105,127      | 92,850                                 | 3,025                                           |
| NETHERLANDS                  | 6,757                    | 604                       | 220                          | 7,581        | 4,340                                  | 15                                              | 8,490                   | 13,711                    | 3,734                        | 25,935       | 8,145                                  | 21                                              | 21,245                              | 164                       | 1,500                        | 22,909       | 25,162                                 | 111                                             |
| SWEDEN                       | 5,513                    | 5                         | 42                           | 5,560        | 5,773                                  | 0                                               | 1,181                   | 154                       | 61                           | 1,396        | 708                                    | 1                                               | 4,238                               | 2                         | 750                          | 4,990        | 3,561                                  | 0                                               |
| SWITZERLAND                  | 12,638                   | 75                        | 548                          | 13,261       | 10,773                                 | 11                                              | 1,569                   | 13,750                    | 63                           | 15,382       | 1,250                                  | 25                                              | 11,928                              | 6,664                     | 2,005                        | 20,597       | 11,018                                 | 6,540                                           |
| UNITED KINGDOM               | 13,531                   | 30,768                    | 977                          | 45,276       | 13,084                                 | 32,093                                          | 10,713                  | 237,723                   | 21,468                       | 269,904      | 8,226                                  | 11,591                                          | 48,657                              | 125,891                   | 12,239                       | 186,787      | 47,412                                 | 57,472                                          |
| Total                        | 229,365                  | 77,697                    | 8,662                        | 315,724      | 210,586                                | 58,689                                          | 234,214                 | 667,431                   | 50,941                       | 952,586      | 218,750                                | 11,921                                          | 381,472                             | 309,124                   | 52,516                       | 743,112      | 385,795                                | 74,230                                          |
|                              |                          |                           |                              |              |                                        |                                                 |                         |                           |                              |              |                                        |                                                 |                                     |                           |                              |              |                                        |                                                 |
| Non G-10 Developed Countries |                          |                           |                              |              |                                        |                                                 |                         |                           |                              |              |                                        |                                                 |                                     |                           |                              |              |                                        |                                                 |
| AUSTRALIA                    | 6,869                    | 5,910                     | 699                          | 13,478       | 6,377                                  | 768                                             | 2,584                   | 22,166                    | 89                           | 24,839       | 2,406                                  | 335                                             | 14,987                              | 40,892                    | 2,139                        | 58,018       | 16,375                                 | 3,961                                           |
| AUSTRIA                      | 2,399                    | 0                         | 37                           | 2,436        | 2,368                                  | 0                                               | 5,172                   | 9                         | 811                          | 5,992        | 5,032                                  | 0                                               | 477                                 | 0                         | 4                            | 481          | 437                                    | 0                                               |
| CYPRUS                       | 53                       | 0                         | 0                            | 53           | 53                                     | 0                                               | 97                      | 0                         | 0                            | 97           | 93                                     | 0                                               | 1,820                               | 0                         | 48                           | 1,868        | 2,252                                  | 0                                               |
| DENMARK                      | 1,880                    | 2                         | 74                           | 1,956        | 2,984                                  | 0                                               | 772                     | 423                       | 303                          | 1,498        | 378                                    | 4                                               | 2,487                               | 2                         | 1,068                        | 3,557        | 1,287                                  | 0                                               |
| FINLAND                      | 3,320                    | 1                         | 36                           | 3,357        | 1,637                                  | 0                                               | 7,527                   | 9                         | 656                          | 8,192        | 6,138                                  | 0                                               | 711                                 | 2                         | 306                          | 1,019        | 527                                    | 0                                               |
| GREECE                       | 5,373                    | 0                         | 9                            | 5,382        | 5,408                                  | 0                                               | 3,499                   | 979                       | 0                            | 4,478        | 3,499                                  | 0                                               | 261                                 | 73                        | 5                            | 339          | 261                                    | 0                                               |
| IRELAND                      | 2,095                    | 663                       | 3                            | 2,761        | 1,991                                  | 66                                              | 746                     | 12,800                    | 120                          | 13,666       | 743                                    | 75                                              | 93,580                              | 4,484                     | 6,332                        | 104,396      | 101,472                                | 1,019                                           |
| ISRAEL                       | 15,155                   | 76                        | 47                           | 15,278       | 15,517                                 | 9                                               | 7,069                   | 5,110                     | 64                           | 12,243       | 7,058                                  | 91                                              | 8,592                               | 156                       | 316                          | 9,064        | 8,653                                  | 0                                               |
| NEW ZEALAND                  | 1,018                    | 463                       | 5                            | 1,486        | 1,092                                  | 0                                               | 2,136                   | 1,278                     | 300                          | 3,714        | 2,133                                  | 0                                               | 1,037                               | 68                        | 640                          | 1,745        | 1,066                                  | 0                                               |
| NORWAY                       | 3,640                    | 0                         | 6                            | 3,646        | 3,227                                  | 0                                               | 39,976                  | 75                        | 51                           | 40,102       | 39,677                                 | 0                                               | 1,237                               | 0                         | 84                           | 1,321        | 1,055                                  | 0                                               |

|                             |        |        |       |        |        |       |         |        |       |         |         |       |         |        |        |         |         |       |
|-----------------------------|--------|--------|-------|--------|--------|-------|---------|--------|-------|---------|---------|-------|---------|--------|--------|---------|---------|-------|
| PORTUGAL                    | 944    | 1      | 1     | 946    | 876    | 0     | 5,164   | 9      | 63    | 5,236   | 5,159   | 0     | 669     | 0      | 63     | 732     | 688     | 0     |
| SLOVAKIA                    | 415    | 0      | 0     | 415    | 415    | 0     | 1,723   | 82     | 0     | 1,805   | 1,723   | 0     | 75      | 28     | 0      | 103     | 75      | 0     |
| SPAIN                       | 15,180 | 49     | 523   | 15,752 | 15,024 | 7     | 20,200  | 278    | 658   | 21,136  | 19,217  | 13    | 6,276   | 0      | 490    | 6,766   | 7,000   | 0     |
| OTHER NON G-10 DEV.         | 413    | 2      | 78    | 493    | 691    | 2     | 27,381  | 0      | 16    | 27,397  | 27,381  | 0     | 360     | 1      | 18     | 379     | 678     | 1     |
| Total                       | 58,754 | 7,167  | 1,518 | 67,439 | 57,660 | 852   | 124,046 | 43,218 | 3,131 | 170,395 | 120,637 | 518   | 132,569 | 45,706 | 11,513 | 189,788 | 141,826 | 4,981 |
| Eastern Europe              |        |        |       |        |        |       |         |        |       |         |         |       |         |        |        |         |         |       |
| BULGARIA                    | 620    | 0      | 0     | 620    | 620    | 0     | 14      | 169    | 0     | 183     | 14      | 0     | 15      | 0      | 6      | 21      | 15      | 0     |
| CZECH REPUBLIC              | 3,936  | 786    | 11    | 4,733  | 3,984  | 680   | 1,801   | 5,733  | 36    | 7,570   | 1,801   | 0     | 104     | 44     | 39     | 187     | 107     | 1     |
| HUNGARY                     | 3,280  | 947    | 19    | 4,246  | 3,095  | 784   | 922     | 1,753  | 15    | 2,690   | 921     | 17    | 200     | 13     | 4      | 217     | 411     | 0     |
| KOSOVO                      | 0      | 0      | 0     | 0      | 0      | 0     | 0       | 0      | 0     | 0       | 0       | 0     | 0       | 0      | 0      | 0       | 0       | 0     |
| POLAND                      | 1,256  | 411    | 123   | 1,790  | 1,855  | 81    | 6,363   | 10,954 | 13    | 17,330  | 6,026   | 538   | 898     | 1,734  | 373    | 3,005   | 916     | 20    |
| ROMANIA                     | 726    | 465    | 0     | 1,191  | 787    | 183   | 1,485   | 3,752  | 12    | 5,249   | 1,485   | 365   | 25      | 38     | 0      | 63      | 25      | 6     |
| RUSSIA                      | 1,811  | 1      | 0     | 1,812  | 1,895  | 1     | 20      | 473    | 0     | 493     | 20      | 0     | 2       | 4,851  | 0      | 4,853   | 2       | 0     |
| TURKEY                      | 14,377 | 64     | 64    | 14,505 | 13,319 | 0     | 2,462   | 2,765  | 17    | 5,244   | 2,734   | 309   | 1,359   | 77     | 1      | 1,437   | 1,346   | 0     |
| OTHER E. EUROPE             | 787    | 0      | 5     | 792    | 822    | 0     | 1,562   | 1,538  | 167   | 3,267   | 2,337   | 1     | 229     | 2      | 11     | 242     | 229     | 0     |
| Total                       | 26,793 | 2,674  | 222   | 29,689 | 26,377 | 1,729 | 14,629  | 27,137 | 260   | 42,026  | 15,338  | 1,230 | 2,832   | 6,759  | 434    | 10,025  | 3,051   | 27    |
| Latin America and Caribbean |        |        |       |        |        |       |         |        |       |         |         |       |         |        |        |         |         |       |
| ANGUILLA                    | 0      | 0      | 0     | 0      | 0      | 0     | 0       | 0      | 0     | 0       | 0       | 0     | 6       | 0      | 1      | 7       | 6       | 0     |
| ARGENTINA                   | 152    | 238    | 1     | 391    | 102    | 51    | 2,498   | 3,103  | 5     | 5,606   | 2,498   | 424   | 127     | 46     | 0      | 173     | 124     | 12    |
| BRAZIL                      | 12,635 | 6,641  | 185   | 19,461 | 5,697  | 24    | 23,667  | 37,776 | 138   | 61,581  | 23,631  | 538   | 5,864   | 7,146  | 4,119  | 17,129  | 5,849   | 157   |
| CHILE                       | 5,802  | 62     | 73    | 5,937  | 5,670  | 0     | 748     | 2,072  | 57    | 2,877   | 747     | 0     | 480     | 2,431  | 101    | 3,012   | 455     | 0     |
| COLOMBIA                    | 1,089  | 33     | 3     | 1,125  | 1,089  | 0     | 4,272   | 4,682  | 136   | 9,090   | 4,276   | 0     | 1,013   | 1,070  | 30     | 2,113   | 1,064   | 0     |
| COSTA RICA                  | 122    | 194    | 0     | 316    | 122    | 61    | 138     | 1,027  | 0     | 1,165   | 138     | 143   | 47      | 0      | 5      | 52      | 51      | 0     |
| DOMINICAN REPUBLIC          | 254    | 0      | 1     | 255    | 254    | 0     | 894     | 300    | 41    | 1,235   | 991     | 47    | 54      | 19     | 0      | 73      | 58      | 10    |
| ECUADOR                     | 316    | 17     | 10    | 343    | 541    | 17    | 388     | 329    | 0     | 717     | 388     | 329   | 12      | 0      | 0      | 12      | 24      | 0     |
| EL SALVADOR                 | 20     | 4      | 0     | 24     | 20     | 4     | 39      | 179    | 0     | 218     | 37      | 179   | 1       | 0      | 0      | 1       | 2       | 0     |
| FRENCH GUIANA               | 0      | 0      | 0     | 0      | 0      | 0     | 0       | 0      | 0     | 0       | 0       | 0     | 0       | 0      | 0      | 0       | 0       | 0     |
| GUATEMALA                   | 449    | 1      | 0     | 450    | 502    | 0     | 117     | 412    | 0     | 529     | 117     | 31    | 25      | 0      | 0      | 25      | 26      | 0     |
| HONDURAS                    | 273    | 1      | 0     | 274    | 300    | 0     | 76      | 139    | 0     | 215     | 76      | 21    | 53      | 0      | 0      | 53      | 53      | 0     |
| MEXICO                      | 995    | 5,241  | 443   | 6,679  | 1,096  | 52    | 6,004   | 46,774 | 979   | 53,757  | 5,973   | 1,569 | 5,808   | 17,382 | 588    | 23,778  | 6,508   | 570   |
| MONTSERRAT                  | 0      | 0      | 0     | 0      | 0      | 0     | 0       | 0      | 0     | 0       | 0       | 0     | 0       | 0      | 0      | 0       | 0       | 0     |
| PERU                        | 851    | 11     | 45    | 907    | 912    | 2     | 625     | 1,686  | 7     | 2,318   | 622     | 681   | 127     | 157    | 35     | 319     | 625     | 0     |
| URUGUAY                     | 16     | 0      | 2     | 18     | 16     | 0     | 639     | 459    | 0     | 1,098   | 638     | 112   | 402     | 12     | 3      | 417     | 438     | 0     |
| VENEZUELA                   | 0      | 0      | 0     | 0      | 0      | 0     | 108     | 0      | 0     | 108     | 106     | 0     | 1       | 0      | 0      | 1       | 5       | 0     |
| OTHER LAT. AM. & CAR.       | 230    | 28     | 5     | 263    | 295    | 0     | 651     | 855    | 0     | 1,506   | 681     | 62    | 41,862  | 345    | 888    | 43,095  | 46,917  | 344   |
| Total                       | 23,204 | 12,471 | 768   | 36,443 | 16,616 | 211   | 40,864  | 99,793 | 1,363 | 142,020 | 40,919  | 4,136 | 55,882  | 28,608 | 5,770  | 90,260  | 62,205  | 1,093 |
| Asia and Pacific            |        |        |       |        |        |       |         |        |       |         |         |       |         |        |        |         |         |       |
| CHINA-MAINLAND              | 15,646 | 9,079  | 561   | 25,286 | 15,653 | 849   | 8,669   | 23,428 | 238   | 32,335  | 8,665   | 1,549 | 10,104  | 8,403  | 89     | 18,596  | 9,000   | 18    |
| INDIA                       | 6,996  | 7,616  | 174   | 14,786 | 5,717  | 172   | 2,354   | 35,775 | 157   | 38,286  | 2,237   | 71    | 5,238   | 12,531 | 1,973  | 19,742  | 5,274   | 636   |
| INDONESIA                   | 1,276  | 897    | 34    | 2,207  | 899    | 802   | 2,417   | 5,134  | 110   | 7,661   | 2,415   | 618   | 349     | 1,062  | 10     | 1,421   | 338     | 167   |
| KOREA, SOUTH                | 8,614  | 2,634  | 1,573 | 12,821 | 6,095  | 348   | 24,899  | 21,070 | 3,912 | 49,881  | 21,465  | 1,869 | 16,339  | 14,944 | 3,967  | 35,250  | 14,304  | 122   |
| KUWAIT                      | 1,340  | 32     | 3     | 1,375  | 1,144  | 0     | 7,152   | 158    | 94    | 7,404   | 7,152   | 0     | 6,519   | 0      | 13     | 6,532   | 6,504   | 0     |
| MALAYSIA                    | 1,175  | 6,255  | 151   | 7,581  | 1,019  | 347   | 151     | 10,977 | 31    | 11,159  | 9       | 723   | 373     | 359    | 85     | 817     | 394     | 0     |
| PAKISTAN                    | 22     | 2      | 3     | 27     | 22     | 0     | 91      | 960    | 0     | 1,051   | 91      | 9     | 1       | 0      | 0      | 1       | 1       | 0     |
| PHILIPPINES                 | 2,364  | 698    | 80    | 3,142  | 2,607  | 594   | 1,048   | 4,216  | 11    | 5,275   | 1,035   | 70    | 78      | 196    | 2      | 276     | 68      | 0     |
| QATAR                       | 3,911  | 62     | 33    | 4,006  | 3,602  | 0     | 94      | 0      | 0     | 94      | 92      | 0     | 4,850   | 0      | 113    | 4,963   | 4,510   | 0     |

|                                        |         |         |        |         |         |        |         |           |        |           |         |        |           |           |         |           |           |         |
|----------------------------------------|---------|---------|--------|---------|---------|--------|---------|-----------|--------|-----------|---------|--------|-----------|-----------|---------|-----------|-----------|---------|
| SAUDI ARABIA                           | 9,580   | 388     | 13     | 9,981   | 9,583   | 16     | 11,240  | 134       | 164    | 11,538    | 11,870  | 1      | 4,707     | 98        | 81      | 4,886     | 4,938     | 0       |
| TAIWAN                                 | 5,451   | 3,229   | 87     | 8,767   | 4,905   | 1,230  | 6,896   | 6,708     | 36     | 13,640    | 6,896   | 24     | 19,758    | 2,724     | 1,005   | 23,487    | 20,201    | 1,318   |
| THAILAND                               | 832     | 2,254   | 102    | 3,188   | 768     | 16     | 267     | 7,012     | 166    | 7,445     | 267     | 0      | 709       | 420       | 194     | 1,323     | 709       | 0       |
| UNITED ARAB EMIRATES                   | 14,392  | 998     | 44     | 15,434  | 14,308  | 755    | 5,795   | 7,260     | 58     | 13,113    | 5,942   | 25     | 15,164    | 4         | 120     | 15,288    | 15,227    | 48      |
| WEST BANK AND GAZA                     | 0       | 0       | 0      | 0       | 4       | 0      | 0       | 0         | 0      | 0         | 0       | 0      | 0         | 0         | 0       | 0         | 0         | 0       |
| OTHER ASIA AND PACIFIC                 | 2,384   | 374     | 17     | 2,775   | 3,367   | 2      | 1,410   | 3,510     | 66     | 4,986     | 1,692   | 135    | 577       | 155       | 10      | 742       | 768       | 0       |
| Total                                  | 73,983  | 34,518  | 2,875  | 111,376 | 69,693  | 5,131  | 72,483  | 126,342   | 5,043  | 203,868   | 69,828  | 5,094  | 84,766    | 40,896    | 7,662   | 133,324   | 82,236    | 2,309   |
| Africa                                 |         |         |        |         |         |        |         |           |        |           |         |        |           |           |         |           |           |         |
| ALGERIA                                | 2       | 34      | 0      | 36      | 2       | 0      | 0       | 1,073     | 35     | 1,108     | 0       | 38     | 0         | 6         | 0       | 6         | 0         | 0       |
| EGYPT                                  | 3,427   | 99      | 9      | 3,535   | 3,429   | 0      | 9,440   | 1,687     | 0      | 11,127    | 9,440   | 57     | 144       | 0         | 0       | 144       | 144       | 0       |
| GHANA                                  | 46      | 0       | 0      | 46      | 46      | 0      | 147     | 0         | 1      | 148       | 166     | 0      | 6         | 0         | 0       | 6         | 6         | 0       |
| KENYA                                  | 176     | 40      | 0      | 216     | 177     | 30     | 266     | 590       | 0      | 856       | 278     | 2      | 32        | 1         | 0       | 33        | 32        | 1       |
| MOROCCO                                | 33      | 69      | 9      | 111     | 38      | 12     | 158     | 744       | 0      | 902       | 158     | 0      | 0         | 0         | 0       | 0         | 0         | 0       |
| NIGERIA                                | 728     | 6       | 3      | 737     | 733     | 1      | 11,782  | 2,195     | 0      | 13,977    | 11,777  | 3      | 1,219     | 32        | 5       | 1,256     | 1,219     | 27      |
| SAINT HELENA                           | 0       | 0       | 0      | 0       | 0       | 0      | 0       | 0         | 0      | 0         | 0       | 0      | 0         | 0         | 0       | 0         | 0         | 0       |
| SOUTH AFRICA                           | 4,044   | 949     | 15     | 5,008   | 3,898   | 3      | 1,639   | 6,698     | 1      | 8,338     | 1,605   | 1      | 1,181     | 1,615     | 95      | 2,891     | 1,164     | 0       |
| SOUTH SUDAN                            | 0       | 0       | 0      | 0       | 0       | 0      | 0       | 0         | 0      | 0         | 0       | 0      | 0         | 0         | 0       | 0         | 0         | 0       |
| OTHER AFRICA                           | 87      | 158     | 11     | 256     | 114     | 4      | 6,325   | 1,417     | 232    | 7,974     | 7,049   | 206    | 198       | 50        | 11      | 259       | 381       | 0       |
| Total                                  | 8,543   | 1,355   | 47     | 9,945   | 8,437   | 50     | 29,757  | 14,404    | 269    | 44,430    | 30,473  | 307    | 2,780     | 1,704     | 111     | 4,595     | 2,946     | 28      |
| Banking Centers                        |         |         |        |         |         |        |         |           |        |           |         |        |           |           |         |           |           |         |
| BAHAMAS                                | 276     | 3       | 1      | 280     | 2,877   | 0      | 99      | 87        | 0      | 186       | 99      | 0      | 3,316     | 17        | 825     | 4,158     | 3,749     | 1       |
| BAHRAIN                                | 2,977   | 1       | 0      | 2,978   | 4,228   | 0      | 255     | 150       | 0      | 405       | 255     | 0      | 81        | 0         | 0       | 81        | 74        | 0       |
| BERMUDA                                | 164     | 7       | 4      | 175     | 153     | 7      | 8       | 37        | 0      | 45        | 8       | 37     | 19,615    | 0         | 1,471   | 21,086    | 22,185    | 0       |
| CAYMAN ISLANDS                         | 675     | 0       | 2      | 677     | 4,350   | 0      | 45      | 4         | 0      | 49        | 42      | 4      | 709,535   | 513       | 14,433  | 724,481   | 804,645   | 572     |
| HONG KONG                              | 7,128   | 8,289   | 251    | 15,668  | 9,835   | 9,027  | 1,150   | 13,820    | 49     | 15,019    | 1,266   | 190    | 16,556    | 12,957    | 914     | 30,427    | 17,719    | 4,156   |
| LEBANON                                | 1       | 4       | 6      | 11      | 1       | 0      | 108     | 41        | 0      | 149       | 108     | 14     | 0         | 0         | 0       | 0         | 0         | 0       |
| MAURITIUS                              | 607     | 55      | 2      | 664     | 624     | 131    | 116     | 34        | 0      | 150       | 116     | 0      | 1,676     | 0         | 8       | 1,684     | 1,721     | 0       |
| PANAMA                                 | 1,180   | 5       | 2      | 1,187   | 1,420   | 0      | 1,989   | 569       | 73     | 2,631     | 1,882   | 562    | 1,830     | 1         | 35      | 1,866     | 1,967     | 1       |
| SINGAPORE                              | 8,928   | 1,893   | 201    | 11,022  | 12,849  | 1,880  | 37,204  | 36,366    | 602    | 74,172    | 37,203  | 81     | 20,274    | 9,811     | 1,102   | 31,187    | 21,805    | 8,535   |
| OTHER BANKING CENTERS                  | 171     | 1       | 12     | 184     | 196     | 1      | 256     | 25        | 13     | 294       | 263     | 0      | 33,416    | 199       | 764     | 34,379    | 33,935    | 70      |
| Total                                  | 22,107  | 10,258  | 481    | 32,846  | 36,533  | 11,046 | 41,230  | 51,133    | 737    | 93,100    | 41,242  | 888    | 806,299   | 23,498    | 19,552  | 849,349   | 907,800   | 13,335  |
| International & Regional Organizations |         |         |        |         |         |        |         |           |        |           |         |        |           |           |         |           |           |         |
| AFRICAN                                | 0       | 0       | 0      | 0       | 0       | 0      | 2,836   | 0         | 699    | 3,535     | 2,580   | 0      | 0         | 0         | 0       | 0         | 0         | 0       |
| ASIAN                                  | 0       | 0       | 0      | 0       | 0       | 0      | 6,039   | 0         | 840    | 6,879     | 5,439   | 0      | 0         | 0         | 0       | 0         | 0         | 0       |
| CARIBBEAN                              | 0       | 0       | 0      | 0       | 0       | 0      | 2       | 0         | 0      | 2         | 2       | 0      | 0         | 0         | 0       | 0         | 0         | 0       |
| EUROPEAN                               | 0       | 0       | 0      | 0       | 0       | 0      | 47,554  | 0         | 1,863  | 49,417    | 47,224  | 0      | 0         | 0         | 0       | 0         | 0         | 0       |
| INTERNATIONAL                          | 0       | 0       | 0      | 0       | 0       | 0      | 18,144  | 0         | 4,637  | 22,781    | 14,762  | 0      | 0         | 0         | 0       | 0         | 0         | 0       |
| LATIN AMERICAN                         | 0       | 0       | 0      | 0       | 0       | 0      | 6,512   | 0         | 273    | 6,785     | 6,285   | 0      | 0         | 0         | 0       | 0         | 0         | 0       |
| MIDDLE EASTERN                         | 0       | 0       | 0      | 0       | 0       | 0      | 364     | 0         | 14     | 378       | 364     | 0      | 0         | 0         | 0       | 0         | 0         | 0       |
| Total                                  | 0       | 0       | 0      | 0       | 0       | 0      | 81,451  | 0         | 8,326  | 89,777    | 76,656  | 0      | 0         | 0         | 0       | 0         | 0         | 0       |
| UNITED STATES                          | 42,416  | 163,524 | 6,544  | 212,484 | 21,883  | 4,219  | 140,606 | 3,641,213 | 21,378 | 3,803,197 | 135,548 | 1,838  | 117,815   | 3,827,782 | 79,187  | 4,024,784 | 1102,861  | 29,767  |
| Grand Total                            | 485,165 | 309,664 | 21,117 | 815,946 | 447,785 | 81,927 | 779,280 | 4,670,671 | 91,448 | 5,541,399 | 749,391 | 25,932 | 1,584,415 | 4,284,077 | 176,745 | 6,045,237 | 1,688,720 | 125,770 |



Country Exposure Lending Survey /1: March 31, 2026

Table 4.2 - U.S. Banks' Claims by Sector (Other - Households & Corporate) of Obligor/Debtor

(\$ Millions)

Large Financial Institutions (LFI) - Group B

|                              | Claims on Other Sector  |            |               |                           |            |               |                                       |              |                                        |            |               |                           |            |               |
|------------------------------|-------------------------|------------|---------------|---------------------------|------------|---------------|---------------------------------------|--------------|----------------------------------------|------------|---------------|---------------------------|------------|---------------|
|                              | Ultimate Risk Claims /2 |            |               |                           |            |               |                                       |              | Immediate Counterparty Basis Claims /6 |            |               |                           |            |               |
|                              | Cross-Border Claims     |            |               | Claims on Local Residents |            |               | Fair Value<br>of<br>Derivatives<br>/3 | Total Claims | Cross-Border Claims                    |            |               | Claims on Local Residents |            |               |
|                              | Corporate               | Households | Total (Other) | Corporate                 | Households | Total (Other) |                                       |              | Corporate                              | Households | Total (Other) | Corporate                 | Households | Total (Other) |
| G-10 and Luxembourg          |                         |            |               |                           |            |               |                                       |              |                                        |            |               |                           |            |               |
| BELGIUM                      | 2,582                   | 26         | 2,608         | 2                         | 68         | 70            | 234                                   | 2,912        | 3,056                                  | 27         | 3,083         | 1                         | 3          | 4             |
| CANADA                       | 26,554                  | 686        | 27,240        | 31,344                    | 253        | 31,597        | 2,853                                 | 61,690       | 20,331                                 | 566        | 20,897        | 15,730                    | 3          | 15,733        |
| FRANCE                       | 26,596                  | 235        | 26,831        | 2,543                     | 519        | 3,062         | 1,749                                 | 31,642       | 25,086                                 | 204        | 25,290        | 468                       | 5          | 473           |
| GERMANY                      | 25,758                  | 211        | 25,969        | 6,995                     | 361        | 7,356         | 2,150                                 | 35,475       | 19,727                                 | 311        | 20,038        | 109                       | 19         | 128           |
| ITALY                        | 11,610                  | 376        | 11,986        | 2,001                     | 532        | 2,533         | 524                                   | 15,043       | 10,327                                 | 367        | 10,694        | 180                       | 23         | 203           |
| JAPAN                        | 26,594                  | 241        | 26,835        | 65,530                    | 44         | 65,574        | 806                                   | 93,215       | 20,007                                 | 155        | 20,162        | 5,240                     | 0          | 5,240         |
| LUXEMBOURG                   | 21,038                  | 11         | 21,049        | 349                       | 34         | 383           | 2,702                                 | 24,134       | 29,201                                 | 12         | 29,213        | 110                       | 7          | 117           |
| NETHERLANDS                  | 24,940                  | 204        | 25,144        | 580                       | 57         | 637           | 1,653                                 | 27,434       | 23,858                                 | 225        | 24,083        | 256                       | 0          | 256           |
| SWEDEN                       | 7,834                   | 20         | 7,854         | 8                         | 0          | 8             | 276                                   | 8,138        | 7,982                                  | 36         | 8,018         | 0                         | 0          | 0             |
| SWITZERLAND                  | 18,225                  | 472        | 18,697        | 621                       | 1,450      | 2,071         | 1,693                                 | 22,461       | 18,857                                 | 505        | 19,362        | 533                       | 1,030      | 1,563         |
| UNITED KINGDOM               | 27,719                  | 3,146      | 30,865        | 51,492                    | 5,381      | 56,873        | 7,737                                 | 95,475       | 25,023                                 | 3,518      | 28,541        | 22,817                    | 1,206      | 24,023        |
| Total                        | 219,450                 | 5,628      | 225,078       | 161,465                   | 8,699      | 170,164       | 22,377                                | 417,619      | 203,455                                | 5,926      | 209,381       | 45,444                    | 2,296      | 47,740        |
| Non G-10 Developed Countries |                         |            |               |                           |            |               |                                       |              |                                        |            |               |                           |            |               |
| AUSTRALIA                    | 10,374                  | 172        | 10,546        | 11,281                    | 265        | 11,546        | 2,061                                 | 24,153       | 8,723                                  | 320        | 9,043         | 1,488                     | 265        | 1,753         |
| AUSTRIA                      | 3,450                   | 11         | 3,461         | 1                         | 0          | 1             | 79                                    | 3,541        | 3,601                                  | 13         | 3,614         | 0                         | 0          | 0             |
| CYPRUS                       | 1,631                   | 121        | 1,752         | 0                         | 0          | 0             | 1                                     | 1,753        | 1,395                                  | 223        | 1,618         | 0                         | 0          | 0             |
| DENMARK                      | 5,358                   | 9          | 5,367         | 2                         | 0          | 2             | 440                                   | 5,809        | 5,081                                  | 8          | 5,089         | 0                         | 0          | 0             |
| FINLAND                      | 3,617                   | 10         | 3,627         | 0                         | 0          | 0             | 32                                    | 3,659        | 3,390                                  | 10         | 3,400         | 0                         | 0          | 0             |
| GREECE                       | 1,559                   | 176        | 1,735         | 81                        | 0          | 81            | 45                                    | 1,861        | 1,555                                  | 176        | 1,731         | 0                         | 0          | 0             |
| IRELAND                      | 23,273                  | 130        | 23,403        | 3,507                     | 988        | 4,495         | 786                                   | 28,684       | 19,256                                 | 133        | 19,389        | 1,765                     | 0          | 1,765         |
| ISRAEL                       | 6,089                   | 94         | 6,183         | 223                       | 0          | 223           | 373                                   | 6,779        | 5,395                                  | 186        | 5,581         | 132                       | 0          | 132           |
| NEW ZEALAND                  | 983                     | 27         | 1,010         | 106                       | 0          | 106           | 91                                    | 1,207        | 939                                    | 32         | 971           | 55                        | 0          | 55            |
| NORWAY                       | 3,924                   | 6          | 3,930         | 2                         | 0          | 2             | 322                                   | 4,254        | 3,846                                  | 4          | 3,850         | 0                         | 0          | 0             |
| PORTUGAL                     | 608                     | 123        | 731           | 29                        | 0          | 29            | 603                                   | 1,363        | 612                                    | 125        | 737           | 0                         | 0          | 0             |

|                             |        |       |        |        |        |        |        |         |        |       |        |       |     |       |
|-----------------------------|--------|-------|--------|--------|--------|--------|--------|---------|--------|-------|--------|-------|-----|-------|
| SLOVAKIA                    | 164    | 4     | 168    | 17     | 0      | 17     | 0      | 185     | 184    | 4     | 188    | 0     | 0   | 0     |
| SPAIN                       | 15,423 | 583   | 16,006 | 570    | 1      | 571    | 1,944  | 18,521  | 15,032 | 639   | 15,671 | 20    | 0   | 20    |
| OTHER NON G-10 DEV.         | 752    | 276   | 1,028  | 1      | 0      | 1      | 26     | 1,055   | 359    | 208   | 567    | 0     | 0   | 0     |
| Total                       | 77,205 | 1,742 | 78,947 | 15,820 | 1,254  | 17,074 | 6,803  | 102,824 | 69,368 | 2,081 | 71,449 | 3,460 | 265 | 3,725 |
| Eastern Europe              |        |       |        |        |        |        |        |         |        |       |        |       |     |       |
| BULGARIA                    | 99     | 14    | 113    | 218    | 0      | 218    | 72     | 403     | 99     | 14    | 113    | 0     | 0   | 0     |
| CZECH REPUBLIC              | 757    | 20    | 777    | 696    | 0      | 696    | 69     | 1,542   | 838    | 20    | 858    | 468   | 0   | 468   |
| HUNGARY                     | 321    | 4     | 325    | 110    | 0      | 110    | 47     | 482     | 491    | 4     | 495    | 139   | 0   | 139   |
| KOSOVO                      | 0      | 0     | 0      | 0      | 0      | 0      | 0      | 0       | 0      | 0     | 0      | 0     | 0   | 0     |
| POLAND                      | 1,667  | 27    | 1,694  | 2,555  | 1,649  | 4,204  | 881    | 6,779   | 2,049  | 27    | 2,076  | 799   | 5   | 804   |
| ROMANIA                     | 146    | 30    | 176    | 410    | 0      | 410    | 4      | 590     | 291    | 30    | 321    | 343   | 0   | 343   |
| RUSSIA                      | 18     | 71    | 89     | 169    | 0      | 169    | 25     | 283     | 18     | 72    | 90     | 0     | 0   | 0     |
| TURKEY                      | 4,470  | 115   | 4,585  | 598    | 0      | 598    | 340    | 5,523   | 5,729  | 122   | 5,851  | 355   | 0   | 355   |
| OTHER E. EUROPE             | 787    | 136   | 923    | 13     | 0      | 13     | 39     | 975     | 847    | 137   | 984    | 1     | 0   | 1     |
| Total                       | 8,265  | 417   | 8,682  | 4,769  | 1,649  | 6,418  | 1,477  | 16,577  | 10,362 | 426   | 10,788 | 2,105 | 5   | 2,110 |
| Latin America and Caribbean |        |       |        |        |        |        |        |         |        |       |        |       |     |       |
| ANGUILLA                    | 3      | 0     | 3      | 0      | 0      | 0      | 8      | 11      | 4      | 0     | 4      | 0     | 0   | 0     |
| ARGENTINA                   | 595    | 155   | 750    | 765    | 1      | 766    | 4      | 1,520   | 1,250  | 207   | 1,457  | 104   | 0   | 104   |
| BRAZIL                      | 18,652 | 561   | 19,213 | 11,878 | 0      | 11,878 | 2,559  | 33,650  | 18,335 | 761   | 19,096 | 3,675 | 0   | 3,675 |
| CHILE                       | 3,216  | 50    | 3,266  | 52     | 0      | 52     | 627    | 3,945   | 3,347  | 162   | 3,509  | 23    | 0   | 23    |
| COLOMBIA                    | 2,024  | 112   | 2,136  | 743    | 0      | 743    | 862    | 3,741   | 1,833  | 100   | 1,933  | 8     | 0   | 8     |
| COSTA RICA                  | 72     | 42    | 114    | 26     | 0      | 26     | 28     | 168     | 127    | 36    | 163    | 10    | 0   | 10    |
| DOMINICAN REPUBLIC          | 381    | 55    | 436    | 71     | 0      | 71     | 17     | 524     | 345    | 103   | 448    | 0     | 0   | 0     |
| ECUADOR                     | 106    | 56    | 162    | 331    | 0      | 331    | 1      | 494     | 381    | 130   | 511    | 397   | 0   | 397   |
| EL SALVADOR                 | 133    | 22    | 155    | 28     | 0      | 28     | 0      | 183     | 131    | 42    | 173    | 48    | 0   | 48    |
| FRENCH GUIANA               | 0      | 0     | 0      | 0      | 0      | 0      | 0      | 0       | 0      | 0     | 0      | 0     | 0   | 0     |
| GUATEMALA                   | 361    | 30    | 391    | 1      | 0      | 1      | 0      | 392     | 338    | 86    | 424    | 1     | 0   | 1     |
| HONDURAS                    | 84     | 23    | 107    | 29     | 0      | 29     | 1      | 137     | 77     | 27    | 104    | 5     | 0   | 5     |
| MEXICO                      | 17,356 | 2,666 | 20,022 | 15,183 | 21,366 | 36,549 | 5,057  | 61,628  | 17,769 | 4,051 | 21,820 | 5,085 | 48  | 5,133 |
| MONTSERRAT                  | 0      | 0     | 0      | 0      | 0      | 0      | 0      | 0       | 0      | 0     | 0      | 0     | 0   | 0     |
| PERU                        | 904    | 321   | 1,225  | 326    | 0      | 326    | 276    | 1,827   | 1,219  | 397   | 1,616  | 122   | 0   | 122   |
| URUGUAY                     | 222    | 82    | 304    | 49     | 0      | 49     | 13     | 366     | 331    | 50    | 381    | 3     | 0   | 3     |
| VENEZUELA                   | 205    | 435   | 640    | 0      | 0      | 0      | 0      | 640     | 217    | 525   | 742    | 0     | 0   | 0     |
| OTHER LAT. AM. & CAR.       | 5,477  | 486   | 5,963  | 113    | 0      | 113    | 1,301  | 7,377   | 9,308  | 1,426 | 10,734 | 57    | 0   | 57    |
| Total                       | 49,791 | 5,096 | 54,887 | 29,595 | 21,367 | 50,962 | 10,754 | 116,603 | 55,012 | 8,103 | 63,115 | 9,538 | 48  | 9,586 |
| Asia and Pacific            |        |       |        |        |        |        |        |         |        |       |        |       |     |       |
| CHINA-MAINLAND              | 89,878 | 1,110 | 90,988 | 4,278  | 0      | 4,278  | 416    | 95,682  | 88,519 | 1,038 | 89,557 | 87    | 0   | 87    |
| INDIA                       | 13,527 | 1,511 | 15,038 | 11,862 | 0      | 11,862 | 2,062  | 28,962  | 12,026 | 1,524 | 13,550 | 2,047 | 0   | 2,047 |
| INDONESIA                   | 1,066  | 472   | 1,538  | 1,234  | 0      | 1,234  | 241    | 3,013   | 1,062  | 437   | 1,499  | 877   | 0   | 877   |
| KOREA, SOUTH                | 47,773 | 73    | 47,846 | 3,552  | 2,218  | 5,770  | 729    | 54,345  | 42,253 | 75    | 42,328 | 1,695 | 2   | 1,697 |
| KUWAIT                      | 399    | 83    | 482    | 70     | 0      | 70     | 2      | 554     | 447    | 83    | 530    | 0     | 0   | 0     |
| MALAYSIA                    | 757    | 161   | 918    | 1,097  | 0      | 1,097  | 662    | 2,677   | 772    | 159   | 931    | 1,023 | 0   | 1,023 |
| PAKISTAN                    | 22     | 112   | 134    | 42     | 0      | 42     | 2      | 178     | 22     | 112   | 134    | 11    | 0   | 11    |
| PHILIPPINES                 | 279    | 410   | 689    | 386    | 0      | 386    | 196    | 1,271   | 201    | 373   | 574    | 189   | 0   | 189   |
| QATAR                       | 2,117  | 55    | 2,172  | 0      | 0      | 0      | 58     | 2,230   | 2,018  | 53    | 2,071  | 0     | 0   | 0     |
| SAUDI ARABIA                | 4,620  | 246   | 4,866  | 91     | 0      | 91     | 29     | 4,986   | 6,201  | 203   | 6,404  | 92    | 0   | 92    |

|                                        |         |        |         |           |           |           |        |           |         |        |         |         |       |         |
|----------------------------------------|---------|--------|---------|-----------|-----------|-----------|--------|-----------|---------|--------|---------|---------|-------|---------|
| TAIWAN                                 | 50,625  | 574    | 51,199  | 5,567     | 0         | 5,567     | 191    | 56,957    | 46,646  | 617    | 47,263  | 3,840   | 0     | 3,840   |
| THAILAND                               | 1,687   | 94     | 1,781   | 922       | 0         | 922       | 366    | 3,069     | 1,656   | 98     | 1,754   | 47      | 0     | 47      |
| UNITED ARAB EMIRATES                   | 6,905   | 977    | 7,882   | 1,409     | 167       | 1,576     | 330    | 9,788     | 7,047   | 851    | 7,898   | 1,551   | 73    | 1,624   |
| WEST BANK AND GAZA                     | 0       | 4      | 4       | 0         | 0         | 0         | 0      | 4         | 0       | 4      | 4       | 0       | 0     | 0       |
| OTHER ASIA AND PACIFIC                 | 2,791   | 246    | 3,037   | 1,239     | 0         | 1,239     | 220    | 4,496     | 4,706   | 256    | 4,962   | 247     | 0     | 247     |
| Total                                  | 222,446 | 6,128  | 228,574 | 31,749    | 2,385     | 34,134    | 5,504  | 268,212   | 213,576 | 5,883  | 219,459 | 11,706  | 75    | 11,781  |
| Africa                                 |         |        |         |           |           |           |        |           |         |        |         |         |       |         |
| ALGERIA                                | 11      | 2      | 13      | 231       | 0         | 231       | 0      | 244       | 11      | 2      | 13      | 30      | 0     | 30      |
| EGYPT                                  | 232     | 112    | 344     | 105       | 0         | 105       | 0      | 449       | 846     | 103    | 949     | 37      | 0     | 37      |
| GHANA                                  | 0       | 8      | 8       | 0         | 0         | 0         | 42     | 50        | 0       | 8      | 8       | 0       | 0     | 0       |
| KENYA                                  | 19      | 34     | 53      | 157       | 0         | 157       | 0      | 210       | 13      | 34     | 47      | 85      | 0     | 85      |
| MOROCCO                                | 253     | 3      | 256     | 150       | 0         | 150       | 113    | 519       | 265     | 3      | 268     | 8       | 0     | 8       |
| NIGERIA                                | 193     | 19     | 212     | 103       | 0         | 103       | 6      | 321       | 768     | 19     | 787     | 31      | 0     | 31      |
| SAINT HELENA                           | 0       | 0      | 0       | 0         | 0         | 0         | 0      | 0         | 0       | 0      | 0       | 0       | 0     | 0       |
| SOUTH AFRICA                           | 1,692   | 54     | 1,746   | 3,124     | 0         | 3,124     | 535    | 5,405     | 919     | 56     | 975     | 117     | 0     | 117     |
| SOUTH SUDAN                            | 0       | 0      | 0       | 0         | 0         | 0         | 0      | 0         | 0       | 0      | 0       | 0       | 0     | 0       |
| OTHER AFRICA                           | 868     | 117    | 985     | 655       | 0         | 655       | 44     | 1,684     | 2,147   | 117    | 2,264   | 106     | 0     | 106     |
| Total                                  | 3,268   | 349    | 3,617   | 4,525     | 0         | 4,525     | 740    | 8,882     | 4,969   | 342    | 5,311   | 414     | 0     | 414     |
| Banking Centers                        |         |        |         |           |           |           |        |           |         |        |         |         |       |         |
| BAHAMAS                                | 1,024   | 126    | 1,150   | 25        | 0         | 25        | 9      | 1,184     | 637     | 310    | 947     | 16      | 0     | 16      |
| BAHRAIN                                | 87      | 19     | 106     | 7         | 0         | 7         | 3      | 116       | 143     | 19     | 162     | 0       | 0     | 0       |
| BERMUDA                                | 7,242   | 7      | 7,249   | 15        | 0         | 15        | 76     | 7,340     | 5,578   | 35     | 5,613   | 15      | 0     | 15      |
| CAYMAN ISLANDS                         | 40,499  | 45     | 40,544  | 201       | 0         | 201       | 547    | 41,292    | 32,652  | 81     | 32,733  | 194     | 0     | 194     |
| HONG KONG                              | 6,240   | 2,943  | 9,183   | 3,975     | 17,756    | 21,731    | 961    | 31,875    | 5,375   | 3,175  | 8,550   | 3,150   | 2,264 | 5,414   |
| LEBANON                                | 11      | 108    | 119     | 0         | 0         | 0         | 0      | 119       | 5       | 108    | 113     | 0       | 0     | 0       |
| MAURITIUS                              | 521     | 22     | 543     | 88        | 0         | 88        | 7      | 638       | 762     | 15     | 777     | 88      | 0     | 88      |
| PANAMA                                 | 1,699   | 167    | 1,866   | 157       | 0         | 157       | 31     | 2,054     | 3,121   | 418    | 3,539   | 176     | 0     | 176     |
| SINGAPORE                              | 5,393   | 797    | 6,190   | 5,591     | 12,073    | 17,664    | 1,399  | 25,253    | 4,048   | 1,048  | 5,096   | 6,166   | 3,509 | 9,675   |
| OTHER BANKING CENTERS                  | 12,173  | 1,371  | 13,544  | 237       | 15        | 252       | 544    | 14,340    | 10,249  | 938    | 11,187  | 59      | 10    | 69      |
| Total                                  | 74,889  | 5,605  | 80,494  | 10,296    | 29,844    | 40,140    | 3,577  | 124,211   | 62,570  | 6,147  | 68,717  | 9,864   | 5,783 | 15,647  |
| International & Regional Organizations |         |        |         |           |           |           |        |           |         |        |         |         |       |         |
| AFRICAN                                | 0       | 0      | 0       | 0         | 0         | 0         | 0      | 0         | 0       | 0      | 0       | 0       | 0     | 0       |
| ASIAN                                  | 0       | 0      | 0       | 0         | 0         | 0         | 0      | 0         | 0       | 0      | 0       | 0       | 0     | 0       |
| CARIBBEAN                              | 0       | 0      | 0       | 0         | 0         | 0         | 0      | 0         | 0       | 0      | 0       | 0       | 0     | 0       |
| EUROPEAN                               | 0       | 0      | 0       | 0         | 0         | 0         | 0      | 0         | 0       | 0      | 0       | 0       | 0     | 0       |
| INTERNATIONAL                          | 0       | 0      | 0       | 0         | 0         | 0         | 0      | 0         | 0       | 0      | 0       | 0       | 0     | 0       |
| LATIN AMERICAN                         | 0       | 0      | 0       | 0         | 0         | 0         | 0      | 0         | 0       | 0      | 0       | 0       | 0     | 0       |
| MIDDLE EASTERN                         | 0       | 0      | 0       | 0         | 0         | 0         | 0      | 0         | 0       | 0      | 0       | 0       | 0     | 0       |
| Total                                  | 0       | 0      | 0       | 0         | 0         | 0         | 0      | 0         | 0       | 0      | 0       | 0       | 0     | 0       |
| UNITED STATES                          | 77,382  | 2,833  | 80,215  | 1,752,035 | 1,942,836 | 3,694,871 | 47,697 | 3,822,783 | 52,839  | 2,414  | 55,253  | 21,043  | 1,188 | 22,231  |
| Grand Total                            | 732,696 | 27,798 | 760,494 | 2,010,254 | 2,008,034 | 4,018,288 | 98,929 | 4,877,711 | 672,151 | 31,322 | 703,473 | 103,574 | 9,660 | 113,234 |

Country Exposure Lending Survey /1: March 31, 2026

Table 1 - Claims On Foreign Obligors Held by U.S. Banks on an Ultimate Risk Basis (Adjusted to Reflect Guarantees and Other Risk Transfers) & Off-Balance-Sheet Items

(\$ Millions)

All Other U.S. Banks - Group C

|                              | Claims - Ultimate-Risk Basis /2                                                      |                                                                                         |                       |                   |                                                                |                        | Off-Balance Sheet Items                           |                                                |                                          |                                    |              |       |               |
|------------------------------|--------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------|-----------------------|-------------------|----------------------------------------------------------------|------------------------|---------------------------------------------------|------------------------------------------------|------------------------------------------|------------------------------------|--------------|-------|---------------|
|                              | Cross-border Claims<br>(Excluding Claims from the Fair Value of Derivative Products) | Claims on Local Residents (Excluding Claims from the Fair Value of Derivative Products) |                       |                   | Claims Resulting From the Fair Value of Derivative Products /3 | Country Risk Claims /4 | Cross-Border and Local Commitments and Guarantees |                                                | Credit Derivatives (By Reference Entity) |                                    |              |       | Trade Finance |
|                              |                                                                                      | Total                                                                                   | In Non-Local Currency | In Local Currency |                                                                |                        |                                                   |                                                | Gross                                    |                                    | Gross-Net /5 |       |               |
|                              |                                                                                      |                                                                                         |                       |                   |                                                                |                        | Total Credit Derivatives Sold                     | Total Credit Derivatives Purchased             | Total Credit Derivatives Sold            | Total Credit Derivatives Purchased |              |       |               |
|                              | (A)                                                                                  | (B)                                                                                     | (B1)                  | (B2 = B - B1)     | (C)                                                            | (D = A+B+C)            | Unused Commitments                                | Guarantees (Excluding Credit Derivatives Sold) |                                          |                                    |              |       |               |
| G-10 and Luxembourg          |                                                                                      |                                                                                         |                       |                   |                                                                |                        |                                                   |                                                |                                          |                                    |              |       |               |
| BELGIUM                      | 1,972                                                                                | 3,845                                                                                   | 904                   | 2,941             | 12                                                             | 5,829                  | 477                                               | 0                                              | 0                                        | 69                                 | 0            | 69    | 0             |
| CANADA                       | 75,353                                                                               | 21,956                                                                                  | 4,491                 | 17,465            | 1,572                                                          | 98,881                 | 34,007                                            | 7,370                                          | 3,208                                    | 4,635                              | 2,141        | 3,568 | 19            |
| FRANCE                       | 31,894                                                                               | 1,809                                                                                   | 0                     | 1,809             | 1,491                                                          | 35,194                 | 1,043                                             | 596                                            | 0                                        | 12                                 | 0            | 11    | 339           |
| GERMANY                      | 47,862                                                                               | 19,196                                                                                  | 70                    | 19,126            | 194                                                            | 67,252                 | 2,918                                             | 143                                            | 0                                        | 38                                 | 0            | 38    | 16            |
| ITALY                        | 641                                                                                  | 2,433                                                                                   | 0                     | 2,433             | 2                                                              | 3,076                  | 3,133                                             | 126                                            | 0                                        | 0                                  | 0            | 0     | 5             |
| JAPAN                        | 21,956                                                                               | 14,676                                                                                  | 3                     | 14,673            | 160                                                            | 36,792                 | 3,852                                             | 248                                            | 111                                      | 842                                | 0            | 730   | 89            |
| LUXEMBOURG                   | 9,251                                                                                | 6,191                                                                                   | 190                   | 6,001             | 382                                                            | 15,824                 | 4,216                                             | 245                                            | 0                                        | 0                                  | 0            | 0     | 8             |
| NETHERLANDS                  | 8,038                                                                                | 1,996                                                                                   | 25                    | 1,971             | 172                                                            | 10,206                 | 2,445                                             | 72                                             | 31                                       | 70                                 | 2            | 41    | 32            |
| SWEDEN                       | 3,916                                                                                | 114                                                                                     | 15                    | 99                | 1                                                              | 4,031                  | 2,457                                             | 225                                            | 0                                        | 0                                  | 0            | 0     | 0             |
| SWITZERLAND                  | 15,014                                                                               | 1,399                                                                                   | 14                    | 1,385             | 376                                                            | 16,789                 | 6,504                                             | 134                                            | 0                                        | 0                                  | 0            | 0     | 29            |
| UNITED KINGDOM               | 79,673                                                                               | 60,445                                                                                  | 3,102                 | 57,343            | 2,789                                                          | 142,907                | 73,050                                            | 916                                            | 3                                        | 58                                 | 3            | 49    | 228           |
| Total                        | 295,570                                                                              | 134,060                                                                                 | 8,814                 | 125,246           | 7,151                                                          | 436,781                | 134,102                                           | 10,075                                         | 3,353                                    | 5,724                              | 2,146        | 4,506 | 765           |
|                              |                                                                                      |                                                                                         |                       |                   |                                                                |                        |                                                   |                                                |                                          |                                    |              |       |               |
| Non G-10 Developed Countries |                                                                                      |                                                                                         |                       |                   |                                                                |                        |                                                   |                                                |                                          |                                    |              |       |               |
| AUSTRALIA                    | 8,456                                                                                | 11,305                                                                                  | 69                    | 11,236            | 495                                                            | 20,256                 | 8,279                                             | 348                                            | 0                                        | 57                                 | 0            | 57    | 46            |
| AUSTRIA                      | 2,915                                                                                | 114                                                                                     | 0                     | 114               | 0                                                              | 3,029                  | 224                                               | 2                                              | 0                                        | 0                                  | 0            | 0     | 70            |
| CYPRUS                       | 39                                                                                   | 0                                                                                       | 0                     | 0                 | 0                                                              | 39                     | 37                                                | 15                                             | 0                                        | 0                                  | 0            | 0     | 15            |
| DENMARK                      | 583                                                                                  | 0                                                                                       | 0                     | 0                 | 44                                                             | 627                    | 176                                               | 1                                              | 0                                        | 0                                  | 0            | 0     | 0             |
| FINLAND                      | 2,273                                                                                | 61                                                                                      | 0                     | 61                | 4                                                              | 2,338                  | 343                                               | 1                                              | 0                                        | 0                                  | 0            | 0     | 12            |
| GREECE                       | 36                                                                                   | 0                                                                                       | 0                     | 0                 | 0                                                              | 36                     | 24                                                | 0                                              | 0                                        | 0                                  | 0            | 0     | 0             |

|                             |        |        |       |        |       |        |        |       |     |     |    |     |       |
|-----------------------------|--------|--------|-------|--------|-------|--------|--------|-------|-----|-----|----|-----|-------|
| IRELAND                     | 13,723 | 4,749  | 289   | 4,460  | 845   | 19,317 | 6,883  | 39    | 181 | 219 | 26 | 63  | 74    |
| ISRAEL                      | 1,472  | 14     | 10    | 4      | 7     | 1,493  | 384    | 313   | 0   | 2   | 0  | 2   | 9     |
| NEW ZEALAND                 | 362    | 352    | 4     | 348    | 169   | 883    | 630    | 0     | 0   | 1   | 0  | 0   | 0     |
| NORWAY                      | 2,723  | 17     | 5     | 12     | 21    | 2,761  | 836    | 15    | 0   | 0   | 0  | 0   | 0     |
| PORTUGAL                    | 264    | 0      | 0     | 0      | 0     | 264    | 30     | 5     | 0   | 0   | 0  | 0   | 0     |
| SLOVAKIA                    | 755    | 0      | 0     | 0      | 0     | 755    | 7      | 0     | 0   | 0   | 0  | 0   | 0     |
| SPAIN                       | 3,268  | 481    | 12    | 469    | 499   | 4,248  | 500    | 535   | 49  | 5   | 49 | 4   | 93    |
| OTHER NON G-10 DEV.         | 495    | 0      | 0     | 0      | 8     | 503    | 66     | 7     | 0   | 0   | 0  | 0   | 0     |
| Total                       | 37,364 | 17,093 | 389   | 16,704 | 2,092 | 56,549 | 18,419 | 1,281 | 230 | 284 | 75 | 126 | 319   |
| Eastern Europe              |        |        |       |        |       |        |        |       |     |     |    |     |       |
| BULGARIA                    | 5      | 0      | 0     | 0      | 0     | 5      | 17     | 0     | 0   | 0   | 0  | 0   | 0     |
| CZECH REPUBLIC              | 62     | 0      | 0     | 0      | 0     | 62     | 22     | 0     | 0   | 0   | 0  | 0   | 0     |
| HUNGARY                     | 142    | 1      | 0     | 1      | 3     | 146    | 36     | 0     | 0   | 0   | 0  | 0   | 0     |
| KOSOVO                      | 0      | 0      | 0     | 0      | 0     | 0      | 0      | 0     | 0   | 0   | 0  | 0   | 0     |
| POLAND                      | 528    | 83     | 3     | 80     | 0     | 611    | 27     | 0     | 0   | 2   | 0  | 2   | 0     |
| ROMANIA                     | 43     | 0      | 0     | 0      | 0     | 43     | 18     | 0     | 0   | 0   | 0  | 0   | 0     |
| RUSSIA                      | 2,917  | 0      | 0     | 0      | 0     | 2,917  | 0      | 0     | 0   | 0   | 0  | 0   | 0     |
| TURKEY                      | 478    | 0      | 0     | 0      | 0     | 478    | 32     | 35    | 17  | 17  | 10 | 10  | 46    |
| OTHER E. EUROPE             | 423    | 1      | 0     | 1      | 1     | 425    | 73     | 11    | 0   | 0   | 0  | 0   | 3     |
| Total                       | 4,598  | 85     | 3     | 82     | 4     | 4,687  | 225    | 46    | 17  | 19  | 10 | 12  | 49    |
| Latin America and Caribbean |        |        |       |        |       |        |        |       |     |     |    |     |       |
| ANGUILLA                    | 31     | 0      | 0     | 0      | 11    | 42     | 17     | 0     | 0   | 0   | 0  | 0   | 0     |
| ARGENTINA                   | 521    | 988    | 598   | 390    | 0     | 1,509  | 652    | 36    | 0   | 0   | 0  | 0   | 0     |
| BRAZIL                      | 6,193  | 936    | 0     | 936    | 98    | 7,227  | 730    | 151   | 0   | 14  | 0  | 14  | 1,385 |
| CHILE                       | 1,927  | 32     | 2     | 30     | 67    | 2,026  | 144    | 57    | 8   | 10  | 8  | 10  | 620   |
| COLOMBIA                    | 937    | 0      | 0     | 0      | 2     | 939    | 62     | 21    | 0   | 0   | 0  | 0   | 30    |
| COSTA RICA                  | 161    | 0      | 0     | 0      | 0     | 161    | 31     | 6     | 0   | 0   | 0  | 0   | 26    |
| DOMINICAN REPUBLIC          | 480    | 0      | 0     | 0      | 0     | 480    | 1      | 1     | 0   | 0   | 0  | 0   | 17    |
| ECUADOR                     | 261    | 0      | 0     | 0      | 0     | 261    | 5      | 24    | 0   | 0   | 0  | 0   | 52    |
| EL SALVADOR                 | 29     | 0      | 0     | 0      | 1     | 30     | 5      | 0     | 0   | 0   | 0  | 0   | 0     |
| FRENCH GUIANA               | 0      | 0      | 0     | 0      | 0     | 0      | 3      | 0     | 0   | 0   | 0  | 0   | 0     |
| GUATEMALA                   | 478    | 0      | 0     | 0      | 1     | 479    | 31     | 0     | 0   | 0   | 0  | 0   | 78    |
| HONDURAS                    | 157    | 0      | 0     | 0      | 2     | 159    | 2      | 4     | 0   | 0   | 0  | 0   | 21    |
| MEXICO                      | 4,005  | 6,279  | 113   | 6,166  | 92    | 10,376 | 7,166  | 218   | 0   | 21  | 0  | 21  | 123   |
| MONTSERRAT                  | 0      | 0      | 0     | 0      | 0     | 0      | 0      | 0     | 0   | 0   | 0  | 0   | 0     |
| PERU                        | 755    | 0      | 0     | 0      | 2     | 757    | 101    | 4     | 0   | 3   | 0  | 3   | 159   |
| URUGUAY                     | 729    | 2      | 2     | 0      | 44    | 775    | 34     | 23    | 0   | 0   | 0  | 0   | 0     |
| VENEZUELA                   | 243    | 0      | 0     | 0      | 0     | 243    | 17     | 19    | 0   | 0   | 0  | 0   | 13    |
| OTHER LAT. AM. & CAR.       | 3,212  | 328    | 328   | 0      | 149   | 3,689  | 5,998  | 150   | 0   | 2   | 0  | 0   | 285   |
| Total                       | 20,119 | 8,565  | 1,043 | 7,522  | 469   | 29,153 | 14,999 | 714   | 8   | 50  | 8  | 48  | 2,809 |
| Asia and Pacific            |        |        |       |        |       |        |        |       |     |     |    |     |       |
| CHINA-MAINLAND              | 3,290  | 1,988  | 271   | 1,717  | 128   | 5,406  | 296    | 369   | 0   | 0   | 0  | 0   | 261   |
| INDIA                       | 864    | 2,510  | 0     | 2,510  | 8     | 3,382  | 2,522  | 146   | 0   | 0   | 0  | 0   | 375   |
| INDONESIA                   | 665    | 3      | 2     | 1      | 4     | 672    | 2      | 6     | 0   | 4   | 0  | 3   | 426   |
| KOREA, SOUTH                | 4,284  | 263    | 184   | 79     | 538   | 5,085  | 139    | 75    | 4   | 9   | 4  | 9   | 2,422 |
| KUWAIT                      | 2,069  | 0      | 0     | 0      | 2     | 2,071  | 0      | 3     | 0   | 0   | 0  | 0   | 120   |

|                                        |         |       |       |       |       |         |        |        |       |       |       |       |       |
|----------------------------------------|---------|-------|-------|-------|-------|---------|--------|--------|-------|-------|-------|-------|-------|
| MALAYSIA                               | 505     | 73    | 0     | 73    | 5     | 583     | 1      | 0      | 7     | 7     | 7     | 7     | 79    |
| PAKISTAN                               | 5       | 0     | 0     | 0     | 0     | 5       | 1      | 0      | 0     | 0     | 0     | 0     | 0     |
| PHILIPPINES                            | 151     | 151   | 26    | 125   | 0     | 302     | 15     | 0      | 10    | 18    | 10    | 18    | 59    |
| QATAR                                  | 1,707   | 0     | 0     | 0     | 47    | 1,754   | 0      | 2      | 10    | 10    | 10    | 10    | 420   |
| SAUDI ARABIA                           | 3,506   | 70    | 1     | 69    | 1     | 3,577   | 151    | 5      | 6     | 48    | 6     | 39    | 395   |
| TAIWAN                                 | 2,787   | 291   | 1     | 290   | 130   | 3,208   | 452    | 76     | 940   | 277   | 940   | 277   | 60    |
| THAILAND                               | 127     | 132   | 2     | 130   | 20    | 279     | 317    | 4      | 0     | 0     | 0     | 0     | 1     |
| UNITED ARAB EMIRATES                   | 2,467   | 0     | 0     | 0     | 2     | 2,469   | 318    | 6      | 0     | 5     | 0     | 5     | 483   |
| WEST BANK AND GAZA                     | 0       | 0     | 0     | 0     | 0     | 0       | 0      | 0      | 0     | 0     | 0     | 0     | 0     |
| OTHER ASIA AND PACIFIC                 | 916     | 8     | 0     | 8     | 29    | 953     | 252    | 43     | 0     | 0     | 0     | 0     | 86    |
| Total                                  | 23,343  | 5,489 | 487   | 5,002 | 914   | 29,746  | 4,466  | 735    | 977   | 378   | 977   | 368   | 5,187 |
|                                        |         |       |       |       |       |         |        |        |       |       |       |       |       |
| Africa                                 |         |       |       |       |       |         |        |        |       |       |       |       |       |
| ALGERIA                                | 0       | 0     | 0     | 0     | 0     | 0       | 0      | 0      | 0     | 0     | 0     | 0     | 0     |
| EGYPT                                  | 92      | 0     | 0     | 0     | 0     | 92      | 1      | 0      | 0     | 0     | 0     | 0     | 0     |
| GHANA                                  | 15      | 0     | 0     | 0     | 0     | 15      | 0      | 0      | 0     | 0     | 0     | 0     | 0     |
| KENYA                                  | 8       | 0     | 0     | 0     | 0     | 8       | 0      | 0      | 0     | 0     | 0     | 0     | 0     |
| MOROCCO                                | 48      | 0     | 0     | 0     | 0     | 48      | 0      | 0      | 0     | 0     | 0     | 0     | 0     |
| NIGERIA                                | 15      | 0     | 0     | 0     | 0     | 15      | 0      | 0      | 0     | 0     | 0     | 0     | 0     |
| SAINT HELENA                           | 0       | 0     | 0     | 0     | 0     | 0       | 0      | 0      | 0     | 0     | 0     | 0     | 0     |
| SOUTH AFRICA                           | 424     | 0     | 0     | 0     | 0     | 424     | 5      | 0      | 0     | 0     | 0     | 0     | 0     |
| SOUTH SUDAN                            | 0       | 0     | 0     | 0     | 0     | 0       | 0      | 0      | 0     | 0     | 0     | 0     | 0     |
| OTHER AFRICA                           | 242     | 0     | 0     | 0     | 34    | 276     | 678    | 6      | 151   | 147   | 33    | 29    | 0     |
| Total                                  | 844     | 0     | 0     | 0     | 34    | 878     | 684    | 6      | 151   | 147   | 33    | 29    | 0     |
|                                        |         |       |       |       |       |         |        |        |       |       |       |       |       |
| Banking Centers                        |         |       |       |       |       |         |        |        |       |       |       |       |       |
| BAHAMAS                                | 822     | 0     | 0     | 0     | 0     | 822     | 315    | 36     | 0     | 0     | 0     | 0     | 40    |
| BAHRAIN                                | 295     | 0     | 0     | 0     | 0     | 295     | 0      | 0      | 0     | 0     | 0     | 0     | 0     |
| BERMUDA                                | 5,814   | 30    | 0     | 30    | 332   | 6,176   | 3,906  | 913    | 88    | 230   | 5     | 147   | 0     |
| CAYMAN ISLANDS                         | 84,493  | 114   | 111   | 3     | 544   | 85,151  | 14,799 | 47,302 | 1,766 | 1,089 | 1,766 | 1,087 | 0     |
| HONG KONG                              | 2,808   | 2,706 | 1,369 | 1,337 | 7     | 5,521   | 5,864  | 558    | 0     | 2     | 0     | 0     | 179   |
| LEBANON                                | 64      | 0     | 0     | 0     | 0     | 64      | 1      | 0      | 0     | 0     | 0     | 0     | 0     |
| MAURITIUS                              | 119     | 0     | 0     | 0     | 0     | 119     | 10     | 0      | 0     | 0     | 0     | 0     | 0     |
| PANAMA                                 | 1,153   | 0     | 0     | 0     | 10    | 1,163   | 295    | 34     | 47    | 43    | 15    | 11    | 128   |
| SINGAPORE                              | 10,956  | 1,189 | 89    | 1,100 | 96    | 12,241  | 4,737  | 34     | 0     | 1     | 0     | 0     | 58    |
| OTHER BANKING CENTERS                  | 7,892   | 319   | 255   | 64    | 307   | 8,518   | 1,797  | 113    | 0     | 2     | 0     | 0     | 0     |
| Total                                  | 114,416 | 4,358 | 1,824 | 2,534 | 1,296 | 120,070 | 31,724 | 48,990 | 1,901 | 1,367 | 1,786 | 1,245 | 405   |
|                                        |         |       |       |       |       |         |        |        |       |       |       |       |       |
| International & Regional Organizations |         |       |       |       |       |         |        |        |       |       |       |       |       |
| AFRICAN                                | 1,717   | 0     | 0     | 0     | 0     | 1,717   | 0      | 0      | 0     | 0     | 0     | 0     | 0     |
| ASIAN                                  | 2,823   | 0     | 0     | 0     | 0     | 2,823   | 0      | 0      | 0     | 0     | 0     | 0     | 0     |
| CARIBBEAN                              | 0       | 0     | 0     | 0     | 0     | 0       | 0      | 0      | 0     | 0     | 0     | 0     | 0     |
| EUROPEAN                               | 12,207  | 0     | 0     | 0     | 0     | 12,207  | 0      | 0      | 0     | 0     | 0     | 0     | 0     |
| INTERNATIONAL                          | 7,619   | 0     | 0     | 0     | 4     | 7,623   | 0      | 0      | 0     | 40    | 0     | 40    | 0     |
| LATIN AMERICAN                         | 3,493   | 0     | 0     | 0     | 1     | 3,494   | 0      | 0      | 0     | 0     | 0     | 0     | 0     |
| MIDDLE EASTERN                         | 1       | 0     | 0     | 0     | 0     | 1       | 0      | 0      | 0     | 0     | 0     | 0     | 0     |
| Total                                  | 27,860  | 0     | 0     | 0     | 5     | 27,865  | 0      | 0      | 0     | 40    | 0     | 40    | 0     |
|                                        |         |       |       |       |       |         |        |        |       |       |       |       |       |

|               |         |           |        |           |        |           |           |         |        |         |        |        |        |
|---------------|---------|-----------|--------|-----------|--------|-----------|-----------|---------|--------|---------|--------|--------|--------|
| UNITED STATES | 67,215  | 8,108,329 | 18,484 | 8,089,845 | 37,601 | 8,213,145 | 3,764,093 | 184,997 | 87,427 | 95,775  | 54,406 | 62,487 | 4,584  |
|               |         |           |        |           |        |           |           |         |        |         |        |        |        |
| Grand Total   | 591,329 | 8,277,979 | 31,044 | 8,246,935 | 49,566 | 8,918,874 | 3,968,712 | 246,844 | 94,064 | 103,784 | 59,441 | 68,861 | 14,118 |

Country Exposure Lending Survey /1: March 31, 2026

Table 2 - Claims On Foreign Obligors Held by U.S. Banks on an Immediate-Counterparty Basis & Risk Transfers

(\$ Millions)

All Other U.S. Banks - Group C

|                              | Claims - Immediate-Counterparty Basis /6                                          |                                                                                                               |                                                   |                                                                                                           |                                                                                                                                   | Risk Transfers            |                          | Total Cross-Border and Local Claims on Ultimate-Risk Basis (Excluding claims from the Fair value of Derivative Products) |
|------------------------------|-----------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------|---------------------------------------------------|-----------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------------|--------------------------|--------------------------------------------------------------------------------------------------------------------------|
|                              | Cross-Border Claims (Excluding Claims from the Fair Value of Derivative Products) | Claims on Local Residents in Non-Local Currency (Excluding Claims from the Fair Value of Derivative Products) | Remaining Maturity (less than or equal to 1 year) | Claims on Local Residents in Local Currency (Excluding Claims from the Fair Value of Derivative Products) | Total Cross-Border and Local Claims on Immediate-Counterparty Basis (Excluding claims from the Fair Value of Derivative Products) | Outward Risk Transfers /7 | Inward Risk Transfers /8 |                                                                                                                          |
| G-10 and Luxembourg          |                                                                                   |                                                                                                               |                                                   |                                                                                                           |                                                                                                                                   |                           |                          |                                                                                                                          |
| BELGIUM                      | 2,163                                                                             | 904                                                                                                           | 2,670                                             | 2,940                                                                                                     | 6,007                                                                                                                             | 274                       | 84                       | 5,817                                                                                                                    |
| CANADA                       | 60,613                                                                            | 4,885                                                                                                         | 43,287                                            | 17,355                                                                                                    | 82,853                                                                                                                            | 3,579                     | 18,278                   | 97,309                                                                                                                   |
| FRANCE                       | 17,564                                                                            | 0                                                                                                             | 12,817                                            | 1,808                                                                                                     | 19,372                                                                                                                            | 257                       | 14,589                   | 33,703                                                                                                                   |
| GERMANY                      | 11,719                                                                            | 29                                                                                                            | 5,194                                             | 19,178                                                                                                    | 30,926                                                                                                                            | 2,074                     | 38,216                   | 67,058                                                                                                                   |
| ITALY                        | 592                                                                               | 0                                                                                                             | 292                                               | 2,444                                                                                                     | 3,036                                                                                                                             | 49                        | 89                       | 3,074                                                                                                                    |
| JAPAN                        | 17,808                                                                            | 503                                                                                                           | 15,073                                            | 14,172                                                                                                    | 32,483                                                                                                                            | 401                       | 4,552                    | 36,632                                                                                                                   |
| LUXEMBOURG                   | 9,510                                                                             | 208                                                                                                           | 4,334                                             | 6,005                                                                                                     | 15,723                                                                                                                            | 2,186                     | 1,954                    | 15,442                                                                                                                   |
| NETHERLANDS                  | 7,569                                                                             | 26                                                                                                            | 1,725                                             | 1,968                                                                                                     | 9,563                                                                                                                             | 737                       | 1,209                    | 10,034                                                                                                                   |
| SWEDEN                       | 4,145                                                                             | 3                                                                                                             | 3,030                                             | 99                                                                                                        | 4,247                                                                                                                             | 429                       | 210                      | 4,030                                                                                                                    |
| SWITZERLAND                  | 3,842                                                                             | 15                                                                                                            | 2,872                                             | 1,371                                                                                                     | 5,228                                                                                                                             | 403                       | 11,591                   | 16,413                                                                                                                   |
| UNITED KINGDOM               | 111,665                                                                           | 3,060                                                                                                         | 85,073                                            | 57,705                                                                                                    | 172,430                                                                                                                           | 42,527                    | 10,332                   | 140,118                                                                                                                  |
| Total                        | 247,190                                                                           | 9,633                                                                                                         | 176,367                                           | 125,045                                                                                                   | 381,868                                                                                                                           | 52,916                    | 101,104                  | 429,630                                                                                                                  |
|                              |                                                                                   |                                                                                                               |                                                   |                                                                                                           |                                                                                                                                   |                           |                          |                                                                                                                          |
| Non G-10 Developed Countries |                                                                                   |                                                                                                               |                                                   |                                                                                                           |                                                                                                                                   |                           |                          |                                                                                                                          |
| AUSTRALIA                    | 7,966                                                                             | 70                                                                                                            | 4,574                                             | 11,246                                                                                                    | 19,282                                                                                                                            | 264                       | 774                      | 19,761                                                                                                                   |
| AUSTRIA                      | 2,901                                                                             | 0                                                                                                             | 692                                               | 123                                                                                                       | 3,024                                                                                                                             | 43                        | 48                       | 3,029                                                                                                                    |
| CYPRUS                       | 19                                                                                | 0                                                                                                             | 17                                                | 0                                                                                                         | 19                                                                                                                                | 1                         | 21                       | 39                                                                                                                       |
| DENMARK                      | 585                                                                               | 0                                                                                                             | 279                                               | 0                                                                                                         | 585                                                                                                                               | 37                        | 35                       | 583                                                                                                                      |
| FINLAND                      | 2,170                                                                             | 0                                                                                                             | 696                                               | 65                                                                                                        | 2,235                                                                                                                             | 66                        | 165                      | 2,334                                                                                                                    |
| GREECE                       | 106                                                                               | 0                                                                                                             | 69                                                | 0                                                                                                         | 106                                                                                                                               | 76                        | 7                        | 36                                                                                                                       |
| IRELAND                      | 15,922                                                                            | 314                                                                                                           | 11,615                                            | 4,473                                                                                                     | 20,709                                                                                                                            | 4,694                     | 2,473                    | 18,472                                                                                                                   |
| ISRAEL                       | 1,422                                                                             | 10                                                                                                            | 970                                               | 4                                                                                                         | 1,436                                                                                                                             | 69                        | 122                      | 1,486                                                                                                                    |
| NEW ZEALAND                  | 434                                                                               | 4                                                                                                             | 256                                               | 349                                                                                                       | 787                                                                                                                               | 88                        | 14                       | 714                                                                                                                      |
| NORWAY                       | 2,948                                                                             | 5                                                                                                             | 2,219                                             | 26                                                                                                        | 2,979                                                                                                                             | 354                       | 115                      | 2,740                                                                                                                    |
| PORTUGAL                     | 327                                                                               | 11                                                                                                            | 109                                               | 0                                                                                                         | 338                                                                                                                               | 87                        | 14                       | 264                                                                                                                      |
| SLOVAKIA                     | 759                                                                               | 0                                                                                                             | 86                                                | 0                                                                                                         | 759                                                                                                                               | 10                        | 6                        | 755                                                                                                                      |
| SPAIN                        | 3,019                                                                             | 12                                                                                                            | 1,428                                             | 469                                                                                                       | 3,500                                                                                                                             | 344                       | 598                      | 3,749                                                                                                                    |

|                             |        |       |        |        |        |        |       |        |
|-----------------------------|--------|-------|--------|--------|--------|--------|-------|--------|
| OTHER NON G-10 DEV.         | 538    | 0     | 123    | 0      | 538    | 53     | 10    | 495    |
| Total                       | 39,116 | 426   | 23,133 | 16,755 | 56,297 | 6,186  | 4,402 | 54,457 |
|                             |        |       |        |        |        |        |       |        |
| Eastern Europe              |        |       |        |        |        |        |       |        |
| BULGARIA                    | 7      | 0     | 7      | 0      | 7      | 7      | 5     | 5      |
| CZECH REPUBLIC              | 185    | 0     | 177    | 0      | 185    | 135    | 12    | 62     |
| HUNGARY                     | 209    | 0     | 151    | 1      | 210    | 95     | 28    | 143    |
| KOSOVO                      | 0      | 0     | 0      | 0      | 0      | 0      | 0     | 0      |
| POLAND                      | 479    | 3     | 333    | 122    | 604    | 62     | 69    | 611    |
| ROMANIA                     | 101    | 0     | 65     | 0      | 101    | 61     | 3     | 43     |
| RUSSIA                      | 2,919  | 0     | 2,859  | 0      | 2,919  | 6      | 3     | 2,917  |
| TURKEY                      | 396    | 0     | 237    | 0      | 396    | 22     | 108   | 478    |
| OTHER E. EUROPE             | 495    | 0     | 119    | 1      | 496    | 74     | 2     | 424    |
| Total                       | 4,791  | 3     | 3,948  | 124    | 4,918  | 462    | 230   | 4,683  |
|                             |        |       |        |        |        |        |       |        |
| Latin America and Caribbean |        |       |        |        |        |        |       |        |
| ANGUILLA                    | 74     | 0     | 60     | 0      | 74     | 43     | 0     | 31     |
| ARGENTINA                   | 854    | 598   | 894    | 391    | 1,843  | 629    | 318   | 1,509  |
| BRAZIL                      | 5,630  | 1     | 3,546  | 937    | 6,568  | 662    | 1,412 | 7,129  |
| CHILE                       | 2,075  | 2     | 1,330  | 30     | 2,107  | 236    | 101   | 1,959  |
| COLOMBIA                    | 997    | 0     | 605    | 0      | 997    | 233    | 272   | 937    |
| COSTA RICA                  | 234    | 0     | 191    | 0      | 234    | 80     | 9     | 161    |
| DOMINICAN REPUBLIC          | 644    | 0     | 339    | 0      | 644    | 184    | 21    | 480    |
| ECUADOR                     | 555    | 0     | 410    | 0      | 555    | 343    | 66    | 261    |
| EL SALVADOR                 | 53     | 0     | 43     | 0      | 53     | 30     | 6     | 29     |
| FRENCH GUIANA               | 1      | 0     | 1      | 0      | 1      | 1      | 0     | 0      |
| GUATEMALA                   | 567    | 0     | 522    | 0      | 567    | 132    | 43    | 478    |
| HONDURAS                    | 192    | 0     | 164    | 0      | 192    | 89     | 60    | 157    |
| MEXICO                      | 5,211  | 49    | 3,026  | 6,165  | 11,425 | 2,222  | 1,128 | 10,284 |
| MONTSERRAT                  | 0      | 0     | 0      | 0      | 0      | 0      | 0     | 0      |
| PERU                        | 851    | 0     | 406    | 0      | 851    | 142    | 65    | 755    |
| URUGUAY                     | 858    | 2     | 236    | 0      | 860    | 218    | 93    | 731    |
| VENEZUELA                   | 525    | 0     | 372    | 0      | 525    | 314    | 40    | 243    |
| OTHER LAT. AM. & CAR.       | 18,579 | 367   | 17,332 | 0      | 18,946 | 15,878 | 487   | 3,540  |
| Total                       | 37,900 | 1,019 | 29,477 | 7,523  | 46,442 | 21,436 | 4,121 | 28,684 |
|                             |        |       |        |        |        |        |       |        |
| Asia and Pacific            |        |       |        |        |        |        |       |        |
| CHINA-MAINLAND              | 2,998  | 287   | 1,169  | 1,943  | 5,228  | 385    | 439   | 5,278  |
| INDIA                       | 1,143  | 11    | 947    | 2,716  | 3,870  | 912    | 415   | 3,374  |
| INDONESIA                   | 452    | 2     | 220    | 2      | 456    | 219    | 431   | 668    |
| KOREA, SOUTH                | 4,204  | 185   | 3,639  | 78     | 4,467  | 196    | 276   | 4,547  |
| KUWAIT                      | 1,974  | 0     | 1,884  | 0      | 1,974  | 25     | 120   | 2,069  |
| MALAYSIA                    | 339    | 0     | 268    | 74     | 413    | 2      | 167   | 578    |
| PAKISTAN                    | 8      | 0     | 6      | 0      | 8      | 5      | 2     | 5      |
| PHILIPPINES                 | 105    | 45    | 102    | 161    | 311    | 105    | 95    | 302    |
| QATAR                       | 1,526  | 0     | 1,377  | 0      | 1,526  | 0      | 181   | 1,707  |
| SAUDI ARABIA                | 3,500  | 1     | 3,004  | 69     | 3,570  | 8      | 15    | 3,576  |

|                                        |         |        |         |           |           |         |         |           |
|----------------------------------------|---------|--------|---------|-----------|-----------|---------|---------|-----------|
| TAIWAN                                 | 2,453   | 1      | 2,167   | 292       | 2,746     | 28      | 360     | 3,078     |
| THAILAND                               | 131     | 2      | 93      | 130       | 263       | 28      | 24      | 259       |
| UNITED ARAB EMIRATES                   | 2,436   | 5      | 1,613   | 2         | 2,443     | 242     | 267     | 2,467     |
| WEST BANK AND GAZA                     | 0       | 0      | 0       | 0         | 0         | 0       | 0       | 0         |
| OTHER ASIA AND PACIFIC                 | 1,176   | 0      | 409     | 8         | 1,184     | 326     | 65      | 924       |
| Total                                  | 22,445  | 539    | 16,898  | 5,475     | 28,459    | 2,481   | 2,857   | 28,832    |
|                                        |         |        |         |           |           |         |         |           |
| Africa                                 |         |        |         |           |           |         |         |           |
| ALGERIA                                | 0       | 0      | 0       | 0         | 0         | 0       | 0       | 0         |
| EGYPT                                  | 196     | 0      | 183     | 0         | 196       | 118     | 14      | 92        |
| GHANA                                  | 14      | 0      | 14      | 0         | 14        | 0       | 1       | 15        |
| KENYA                                  | 9       | 0      | 9       | 0         | 9         | 1       | 0       | 8         |
| MOROCCO                                | 49      | 0      | 17      | 0         | 49        | 1       | 0       | 48        |
| NIGERIA                                | 24      | 0      | 20      | 0         | 24        | 10      | 1       | 15        |
| SAINT HELENA                           | 0       | 0      | 0       | 0         | 0         | 0       | 0       | 0         |
| SOUTH AFRICA                           | 463     | 0      | 415     | 0         | 463       | 92      | 52      | 424       |
| SOUTH SUDAN                            | 0       | 0      | 0       | 0         | 0         | 0       | 0       | 0         |
| OTHER AFRICA                           | 263     | 0      | 206     | 0         | 263       | 21      | 2       | 242       |
| Total                                  | 1,018   | 0      | 864     | 0         | 1,018     | 243     | 70      | 844       |
|                                        |         |        |         |           |           |         |         |           |
| Banking Centers                        |         |        |         |           |           |         |         |           |
| BAHAMAS                                | 1,530   | 0      | 823     | 0         | 1,530     | 709     | 0       | 822       |
| BAHRAIN                                | 298     | 0      | 15      | 0         | 298       | 3       | 0       | 295       |
| BERMUDA                                | 5,381   | 72     | 1,669   | 13        | 5,466     | 826     | 1,205   | 5,844     |
| CAYMAN ISLANDS                         | 103,770 | 105    | 56,436  | 1         | 103,876   | 27,250  | 8,317   | 84,607    |
| HONG KONG                              | 2,683   | 1,540  | 3,399   | 1,460     | 5,683     | 880     | 711     | 5,514     |
| LEBANON                                | 74      | 0      | 16      | 0         | 74        | 10      | 0       | 64        |
| MAURITIUS                              | 81      | 0      | 31      | 0         | 81        | 4       | 43      | 119       |
| PANAMA                                 | 2,382   | 1      | 1,660   | 0         | 2,383     | 1,437   | 210     | 1,153     |
| SINGAPORE                              | 11,238  | 424    | 9,249   | 1,104     | 12,766    | 855     | 262     | 12,145    |
| OTHER BANKING CENTERS                  | 5,458   | 254    | 2,179   | 80        | 5,792     | 695     | 3,114   | 8,211     |
| Total                                  | 132,895 | 2,396  | 75,477  | 2,658     | 137,949   | 32,669  | 13,862  | 118,774   |
|                                        |         |        |         |           |           |         |         |           |
| International & Regional Organizations |         |        |         |           |           |         |         |           |
| AFRICAN                                | 1,717   | 0      | 538     | 0         | 1,717     | 0       | 0       | 1,717     |
| ASIAN                                  | 2,823   | 0      | 742     | 0         | 2,823     | 0       | 0       | 2,823     |
| CARIBBEAN                              | 0       | 0      | 0       | 0         | 0         | 0       | 0       | 0         |
| EUROPEAN                               | 12,207  | 0      | 2,217   | 0         | 12,207    | 0       | 0       | 12,207    |
| INTERNATIONAL                          | 7,619   | 0      | 1,408   | 0         | 7,619     | 0       | 0       | 7,619     |
| LATIN AMERICAN                         | 3,493   | 0      | 414     | 0         | 3,493     | 0       | 0       | 3,493     |
| MIDDLE EASTERN                         | 1       | 0      | 1       | 0         | 1         | 0       | 0       | 1         |
| Total                                  | 27,860  | 0      | 5,320   | 0         | 27,860    | 0       | 0       | 27,860    |
|                                        |         |        |         |           |           |         |         |           |
| UNITED STATES                          | 61,958  | 17,783 | 37,168  | 8,099,273 | 8,179,014 | 235,862 | 225,685 | 8,175,544 |
|                                        |         |        |         |           |           |         |         |           |
| Grand Total                            | 575,173 | 31,799 | 368,652 | 8,256,853 | 8,863,825 | 352,255 | 352,331 | 8,869,308 |

Country Exposure Lending Survey /1: March 31, 2026

Table 3 - Foreign-Office Liabilities & Memorandum Items

(\$ Millions)

All Other U.S. Banks - Group C

|                              | Foreign Office Liabilities   |                |         |                        |                                                                 | Memorandum Items /9      |                         |                                           |                                                         |               |                       |                                                                    |
|------------------------------|------------------------------|----------------|---------|------------------------|-----------------------------------------------------------------|--------------------------|-------------------------|-------------------------------------------|---------------------------------------------------------|---------------|-----------------------|--------------------------------------------------------------------|
|                              | By Country of Foreign Office |                |         | By Country of Creditor | Net Due To (or Due From) Own Related Offices in Other Countries | Securities - HTM and AFS | Trading Assets          |                                           | Collateralized Claims Not Subject to Risk Transfers /11 |               |                       |                                                                    |
|                              | Non-Local Currency           | Local Currency | Total   |                        |                                                                 |                          | Assets Held for Trading | Offsetting Positions for Trading Book /10 | Total Collateral                                        | Of Which Cash | Of Which Same Country | Of Which Resale/Reverse Repurchase Agreements & Securities Lending |
| G-10 and Luxembourg          |                              |                |         |                        |                                                                 |                          |                         |                                           |                                                         |               |                       |                                                                    |
| BELGIUM                      | 6,214                        | 3,813          | 10,027  | 1,328                  | 12,697                                                          | 1,385                    | 4                       | 0                                         | 0                                                       | 0             | 0                     | 0                                                                  |
| CANADA                       | 1,878                        | 5,756          | 7,634   | 7,374                  | -6,298                                                          | 10,497                   | 1,425                   | 210                                       | 20,596                                                  | 902           | 879                   | 20,452                                                             |
| FRANCE                       | 1                            | 465            | 466     | 5,395                  | 1,277                                                           | 5,038                    | 335                     | 41                                        | 3,277                                                   | 0             | 2                     | 3,276                                                              |
| GERMANY                      | 468                          | 4,448          | 4,916   | 3,880                  | 15,847                                                          | 5,959                    | 90                      | 2                                         | 29,240                                                  | 0             | 0                     | 29,240                                                             |
| ITALY                        | 0                            | 1,632          | 1,632   | 2,053                  | 796                                                             | 338                      | 7                       | 0                                         | 0                                                       | 0             | 0                     | 0                                                                  |
| JAPAN                        | 78                           | 6,345          | 6,423   | 6,556                  | 8,135                                                           | 6,520                    | 1,843                   | 336                                       | 7,857                                                   | 0             | 509                   | 7,847                                                              |
| LUXEMBOURG                   | 16,125                       | 10,364         | 26,489  | 22,797                 | -16,779                                                         | 419                      | 253                     | 1                                         | 143                                                     | 0             | 31                    | 112                                                                |
| NETHERLANDS                  | 1,126                        | 1,955          | 3,081   | 5,898                  | -645                                                            | 5,196                    | 485                     | 114                                       | 76                                                      | 0             | 7                     | 69                                                                 |
| SWEDEN                       | 3                            | 57             | 60      | 1,800                  | 58                                                              | 886                      | 312                     | 0                                         | 151                                                     | 0             | 5                     | 146                                                                |
| SWITZERLAND                  | 23                           | 771            | 794     | 1,243                  | 1,375                                                           | 1,256                    | 417                     | 133                                       | 5                                                       | 0             | 5                     | 0                                                                  |
| UNITED KINGDOM               | 62,913                       | 36,629         | 99,542  | 44,518                 | -13,195                                                         | 10,719                   | 1,259                   | 298                                       | 28,445                                                  | 14            | 1,134                 | 28,406                                                             |
| Total                        | 88,829                       | 72,235         | 161,064 | 102,842                | 3,268                                                           | 48,213                   | 6,430                   | 1,135                                     | 89,790                                                  | 916           | 2,572                 | 89,548                                                             |
|                              |                              |                |         |                        |                                                                 |                          |                         |                                           |                                                         |               |                       |                                                                    |
| Non G-10 Developed Countries |                              |                |         |                        |                                                                 |                          |                         |                                           |                                                         |               |                       |                                                                    |
| AUSTRALIA                    | 6,208                        | 7,676          | 13,884  | 13,756                 | 924                                                             | 3,021                    | 373                     | 18                                        | 2,442                                                   | 0             | 717                   | 2,435                                                              |
| AUSTRIA                      | 0                            | 67             | 67      | 137                    | 59                                                              | 2,303                    | 0                       | 0                                         | 80                                                      | 0             | 0                     | 80                                                                 |
| CYPRUS                       | 0                            | 0              | 0       | 98                     | 0                                                               | 0                        | 0                       | 0                                         | 0                                                       | 0             | 0                     | 0                                                                  |
| DENMARK                      | 0                            | 2              | 2       | 2,212                  | 0                                                               | 120                      | 69                      | 9                                         | 0                                                       | 0             | 0                     | 0                                                                  |
| FINLAND                      | 0                            | 11             | 11      | 661                    | 54                                                              | 1,447                    | 31                      | 0                                         | 12                                                      | 0             | 0                     | 12                                                                 |
| GREECE                       | 0                            | 0              | 0       | 74                     | 0                                                               | 0                        | 0                       | 0                                         | 0                                                       | 0             | 0                     | 0                                                                  |
| IRELAND                      | 11,200                       | 7,686          | 18,886  | 33,751                 | -9,799                                                          | 427                      | 744                     | 8                                         | 5,958                                                   | 0             | 112                   | 5,865                                                              |
| ISRAEL                       | 0                            | 3              | 3       | 431                    | 40                                                              | 334                      | 95                      | 0                                         | 0                                                       | 0             | 0                     | 0                                                                  |
| NEW ZEALAND                  | 1                            | 51             | 52      | 658                    | 296                                                             | 94                       | 29                      | 1                                         | 46                                                      | 0             | 0                     | 46                                                                 |
| NORWAY                       | 0                            | 43             | 43      | 1,184                  | 12                                                              | 934                      | 86                      | 0                                         | 90                                                      | 0             | 1                     | 89                                                                 |
| PORTUGAL                     | 0                            | 0              | 0       | 34                     | 0                                                               | 93                       | 0                       | 0                                         | 1                                                       | 0             | 0                     | 1                                                                  |
| SLOVAKIA                     | 0                            | 0              | 0       | 0                      | 0                                                               | 682                      | 0                       | 0                                         | 0                                                       | 0             | 0                     | 0                                                                  |
| SPAIN                        | 220                          | 361            | 581     | 858                    | 686                                                             | 1,079                    | 338                     | 67                                        | 11                                                      | 0             | 0                     | 10                                                                 |

|                             |        |        |        |        |        |        |       |     |       |    |     |       |
|-----------------------------|--------|--------|--------|--------|--------|--------|-------|-----|-------|----|-----|-------|
| OTHER NON G-10 DEV.         | 0      | 0      | 0      | 265    | 0      | 0      | 1     | 0   | 2     | 0  | 0   | 2     |
| Total                       | 17,629 | 15,900 | 33,529 | 54,119 | -7,728 | 10,534 | 1,766 | 103 | 8,642 | 0  | 830 | 8,540 |
| Eastern Europe              |        |        |        |        |        |        |       |     |       |    |     |       |
| BULGARIA                    | 0      | 0      | 0      | 33     | 0      | 0      | 0     | 0   | 0     | 0  | 0   | 0     |
| CZECH REPUBLIC              | 0      | 1      | 1      | 10     | 0      | 4      | 0     | 0   | 0     | 0  | 0   | 0     |
| HUNGARY                     | 0      | 0      | 0      | 41     | 1      | 55     | 0     | 0   | 0     | 0  | 0   | 0     |
| KOSOVO                      | 0      | 0      | 0      | 0      | 0      | 0      | 0     | 0   | 0     | 0  | 0   | 0     |
| POLAND                      | 26     | 119    | 145    | 147    | -16    | 41     | 0     | 0   | 0     | 0  | 0   | 0     |
| ROMANIA                     | 0      | 0      | 0      | 0      | 0      | 34     | 0     | 0   | 0     | 0  | 0   | 0     |
| RUSSIA                      | 0      | 0      | 0      | 113    | 0      | 0      | 0     | 0   | 4     | 0  | 0   | 0     |
| TURKEY                      | 0      | 0      | 0      | 98     | 0      | 28     | 0     | 0   | 0     | 0  | 0   | 0     |
| OTHER E. EUROPE             | 0      | 1      | 1      | 115    | 91     | 371    | 0     | 0   | 23    | 0  | 0   | 23    |
| Total                       | 26     | 121    | 147    | 557    | 76     | 533    | 0     | 0   | 27    | 0  | 0   | 23    |
| Latin America and Caribbean |        |        |        |        |        |        |       |     |       |    |     |       |
| ANGUILLA                    | 2      | 0      | 2      | 45     | 0      | 0      | 0     | 0   | 0     | 0  | 0   | 0     |
| ARGENTINA                   | 502    | 348    | 850    | 849    | 810    | 5      | 2     | 0   | 69    | 68 | 68  | 0     |
| BRAZIL                      | 0      | 967    | 967    | 976    | 92     | 285    | 890   | 5   | 39    | 0  | 32  | 0     |
| CHILE                       | 3      | 3      | 6      | 5      | 183    | 371    | 20    | 6   | 64    | 0  | 0   | 59    |
| COLOMBIA                    | 0      | 0      | 0      | 0      | 0      | 68     | 24    | 0   | 1     | 0  | 0   | 1     |
| COSTA RICA                  | 0      | 0      | 0      | 1      | 0      | 0      | 0     | 0   | 0     | 0  | 0   | 0     |
| DOMINICAN REPUBLIC          | 0      | 0      | 0      | 0      | 0      | 4      | 0     | 0   | 0     | 0  | 0   | 0     |
| ECUADOR                     | 0      | 0      | 0      | 4      | 0      | 0      | 1     | 0   | 0     | 0  | 0   | 0     |
| EL SALVADOR                 | 0      | 0      | 0      | 1      | 0      | 0      | 0     | 0   | 0     | 0  | 0   | 0     |
| FRENCH GUIANA               | 0      | 0      | 0      | 0      | 0      | 0      | 0     | 0   | 0     | 0  | 0   | 0     |
| GUATEMALA                   | 0      | 0      | 0      | 0      | 0      | 23     | 0     | 0   | 0     | 0  | 0   | 0     |
| HONDURAS                    | 0      | 0      | 0      | 0      | 0      | 0      | 0     | 0   | 0     | 0  | 0   | 0     |
| MEXICO                      | 111    | 1,479  | 1,590  | 1,602  | 5,934  | 429    | 21    | 5   | 413   | 3  | 0   | 407   |
| MONTSERRAT                  | 0      | 0      | 0      | 0      | 0      | 0      | 0     | 0   | 0     | 0  | 0   | 0     |
| PERU                        | 0      | 0      | 0      | 0      | 0      | 123    | 0     | 0   | 97    | 0  | 5   | 92    |
| URUGUAY                     | 5      | 0      | 5      | 0      | 0      | 14     | 0     | 0   | 0     | 0  | 0   | 0     |
| VENEZUELA                   | 0      | 0      | 0      | 1      | 0      | 0      | 0     | 0   | 0     | 0  | 0   | 0     |
| OTHER LAT. AM. & CAR.       | 727    | 0      | 727    | 1,479  | -388   | 8      | 25    | 0   | 218   | 0  | 0   | 186   |
| Total                       | 1,350  | 2,797  | 4,147  | 4,963  | 6,631  | 1,330  | 983   | 16  | 901   | 71 | 105 | 745   |
| Asia and Pacific            |        |        |        |        |        |        |       |     |       |    |     |       |
| CHINA-MAINLAND              | 335    | 1,400  | 1,735  | 2,229  | 658    | 165    | 11    | 0   | 5     | 2  | 0   | 0     |
| INDIA                       | 13     | 1,258  | 1,271  | 1,231  | 2,065  | 868    | 5     | 0   | 0     | 0  | 0   | 0     |
| INDONESIA                   | 0      | 3      | 3      | 27     | 5      | 146    | 0     | 0   | 0     | 0  | 0   | 0     |
| KOREA, SOUTH                | 10     | 4      | 14     | 16     | 101    | 339    | 174   | 1   | 497   | 0  | 0   | 497   |
| KUWAIT                      | 0      | 0      | 0      | 4,551  | 0      | 0      | 54    | 0   | 1,279 | 0  | 0   | 1,279 |
| MALAYSIA                    | 0      | 13     | 13     | 1,825  | 67     | 54     | 0     | 0   | 0     | 0  | 0   | 0     |
| PAKISTAN                    | 0      | 0      | 0      | 12     | 0      | 1      | 0     | 0   | 0     | 0  | 0   | 0     |
| PHILIPPINES                 | 1      | 72     | 73     | 456    | 199    | 10     | 1     | 0   | 0     | 0  | 0   | 0     |
| QATAR                       | 0      | 0      | 0      | 18     | 0      | 70     | 0     | 0   | 0     | 0  | 0   | 0     |
| SAUDI ARABIA                | 0      | 7      | 7      | 3,277  | 48     | 213    | 1     | 0   | 523   | 0  | 0   | 523   |

|                                        |         |        |         |         |         |           |         |        |         |       |         |         |
|----------------------------------------|---------|--------|---------|---------|---------|-----------|---------|--------|---------|-------|---------|---------|
| TAIWAN                                 | 8       | 124    | 132     | 202     | 118     | 0         | 11      | 0      | 833     | 0     | 0       | 833     |
| THAILAND                               | 3       | 132    | 135     | 146     | 19      | 31        | 0       | 0      | 0       | 0     | 0       | 0       |
| UNITED ARAB EMIRATES                   | 0       | 3      | 3       | 1,081   | -8      | 238       | 0       | 0      | 57      | 0     | 0       | 56      |
| WEST BANK AND GAZA                     | 0       | 0      | 0       | 18      | 0       | 0         | 0       | 0      | 0       | 0     | 0       | 0       |
| OTHER ASIA AND PACIFIC                 | 0       | 231    | 231     | 1,456   | -215    | 81        | 2       | 0      | 5       | 0     | 0       | 5       |
| Total                                  | 370     | 3,247  | 3,617   | 16,545  | 3,057   | 2,216     | 259     | 1      | 3,199   | 2     | 0       | 3,193   |
| Africa                                 |         |        |         |         |         |           |         |        |         |       |         |         |
| ALGERIA                                | 0       | 0      | 0       | 0       | 0       | 0         | 0       | 0      | 0       | 0     | 0       | 0       |
| EGYPT                                  | 0       | 0      | 0       | 103     | 0       | 2         | 0       | 0      | 0       | 0     | 0       | 0       |
| GHANA                                  | 0       | 0      | 0       | 11      | 0       | 0         | 0       | 0      | 0       | 0     | 0       | 0       |
| KENYA                                  | 0       | 0      | 0       | 375     | 0       | 0         | 0       | 0      | 0       | 0     | 0       | 0       |
| MOROCCO                                | 0       | 0      | 0       | 0       | 0       | 28        | 0       | 0      | 0       | 0     | 0       | 0       |
| NIGERIA                                | 0       | 0      | 0       | 0       | 0       | 0         | 0       | 0      | 0       | 0     | 0       | 0       |
| SAINT HELENA                           | 0       | 0      | 0       | 0       | 0       | 0         | 0       | 0      | 0       | 0     | 0       | 0       |
| SOUTH AFRICA                           | 0       | 0      | 0       | 1,674   | 0       | 18        | 3       | 0      | 58      | 0     | 58      | 58      |
| SOUTH SUDAN                            | 0       | 0      | 0       | 0       | 0       | 0         | 0       | 0      | 0       | 0     | 0       | 0       |
| OTHER AFRICA                           | 0       | 0      | 0       | 154     | 0       | 5         | 79      | 1      | 22      | 0     | 0       | 22      |
| Total                                  | 0       | 0      | 0       | 2,317   | 0       | 53        | 82      | 1      | 80      | 0     | 58      | 80      |
| Banking Centers                        |         |        |         |         |         |           |         |        |         |       |         |         |
| BAHAMAS                                | 0       | 0      | 0       | 173     | 0       | 24        | 0       | 0      | 0       | 0     | 0       | 0       |
| BAHRAIN                                | 0       | 0      | 0       | 6       | 0       | 0         | 0       | 0      | 0       | 0     | 0       | 0       |
| BERMUDA                                | 5       | 10     | 15      | 871     | 21      | 570       | 177     | 15     | 246     | 0     | 12      | 229     |
| CAYMAN ISLANDS                         | 13,749  | 2      | 13,751  | 13,901  | -19,117 | 11,643    | 2,720   | 5      | 23,113  | 0     | 1,066   | 22,591  |
| HONG KONG                              | 2,473   | 596    | 3,069   | 2,575   | 3,178   | 369       | 29      | 0      | 539     | 14    | 14      | 525     |
| LEBANON                                | 0       | 0      | 0       | 11      | 0       | 0         | 0       | 0      | 0       | 0     | 0       | 0       |
| MAURITIUS                              | 0       | 0      | 0       | 8       | 0       | 17        | 3       | 0      | 0       | 0     | 0       | 0       |
| PANAMA                                 | 0       | 0      | 0       | 27      | 0       | 61        | 48      | 4      | 8       | 0     | 0       | 0       |
| SINGAPORE                              | 72      | 617    | 689     | 3,146   | 1,128   | 1,713     | 153     | 3      | 3,761   | 0     | 0       | 3,761   |
| OTHER BANKING CENTERS                  | 3,106   | 787    | 3,893   | 4,712   | -1,528  | 1,445     | 325     | 6      | 36      | 0     | 0       | 35      |
| Total                                  | 19,405  | 2,012  | 21,417  | 25,430  | -16,318 | 15,842    | 3,455   | 33     | 27,703  | 14    | 1,092   | 27,141  |
| International & Regional Organizations |         |        |         |         |         |           |         |        |         |       |         |         |
| AFRICAN                                | 0       | 0      | 0       | 29      | 0       | 1,708     | 0       | 0      | 0       | 0     | 0       | 0       |
| ASIAN                                  | 0       | 0      | 0       | 14      | 0       | 2,806     | 0       | 0      | 0       | 0     | 0       | 0       |
| CARIBBEAN                              | 0       | 0      | 0       | 0       | 0       | 0         | 0       | 0      | 0       | 0     | 0       | 0       |
| EUROPEAN                               | 0       | 0      | 0       | 528     | 0       | 12,094    | 0       | 0      | 0       | 0     | 0       | 0       |
| INTERNATIONAL                          | 0       | 0      | 0       | 1,032   | 0       | 7,308     | 0       | 0      | 0       | 0     | 0       | 0       |
| LATIN AMERICAN                         | 0       | 0      | 0       | 0       | 0       | 3,475     | 0       | 0      | 0       | 0     | 0       | 0       |
| MIDDLE EASTERN                         | 0       | 0      | 0       | 205     | 0       | 0         | 0       | 0      | 0       | 0     | 0       | 0       |
| Total                                  | 0       | 0      | 0       | 1,808   | 0       | 27,391    | 0       | 0      | 0       | 0     | 0       | 0       |
| UNITED STATES                          | 0       | 0      | 0       | 15,412  | 11,069  | 1,827,904 | 275,894 | 24,995 | 371,673 | 6,530 | 258,459 | 349,311 |
| Grand Total                            | 127,609 | 96,312 | 223,921 | 223,993 | 55      | 1,934,016 | 288,869 | 26,284 | 502,015 | 7,533 | 263,116 | 478,581 |

Country Exposure Lending Survey /1: March 31, 2026

Table 4.1 - U.S. Banks' Claims by Sector (Banking, Public and Non-Bank Financial) of Obligor/Debtor

(\$ Millions)

All Other U.S. Banks - Group C

|                              | Claims on Banking Sector |                           |                              |              |                                        |                                                 | Claims on Public Sector |                           |                              |              |                                        |                                                 | Claims on Non-Bank Financial Sector |                           |                              |              |                                        |                                                 |
|------------------------------|--------------------------|---------------------------|------------------------------|--------------|----------------------------------------|-------------------------------------------------|-------------------------|---------------------------|------------------------------|--------------|----------------------------------------|-------------------------------------------------|-------------------------------------|---------------------------|------------------------------|--------------|----------------------------------------|-------------------------------------------------|
|                              | Ultimate Risk Claims /2  |                           |                              |              | Immediate Counterparty Basis Claims /6 |                                                 | Ultimate Risk Claims /2 |                           |                              |              | Immediate Counterparty Basis Claims /6 |                                                 | Ultimate Risk Claims /2             |                           |                              |              | Immediate Counterparty Basis Claims /6 |                                                 |
|                              | Cross-Border Claims      | Claims on Local Residents | Fair Value of Derivatives /3 | Total Claims | Cross-Border Claims                    | Claims on Local Residents in Non-Local Currency | Cross-Border Claims     | Claims on Local Residents | Fair Value of Derivatives /3 | Total Claims | Cross-Border Claims                    | Claims on Local Residents in Non-Local Currency | Cross-Border Claims                 | Claims on Local Residents | Fair Value of Derivatives /3 | Total Claims | Cross-Border Claims                    | Claims on Local Residents in Non-Local Currency |
| G-10 and Luxembourg          |                          |                           |                              |              |                                        |                                                 |                         |                           |                              |              |                                        |                                                 |                                     |                           |                              |              |                                        |                                                 |
| BELGIUM                      | 1,411                    | 1,701                     | 0                            | 3,112        | 1,638                                  | 871                                             | 372                     | 1,977                     | 3                            | 2,352        | 306                                    | 0                                               | 95                                  | 84                        | 8                            | 187          | 102                                    | 33                                              |
| CANADA                       | 37,043                   | 6,292                     | 784                          | 44,119       | 24,601                                 | 2,023                                           | 1,878                   | 1,399                     | 18                           | 3,295        | 1,878                                  | 732                                             | 22,985                              | 1,372                     | 582                          | 24,939       | 22,637                                 | 181                                             |
| FRANCE                       | 26,194                   | 30                        | 742                          | 26,966       | 12,044                                 | 0                                               | 2,887                   | 117                       | 4                            | 3,008        | 2,873                                  | 0                                               | 1,507                               | 72                        | 738                          | 2,317        | 1,566                                  | 0                                               |
| GERMANY                      | 38,783                   | 62                        | 186                          | 39,031       | 4,699                                  | 26                                              | 4,761                   | 16,750                    | 1                            | 21,512       | 3,311                                  | 0                                               | 1,211                               | 62                        | 3                            | 1,276        | 778                                    | 2                                               |
| ITALY                        | 313                      | 91                        | 0                            | 404          | 282                                    | 0                                               | 60                      | 163                       | 1                            | 224          | 60                                     | 0                                               | 22                                  | 0                         | 1                            | 23           | 21                                     | 0                                               |
| JAPAN                        | 10,475                   | 583                       | 58                           | 11,116       | 6,719                                  | 503                                             | 6,456                   | 6,784                     | 29                           | 13,269       | 6,456                                  | 0                                               | 3,893                               | 181                       | 70                           | 4,144        | 3,724                                  | 0                                               |
| LUXEMBOURG                   | 614                      | 116                       | 11                           | 741          | 843                                    | 42                                              | 96                      | 5,766                     | 1                            | 5,863        | 94                                     | 0                                               | 6,150                               | 261                       | 327                          | 6,738        | 5,219                                  | 134                                             |
| NETHERLANDS                  | 1,916                    | 52                        | 5                            | 1,973        | 1,807                                  | 2                                               | 2,616                   | 1,358                     | 0                            | 3,974        | 2,445                                  | 17                                              | 562                                 | 83                        | 90                           | 735          | 470                                    | 3                                               |
| SWEDEN                       | 1,230                    | 3                         | 0                            | 1,233        | 1,151                                  | 3                                               | 1,436                   | 1                         | 0                            | 1,437        | 1,578                                  | 0                                               | 234                                 | 0                         | 0                            | 234          | 219                                    | 0                                               |
| SWITZERLAND                  | 11,748                   | 64                        | 30                           | 11,842       | 1,339                                  | 3                                               | 658                     | 36                        | 11                           | 705          | 639                                    | 0                                               | 952                                 | 25                        | 329                          | 1,306        | 782                                    | 1                                               |
| UNITED KINGDOM               | 48,244                   | 6,428                     | 1,238                        | 55,910       | 82,285                                 | 1,889                                           | 806                     | 30,254                    | 13                           | 31,073       | 440                                    | 3                                               | 21,096                              | 5,425                     | 1,433                        | 27,954       | 20,436                                 | 496                                             |
| Total                        | 177,971                  | 15,422                    | 3,054                        | 196,447      | 137,408                                | 5,362                                           | 22,026                  | 64,605                    | 81                           | 86,712       | 20,080                                 | 752                                             | 58,707                              | 7,565                     | 3,581                        | 69,853       | 55,954                                 | 850                                             |
|                              |                          |                           |                              |              |                                        |                                                 |                         |                           |                              |              |                                        |                                                 |                                     |                           |                              |              |                                        |                                                 |
| Non G-10 Developed Countries |                          |                           |                              |              |                                        |                                                 |                         |                           |                              |              |                                        |                                                 |                                     |                           |                              |              |                                        |                                                 |
| AUSTRALIA                    | 4,027                    | 1,047                     | 99                           | 5,173        | 3,952                                  | 0                                               | 20                      | 1,640                     | 0                            | 1,660        | 0                                      | 0                                               | 2,364                               | 73                        | 382                          | 2,819        | 2,373                                  | 32                                              |
| AUSTRIA                      | 661                      | 0                         | 0                            | 661          | 658                                    | 0                                               | 1,670                   | 1                         | 0                            | 1,671        | 1,670                                  | 0                                               | 156                                 | 1                         | 0                            | 157          | 156                                    | 0                                               |
| CYPRUS                       | 1                        | 0                         | 0                            | 1            | 1                                      | 0                                               | 0                       | 0                         | 0                            | 0            | 0                                      | 0                                               | 3                                   | 0                         | 0                            | 3            | 3                                      | 0                                               |
| DENMARK                      | 116                      | 0                         | 3                            | 119          | 132                                    | 0                                               | 108                     | 0                         | 2                            | 110          | 108                                    | 0                                               | 26                                  | 0                         | 39                           | 65           | 21                                     | 0                                               |
| FINLAND                      | 787                      | 0                         | 0                            | 787          | 665                                    | 0                                               | 1,094                   | 0                         | 0                            | 1,094        | 1,094                                  | 0                                               | 365                                 | 0                         | 4                            | 369          | 366                                    | 0                                               |
| GREECE                       | 5                        | 0                         | 0                            | 5            | 59                                     | 0                                               | 0                       | 0                         | 0                            | 0            | 0                                      | 0                                               | 1                                   | 0                         | 0                            | 1            | 0                                      | 0                                               |
| IRELAND                      | 201                      | 367                       | 0                            | 568          | 110                                    | 105                                             | 52                      | 4,040                     | 5                            | 4,097        | 52                                     | 0                                               | 9,189                               | 290                       | 755                          | 10,234       | 11,918                                 | 193                                             |
| ISRAEL                       | 769                      | 5                         | 0                            | 774          | 774                                    | 2                                               | 251                     | 0                         | 0                            | 251          | 251                                    | 0                                               | 19                                  | 8                         | 7                            | 34           | 34                                     | 8                                               |
| NEW ZEALAND                  | 133                      | 21                        | 0                            | 154          | 185                                    | 3                                               | 19                      | 0                         | 0                            | 19           | 19                                     | 0                                               | 7                                   | 0                         | 169                          | 176          | 35                                     | 0                                               |
| NORWAY                       | 1,170                    | 2                         | 5                            | 1,177        | 1,417                                  | 0                                               | 894                     | 1                         | 0                            | 895          | 793                                    | 0                                               | 283                                 | 9                         | 16                           | 308          | 283                                    | 5                                               |

|                             |       |       |     |        |       |     |       |       |    |        |       |     |        |     |       |        |        |     |
|-----------------------------|-------|-------|-----|--------|-------|-----|-------|-------|----|--------|-------|-----|--------|-----|-------|--------|--------|-----|
| PORTUGAL                    | 94    | 0     | 0   | 94     | 102   | 0   | 85    | 0     | 0  | 85     | 85    | 0   | 1      | 0   | 0     | 1      | 1      | 0   |
| SLOVAKIA                    | 417   | 0     | 0   | 417    | 414   | 0   | 278   | 0     | 0  | 278    | 278   | 0   | 0      | 0   | 0     | 0      | 0      | 0   |
| SPAIN                       | 1,368 | 17    | 498 | 1,883  | 1,089 | 0   | 717   | 22    | 0  | 739    | 717   | 0   | 109    | 0   | 0     | 109    | 89     | 0   |
| OTHER NON G-10 DEV.         | 22    | 0     | 0   | 22     | 30    | 0   | 4     | 0     | 0  | 4      | 4     | 0   | 6      | 0   | 5     | 11     | 6      | 0   |
| Total                       | 9,771 | 1,459 | 605 | 11,835 | 9,588 | 110 | 5,192 | 5,704 | 7  | 10,903 | 5,071 | 0   | 12,529 | 381 | 1,377 | 14,287 | 15,285 | 238 |
| Eastern Europe              |       |       |     |        |       |     |       |       |    |        |       |     |        |     |       |        |        |     |
| BULGARIA                    | 5     | 0     | 0   | 5      | 2     | 0   | 0     | 0     | 0  | 0      | 0     | 0   | 0      | 0   | 0     | 0      | 0      | 0   |
| CZECH REPUBLIC              | 41    | 0     | 0   | 41     | 146   | 0   | 0     | 0     | 0  | 0      | 0     | 0   | 5      | 0   | 0     | 5      | 5      | 0   |
| HUNGARY                     | 73    | 0     | 0   | 73     | 117   | 0   | 46    | 0     | 2  | 48     | 45    | 0   | 4      | 0   | 1     | 5      | 4      | 0   |
| KOSOVO                      | 0     | 0     | 0   | 0      | 0     | 0   | 0     | 0     | 0  | 0      | 0     | 0   | 0      | 0   | 0     | 0      | 0      | 0   |
| POLAND                      | 226   | 41    | 0   | 267    | 169   | 0   | 42    | 8     | 0  | 50     | 40    | 0   | 2      | 10  | 0     | 12     | 2      | 2   |
| ROMANIA                     | 1     | 0     | 0   | 1      | 32    | 0   | 37    | 0     | 0  | 37     | 35    | 0   | 0      | 0   | 0     | 0      | 0      | 0   |
| RUSSIA                      | 2,907 | 0     | 0   | 2,907  | 2,911 | 0   | 0     | 0     | 0  | 0      | 0     | 0   | 0      | 0   | 0     | 0      | 0      | 0   |
| TURKEY                      | 224   | 0     | 0   | 224    | 228   | 0   | 7     | 0     | 0  | 7      | 0     | 0   | 0      | 0   | 0     | 0      | 0      | 0   |
| OTHER E. EUROPE             | 6     | 0     | 0   | 6      | 14    | 0   | 402   | 0     | 0  | 402    | 402   | 0   | 2      | 0   | 1     | 3      | 2      | 0   |
| Total                       | 3,483 | 41    | 0   | 3,524  | 3,619 | 0   | 534   | 8     | 2  | 544    | 522   | 0   | 13     | 10  | 2     | 25     | 13     | 2   |
| Latin America and Caribbean |       |       |     |        |       |     |       |       |    |        |       |     |        |     |       |        |        |     |
| ANGUILLA                    | 24    | 0     | 0   | 24     | 24    | 0   | 0     | 0     | 0  | 0      | 0     | 0   | 3      | 0   | 11    | 14     | 30     | 0   |
| ARGENTINA                   | 10    | 243   | 0   | 253    | 21    | 136 | 8     | 17    | 0  | 25     | 1     | 5   | 0      | 3   | 0     | 3      | 2      | 0   |
| BRAZIL                      | 2,723 | 814   | 3   | 3,540  | 2,131 | 0   | 907   | 119   | 55 | 1,081  | 868   | 0   | 456    | 2   | 4     | 462    | 442    | 0   |
| CHILE                       | 1,200 | 1     | 0   | 1,201  | 1,177 | 1   | 72    | 4     | 1  | 77     | 71    | 0   | 69     | 0   | 15    | 84     | 101    | 0   |
| COLOMBIA                    | 252   | 0     | 0   | 252    | 331   | 0   | 50    | 0     | 2  | 52     | 43    | 0   | 62     | 0   | 0     | 62     | 63     | 0   |
| COSTA RICA                  | 79    | 0     | 0   | 79     | 81    | 0   | 0     | 0     | 0  | 0      | 0     | 0   | 4      | 0   | 0     | 4      | 10     | 0   |
| DOMINICAN REPUBLIC          | 403   | 0     | 0   | 403    | 403   | 0   | 12    | 0     | 0  | 12     | 10    | 0   | 1      | 0   | 0     | 1      | 2      | 0   |
| ECUADOR                     | 57    | 0     | 0   | 57     | 115   | 0   | 1     | 0     | 0  | 1      | 1     | 0   | 3      | 0   | 0     | 3      | 10     | 0   |
| EL SALVADOR                 | 5     | 0     | 0   | 5      | 5     | 0   | 1     | 0     | 1  | 2      | 0     | 0   | 0      | 0   | 0     | 0      | 0      | 0   |
| FRENCH GUIANA               | 0     | 0     | 0   | 0      | 0     | 0   | 0     | 0     | 0  | 0      | 0     | 0   | 0      | 0   | 0     | 0      | 0      | 0   |
| GUATEMALA                   | 312   | 0     | 0   | 312    | 313   | 0   | 15    | 0     | 1  | 16     | 4     | 0   | 1      | 0   | 0     | 1      | 1      | 0   |
| HONDURAS                    | 65    | 0     | 0   | 65     | 106   | 0   | 0     | 0     | 0  | 0      | 0     | 0   | 0      | 0   | 0     | 0      | 2      | 0   |
| MEXICO                      | 439   | 1,121 | 2   | 1,562  | 348   | 6   | 804   | 314   | 3  | 1,121  | 769   | 3   | 60     | 176 | 5     | 241    | 288    | 2   |
| MONTSERRAT                  | 0     | 0     | 0   | 0      | 0     | 0   | 0     | 0     | 0  | 0      | 0     | 0   | 0      | 0   | 0     | 0      | 0      | 0   |
| PERU                        | 269   | 0     | 0   | 269    | 261   | 0   | 143   | 0     | 0  | 143    | 141   | 0   | 0      | 0   | 0     | 0      | 6      | 0   |
| URUGUAY                     | 2     | 0     | 0   | 2      | 2     | 0   | 14    | 0     | 0  | 14     | 14    | 0   | 535    | 0   | 42    | 577    | 494    | 0   |
| VENEZUELA                   | 0     | 0     | 0   | 0      | 0     | 0   | 1     | 0     | 0  | 1      | 0     | 0   | 1      | 0   | 0     | 1      | 3      | 0   |
| OTHER LAT. AM. & CAR.       | 116   | 5     | 0   | 121    | 143   | 5   | 90    | 0     | 0  | 90     | 89    | 0   | 1,189  | 0   | 14    | 1,203  | 15,030 | 0   |
| Total                       | 5,956 | 2,184 | 5   | 8,145  | 5,461 | 148 | 2,118 | 454   | 63 | 2,635  | 2,011 | 8   | 2,384  | 181 | 91    | 2,656  | 16,484 | 2   |
| Asia and Pacific            |       |       |     |        |       |     |       |       |    |        |       |     |        |     |       |        |        |     |
| CHINA-MAINLAND              | 504   | 754   | 56  | 1,314  | 265   | 273 | 1     | 295   | 57 | 353    | 1     | 14  | 29     | 509 | 13    | 551    | 35     | 0   |
| INDIA                       | 410   | 691   | 0   | 1,101  | 807   | 11  | 0     | 1,030 | 0  | 1,030  | 0     | 0   | 54     | 8   | 0     | 62     | 54     | 0   |
| INDONESIA                   | 435   | 1     | 0   | 436    | 207   | 0   | 15    | 2     | 4  | 21     | 15    | 2   | 0      | 0   | 0     | 0      | 0      | 0   |
| KOREA, SOUTH                | 2,664 | 37    | 2   | 2,703  | 2,743 | 30  | 821   | 225   | 31 | 1,077  | 821   | 155 | 420    | 0   | 208   | 628    | 423    | 0   |
| KUWAIT                      | 308   | 0     | 0   | 308    | 211   | 0   | 390   | 0     | 2  | 392    | 390   | 0   | 1,354  | 0   | 0     | 1,354  | 1,354  | 0   |
| MALAYSIA                    | 429   | 49    | 5   | 483    | 267   | 0   | 1     | 0     | 0  | 1      | 1     | 0   | 0      | 17  | 0     | 17     | 0      | 0   |
| PAKISTAN                    | 1     | 0     | 0   | 1      | 5     | 0   | 0     | 0     | 0  | 0      | 0     | 0   | 0      | 0   | 0     | 0      | 0      | 0   |
| PHILIPPINES                 | 82    | 115   | 0   | 197    | 68    | 45  | 10    | 25    | 0  | 35     | 9     | 0   | 0      | 0   | 0     | 0      | 1      | 0   |
| QATAR                       | 1,623 | 0     | 0   | 1,623  | 1,444 | 0   | 25    | 0     | 0  | 25     | 25    | 0   | 0      | 0   | 47    | 47     | 0      | 0   |

|                                        |         |         |        |         |         |        |        |           |       |           |        |     |         |           |        |           |         |       |
|----------------------------------------|---------|---------|--------|---------|---------|--------|--------|-----------|-------|-----------|--------|-----|---------|-----------|--------|-----------|---------|-------|
| SAUDI ARABIA                           | 1,144   | 62      | 1      | 1,207   | 1,142   | 0      | 1,837  | 0         | 0     | 1,837     | 1,837  | 0   | 311     | 8         | 0      | 319       | 311     | 1     |
| TAIWAN                                 | 507     | 11      | 0      | 518     | 463     | 0      | 67     | 48        | 12    | 127       | 67     | 0   | 1,358   | 15        | 116    | 1,489     | 1,358   | 0     |
| THAILAND                               | 13      | 0       | 0      | 13      | 39      | 0      | 6      | 13        | 20    | 39        | 6      | 0   | 33      | 0         | 0      | 33        | 33      | 0     |
| UNITED ARAB EMIRATES                   | 1,389   | 0       | 2      | 1,391   | 1,490   | 5      | 310    | 0         | 0     | 310       | 310    | 0   | 261     | 0         | 0      | 261       | 261     | 0     |
| WEST BANK AND GAZA                     | 0       | 0       | 0      | 0       | 0       | 0      | 0      | 0         | 0     | 0         | 0      | 0   | 0       | 0         | 0      | 0         | 0       | 0     |
| OTHER ASIA AND PACIFIC                 | 274     | 0       | 1      | 275     | 308     | 0      | 41     | 0         | 24    | 65        | 120    | 0   | 75      | 0         | 4      | 79        | 79      | 0     |
| Total                                  | 9,783   | 1,720   | 67     | 11,570  | 9,459   | 364    | 3,524  | 1,638     | 150   | 5,312     | 3,602  | 171 | 3,895   | 557       | 388    | 4,840     | 3,909   | 1     |
| Africa                                 |         |         |        |         |         |        |        |           |       |           |        |     |         |           |        |           |         |       |
| ALGERIA                                | 0       | 0       | 0      | 0       | 0       | 0      | 0      | 0         | 0     | 0         | 0      | 0   | 0       | 0         | 0      | 0         | 0       | 0     |
| EGYPT                                  | 62      | 0       | 0      | 62      | 73      | 0      | 14     | 0         | 0     | 14        | 76     | 0   | 0       | 0         | 0      | 0         | 0       | 0     |
| GHANA                                  | 14      | 0       | 0      | 14      | 14      | 0      | 0      | 0         | 0     | 0         | 0      | 0   | 0       | 0         | 0      | 0         | 0       | 0     |
| KENYA                                  | 7       | 0       | 0      | 7       | 7       | 0      | 0      | 0         | 0     | 0         | 0      | 0   | 0       | 0         | 0      | 0         | 0       | 0     |
| MOROCCO                                | 17      | 0       | 0      | 17      | 17      | 0      | 5      | 0         | 0     | 5         | 5      | 0   | 0       | 0         | 0      | 0         | 0       | 0     |
| NIGERIA                                | 10      | 0       | 0      | 10      | 10      | 0      | 0      | 0         | 0     | 0         | 0      | 0   | 0       | 0         | 0      | 0         | 0       | 0     |
| SAINT HELENA                           | 0       | 0       | 0      | 0       | 0       | 0      | 0      | 0         | 0     | 0         | 0      | 0   | 0       | 0         | 0      | 0         | 0       | 0     |
| SOUTH AFRICA                           | 255     | 0       | 0      | 255     | 214     | 0      | 4      | 0         | 0     | 4         | 4      | 0   | 60      | 0         | 0      | 60        | 60      | 0     |
| SOUTH SUDAN                            | 0       | 0       | 0      | 0       | 0       | 0      | 0      | 0         | 0     | 0         | 0      | 0   | 0       | 0         | 0      | 0         | 0       | 0     |
| OTHER AFRICA                           | 20      | 0       | 0      | 20      | 21      | 0      | 7      | 0         | 0     | 7         | 7      | 0   | 32      | 0         | 0      | 32        | 37      | 0     |
| Total                                  | 385     | 0       | 0      | 385     | 356     | 0      | 30     | 0         | 0     | 30        | 92     | 0   | 92      | 0         | 0      | 92        | 97      | 0     |
| Banking Centers                        |         |         |        |         |         |        |        |           |       |           |        |     |         |           |        |           |         |       |
| BAHAMAS                                | 26      | 0       | 0      | 26      | 251     | 0      | 0      | 0         | 0     | 0         | 0      | 0   | 358     | 0         | 0      | 358       | 608     | 0     |
| BAHRAIN                                | 1       | 0       | 0      | 1       | 4       | 0      | 0      | 0         | 0     | 0         | 0      | 0   | 288     | 0         | 0      | 288       | 288     | 0     |
| BERMUDA                                | 16      | 13      | 0      | 29      | 13      | 7      | 26     | 0         | 0     | 26        | 26     | 0   | 3,026   | 17        | 253    | 3,296     | 3,052   | 65    |
| CAYMAN ISLANDS                         | 942     | 12      | 0      | 954     | 6,131   | 0      | 0      | 0         | 0     | 0         | 0      | 0   | 72,925  | 83        | 434    | 73,442    | 86,404  | 81    |
| HONG KONG                              | 1,107   | 1,198   | 5      | 2,310   | 1,003   | 1,251  | 0      | 350       | 0     | 350       | 0      | 0   | 866     | 70        | 2      | 938       | 973     | 49    |
| LEBANON                                | 0       | 0       | 0      | 0       | 0       | 0      | 0      | 0         | 0     | 0         | 0      | 0   | 0       | 0         | 0      | 0         | 0       | 0     |
| MAURITIUS                              | 2       | 0       | 0      | 2       | 2       | 0      | 0      | 0         | 0     | 0         | 0      | 0   | 10      | 0         | 0      | 10        | 10      | 0     |
| PANAMA                                 | 395     | 0       | 7      | 402     | 431     | 0      | 51     | 0         | 0     | 51        | 44     | 0   | 114     | 0         | 2      | 116       | 289     | 0     |
| SINGAPORE                              | 1,766   | 176     | 39     | 1,981   | 2,144   | 416    | 4,061  | 356       | 5     | 4,422     | 4,061  | 0   | 1,251   | 0         | 39     | 1,290     | 1,231   | 0     |
| OTHER BANKING CENTERS                  | 794     | 14      | 0      | 808     | 774     | 9      | 54     | 0         | 6     | 60        | 54     | 0   | 5,548   | 91        | 298    | 5,937     | 2,779   | 74    |
| Total                                  | 5,049   | 1,413   | 51     | 6,513   | 10,753  | 1,683  | 4,192  | 706       | 11    | 4,909     | 4,185  | 0   | 84,386  | 261       | 1,028  | 85,675    | 95,634  | 269   |
| International & Regional Organizations |         |         |        |         |         |        |        |           |       |           |        |     |         |           |        |           |         |       |
| AFRICAN                                | 0       | 0       | 0      | 0       | 0       | 0      | 1,717  | 0         | 0     | 1,717     | 1,717  | 0   | 0       | 0         | 0      | 0         | 0       | 0     |
| ASIAN                                  | 0       | 0       | 0      | 0       | 0       | 0      | 2,823  | 0         | 0     | 2,823     | 2,823  | 0   | 0       | 0         | 0      | 0         | 0       | 0     |
| CARIBBEAN                              | 0       | 0       | 0      | 0       | 0       | 0      | 0      | 0         | 0     | 0         | 0      | 0   | 0       | 0         | 0      | 0         | 0       | 0     |
| EUROPEAN                               | 0       | 0       | 0      | 0       | 0       | 0      | 12,207 | 0         | 0     | 12,207    | 12,207 | 0   | 0       | 0         | 0      | 0         | 0       | 0     |
| INTERNATIONAL                          | 0       | 0       | 0      | 0       | 0       | 0      | 7,619  | 0         | 4     | 7,623     | 7,619  | 0   | 0       | 0         | 0      | 0         | 0       | 0     |
| LATIN AMERICAN                         | 0       | 0       | 0      | 0       | 0       | 0      | 3,493  | 0         | 1     | 3,494     | 3,493  | 0   | 0       | 0         | 0      | 0         | 0       | 0     |
| MIDDLE EASTERN                         | 0       | 0       | 0      | 0       | 0       | 0      | 1      | 0         | 0     | 1         | 1      | 0   | 0       | 0         | 0      | 0         | 0       | 0     |
| Total                                  | 0       | 0       | 0      | 0       | 0       | 0      | 27,860 | 0         | 5     | 27,865    | 27,860 | 0   | 0       | 0         | 0      | 0         | 0       | 0     |
| UNITED STATES                          | 4,311   | 146,604 | 7,360  | 158,275 | 1,836   | 5,443  | 22,970 | 2,016,771 | 3,108 | 2,042,849 | 22,063 | 9   | 5,566   | 1,885,332 | 11,815 | 1,902,713 | 4,544   | 7,062 |
| Grand Total                            | 216,709 | 168,843 | 11,142 | 396,694 | 178,480 | 13,110 | 88,446 | 2,089,886 | 3,427 | 2,181,759 | 85,486 | 940 | 167,572 | 1,894,287 | 18,282 | 2,080,141 | 191,920 | 8,424 |



Country Exposure Lending Survey /1: March 31, 2026

Table 4.2 - U.S. Banks' Claims by Sector (Other - Households & Corporate) of Obligor/Debtor

(\$ Millions)

All Other U.S. Banks - Group C

|                              | Claims on Other Sector  |            |               |                           |            |               |                                       |              |                                        |            |               |                           |            |               |
|------------------------------|-------------------------|------------|---------------|---------------------------|------------|---------------|---------------------------------------|--------------|----------------------------------------|------------|---------------|---------------------------|------------|---------------|
|                              | Ultimate Risk Claims /2 |            |               |                           |            |               |                                       |              | Immediate Counterparty Basis Claims /6 |            |               |                           |            |               |
|                              | Cross-Border Claims     |            |               | Claims on Local Residents |            |               | Fair Value<br>of<br>Derivatives<br>/3 | Total Claims | Cross-Border Claims                    |            |               | Claims on Local Residents |            |               |
|                              | Corporate               | Households | Total (Other) | Corporate                 | Households | Total (Other) |                                       |              | Corporate                              | Households | Total (Other) | Corporate                 | Households | Total (Other) |
| G-10 and Luxembourg          |                         |            |               |                           |            |               |                                       |              |                                        |            |               |                           |            |               |
| BELGIUM                      | 83                      | 11         | 94            | 8                         | 75         | 83            | 1                                     | 178          | 109                                    | 8          | 117           | 0                         | 0          | 0             |
| CANADA                       | 10,402                  | 3,045      | 13,447        | 6,642                     | 6,251      | 12,893        | 188                                   | 26,528       | 8,723                                  | 2,774      | 11,497        | 1,896                     | 53         | 1,949         |
| FRANCE                       | 1,207                   | 99         | 1,306         | 633                       | 957        | 1,590         | 7                                     | 2,903        | 1,003                                  | 78         | 1,081         | 0                         | 0          | 0             |
| GERMANY                      | 2,978                   | 129        | 3,107         | 1,139                     | 1,183      | 2,322         | 4                                     | 5,433        | 2,816                                  | 115        | 2,931         | 1                         | 0          | 1             |
| ITALY                        | 208                     | 38         | 246           | 936                       | 1,243      | 2,179         | 0                                     | 2,425        | 187                                    | 42         | 229           | 0                         | 0          | 0             |
| JAPAN                        | 1,004                   | 128        | 1,132         | 2,997                     | 4,131      | 7,128         | 3                                     | 8,263        | 781                                    | 128        | 909           | 0                         | 0          | 0             |
| LUXEMBOURG                   | 2,377                   | 14         | 2,391         | 48                        | 0          | 48            | 43                                    | 2,482        | 3,351                                  | 3          | 3,354         | 32                        | 0          | 32            |
| NETHERLANDS                  | 2,931                   | 13         | 2,944         | 225                       | 278        | 503           | 77                                    | 3,524        | 2,838                                  | 9          | 2,847         | 4                         | 0          | 4             |
| SWEDEN                       | 482                     | 534        | 1,016         | 35                        | 75         | 110           | 1                                     | 1,127        | 670                                    | 527        | 1,197         | 0                         | 0          | 0             |
| SWITZERLAND                  | 1,523                   | 133        | 1,656         | 99                        | 1,175      | 1,274         | 6                                     | 2,936        | 872                                    | 210        | 1,082         | 6                         | 5          | 11            |
| UNITED KINGDOM               | 8,489                   | 1,038      | 9,527         | 5,799                     | 12,539     | 18,338        | 105                                   | 27,970       | 7,515                                  | 989        | 8,504         | 666                       | 6          | 672           |
| Total                        | 31,684                  | 5,182      | 36,866        | 18,561                    | 27,907     | 46,468        | 435                                   | 83,769       | 28,865                                 | 4,883      | 33,748        | 2,605                     | 64         | 2,669         |
| Non G-10 Developed Countries |                         |            |               |                           |            |               |                                       |              |                                        |            |               |                           |            |               |
| AUSTRALIA                    | 1,884                   | 161        | 2,045         | 6,046                     | 2,499      | 8,545         | 14                                    | 10,604       | 1,494                                  | 147        | 1,641         | 38                        | 0          | 38            |
| AUSTRIA                      | 410                     | 18         | 428           | 33                        | 79         | 112           | 0                                     | 540          | 394                                    | 23         | 417           | 0                         | 0          | 0             |
| CYPRUS                       | 18                      | 17         | 35            | 0                         | 0          | 0             | 0                                     | 35           | 1                                      | 14         | 15            | 0                         | 0          | 0             |
| DENMARK                      | 324                     | 9          | 333           | 0                         | 0          | 0             | 0                                     | 333          | 322                                    | 2          | 324           | 0                         | 0          | 0             |
| FINLAND                      | 7                       | 20         | 27            | 6                         | 55         | 61            | 0                                     | 88           | 44                                     | 1          | 45            | 0                         | 0          | 0             |
| GREECE                       | 15                      | 15         | 30            | 0                         | 0          | 0             | 0                                     | 30           | 31                                     | 16         | 47            | 0                         | 0          | 0             |
| IRELAND                      | 4,195                   | 86         | 4,281         | 52                        | 0          | 52            | 85                                    | 4,418        | 3,756                                  | 86         | 3,842         | 16                        | 0          | 16            |
| ISRAEL                       | 311                     | 122        | 433           | 1                         | 0          | 1             | 0                                     | 434          | 218                                    | 145        | 363           | 0                         | 0          | 0             |
| NEW ZEALAND                  | 178                     | 25         | 203           | 184                       | 147        | 331           | 0                                     | 534          | 181                                    | 14         | 195           | 1                         | 0          | 1             |
| NORWAY                       | 188                     | 188        | 376           | 5                         | 0          | 5             | 0                                     | 381          | 272                                    | 183        | 455           | 0                         | 0          | 0             |
| PORTUGAL                     | 29                      | 55         | 84            | 0                         | 0          | 0             | 0                                     | 84           | 57                                     | 82         | 139           | 11                        | 0          | 11            |

|                             |       |       |       |       |       |       |     |        |       |       |        |     |     |     |
|-----------------------------|-------|-------|-------|-------|-------|-------|-----|--------|-------|-------|--------|-----|-----|-----|
| SLOVAKIA                    | 55    | 5     | 60    | 0     | 0     | 0     | 0   | 60     | 63    | 4     | 67     | 0   | 0   | 0   |
| SPAIN                       | 985   | 89    | 1,074 | 267   | 175   | 442   | 1   | 1,517  | 1,035 | 89    | 1,124  | 12  | 0   | 12  |
| OTHER NON G-10 DEV.         | 381   | 82    | 463   | 0     | 0     | 0     | 3   | 466    | 408   | 90    | 498    | 0   | 0   | 0   |
| Total                       | 8,980 | 892   | 9,872 | 6,594 | 2,955 | 9,549 | 103 | 19,524 | 8,276 | 896   | 9,172  | 78  | 0   | 78  |
| Eastern Europe              |       |       |       |       |       |       |     |        |       |       |        |     |     |     |
| BULGARIA                    | 0     | 0     | 0     | 0     | 0     | 0     | 0   | 0      | 5     | 0     | 5      | 0   | 0   | 0   |
| CZECH REPUBLIC              | 6     | 10    | 16    | 0     | 0     | 0     | 0   | 16     | 26    | 8     | 34     | 0   | 0   | 0   |
| HUNGARY                     | 16    | 3     | 19    | 1     | 0     | 1     | 0   | 20     | 40    | 3     | 43     | 0   | 0   | 0   |
| KOSOVO                      | 0     | 0     | 0     | 0     | 0     | 0     | 0   | 0      | 0     | 0     | 0      | 0   | 0   | 0   |
| POLAND                      | 251   | 7     | 258   | 24    | 0     | 24    | 0   | 282    | 266   | 2     | 268    | 1   | 0   | 1   |
| ROMANIA                     | 2     | 3     | 5     | 0     | 0     | 0     | 0   | 5      | 32    | 2     | 34     | 0   | 0   | 0   |
| RUSSIA                      | 8     | 2     | 10    | 0     | 0     | 0     | 0   | 10     | 6     | 2     | 8      | 0   | 0   | 0   |
| TURKEY                      | 78    | 169   | 247   | 0     | 0     | 0     | 0   | 247    | 50    | 118   | 168    | 0   | 0   | 0   |
| OTHER E. EUROPE             | 11    | 2     | 13    | 1     | 0     | 1     | 0   | 14     | 75    | 2     | 77     | 0   | 0   | 0   |
| Total                       | 372   | 196   | 568   | 26    | 0     | 26    | 0   | 594    | 500   | 137   | 637    | 1   | 0   | 1   |
| Latin America and Caribbean |       |       |       |       |       |       |     |        |       |       |        |     |     |     |
| ANGUILLA                    | 4     | 0     | 4     | 0     | 0     | 0     | 0   | 4      | 20    | 0     | 20     | 0   | 0   | 0   |
| ARGENTINA                   | 207   | 296   | 503   | 545   | 180   | 725   | 0   | 1,228  | 568   | 262   | 830    | 418 | 39  | 457 |
| BRAZIL                      | 929   | 1,178 | 2,107 | 1     | 0     | 1     | 36  | 2,144  | 1,236 | 953   | 2,189  | 1   | 0   | 1   |
| CHILE                       | 478   | 108   | 586   | 27    | 0     | 27    | 51  | 664    | 588   | 138   | 726    | 1   | 0   | 1   |
| COLOMBIA                    | 228   | 345   | 573   | 0     | 0     | 0     | 0   | 573    | 419   | 141   | 560    | 0   | 0   | 0   |
| COSTA RICA                  | 39    | 39    | 78    | 0     | 0     | 0     | 0   | 78     | 97    | 46    | 143    | 0   | 0   | 0   |
| DOMINICAN REPUBLIC          | 22    | 42    | 64    | 0     | 0     | 0     | 0   | 64     | 125   | 104   | 229    | 0   | 0   | 0   |
| ECUADOR                     | 83    | 117   | 200   | 0     | 0     | 0     | 0   | 200    | 298   | 131   | 429    | 0   | 0   | 0   |
| EL SALVADOR                 | 2     | 21    | 23    | 0     | 0     | 0     | 0   | 23     | 15    | 33    | 48     | 0   | 0   | 0   |
| FRENCH GUIANA               | 0     | 0     | 0     | 0     | 0     | 0     | 0   | 0      | 1     | 0     | 1      | 0   | 0   | 0   |
| GUATEMALA                   | 50    | 100   | 150   | 0     | 0     | 0     | 0   | 150    | 153   | 96    | 249    | 0   | 0   | 0   |
| HONDURAS                    | 48    | 44    | 92    | 0     | 0     | 0     | 2   | 94     | 36    | 48    | 84     | 0   | 0   | 0   |
| MEXICO                      | 1,889 | 813   | 2,702 | 1,246 | 3,422 | 4,668 | 82  | 7,452  | 2,381 | 1,425 | 3,806  | 37  | 1   | 38  |
| MONTSERRAT                  | 0     | 0     | 0     | 0     | 0     | 0     | 0   | 0      | 0     | 0     | 0      | 0   | 0   | 0   |
| PERU                        | 225   | 118   | 343   | 0     | 0     | 0     | 2   | 345    | 297   | 146   | 443    | 0   | 0   | 0   |
| URUGUAY                     | 150   | 28    | 178   | 0     | 2     | 2     | 2   | 182    | 295   | 53    | 348    | 0   | 2   | 2   |
| VENEZUELA                   | 41    | 200   | 241   | 0     | 0     | 0     | 0   | 241    | 110   | 412   | 522    | 0   | 0   | 0   |
| OTHER LAT. AM. & CAR.       | 1,678 | 139   | 1,817 | 86    | 237   | 323   | 135 | 2,275  | 3,085 | 232   | 3,317  | 121 | 241 | 362 |
| Total                       | 6,073 | 3,588 | 9,661 | 1,905 | 3,841 | 5,746 | 310 | 15,717 | 9,724 | 4,220 | 13,944 | 578 | 283 | 861 |
| Asia and Pacific            |       |       |       |       |       |       |     |        |       |       |        |     |     |     |
| CHINA-MAINLAND              | 190   | 2,566 | 2,756 | 430   | 0     | 430   | 2   | 3,188  | 94    | 2,603 | 2,697  | 0   | 0   | 0   |
| INDIA                       | 299   | 101   | 400   | 243   | 538   | 781   | 8   | 1,189  | 127   | 155   | 282    | 0   | 0   | 0   |
| INDONESIA                   | 139   | 76    | 215   | 0     | 0     | 0     | 0   | 215    | 156   | 74    | 230    | 0   | 0   | 0   |
| KOREA, SOUTH                | 313   | 66    | 379   | 1     | 0     | 1     | 297 | 677    | 173   | 44    | 217    | 0   | 0   | 0   |
| KUWAIT                      | 0     | 17    | 17    | 0     | 0     | 0     | 0   | 17     | 0     | 19    | 19     | 0   | 0   | 0   |
| MALAYSIA                    | 44    | 31    | 75    | 7     | 0     | 7     | 0   | 82     | 40    | 31    | 71     | 0   | 0   | 0   |
| PAKISTAN                    | 1     | 3     | 4     | 0     | 0     | 0     | 0   | 4      | 1     | 2     | 3      | 0   | 0   | 0   |
| PHILIPPINES                 | 34    | 25    | 59    | 11    | 0     | 11    | 0   | 70     | 1     | 26    | 27     | 0   | 0   | 0   |
| QATAR                       | 51    | 8     | 59    | 0     | 0     | 0     | 0   | 59     | 51    | 6     | 57     | 0   | 0   | 0   |
| SAUDI ARABIA                | 142   | 72    | 214   | 0     | 0     | 0     | 0   | 214    | 143   | 67    | 210    | 0   | 0   | 0   |

|                                        |        |        |         |           |           |           |        |           |        |        |         |       |     |       |
|----------------------------------------|--------|--------|---------|-----------|-----------|-----------|--------|-----------|--------|--------|---------|-------|-----|-------|
| TAIWAN                                 | 314    | 541    | 855     | 23        | 194       | 217       | 2      | 1,074     | 12     | 553    | 565     | 0     | 1   | 1     |
| THAILAND                               | 32     | 43     | 75      | 9         | 110       | 119       | 0      | 194       | 31     | 22     | 53      | 0     | 2   | 2     |
| UNITED ARAB EMIRATES                   | 328    | 179    | 507     | 0         | 0         | 0         | 0      | 507       | 177    | 198    | 375     | 0     | 0   | 0     |
| WEST BANK AND GAZA                     | 0      | 0      | 0       | 0         | 0         | 0         | 0      | 0         | 0      | 0      | 0       | 0     | 0   | 0     |
| OTHER ASIA AND PACIFIC                 | 498    | 28     | 526     | 0         | 8         | 8         | 0      | 534       | 643    | 26     | 669     | 0     | 0   | 0     |
| Total                                  | 2,385  | 3,756  | 6,141   | 724       | 850       | 1,574     | 309    | 8,024     | 1,649  | 3,826  | 5,475   | 0     | 3   | 3     |
| Africa                                 |        |        |         |           |           |           |        |           |        |        |         |       |     |       |
| ALGERIA                                | 0      | 0      | 0       | 0         | 0         | 0         | 0      | 0         | 0      | 0      | 0       | 0     | 0   | 0     |
| EGYPT                                  | 0      | 16     | 16      | 0         | 0         | 0         | 0      | 16        | 30     | 17     | 47      | 0     | 0   | 0     |
| GHANA                                  | 0      | 1      | 1       | 0         | 0         | 0         | 0      | 1         | 0      | 0      | 0       | 0     | 0   | 0     |
| KENYA                                  | 1      | 0      | 1       | 0         | 0         | 0         | 0      | 1         | 2      | 0      | 2       | 0     | 0   | 0     |
| MOROCCO                                | 25     | 1      | 26      | 0         | 0         | 0         | 0      | 26        | 26     | 1      | 27      | 0     | 0   | 0     |
| NIGERIA                                | 0      | 5      | 5       | 0         | 0         | 0         | 0      | 5         | 10     | 4      | 14      | 0     | 0   | 0     |
| SAINT HELENA                           | 0      | 0      | 0       | 0         | 0         | 0         | 0      | 0         | 0      | 0      | 0       | 0     | 0   | 0     |
| SOUTH AFRICA                           | 97     | 8      | 105     | 0         | 0         | 0         | 0      | 105       | 179    | 6      | 185     | 0     | 0   | 0     |
| SOUTH SUDAN                            | 0      | 0      | 0       | 0         | 0         | 0         | 0      | 0         | 0      | 0      | 0       | 0     | 0   | 0     |
| OTHER AFRICA                           | 140    | 43     | 183     | 0         | 0         | 0         | 34     | 217       | 151    | 47     | 198     | 0     | 0   | 0     |
| Total                                  | 263    | 74     | 337     | 0         | 0         | 0         | 34     | 371       | 398    | 75     | 473     | 0     | 0   | 0     |
| Banking Centers                        |        |        |         |           |           |           |        |           |        |        |         |       |     |       |
| BAHAMAS                                | 421    | 17     | 438     | 0         | 0         | 0         | 0      | 438       | 641    | 30     | 671     | 0     | 0   | 0     |
| BAHRAIN                                | 0      | 6      | 6       | 0         | 0         | 0         | 0      | 6         | 0      | 6      | 6       | 0     | 0   | 0     |
| BERMUDA                                | 2,698  | 48     | 2,746   | 0         | 0         | 0         | 79     | 2,825     | 2,232  | 58     | 2,290   | 0     | 0   | 0     |
| CAYMAN ISLANDS                         | 10,586 | 40     | 10,626  | 19        | 0         | 19        | 110    | 10,755    | 11,144 | 91     | 11,235  | 24    | 0   | 24    |
| HONG KONG                              | 403    | 432    | 835     | 388       | 700       | 1,088     | 0      | 1,923     | 303    | 404    | 707     | 216   | 24  | 240   |
| LEBANON                                | 0      | 64     | 64      | 0         | 0         | 0         | 0      | 64        | 5      | 69     | 74      | 0     | 0   | 0     |
| MAURITIUS                              | 107    | 0      | 107     | 0         | 0         | 0         | 0      | 107       | 69     | 0      | 69      | 0     | 0   | 0     |
| PANAMA                                 | 499    | 94     | 593     | 0         | 0         | 0         | 1      | 594       | 1,510  | 108    | 1,618   | 1     | 0   | 1     |
| SINGAPORE                              | 1,290  | 2,588  | 3,878   | 154       | 503       | 657       | 13     | 4,548     | 1,214  | 2,588  | 3,802   | 8     | 0   | 8     |
| OTHER BANKING CENTERS                  | 1,357  | 139    | 1,496   | 214       | 0         | 214       | 3      | 1,713     | 1,688  | 163    | 1,851   | 171   | 0   | 171   |
| Total                                  | 17,361 | 3,428  | 20,789  | 775       | 1,203     | 1,978     | 206    | 22,973    | 18,806 | 3,517  | 22,323  | 420   | 24  | 444   |
| International & Regional Organizations |        |        |         |           |           |           |        |           |        |        |         |       |     |       |
| AFRICAN                                | 0      | 0      | 0       | 0         | 0         | 0         | 0      | 0         | 0      | 0      | 0       | 0     | 0   | 0     |
| ASIAN                                  | 0      | 0      | 0       | 0         | 0         | 0         | 0      | 0         | 0      | 0      | 0       | 0     | 0   | 0     |
| CARIBBEAN                              | 0      | 0      | 0       | 0         | 0         | 0         | 0      | 0         | 0      | 0      | 0       | 0     | 0   | 0     |
| EUROPEAN                               | 0      | 0      | 0       | 0         | 0         | 0         | 0      | 0         | 0      | 0      | 0       | 0     | 0   | 0     |
| INTERNATIONAL                          | 0      | 0      | 0       | 0         | 0         | 0         | 0      | 0         | 0      | 0      | 0       | 0     | 0   | 0     |
| LATIN AMERICAN                         | 0      | 0      | 0       | 0         | 0         | 0         | 0      | 0         | 0      | 0      | 0       | 0     | 0   | 0     |
| MIDDLE EASTERN                         | 0      | 0      | 0       | 0         | 0         | 0         | 0      | 0         | 0      | 0      | 0       | 0     | 0   | 0     |
| Total                                  | 0      | 0      | 0       | 0         | 0         | 0         | 0      | 0         | 0      | 0      | 0       | 0     | 0   | 0     |
| UNITED STATES                          | 27,119 | 7,249  | 34,368  | 2,045,355 | 2,014,267 | 4,059,622 | 15,319 | 4,109,309 | 26,143 | 7,372  | 33,515  | 5,253 | 16  | 5,269 |
| Grand Total                            | 94,237 | 24,365 | 118,602 | 2,073,940 | 2,051,023 | 4,124,963 | 16,716 | 4,260,281 | 94,361 | 24,926 | 119,287 | 8,935 | 390 | 9,325 |

E.16 ENDNOTES  
Report as of March 31, 2026

1/ The Country Exposure Report (FFIEC 009) shows the distribution of U.S. and non-U.S. exposures by country. All data are on a fully consolidated basis and cover 67 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 reported in these tables exclude claims resulting from the fair value of derivatives contracts. When claims 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, eight 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, Goldman Sachs Group, 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 Mar-31-26               |                     |                     |
|-------------------------------|---------------------|---------------------|
| Banking Organization Category | Tier 1 Capital      | Total Assets        |
| All Reporting Banks           | \$1,681.6 billion*  | \$ 26,865.2 billion |
| Large Financial Institutions  | \$ 1,071.7 billion* | \$ 17,408.2 billion |
| All Other Banks               | \$ 609.9 billion*   | \$ 9,457.0 billion  |

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

2/ 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 the country of residence of the guarantor for guarantees, the seller of credit derivatives, the entity holding the cash collateral, and the issuer of liquid and readily realizable securities pledged as collateral). For claims not subject to risk transfers, the immediate and ultimate obligors remain the same.

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

4/ Country risk claims are the sum of cross-border claims, foreign-office claims on local residents and claims from derivative products on an ultimate-risk basis. For a given country, country 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.

5/ Netting is carried out only when there are offsetting purchased and sold positions on the same reference entity (on a legal entity basis) and the contracts are with the same counterparty and the contracts are subject to a legally enforceable master netting agreement.

6/ Immediate-counterparty basis claims are claims for which the reported country is the country of residence of the immediate obligor (i.e., the country of residence of the entity that issued the security or incurred the liability).

7/ Claims held by U.S. banks on borrowers residing in the reported country that are guaranteed by residents of other countries or a different sector within the reported country. 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.

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

9/ Memorandum items provide information on select asset types within claims reported on an ultimate risk basis.

10/ Offsetting positions for trading book represent short positions in securities that have the same issuer (on a legal entity basis) and broad instrument type (i.e., debt versus debt and equity versus equity) as the long positions in the trading book.

11/ This section provides information on collateralized claims such as resale agreements, securities lending arrangements, and other similar financing agreements, which although backed by eligible collateral (liquid and readily realizable) are allocated based on the location of the counterparty, not the underlying collateral for the purposes of the Country Exposure Report (i.e. these claims are not subject to risk transfers).