



## Statistical Release

E.16 (126)

For Immediate Release

March 30, 2007

## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

## All U. S. Banks - Group A

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
<b>G-10 and Switzerland</b>							
BELGIUM	15,653	1,705	17,358	630	17,988	6,092	23,450
CANADA	27,674	6,338	34,012	16,586	50,598	93,337	127,349
FRANCE	61,281	8,181	69,462	1,672	71,134	2,925	72,387
GERMANY	152,562	16,518	169,080	416	169,496	26,232	195,312
ITALY	29,009	9,783	38,792	1,668	40,460	4,972	43,764
JAPAN	38,588	6,621	45,209	341	45,550	38,709	83,918
LUXEMBOURG	19,863	3,330	23,193	7	23,200	835	24,028
NETHERLANDS	63,374	6,176	69,550	88	69,638	528	70,078
SWEDEN	13,125	1,202	14,327	545	14,872	753	15,080
SWITZERLAND	24,865	6,254	31,119	317	31,436	1,574	32,693
UNITED KINGDOM	80,430	19,579	100,009	10,776	110,785	171,080	271,089
	<b>526,424</b>	<b>85,687</b>	<b>612,111</b>	<b>33,046</b>	<b>645,157</b>	<b>347,037</b>	<b>959,148</b>
<b>Non G-10 Developed Countries</b>							
AUSTRALIA	17,112	2,904	20,016	3,847	23,863	33,028	53,044
AUSTRIA	6,156	1,624	7,780	4	7,784	11	7,791
DENMARK	16,334	465	16,799	72	16,871	408	17,207
FINLAND	3,552	744	4,296	7	4,303	135	4,431
GREECE	4,957	884	5,841	0	5,841	3,505	9,346
ICELAND	483	101	584	1	585	1	585
IRELAND	20,999	2,794	23,793	2,258	26,051	4,107	27,900
ISRAEL	3,524	154	3,678	213	3,891	860	4,538
NEW ZEALAND	1,001	119	1,120	528	1,648	1,542	2,662
NORWAY	7,347	706	8,053	350	8,403	504	8,557
PORTUGAL	3,695	425	4,120	0	4,120	871	4,991
SOUTH AFRICA	4,367	239	4,606	2	4,608	5,901	10,507
SPAIN	27,637	2,983	30,620	6,791	37,411	10,527	41,147
TURKEY	8,540	145	8,685	657	9,342	3,132	11,817
OTHER NON G-10 DEV.	6,469	166	6,635	0	6,635	19	6,654
	<b>132,173</b>	<b>14,453</b>	<b>146,626</b>	<b>14,730</b>	<b>161,356</b>	<b>64,551</b>	<b>211,177</b>

Country Exposure Lending Survey /1: December 31, 2006

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

All U. S. Banks - Group A						
(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
<b>Eastern Europe</b>						
BULGARIA	180	45	225	0	225	432
CZECH REPUBLIC	1,279	123	1,402	2	1,404	4,414
HUNGARY	776	104	880	115	995	3,046
MACEDONIA	0	0	0	0	0	0
POLAND	1,866	94	1,960	26	1,986	10,001
ROMANIA	373	1	374	76	450	1,194
RUSSIA	6,761	40	6,801	105	6,906	11,143
SERBIA & MONTENEGRO	45	0	45	0	45	45
SLOVAKIA	325	45	370	58	428	1,434
OTHER E. EUROPE	2,895	76	2,971	26	2,997	3,745
<b>14,500</b>	<b>528</b>	<b>15,028</b>	<b>408</b>	<b>15,436</b>	<b>20,426</b>	<b>35,454</b>
<b>Latin America and the Caribbean</b>						
ARGENTINA	2,688	49	2,737	54	2,791	7,939
BOLIVIA	28	0	28	9	37	40
BRAZIL	14,903	641	15,544	5,180	20,724	31,468
CHILE	3,954	764	4,718	939	5,657	13,834
COLOMBIA	2,384	188	2,572	694	3,266	5,303
COSTA RICA	693	1	694	30	724	805
DOMINICAN REPUBLIC	890	1	891	41	932	1,109
ECUADOR	411	0	411	44	455	659
EL SALVADOR	606	8	614	105	719	823
GUATEMALA	720	1	721	54	775	932
HONDURAS	235	0	235	49	284	351
JAMAICA	456	2	458	106	564	713
MEXICO	17,548	1,004	18,552	4,852	23,404	92,532
NICARAGUA	66	0	66	0	66	66
PARAGUAY	14	0	14	1	15	155
PERU	1,181	138	1,319	276	1,595	2,287
TRINIDAD & TOBAGO	1,037	32	1,069	0	1,069	1,408
URUGUAY	195	5	200	0	200	1,212
VENEZUELA	1,078	399	1,477	0	1,477	2,396
OTHER LAT. AM. & CAR	3,806	593	4,399	222	4,621	4,885
<b>52,893</b>	<b>3,826</b>	<b>56,719</b>	<b>12,656</b>	<b>69,375</b>	<b>112,198</b>	<b>168,917</b>

Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)							
All U. S. Banks - Group A							
(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)	
Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5	
<b>Asia</b>							
CHINA-MAINLAND	14,433	415	14,848	858	15,706	7,811	22,659
CHINA-TAIWAN	5,031	167	5,198	2,548	7,746	12,895	18,093
INDIA	15,855	792	16,647	15,334	31,981	16,913	33,560
INDONESIA	1,565	88	1,653	0	1,653	3,065	4,718
IRAN	13	0	13	0	13	0	13
IRAQ	8	0	8	0	8	0	8
JORDAN	85	3	88	0	88	217	305
KOREA	13,367	852	14,219	19,082	33,301	60,594	74,813
KUWAIT	1,142	45	1,187	16	1,203	75	1,262
MALAYSIA	2,003	37	2,040	292	2,332	10,764	12,804
OMAN	154	6	160	0	160	0	160
PAKISTAN	129	0	129	131	260	1,480	1,609
PHILIPPINES	1,307	20	1,327	21	1,348	2,659	3,986
QATAR	723	4	727	0	727	0	727
SAUDI ARABIA	1,249	223	1,472	0	1,472	0	1,472
SRI LANKA	62	0	62	71	133	188	250
SYRIA	1	0	1	0	1	0	1
THAILAND	2,329	121	2,450	943	3,393	4,674	7,124
UNITED ARAB EMIRATES	3,441	458	3,899	0	3,899	1,712	5,611
OTHER ASIA	554	2	556	0	556	724	1,280
<b>63,451</b>	<b>3,233</b>	<b>66,684</b>	<b>39,296</b>	<b>105,980</b>	<b>123,771</b>	<b>190,455</b>	
<b>Africa</b>							
ALGERIA	8	0	8	0	8	1,213	1,221
CAMEROON	4	0	4	9	13	113	117
CONGO (KINSHASA)	67	0	67	0	67	25	92
EGYPT	2,770	3	2,773	0	2,773	920	3,693
ETHIOPIA	0	1	1	0	1	0	1
GABON	1	0	1	0	1	77	78
GHANA	115	0	115	0	115	0	115
IVORY COAST	20	32	52	0	52	50	102
KENYA	16	1	17	0	17	345	362
LIBYA	0	0	0	0	0	0	0
MALAWI	33	0	33	0	33	0	33
MOROCCO	202	45	247	10	257	151	398
NIGERIA	1,259	0	1,259	30	1,289	664	1,923
SENEGAL	0	0	0	0	0	67	67
SUDAN	7	5	12	0	12	0	12

Country Exposure Lending Survey /1: December 31, 2006

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

All U. S. Banks - Group A						
(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
TUNISIA	76	0	76	21	97	244
ZAMBIA	176	0	176	5	181	342
ZIMBABWE	0	0	0	0	0	0
OTHER AFRICA	209	63	272	0	272	582
<b>4,963</b>	<b>150</b>	<b>5,113</b>	<b>75</b>	<b>5,188</b>	<b>4,269</b>	<b>9,382</b>
<b>Banking Centers</b>						
BAHAMAS	1,746	208	1,954	0	1,954	2,176
BAHRAIN	674	204	878	0	878	1,284
BERMUDA	11,309	796	12,105	1	12,106	12,108
CAYMAN ISLANDS	29,278	3,307	32,585	249	32,834	32,840
HONG KONG	10,488	882	11,370	101	11,471	24,563
LEBANON	164	6	170	0	170	304
LIBERIA	21	2	23	0	23	23
MACAO	84	6	90	0	90	98
NETHERLAND ANTILLES	590	53	643	0	643	701
PANAMA	1,355	26	1,381	0	1,381	2,017
SINGAPORE	4,407	476	4,883	149	5,032	24,408
<b>60,116</b>	<b>5,966</b>	<b>66,082</b>	<b>500</b>	<b>66,582</b>	<b>34,440</b>	<b>100,522</b>
<b>International &amp; Regional Organizations</b>						
AFRICAN REGIONAL	45	15	60	0	60	60
ASIAN REGIONAL	144	32	176	0	176	176
E. EUROPEAN REGIONAL	0	49	49	0	49	49
INTERNATIONAL	696	61	757	0	757	757
LATIN AMER. REGIONAL	47	33	80	0	80	80
MIDDLE EAST REGIONAL	0	0	0	0	0	0
W. EUROPEAN REGIONAL	875	1,473	2,348	0	2,348	2,348
<b>1,807</b>	<b>1,663</b>	<b>3,470</b>	<b>0</b>	<b>3,470</b>	<b>0</b>	<b>3,470</b>
<b>GRAND TOTALS</b>	<b>856,327</b>	<b>115,506</b>	<b>971,833</b>	<b>100,711</b>	<b>1,072,544</b>	<b>1,678,525</b>

## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

All U. S. Banks - Group A

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency	In Local Currency										
<b>G-10 and Switzerland</b>													
BELGIUM	15,653	6,092	1,102	4,990	1,705	23,450	1,192	3,052	16,445	1,210	15,078	4,814	22,469
CANADA	27,674	92,449	5,659	86,790	7,226	127,349	34,434	24,796	24,448	5,617	17,678	90,108	120,173
FRANCE	61,281	2,925	195	2,730	8,181	72,387	26,268	213,328	51,702	217	44,036	3,088	55,007
GERMANY	152,562	26,119	4,696	21,423	16,631	195,312	30,100	210,159	87,801	4,558	72,896	21,460	113,819
ITALY	29,009	4,972	91	4,881	9,783	43,764	4,225	84,363	28,921	109	28,313	5,098	34,128
JAPAN	38,588	38,160	2,879	35,281	7,170	83,918	7,707	33,508	32,731	2,795	34,437	36,190	71,716
LUXEMBOURG	19,863	835	443	392	3,330	24,028	3,996	13,328	21,957	441	18,325	393	22,791
NETHERLANDS	63,374	528	320	208	6,176	70,078	12,543	81,268	61,982	319	46,013	222	62,523
SWEDEN	13,125	753	1	752	1,202	15,080	3,895	30,960	12,360	1	8,157	756	13,117
SWITZERLAND	24,865	1,429	753	676	6,399	32,693	4,622	70,437	18,427	724	13,149	701	19,852
UNITED KINGDOM	80,430	163,388	71,944	91,444	27,271	271,089	86,823	461,149	87,741	96,845	154,866	96,745	281,331
	<b>526,424</b>	<b>337,650</b>	<b>88,083</b>	<b>249,567</b>	<b>95,074</b>	<b>959,148</b>	<b>215,805</b>	<b>1,226,348</b>	<b>444,515</b>	<b>112,836</b>	<b>452,948</b>	<b>259,575</b>	<b>816,926</b>
<b>Non G-10 Developed Countries</b>													
AUSTRALIA	17,112	30,206	1,304	28,902	5,726	53,044	14,800	19,029	16,143	2,403	12,228	30,501	49,047
AUSTRIA	6,156	11	0	11	1,624	7,791	1,624	2,963	6,911	0	2,827	12	6,923
DENMARK	16,334	408	1	407	465	17,207	2,145	9,425	15,583	45	7,425	363	15,991
FINLAND	3,552	135	1	134	744	4,431	1,888	28,085	3,496	1	2,738	134	3,631
GREECE	4,957	3,504	707	2,797	885	9,346	6,829	8,216	5,259	708	5,667	2,852	8,819
ICELAND	483	1	0	1	101	585	189	3,017	589	0	290	1	590
IRELAND	20,999	4,107	1,478	2,629	2,794	27,900	6,970	5,548	20,694	1,638	19,310	2,502	24,834
ISRAEL	3,524	714	141	573	300	4,538	24	580	3,712	231	3,148	567	4,510
NEW ZEALAND	1,001	1,542	64	1,478	119	2,662	1,622	758	1,229	65	568	1,931	3,225
NORWAY	7,347	504	1	503	706	8,557	2,747	3,170	7,279	1	5,552	504	7,784
PORTUGAL	3,695	864	1	863	432	4,991	500	17,389	3,703	1	3,270	866	4,570
SOUTH AFRICA	4,367	5,345	42	5,303	795	10,507	1,908	1,184	4,242	42	3,723	5,307	9,591
SPAIN	27,637	10,489	428	10,061	3,021	41,147	5,883	57,493	26,761	505	24,569	9,960	37,226
TURKEY	8,540	3,123	925	2,198	154	11,817	276	12,849	8,955	929	7,053	2,351	12,235
OTHER NON G-10 DEV.	6,469	19	19	0	166	6,654	88	150	2,971	19	2,369	0	2,990
	<b>132,173</b>	<b>60,972</b>	<b>5,112</b>	<b>55,860</b>	<b>18,032</b>	<b>211,177</b>	<b>47,493</b>	<b>169,856</b>	<b>127,527</b>	<b>6,588</b>	<b>100,737</b>	<b>57,851</b>	<b>191,966</b>

## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

All U. S. Banks - Group A

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents				Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign- Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign- Office Claims on Local Residents in the Local Currency	Total Cross- Border and Foreign Office Claims
	Total	In Non-Local Currency	In Local Currency										
<b>Eastern Europe</b>													
BULGARIA	180	207	86	121	45	432	48	633	192	86	184	129	407
CZECH REPUBLIC	1,279	2,929	353	2,576	206	4,414	2,151	851	1,371	340	1,528	2,883	4,594
HUNGARY	776	2,118	285	1,833	152	3,046	1,040	1,744	830	288	975	1,851	2,969
MACEDONIA	0	0	0	0	0	0	0	0	0	0	1	0	0
POLAND	1,866	7,732	1,843	5,889	403	10,001	3,514	2,438	1,811	1,840	2,600	5,889	9,540
ROMANIA	373	815	381	434	6	1,194	629	533	391	417	663	463	1,271
RUSSIA	6,761	4,333	968	3,365	49	11,143	2,276	10,980	6,996	1,056	5,453	3,769	11,821
SERBIA & MONTENEGRO	45	0	0	0	0	45	0	5	46	0	13	0	46
SLOVAKIA	325	992	165	827	117	1,434	776	257	350	164	431	860	1,374
OTHER E. EUROPE	2,895	772	336	436	78	3,745	1,251	2,635	3,005	452	2,761	499	3,956
	<b>14,500</b>	<b>19,898</b>	<b>4,417</b>	<b>15,481</b>	<b>1,056</b>	<b>35,454</b>	<b>11,685</b>	<b>20,076</b>	<b>14,992</b>	<b>4,643</b>	<b>14,609</b>	<b>16,343</b>	<b>35,978</b>
<b>Latin America and the Caribbean</b>													
ARGENTINA	2,688	5,202	581	4,621	49	7,939	117	2,687	3,204	617	3,086	4,851	8,672
BOLIVIA	28	12	11	1	0	40	9	9	40	12	39	0	52
BRAZIL	14,903	15,432	1,720	13,712	1,133	31,468	9,174	10,596	14,889	1,746	12,082	13,708	30,343
CHILE	3,954	9,055	663	8,392	825	13,834	387	627	3,993	708	2,421	8,604	13,305
COLOMBIA	2,384	2,710	11	2,699	209	5,303	242	1,852	2,501	11	1,919	2,774	5,286
COSTA RICA	693	111	67	44	1	805	39	134	794	67	641	44	905
DOMINICAN REPUBLIC	890	218	37	181	1	1,109	157	84	1,080	37	781	203	1,320
ECUADOR	411	248	248	0	0	659	167	513	528	248	667	0	776
EL SALVADOR	606	209	0	209	8	823	17	109	610	0	384	209	819
GUATEMALA	720	211	28	183	1	932	81	150	849	28	743	183	1,060
HONDURAS	235	116	0	116	0	351	44	43	327	0	282	115	442
JAMAICA	456	255	31	224	2	713	22	9	507	31	328	224	762
MEXICO	17,548	72,766	362	72,404	2,218	92,532	7,395	11,485	19,110	1,459	12,074	72,528	93,097
NICARAGUA	66	0	0	0	0	66	9	5	83	0	81	0	83
PARAGUAY	14	141	87	54	0	155	3	10	20	87	81	54	161
PERU	1,181	968	567	401	138	2,287	93	1,329	1,227	567	1,091	401	2,195
TRINIDAD & TOBAGO	1,037	339	43	296	32	1,408	16	174	1,042	42	803	296	1,380
URUGUAY	195	1,011	717	294	6	1,212	30	93	542	726	945	303	1,571
VENEZUELA	1,078	919	0	919	399	2,396	129	1,666	1,810	0	1,067	894	2,704
OTHER LAT. AM. & CAR	3,806	486	76	410	593	4,885	243	502	6,554	84	5,783	409	7,047
	<b>52,893</b>	<b>110,409</b>	<b>5,249</b>	<b>105,160</b>	<b>5,615</b>	<b>168,917</b>	<b>18,374</b>	<b>32,077</b>	<b>59,710</b>	<b>6,470</b>	<b>45,298</b>	<b>105,800</b>	<b>171,980</b>

## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

All U. S. Banks - Group A

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency	In Local Currency										
<b>Asia</b>													
CHINA-MAINLAND	14,433	7,745	2,947	4,798	481	22,659	723	1,742	14,184	3,850	15,974	5,503	23,537
CHINA-TAIWAN	5,031	12,579	1,836	10,743	483	18,093	6,606	1,695	4,820	1,775	6,051	10,998	17,593
INDIA	15,855	16,226	671	15,555	1,479	33,560	981	1,282	15,991	697	14,286	15,786	32,474
INDONESIA	1,565	3,023	556	2,467	130	4,718	1,141	1,120	2,219	1,339	3,215	2,564	6,122
IRAN	13	0	0	0	0	13	2	0	13	0	0	0	13
IRAQ	8	0	0	0	0	8	0	32	14	0	14	0	14
JORDAN	85	217	37	180	3	305	37	174	81	38	72	179	298
KOREA	13,367	60,052	7,706	52,346	1,394	74,813	10,940	9,185	13,126	7,898	19,777	53,241	74,265
KUWAIT	1,142	75	0	75	45	1,262	311	380	1,017	0	790	75	1,092
MALAYSIA	2,003	10,634	667	9,967	167	12,804	2,902	2,551	2,126	1,059	2,539	10,044	13,229
OMAN	154	0	0	0	6	160	141	89	166	0	98	0	166
PAKISTAN	129	1,464	95	1,369	16	1,609	7	235	420	95	223	1,371	1,886
PHILIPPINES	1,307	2,659	257	2,402	20	3,986	82	4,785	1,976	417	1,863	2,532	4,925
QATAR	723	0	0	0	4	727	224	297	744	0	394	0	744
SAUDI ARABIA	1,249	0	0	0	223	1,472	1,090	228	1,392	0	1,072	0	1,392
SRI LANKA	62	186	111	75	2	250	15	148	99	117	130	87	303
SYRIA	1	0	0	0	0	1	2	0	0	0	0	0	0
THAILAND	2,329	4,546	86	4,460	249	7,124	258	1,459	2,353	105	2,357	4,704	7,162
UNITED ARAB EMIRATES	3,441	1,705	337	1,368	465	5,611	2,272	640	3,864	356	3,168	1,371	5,591
OTHER ASIA	554	723	191	532	3	1,280	71	191	557	276	691	572	1,405
	<b>63,451</b>	<b>121,834</b>	<b>15,497</b>	<b>106,337</b>	<b>5,170</b>	<b>190,455</b>	<b>27,805</b>	<b>26,256</b>	<b>65,162</b>	<b>18,022</b>	<b>72,714</b>	<b>109,027</b>	<b>192,211</b>
<b>Africa</b>													
ALGERIA	8	1,213	291	922	0	1,221	5	144	111	291	331	1,095	1,497
CAMEROON	4	113	10	103	0	117	6	14	12	10	13	116	138
CONGO (KINSHASA)	67	25	14	11	0	92	0	0	67	14	81	11	92
EGYPT	2,770	917	139	778	6	3,693	932	320	2,775	139	2,597	795	3,709
ETHIOPIA	0	0	0	0	1	1	0	17	0	0	0	0	0
GABON	1	77	2	75	0	78	0	2	1	2	2	83	86
GHANA	115	0	0	0	0	115	10	16	130	0	82	0	130
IVORY COAST	20	50	5	45	32	102	0	0	20	5	26	120	145
KENYA	16	342	48	294	4	362	15	31	48	68	104	299	415
LIBYA	0	0	0	0	0	0	2	2	0	0	0	0	0
MALAWI	33	0	0	0	0	33	0	16	33	0	33	0	33

## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

All U. S. Banks - Group A

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency	In Local Currency										
MOROCCO	202	151	0	151	45	398	342	54	354	0	199	152	506
NIGERIA	1,259	664	46	618	0	1,923	68	282	1,289	46	1,304	622	1,957
SENEGAL	0	67	1	66	0	67	0	2	0	1	1	69	70
SUDAN	7	0	0	0	5	12	0	0	7	0	7	0	7
TUNISIA	76	168	45	123	0	244	72	67	94	46	77	123	263
ZAMBIA	176	163	17	146	3	342	66	19	179	17	197	146	342
ZIMBABWE	0	0	0	0	0	0	0	0	0	0	0	0	0
OTHER AFRICA	209	310	34	276	63	582	17	89	465	34	457	276	775
	<b>4,963</b>	<b>4,260</b>	<b>652</b>	<b>3,608</b>	<b>159</b>	<b>9,382</b>	<b>1,535</b>	<b>1,075</b>	<b>5,585</b>	<b>673</b>	<b>5,511</b>	<b>3,907</b>	<b>10,165</b>
<b>Banking Centers</b>													
BAHAMAS	1,746	222	184	38	208	2,176	52	35	2,761	191	2,370	38	2,990
BAHRAIN	674	406	165	241	204	1,284	93	193	755	175	702	250	1,180
BERMUDA	11,309	3	2	1	796	12,108	5,276	16,541	12,656	2	10,269	0	12,658
CAYMAN ISLANDS	29,278	255	6	249	3,307	32,840	6,102	9,537	73,701	255	67,528	0	73,956
HONG KONG	10,488	12,831	3,126	9,705	1,244	24,563	13,343	8,465	9,731	3,816	11,179	10,549	24,096
LEBANON	164	134	102	32	6	304	45	113	241	108	302	32	381
LIBERIA	21	0	0	0	2	23	0	1,343	187	0	54	0	187
MACAO	84	8	0	8	6	98	122	4	72	21	39	8	101
NETHERLAND ANTILLES	590	58	0	58	53	701	8	117	945	0	495	58	1,003
PANAMA	1,355	636	157	479	26	2,017	103	5,593	1,913	157	1,483	479	2,549
SINGAPORE	4,407	18,899	4,968	13,931	1,102	24,408	5,026	4,259	4,642	8,159	11,351	14,911	27,712
	<b>60,116</b>	<b>33,452</b>	<b>8,710</b>	<b>24,742</b>	<b>6,954</b>	<b>100,522</b>	<b>30,170</b>	<b>46,200</b>	<b>107,604</b>	<b>12,884</b>	<b>105,772</b>	<b>26,325</b>	<b>146,813</b>
<b>International &amp; Regional Organizations</b>													
AFRICAN REGIONAL	45	0	0	0	15	60	0	0	45	0	38	0	45
ASIAN REGIONAL	144	0	0	0	32	176	0	373	142	0	65	0	142
E. EUROPEAN REGIONAL	0	0	0	0	49	49	0	0	0	0	0	0	0
INTERNATIONAL	696	0	0	0	61	757	0	8	173	0	77	0	173
LATIN AMER. REGIONAL	47	0	0	0	33	80	0	0	13	0	8	0	13
MIDDLE EAST REGIONAL	0	0	0	0	0	0	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	875	0	0	0	1,473	2,348	80	269	855	0	738	0	855
	<b>1,807</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,663</b>	<b>3,470</b>	<b>80</b>	<b>650</b>	<b>1,228</b>	<b>0</b>	<b>926</b>	<b>0</b>	<b>1,228</b>
<b>GRAND TOTALS</b>	<b>856,327</b>	<b>688,475</b>	<b>127,720</b>	<b>560,755</b>	<b>133,723</b>	<b>1,678,525</b>	<b>352,947</b>	<b>1,522,538</b>	<b>826,323</b>	<b>162,116</b>	<b>798,515</b>	<b>578,828</b>	<b>1,567,267</b>



## Country Exposure Lending Survey /1: December 31, 2006

Table 3 - Selected Additional Items

(\$ Millions)

## All U. S. Banks - Group A

	Foreign-Office Liabilities			Risk Transfers			Memorandum Items		
	By Country of Foreign Office			By Country of Creditor	Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
Non-Local Currency	Local Currency	Total							
<b>G-10 and Switzerland</b>									
BELGIUM	16,090	8,209	24,299	16,217	3,424	2,701	-10,662	2,966	56
CANADA	15,462	66,095	81,557	79,834	7,212	7,163	10,677	6,272	431
FRANCE	696	1,020	1,716	30,666	3,581	12,780	2,136	20,331	231
GERMANY	9,430	37,152	46,582	80,482	14,825	79,682	4,844	27,714	208
ITALY	303	1,615	1,918	22,258	2,257	2,107	3,438	16,003	145
JAPAN	37,080	37,265	74,345	81,455	3,122	8,154	-37,721	20,768	188
LUXEMBOURG	3,980	4,453	8,433	19,996	2,655	561	-3,162	10,709	63
NETHERLANDS	1,185	1,276	2,461	27,378	8,715	10,094	-1,822	15,734	408
SWEDEN	0	208	208	6,902	523	1,285	-51	4,300	54
SWITZERLAND	914	556	1,470	26,245	2,341	8,785	3,210	4,605	148
UNITED KINGDOM	420,382	130,995	551,377	235,858	66,794	29,283	119,746	10,118	1,763
	<b>505,522</b>	<b>288,844</b>	<b>794,366</b>	<b>627,291</b>	<b>115,449</b>	<b>162,595</b>	<b>90,633</b>	<b>139,520</b>	<b>3,695</b>
<b>Non G-10 Developed Countries</b>									
AUSTRALIA	3,151	30,437	33,588	41,068	3,719	1,992	11,273	3,506	69
AUSTRIA	2	38	40	2,814	1,083	329	-31	1,380	62
DENMARK	1	142	143	4,232	138	889	-34	4,111	6
FINLAND	0	21	21	756	227	283	-3	1,994	1
GREECE	1,783	3,527	5,310	7,704	493	135	267	1,553	1,485
ICELAND	0	0	0	82	106	1	0	189	5
IRELAND	4,307	3,035	7,342	24,497	1,528	1,801	-2,184	4,758	85
ISRAEL	247	397	644	1,386	520	249	190	480	41
NEW ZEALAND	62	1,007	1,069	1,959	792	110	940	48	2
NORWAY	0	154	154	3,562	268	334	9	775	13
PORTUGAL	43	238	281	2,097	211	200	-118	1,411	9
SOUTH AFRICA	186	9,049	9,235	10,125	49	171	-2,348	1,707	91
SPAIN	144	3,606	3,750	14,663	1,468	2,368	6,965	9,337	183
TURKEY	1,233	1,242	2,475	3,619	1,091	521	2,177	3,472	1,159
OTHER NON G-10 DEV.	37	0	37	4,718	797	4,295	65	1,736	76
	<b>11,196</b>	<b>52,893</b>	<b>64,089</b>	<b>123,282</b>	<b>12,490</b>	<b>13,678</b>	<b>17,168</b>	<b>36,457</b>	<b>3,287</b>

## Country Exposure Lending Survey /1: December 31, 2006

Table 3 - Selected Additional Items

(\$ Millions)

## All U. S. Banks - Group A

	Foreign-Office Liabilities			Risk Transfers			Memorandum Items		
	By Country of Foreign Office			By Country of Creditor	Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
Non-Local Currency	Local Currency	Total							
<b>Eastern Europe</b>									
BULGARIA	110	116	226	353	27	7	-12	44	27
CZECH REPUBLIC	1,201	2,368	3,569	3,540	499	112	607	81	11
HUNGARY	534	1,452	1,986	2,221	76	0	86	567	22
MACEDONIA	0	0	0	138	0	0	0	0	0
POLAND	1,799	7,404	9,203	8,289	78	134	2,346	1,106	41
ROMANIA	382	356	738	1,197	101	19	196	34	24
RUSSIA	1,125	3,177	4,302	9,952	1,126	400	1,637	2,784	483
SERBIA & MONTENEGRO	0	0	0	123	1	0	0	12	0
SLOVAKIA	325	678	1,003	1,058	61	4	208	33	23
OTHER E. EUROPE	483	303	786	2,454	465	177	216	687	373
	<b>5,959</b>	<b>15,854</b>	<b>21,813</b>	<b>29,325</b>	<b>2,434</b>	<b>853</b>	<b>5,284</b>	<b>5,348</b>	<b>1,004</b>
<b>Latin America and the Caribbean</b>									
ARGENTINA	736	4,986	5,722	6,974	838	55	373	1,962	148
BOLIVIA	3	0	3	153	11	0	-40	0	12
BRAZIL	934	9,190	10,124	11,749	1,361	1,354	6,110	4,866	647
CHILE	827	7,267	8,094	9,599	422	126	1,822	180	685
COLOMBIA	0	2,040	2,040	2,274	239	47	520	961	345
COSTA RICA	46	37	83	185	115	15	31	101	183
DOMINICAN REPUBLIC	25	152	177	401	211	0	73	503	49
ECUADOR	0	205	205	303	120	2	40	25	357
EL SALVADOR	0	106	106	113	51	46	114	26	110
GUATEMALA	15	165	180	208	139	11	58	26	488
HONDURAS	0	70	70	221	91	0	23	0	54
JAMAICA	85	65	150	188	85	35	107	18	8
MEXICO	262	69,236	69,498	70,104	3,874	1,093	18,180	2,429	1,777
NICARAGUA	0	4	4	15	17	0	0	7	10
PARAGUAY	0	141	141	176	6	0	6	11	11
PERU	366	323	689	830	121	76	282	145	166
TRINIDAD & TOBAGO	0	551	551	290	25	22	-170	6	68
URUGUAY	1,224	261	1,485	1,170	374	10	125	35	114
VENEZUELA	0	942	942	1,505	902	195	68	511	160
OTHER LAT. AM. & CAR	75	373	448	6,820	2,935	179	-182	2,084	166
	<b>4,598</b>	<b>96,114</b>	<b>100,712</b>	<b>113,278</b>	<b>11,937</b>	<b>3,266</b>	<b>27,540</b>	<b>13,896</b>	<b>5,558</b>

## Country Exposure Lending Survey /1: December 31, 2006

Table 3 - Selected Additional Items

(\$ Millions)

## All U. S. Banks - Group A

	Foreign-Office Liabilities			Risk Transfers			Memorandum Items		
	By Country of Foreign Office			By Country of Creditor	Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
Non-Local Currency	Local Currency	Total							
<b>Asia</b>									
CHINA-MAINLAND	2,537	5,365	7,902	14,258	2,027	668	907	3,829	1,059
CHINA-TAIWAN	8,069	7,548	15,617	18,594	852	868	-939	2,775	707
INDIA	140	1,815	1,955	24,674	1,315	922	3,434	9,589	2,131
INDONESIA	1,943	2,072	4,015	8,565	1,583	47	673	587	306
IRAN	0	0	0	21	0	0	0	0	0
IRAQ	0	0	0	13	6	0	0	8	0
JORDAN	125	154	279	887	4	8	46	0	135
KOREA	1,963	40,797	42,760	50,481	1,526	680	17,818	6,641	3,203
KUWAIT	43	16	59	2,774	15	140	20	12	448
MALAYSIA	2,093	8,511	10,604	13,076	715	122	959	1,148	203
OMAN	0	0	0	423	13	1	0	0	114
PAKISTAN	129	1,220	1,349	1,825	292	0	86	100	226
PHILIPPINES	1,423	2,231	3,654	6,068	982	22	993	395	210
QATAR	0	0	0	286	23	3	0	133	50
SAUDI ARABIA	0	0	0	6,880	176	33	1	20	375
SRI LANKA	0	114	114	156	63	8	75	0	130
SYRIA	0	0	0	9	0	1	0	0	0
THAILAND	168	3,653	3,821	4,849	358	71	1,005	773	380
UNITED ARAB EMIRATES	1,363	1,252	2,615	4,798	556	112	-551	175	582
OTHER ASIA	1,527	1,260	2,787	5,786	136	8	-1,884	351	203
	<b>21,523</b>	<b>76,008</b>	<b>97,531</b>	<b>164,423</b>	<b>10,642</b>	<b>3,714</b>	<b>22,643</b>	<b>26,536</b>	<b>10,462</b>
<b>Africa</b>									
ALGERIA	60	1,187	1,247	1,452	278	0	140	0	123
CAMEROON	6	98	104	173	21	0	23	0	16
CONGO (KINSHASA)	51	3	54	98	0	0	-28	67	0
EGYPT	349	723	1,072	2,163	104	81	-88	2,167	391
ETHIOPIA	0	0	0	134	0	0	0	0	17
GABON	13	108	121	135	7	0	16	0	0
GHANA	0	0	0	65	17	1	0	10	15
IVORY COAST	7	114	121	102	76	0	8	11	0
KENYA	176	238	414	576	59	2	-46	2	28
LIBYA	0	0	0	11	0	0	0	0	4
MALAWI	0	0	0	15	0	0	0	32	10
MOROCCO	23	118	141	349	154	1	36	30	30
NIGERIA	227	407	634	3,335	36	3	60	915	217
SENEGAL	7	64	71	78	3	0	4	0	0

## Country Exposure Lending Survey /1: December 31, 2006

Table 3 - Selected Additional Items

(\$ Millions)

## All U. S. Banks - Group A

	Foreign-Office Liabilities			Risk Transfers			Memorandum Items		
	By Country of Foreign Office			By Country of Creditor	Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
Non-Local Currency	Local Currency	Total							
SUDAN	0	0	0	54	0	0	0	1	0
TUNISIA	63	84	147	482	18	0	15	8	37
ZAMBIA	65	95	160	233	4	0	16	133	18
ZIMBABWE	0	0	0	1	0	0	0	0	0
OTHER AFRICA	541	165	706	2,168	263	7	6,671	78	91
	<b>1,588</b>	<b>3,404</b>	<b>4,992</b>	<b>11,624</b>	<b>1,040</b>	<b>95</b>	<b>6,827</b>	<b>3,454</b>	<b>997</b>
<b>Banking Centers</b>									
BAHAMAS	102,595	3,000	105,595	6,180	1,330	307	-86,495	31	36
BAHRAIN	1,680	182	1,862	1,848	113	13	8,283	53	113
BERMUDA	336	19	355	4,891	1,975	631	4,632	1,711	3,254
CAYMAN ISLANDS	46,381	4,193	50,574	23,544	44,681	259	-65,226	6,008	162
HONG KONG	27,286	13,953	41,239	43,622	3,746	2,969	-18,859	3,787	1,156
LEBANON	110	61	171	1,068	85	1	-31	123	75
LIBERIA	0	0	0	281	166	0	0	0	0
MACAO	112	4	116	1,025	26	16	-42	0	28
NETHERLAND ANTILLES	2	119	121	299	370	15	-9	280	1
PANAMA	283	535	818	1,430	599	41	-173	182	163
SINGAPORE	34,036	14,364	48,400	33,357	5,746	1,342	-12,053	1,347	275
	<b>212,821</b>	<b>36,430</b>	<b>249,251</b>	<b>117,545</b>	<b>58,837</b>	<b>5,594</b>	<b>-169,973</b>	<b>13,522</b>	<b>5,263</b>
<b>International &amp; Regional Organizations</b>									
AFRICAN REGIONAL	0	0	0	6	0	0	0	18	0
ASIAN REGIONAL	0	0	0	70	0	2	0	0	0
E. EUROPEAN REGIONAL	0	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	197	0	523	0	277	0
LATIN AMER. REGIONAL	0	0	0	4	0	34	0	8	0
MIDDLE EAST REGIONAL	0	0	0	8	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	509	0	20	0	117	0
	<b>0</b>	<b>0</b>	<b>0</b>	<b>794</b>	<b>0</b>	<b>579</b>	<b>0</b>	<b>420</b>	<b>0</b>
<b>GRAND TOTALS</b>	<b>763,207</b>	<b>569,547</b>	<b>1,332,754</b>	<b>1,187,562</b>	<b>212,829</b>	<b>190,374</b>	<b>122</b>	<b>239,153</b>	<b>30,263</b>

## Country Exposure Lending Survey /I: December 31, 2006

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

(\$ Millions)

## All U. S. Banks - Group A

Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
<b>G-10 and Switzerland</b>																		
BELGIUM	9,272	1,860	1,104	12,236	9,772	998	3,244	512	242	3,998	3,369	0	3,137	3,720	359	7,216	3,304	212
CANADA	9,532	7,752	3,361	20,645	4,808	1,487	2,748	10,424	890	14,062	4,337	54	15,394	74,273	2,087	91,754	15,303	4,076
FRANCE	25,544	456	6,456	32,456	15,154	7	10,097	43	483	10,623	10,240	0	25,640	2,426	1,242	29,308	26,308	210
GERMANY	101,617	973	11,704	114,294	25,612	443	17,825	1,234	1,636	20,695	17,789	0	33,120	23,912	3,178	60,210	44,400	4,115
ITALY	7,009	74	2,863	9,946	6,160	24	9,886	153	5,897	15,936	11,232	0	12,114	4,745	1,023	17,882	11,529	85
JAPAN	14,453	3,154	3,021	20,628	9,135	2,189	9,859	15,150	88	25,097	9,920	3	14,276	19,856	3,512	37,644	13,676	603
LUXEMBOURG	2,524	77	1,477	4,078	2,573	6	1,400	116	20	1,536	1,400	0	15,939	642	1,833	18,414	17,984	435
NETHERLANDS	20,486	61	4,513	25,060	13,259	28	7,160	1	96	7,257	7,157	0	35,728	466	1,567	37,761	41,566	291
SWEDEN	4,546	66	233	4,845	3,650	0	1,270	25	239	1,534	1,327	0	7,309	662	730	8,701	7,383	1
SWITZERLAND	11,572	269	4,875	16,716	4,541	183	1,751	436	844	3,031	1,607	2	11,542	724	535	12,801	12,279	539
UNITED KINGDOM	38,975	36,978	11,231	87,184	50,474	37,406	1,222	8,355	249	9,826	754	612	40,233	118,055	8,099	166,387	36,513	58,827
	<b>245,530</b>	<b>51,720</b>	<b>50,838</b>	<b>348,088</b>	<b>145,138</b>	<b>42,771</b>	<b>66,462</b>	<b>36,449</b>	<b>10,684</b>	<b>113,595</b>	<b>69,132</b>	<b>671</b>	<b>214,432</b>	<b>249,481</b>	<b>24,165</b>	<b>488,078</b>	<b>230,245</b>	<b>69,394</b>
<b>Non G-10 Developed Countries</b>																		
AUSTRALIA	4,169	7,586	1,026	12,781	3,048	1,543	1,528	2,982	296	4,806	1,663	140	11,415	19,638	1,582	32,635	11,432	720
AUSTRIA	2,026	7	1,027	3,060	1,774	0	2,073	0	402	2,475	2,507	0	2,057	4	195	2,256	2,630	0
DENMARK	3,945	77	148	4,170	3,281	45	1,354	6	80	1,440	1,354	0	11,035	325	237	11,597	10,948	0
FINLAND	531	7	265	803	609	0	229	2	239	470	229	0	2,792	126	240	3,158	2,658	1
GREECE	575	52	151	778	717	0	2,699	4	366	3,069	2,699	2	1,683	3,448	367	5,498	1,843	706
ICELAND	303	1	90	394	388	0	4	0	6	10	4	0	176	0	5	181	197	0
IRELAND	7,687	329	1,162	9,178	6,953	203	1,021	556	51	1,628	995	0	12,291	3,222	1,581	17,094	12,746	1,435
ISRAEL	173	33	148	354	170	21	2,729	342	0	3,071	2,975	1	622	339	6	967	567	209
NEW ZEALAND	248	1,185	17	1,450	239	58	10	38	41	89	10	0	743	319	61	1,123	980	7
NORWAY	1,228	106	223	1,557	1,024	0	3,640	0	257	3,897	3,657	0	2,479	398	226	3,103	2,598	1
PORTUGAL	1,349	52	186	1,587	1,209	0	1,138	0	131	1,269	1,153	0	1,208	812	108	2,128	1,341	1
SOUTH AFRICA	768	1,147	117	2,032	657	0	1,349	1,017	2	2,368	1,358	0	2,250	3,181	120	5,551	2,227	42
SPAIN	8,423	160	1,386	9,969	7,704	112	5,787	102	580	6,469	5,784	35	13,427	10,227	1,017	24,671	13,273	358
TURKEY	2,541	327	74	2,942	2,209	4	1,716	1,299	0	3,015	1,748	119	4,283	1,497	71	5,851	4,998	806
OTHER NON G-10 DEV.	330	19	4	353	847	19	677	0	1	678	677	0	5,462	0	161	5,623	1,447	0
	<b>34,296</b>	<b>11,088</b>	<b>6,024</b>	<b>51,408</b>	<b>30,829</b>	<b>2,005</b>	<b>25,954</b>	<b>6,348</b>	<b>2,452</b>	<b>34,754</b>	<b>26,813</b>	<b>297</b>	<b>71,923</b>	<b>43,536</b>	<b>5,977</b>	<b>121,436</b>	<b>69,885</b>	<b>4,286</b>

## Country Exposure Lending Survey /I: December 31, 2006

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

(\$ Millions)

All U. S. Banks - Group A

Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
<b>Eastern Europe</b>																		
BULGARIA	74	85	0	159	75	44	51	17	0	68	51	0	55	105	45	205	66	42
CZECH REPUBLIC	94	483	19	596	72	158	930	1,029	40	1,999	930	6	255	1,417	64	1,736	369	176
HUNGARY	226	189	56	471	247	107	449	980	41	1,470	449	5	101	949	7	1,057	134	176
MACEDONIA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
POLAND	132	975	74	1,181	140	853	690	2,825	3	3,518	690	440	1,044	3,932	17	4,993	981	547
ROMANIA	189	45	1	235	192	24	94	417	0	511	78	192	90	353	0	443	121	201
RUSSIA	2,269	289	28	2,586	2,589	81	1,049	1,094	6	2,149	1,049	347	3,443	2,950	6	6,399	3,358	628
SERBIA & MONTENEGRO	0	0	0	0	0	0	45	0	0	45	45	0	0	0	0	0	1	0
SLOVAKIA	47	36	30	113	76	0	62	506	2	570	62	29	216	450	13	679	212	135
OTHER E. EUROPE	1,580	65	7	1,652	1,599	38	699	330	7	1,036	699	50	616	377	62	1,055	707	364
	<b>4,611</b>	<b>2,167</b>	<b>215</b>	<b>6,993</b>	<b>4,990</b>	<b>1,305</b>	<b>4,069</b>	<b>7,198</b>	<b>99</b>	<b>11,366</b>	<b>4,053</b>	<b>1,069</b>	<b>5,820</b>	<b>10,533</b>	<b>214</b>	<b>16,567</b>	<b>5,949</b>	<b>2,269</b>
<b>Latin America and the Caribbean</b>																		
ARGENTINA	125	728	8	861	187	98	1,531	2,027	0	3,558	1,531	187	1,032	2,447	41	3,520	1,486	332
BOLIVIA	1	10	0	11	1	10	0	0	0	0	0	0	27	2	0	29	39	2
BRAZIL	4,463	404	65	4,932	4,055	262	2,696	2,973	3	5,672	2,719	0	7,744	12,055	573	20,372	8,115	1,484
CHILE	1,352	297	183	1,832	1,353	52	277	543	113	933	277	31	2,325	8,215	468	11,008	2,363	625
COLOMBIA	619	0	8	627	617	0	1,210	342	17	1,569	1,248	0	555	2,368	163	3,086	636	11
COSTA RICA	208	32	0	240	197	9	125	53	0	178	125	39	360	26	1	387	472	19
DOMINICAN REPUBLIC	75	9	0	84	76	9	186	129	0	315	259	0	629	80	1	710	745	28
ECUADOR	263	111	0	374	264	111	26	58	0	84	26	58	122	79	0	201	238	79
EL SALVADOR	272	82	6	360	270	0	101	69	0	170	101	0	233	58	2	293	239	0
GUATEMALA	389	23	0	412	398	19	70	117	0	187	70	0	261	71	1	333	381	9
HONDURAS	168	11	0	179	193	0	0	52	0	52	0	0	67	53	0	120	134	0
JAMAICA	121	17	0	138	121	15	33	197	0	230	55	8	302	41	2	345	331	8
MEXICO	3,076	9,433	464	12,973	3,635	35	2,919	31,637	20	34,576	2,803	1,179	11,553	31,696	520	43,769	12,672	245
NICARAGUA	30	0	0	30	30	0	7	0	0	7	7	0	29	0	0	29	46	0
PARAGUAY	3	11	0	14	3	2	5	71	0	76	5	49	6	59	0	65	12	36
PERU	151	231	8	390	152	190	359	83	0	442	359	0	671	654	130	1,455	716	377
TRINIDAD & TOBAGO	289	128	1	418	301	6	139	144	30	313	139	17	609	67	1	677	602	19
URUGUAY	36	14	1	51	227	1	114	437	0	551	180	316	45	560	4	609	135	409
VENEZUELA	60	19	1	80	55	0	348	222	0	570	502	0	670	678	398	1,746	1,253	0
OTHER LAT. AM. & CAR	57	8	1	66	98	5	40	17	2	59	34	3	3,709	461	590	4,760	6,422	76
	<b>11,758</b>	<b>11,568</b>	<b>746</b>	<b>24,072</b>	<b>12,233</b>	<b>824</b>	<b>10,186</b>	<b>39,171</b>	<b>185</b>	<b>49,542</b>	<b>10,440</b>	<b>1,887</b>	<b>30,949</b>	<b>59,670</b>	<b>2,895</b>	<b>93,514</b>	<b>37,037</b>	<b>3,759</b>

## Country Exposure Lending Survey /I: December 31, 2006

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

(\$ Millions)

## All U. S. Banks - Group A

Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
<b>Asia</b>																		
CHINA-MAINLAND	6,432	1,283	289	8,004	6,508	875	3,599	3,897	78	7,574	3,629	757	4,402	2,565	48	7,015	4,047	2,218
CHINA-TAIWAN	721	3,321	118	4,160	906	873	961	3,849	7	4,817	1,097	14	3,349	5,409	42	8,800	2,817	888
INDIA	3,400	1,402	296	5,098	3,924	16	655	2,534	37	3,226	655	0	11,800	12,290	459	24,549	11,412	681
INDONESIA	378	689	6	1,073	396	148	614	717	5	1,336	614	72	573	1,617	77	2,267	1,209	1,119
IRAN	0	0	0	0	0	0	0	0	0	0	0	0	13	0	0	13	13	0
IRAQ	0	0	0	0	6	0	8	0	0	8	8	0	0	0	0	0	0	0
JORDAN	10	23	3	36	12	18	0	151	0	151	0	8	75	43	0	118	69	12
KOREA	4,002	3,892	264	8,158	4,109	1,847	4,046	13,840	131	18,017	4,103	181	5,319	42,320	457	48,096	4,914	5,870
KUWAIT	551	67	5	623	462	0	62	7	8	77	62	0	529	1	32	562	493	0
MALAYSIA	557	304	31	892	596	52	457	3,337	1	3,795	484	16	989	6,993	5	7,987	1,046	991
OMAN	97	0	6	103	96	0	14	0	0	14	14	0	43	0	0	43	56	0
PAKISTAN	19	108	0	127	27	37	0	413	0	413	0	0	110	943	0	1,053	393	58
PHILIPPINES	610	181	1	792	770	114	397	867	17	1,281	556	126	300	1,611	2	1,913	650	177
QATAR	283	0	2	285	281	0	181	0	2	183	198	0	259	0	0	259	265	0
SAUDI ARABIA	552	0	95	647	541	0	2	0	89	91	2	0	695	0	39	734	849	0
SRI LANKA	28	30	0	58	20	5	33	11	0	44	78	11	1	145	0	146	1	101
SYRIA	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	1	0	0
THAILAND	261	247	21	529	248	0	1,333	1,530	91	2,954	1,335	6	735	2,769	9	3,513	770	99
UNITED ARAB EMIRATES	761	384	66	1,211	794	0	576	70	46	692	557	70	2,104	1,251	346	3,701	2,513	286
OTHER ASIA	78	39	0	117	82	96	254	381	0	635	254	92	222	303	2	527	221	88
	<b>18,740</b>	<b>11,970</b>	<b>1,203</b>	<b>31,913</b>	<b>19,778</b>	<b>4,081</b>	<b>13,192</b>	<b>31,604</b>	<b>512</b>	<b>45,308</b>	<b>13,646</b>	<b>1,353</b>	<b>31,519</b>	<b>78,260</b>	<b>1,518</b>	<b>111,297</b>	<b>31,738</b>	<b>12,588</b>
<b>Africa</b>																		
ALGERIA	0	1,105	0	1,105	0	290	2	1	0	3	8	0	6	107	0	113	103	1
CAMEROON	2	0	0	2	2	0	0	44	0	44	0	1	2	69	0	71	10	9
CONGO (KINSHASA)	0	0	0	0	0	0	0	17	0	17	0	12	67	8	0	75	67	2
EGYPT	248	362	2	612	317	52	2,039	32	0	2,071	2,039	7	483	523	1	1,007	419	80
ETHIOPIA	0	0	0	0	0	0	0	0	1	1	0	0	0	0	0	0	0	0
GABON	0	0	0	0	0	0	0	50	0	50	0	1	1	27	0	28	1	1
GHANA	54	0	0	54	54	0	0	0	0	0	0	0	61	0	0	61	76	0
IVORY COAST	0	0	32	32	0	0	10	30	0	40	10	4	10	20	0	30	10	1
KENYA	13	8	0	21	12	8	0	164	0	164	7	8	3	170	1	174	29	52
LIBYA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
MALAWI	1	0	0	1	1	0	0	0	0	0	0	0	32	0	0	32	32	0
MOROCCO	134	5	24	163	133	0	35	70	0	105	34	0	33	76	21	130	187	0
NIGERIA	143	3	0	146	141	1	928	343	0	1,271	931	3	188	318	0	506	217	42
SENEGAL	0	4	0	4	0	0	0	36	0	36	0	1	0	27	0	27	0	0
SUDAN	0	0	0	0	0	0	2	0	0	2	2	0	5	0	5	10	5	0

## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

## All U. S. Banks - Group A

	Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector							
	Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7	Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7	Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7			
	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency
TUNISIA	26	48	0	74	26	43	43	62	0	105	43	1	7	58	0	65	25	2
ZAMBIA	44	0	0	44	47	0	98	115	0	213	98	1	34	48	0	82	34	16
ZIMBABWE	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
OTHER AFRICA	79	2	13	94	154	0	10	188	45	243	10	5	120	120	5	245	301	29
	<b>744</b>	<b>1,537</b>	<b>71</b>	<b>2,352</b>	<b>887</b>	<b>394</b>	<b>3,167</b>	<b>1,152</b>	<b>46</b>	<b>4,365</b>	<b>3,182</b>	<b>44</b>	<b>1,052</b>	<b>1,571</b>	<b>33</b>	<b>2,656</b>	<b>1,516</b>	<b>235</b>
<b>Banking Centers</b>																		
BAHAMAS	171	80	56	307	399	80	9	82	1	92	62	56	1,566	60	151	1,777	2,300	55
BAHRAIN	469	143	28	640	522	148	4	92	161	257	3	27	201	171	15	387	230	0
BERMUDA	38	3	8	49	39	2	274	0	1	275	226	0	10,997	0	787	11,784	12,391	0
CAYMAN ISLANDS	849	250	56	1,155	13,298	252	89	0	22	111	89	0	28,340	5	3,229	31,574	60,314	3
HONG KONG	3,999	402	641	5,042	2,820	616	168	2,469	43	2,680	250	98	6,321	9,960	198	16,479	6,661	3,102
LEBANON	36	4	6	46	76	4	1	61	0	62	1	29	127	69	0	196	164	75
LIBERIA	0	0	0	0	0	0	0	0	0	0	0	0	21	0	2	23	187	0
MACAO	2	0	0	2	6	0	3	8	3	14	3	0	79	0	3	82	63	21
NETHERLAND ANTILLES	78	0	0	78	81	0	1	0	0	1	1	0	511	58	53	622	863	0
PANAMA	501	253	7	761	566	150	324	87	0	411	324	0	530	296	19	845	1,023	7
SINGAPORE	1,364	1,764	151	3,279	1,962	3,188	550	5,445	203	6,198	552	1	2,493	11,690	122	14,305	2,128	4,970
	<b>7,507</b>	<b>2,899</b>	<b>953</b>	<b>11,359</b>	<b>19,769</b>	<b>4,440</b>	<b>1,423</b>	<b>8,244</b>	<b>434</b>	<b>10,101</b>	<b>1,511</b>	<b>211</b>	<b>51,186</b>	<b>22,309</b>	<b>4,579</b>	<b>78,074</b>	<b>86,324</b>	<b>8,233</b>
<b>International &amp; Regional Organizations</b>																		
AFRICAN REGIONAL	0	0	0	0	0	0	45	0	15	60	45	0	0	0	0	0	0	0
ASIAN REGIONAL	0	0	0	0	0	0	144	0	32	176	142	0	0	0	0	0	0	0
E. EUROPEAN REGIONAL	0	0	0	0	0	0	0	0	49	49	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	0	0	0	696	0	61	757	173	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	0	47	0	33	80	13	0	0	0	0	0	0	0
MIDDLE EAST REGIONAL	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	0	875	0	1,473	2,348	855	0	0	0	0	0	0	0
	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,807</b>	<b>0</b>	<b>1,663</b>	<b>3,470</b>	<b>1,228</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTALS</b>	<b>323,186</b>	<b>92,949</b>	<b>60,050</b>	<b>476,185</b>	<b>233,624</b>	<b>55,820</b>	<b>126,260</b>	<b>130,166</b>	<b>16,075</b>	<b>272,501</b>	<b>130,005</b>	<b>5,532</b>	<b>406,881</b>	<b>465,360</b>	<b>39,381</b>	<b>911,622</b>	<b>462,694</b>	<b>100,764</b>



## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
<b>G-10 and Switzerland</b>							
BELGIUM	12,736	1,705	14,441	423	14,864	5,693	20,134
CANADA	16,334	5,435	21,769	9,012	30,781	83,342	105,111
FRANCE	51,842	8,107	59,949	1,358	61,307	2,608	62,557
GERMANY	145,031	15,746	160,777	187	160,964	25,859	186,636
ITALY	27,495	9,781	37,276	1,604	38,880	4,896	42,172
JAPAN	36,227	6,495	42,722	326	43,048	38,587	81,309
LUXEMBOURG	18,761	3,328	22,089	1	22,090	802	22,891
NETHERLANDS	54,215	6,132	60,347	0	60,347	430	60,777
SWEDEN	11,121	1,132	12,253	474	12,727	670	12,923
SWITZERLAND	22,319	5,807	28,126	296	28,422	1,553	29,679
UNITED KINGDOM	63,349	17,696	81,045	4,567	85,612	148,219	229,264
	<b>459,430</b>	<b>81,364</b>	<b>540,794</b>	<b>18,248</b>	<b>559,042</b>	<b>312,659</b>	<b>853,453</b>
<b>Non G-10 Developed Countries</b>							
AUSTRALIA	13,400	2,799	16,199	3,745	19,944	31,527	47,726
AUSTRIA	4,996	1,624	6,620	0	6,620	7	6,627
DENMARK	15,386	459	15,845	0	15,845	283	16,128
FINLAND	3,262	744	4,006	0	4,006	128	4,134
GREECE	4,863	884	5,747	0	5,747	3,505	9,252
ICELAND	450	101	551	0	551	0	551
IRELAND	18,841	2,777	21,618	1,006	22,624	2,726	24,344
ISRAEL	2,977	154	3,131	207	3,338	854	3,985
NEW ZEALAND	734	117	851	507	1,358	1,515	2,366
NORWAY	6,318	704	7,022	324	7,346	427	7,449
PORTUGAL	3,376	425	3,801	0	3,801	871	4,672
SOUTH AFRICA	4,270	239	4,509	0	4,509	5,837	10,346
SPAIN	25,507	2,983	28,490	5,729	34,219	9,422	37,912
TURKEY	8,128	145	8,273	657	8,930	3,132	11,405
OTHER NON G-10 DEV.	6,271	166	6,437	0	6,437	19	6,456
	<b>118,779</b>	<b>14,321</b>	<b>133,100</b>	<b>12,175</b>	<b>145,275</b>	<b>60,253</b>	<b>193,353</b>

## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
<b>Eastern Europe</b>							
BULGARIA	165	45	210	0	210	207	417
CZECH REPUBLIC	1,232	123	1,355	0	1,355	3,010	4,365
HUNGARY	744	104	848	115	963	2,166	3,014
MACEDONIA	0	0	0	0	0	0	0
POLAND	1,556	94	1,650	0	1,650	7,897	9,547
ROMANIA	302	1	303	76	379	820	1,123
RUSSIA	6,026	40	6,066	105	6,171	4,342	10,408
SERBIA & MONTENEGRO	12	0	12	0	12	0	12
SLOVAKIA	284	45	329	58	387	1,064	1,393
OTHER E. EUROPE	2,573	72	2,645	26	2,671	774	3,419
	<b>12,894</b>	<b>524</b>	<b>13,418</b>	<b>380</b>	<b>13,798</b>	<b>20,280</b>	<b>33,698</b>
<b>Latin America and the Caribbean</b>							
ARGENTINA	2,387	49	2,436	54	2,490	4,483	6,919
BOLIVIA	1	0	1	9	10	12	13
BRAZIL	13,344	641	13,985	5,106	19,091	15,575	29,560
CHILE	2,988	764	3,752	882	4,634	6,634	10,386
COLOMBIA	1,998	188	2,186	694	2,880	2,731	4,917
COSTA RICA	538	1	539	30	569	111	650
DOMINICAN REPUBLIC	694	1	695	41	736	218	913
ECUADOR	229	0	229	44	273	248	477
EL SALVADOR	421	8	429	105	534	209	638
GUATEMALA	497	1	498	54	552	211	709
HONDURAS	158	0	158	49	207	116	274
JAMAICA	399	2	401	106	507	255	656
MEXICO	14,168	972	15,140	4,503	19,643	67,599	82,739
NICARAGUA	51	0	51	0	51	0	51
PARAGUAY	13	0	13	1	14	141	154
PERU	791	138	929	276	1,205	968	1,897
TRINIDAD & TOBAGO	812	32	844	0	844	339	1,183
URUGUAY	92	5	97	0	97	841	938
VENEZUELA	854	399	1,253	0	1,253	919	2,172
OTHER LAT. AM. & CAR	3,554	591	4,145	33	4,178	153	4,298
	<b>43,989</b>	<b>3,792</b>	<b>47,781</b>	<b>11,987</b>	<b>59,768</b>	<b>101,763</b>	<b>149,544</b>

## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
<b>Asia</b>							
CHINA-MAINLAND	14,310	413	14,723	847	15,570	7,800	22,523
CHINA-TAIWAN	4,779	165	4,944	2,517	7,461	11,533	16,477
INDIA	15,822	792	16,614	15,334	31,948	16,761	33,375
INDONESIA	1,450	88	1,538	0	1,538	3,065	4,603
IRAN	13	0	13	0	13	0	13
IRAQ	8	0	8	0	8	0	8
JORDAN	85	3	88	0	88	217	305
KOREA	12,766	852	13,618	19,030	32,648	56,177	69,795
KUWAIT	1,142	45	1,187	16	1,203	75	1,262
MALAYSIA	1,597	37	1,634	286	1,920	10,737	12,371
OMAN	153	6	159	0	159	0	159
PAKISTAN	128	0	128	131	259	1,480	1,608
PHILIPPINES	1,154	20	1,174	21	1,195	2,659	3,833
QATAR	561	4	565	0	565	0	565
SAUDI ARABIA	1,242	223	1,465	0	1,465	0	1,465
SRI LANKA	62	0	62	71	133	188	250
SYRIA	1	0	1	0	1	0	1
THAILAND	2,231	121	2,352	940	3,292	4,671	7,023
UNITED ARAB EMIRATES	3,357	458	3,815	0	3,815	1,712	5,527
OTHER ASIA	495	2	497	0	497	689	1,186
	<b>61,356</b>	<b>3,229</b>	<b>64,585</b>	<b>39,193</b>	<b>103,778</b>	<b>117,764</b>	<b>182,349</b>
<b>Africa</b>							
ALGERIA	8	0	8	0	8	1,213	1,221
CAMEROON	4	0	4	9	13	113	117
CONGO (KINSHASA)	67	0	67	0	67	25	92
EGYPT	2,770	3	2,773	0	2,773	920	3,693
ETHIOPIA	0	1	1	0	1	0	1
GABON	1	0	1	0	1	77	78
GHANA	115	0	115	0	115	0	115
IVORY COAST	11	32	43	0	43	50	93
KENYA	16	1	17	0	17	345	362
LIBYA	0	0	0	0	0	0	0
MALAWI	33	0	33	0	33	0	33
MOROCCO	200	45	245	10	255	151	396
NIGERIA	1,258	0	1,258	30	1,288	664	1,922
SENEGAL	0	0	0	0	0	67	67
SUDAN	7	5	12	0	12	0	12

## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
TUNISIA	34	0	34	21	55	168	202
ZAMBIA	176	0	176	5	181	166	342
ZIMBABWE	0	0	0	0	0	0	0
OTHER AFRICA	209	63	272	0	272	310	582
	<b>4,909</b>	<b>150</b>	<b>5,059</b>	<b>75</b>	<b>5,134</b>	<b>4,269</b>	<b>9,328</b>
<b>Banking Centers</b>							
BAHAMAS	1,244	208	1,452	0	1,452	222	1,674
BAHRAIN	673	204	877	0	877	406	1,283
BERMUDA	10,860	772	11,632	1	11,633	1	11,633
CAYMAN ISLANDS	27,746	3,276	31,022	0	31,022	6	31,028
HONG KONG	9,068	873	9,941	57	9,998	12,539	22,480
LEBANON	164	6	170	0	170	134	304
LIBERIA	2	2	4	0	4	0	4
MACAO	82	6	88	0	88	8	96
NETHERLAND ANTILLES	576	26	602	0	602	58	660
PANAMA	944	26	970	0	970	636	1,606
SINGAPORE	3,424	466	3,890	99	3,989	19,397	23,287
	<b>54,783</b>	<b>5,865</b>	<b>60,648</b>	<b>157</b>	<b>60,805</b>	<b>33,407</b>	<b>94,055</b>
<b>International &amp; Regional Organizations</b>							
AFRICAN REGIONAL	45	15	60	0	60	0	60
ASIAN REGIONAL	124	32	156	0	156	0	156
E. EUROPEAN REGIONAL	0	49	49	0	49	0	49
INTERNATIONAL	656	61	717	0	717	0	717
LATIN AMER. REGIONAL	13	33	46	0	46	0	46
MIDDLE EAST REGIONAL	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	855	1,473	2,328	0	2,328	0	2,328
	<b>1,693</b>	<b>1,663</b>	<b>3,356</b>	<b>0</b>	<b>3,356</b>	<b>0</b>	<b>3,356</b>
<b>GRAND TOTALS</b>	<b>757,833</b>	<b>110,908</b>	<b>868,741</b>	<b>82,215</b>	<b>950,956</b>	<b>650,395</b>	<b>1,519,136</b>

## Country Exposure Lending Survey /I: December 31, 2006

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

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims		
	Total	In Non-Local Currency	In Local Currency										
<b>G-10 and Switzerland</b>													
BELGIUM	12,736	5,693	1,101	4,592	1,705	20,134	1,173	3,013	11,668	1,181	11,233	4,448	17,297
CANADA	16,334	82,454	5,208	77,246	6,323	105,111	25,100	24,245	14,609	5,074	14,525	79,331	99,014
FRANCE	51,842	2,608	195	2,413	8,107	62,557	26,205	213,148	45,692	217	40,854	2,770	48,679
GERMANY	145,031	25,746	4,696	21,050	15,859	186,636	29,608	210,065	83,317	4,460	72,559	21,184	108,961
ITALY	27,495	4,896	83	4,813	9,781	42,172	4,223	84,353	27,953	91	27,660	5,030	33,074
JAPAN	36,227	38,038	2,878	35,160	7,044	81,309	7,547	33,218	30,937	2,705	33,458	36,068	69,710
LUXEMBOURG	18,761	802	443	359	3,328	22,891	3,949	13,316	20,665	441	18,204	360	21,466
NETHERLANDS	54,215	430	290	140	6,132	60,777	12,365	81,147	54,265	289	44,306	153	54,707
SWEDEN	11,121	670	1	669	1,132	12,923	3,830	30,940	10,510	1	7,413	673	11,184
SWITZERLAND	22,319	1,408	753	655	5,952	29,679	4,496	70,358	17,048	724	12,699	680	18,452
UNITED KINGDOM	63,349	140,713	68,944	71,769	25,202	229,264	56,326	460,697	73,058	90,036	147,970	75,054	238,148
	<b>459,430</b>	<b>303,458</b>	<b>84,592</b>	<b>218,866</b>	<b>90,565</b>	<b>853,453</b>	<b>174,822</b>	<b>1,224,500</b>	<b>389,722</b>	<b>105,219</b>	<b>430,881</b>	<b>225,751</b>	<b>720,692</b>
<b>Non G-10 Developed Countries</b>													
AUSTRALIA	13,400	28,705	1,292	27,413	5,621	47,726	14,764	18,977	12,751	2,391	11,780	29,012	44,154
AUSTRIA	4,996	7	0	7	1,624	6,627	1,623	2,956	5,606	0	2,497	8	5,614
DENMARK	15,386	283	1	282	459	16,128	2,145	9,423	15,058	1	7,387	282	15,341
FINLAND	3,262	128	1	127	744	4,134	1,888	28,083	3,114	1	2,560	127	3,242
GREECE	4,863	3,504	707	2,797	885	9,252	6,829	8,212	5,195	708	5,656	2,852	8,755
ICELAND	450	0	0	0	101	551	184	3,016	555	0	283	0	555
IRELAND	18,841	2,726	1,460	1,266	2,777	24,344	6,930	5,501	18,664	1,491	18,174	1,268	21,423
ISRAEL	2,977	708	141	567	300	3,985	24	566	3,251	225	3,032	567	4,043
NEW ZEALAND	734	1,515	64	1,451	117	2,366	1,622	758	879	65	536	1,904	2,848
NORWAY	6,318	427	1	426	704	7,449	2,730	3,168	6,350	1	5,439	427	6,778
PORTUGAL	3,376	864	1	863	432	4,672	500	17,389	3,254	1	3,177	866	4,121
SOUTH AFRICA	4,270	5,281	42	5,239	795	10,346	1,908	1,174	4,172	42	3,695	5,243	9,457
SPAIN	25,507	9,384	380	9,004	3,021	37,912	5,878	57,454	25,656	345	24,054	9,015	35,016
TURKEY	8,128	3,123	925	2,198	154	11,405	276	12,846	8,522	929	6,890	2,347	11,798
OTHER NON G-10 DEV.	6,271	19	19	0	166	6,456	88	150	2,763	19	2,296	0	2,782
	<b>118,779</b>	<b>56,674</b>	<b>5,034</b>	<b>51,640</b>	<b>17,900</b>	<b>193,353</b>	<b>47,389</b>	<b>169,673</b>	<b>115,790</b>	<b>6,219</b>	<b>97,456</b>	<b>53,918</b>	<b>175,927</b>
<b>Eastern Europe</b>													
BULGARIA	165	207	86	121	45	417	48	633	177	86	181	129	392
CZECH REPUBLIC	1,232	2,927	353	2,574	206	4,365	2,151	851	1,359	340	1,520	2,881	4,580
HUNGARY	744	2,118	285	1,833	152	3,014	1,040	1,744	790	288	940	1,851	2,929
MACEDONIA	0	0	0	0	0	0	0	0	0	0	1	0	0

## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency	In Local Currency										
POLAND	1,556	7,588	1,843	5,745	403	9,547	3,514	2,438	1,627	1,840	2,589	5,746	9,213
ROMANIA	302	815	381	434	6	1,123	629	533	339	417	654	463	1,219
RUSSIA	6,026	4,333	968	3,365	49	10,408	2,276	10,976	6,295	1,056	5,337	3,769	11,120
SERBIA & MONTENEGRO	12	0	0	0	0	12	0	5	12	0	12	0	12
SLOVAKIA	284	992	165	827	117	1,393	776	257	309	164	390	860	1,333
OTHER E. EUROPE	2,573	772	336	436	74	3,419	1,251	2,629	2,735	452	2,687	499	3,686
	<b>12,894</b>	<b>19,752</b>	<b>4,417</b>	<b>15,335</b>	<b>1,052</b>	<b>33,698</b>	<b>11,685</b>	<b>20,066</b>	<b>13,643</b>	<b>4,643</b>	<b>14,311</b>	<b>16,198</b>	<b>34,484</b>
<b>Latin America and the Caribbean</b>													
ARGENTINA	2,387	4,483	562	3,921	49	6,919	114	2,666	2,814	587	2,930	4,133	7,534
BOLIVIA	1	12	11	1	0	13	6	5	11	12	18	0	23
BRAZIL	13,344	15,083	1,485	13,598	1,133	29,560	9,172	10,459	13,438	1,484	11,230	13,620	28,542
CHILE	2,988	6,573	614	5,959	825	10,386	386	605	2,988	658	2,234	6,171	9,817
COLOMBIA	1,998	2,710	11	2,699	209	4,917	236	1,842	2,025	11	1,798	2,774	4,810
COSTA RICA	538	111	67	44	1	650	32	129	606	67	491	44	717
DOMINICAN REPUBLIC	694	218	37	181	1	913	142	73	722	37	657	203	962
ECUADOR	229	248	248	0	0	477	104	500	280	248	455	0	528
EL SALVADOR	421	209	0	209	8	638	12	109	428	0	292	209	637
GUATEMALA	497	211	28	183	1	709	78	146	600	28	557	183	811
HONDURAS	158	116	0	116	0	274	24	38	201	0	165	115	316
JAMAICA	399	255	31	224	2	656	20	9	405	31	299	224	660
MEXICO	14,168	66,385	237	66,148	2,186	82,739	7,046	11,356	15,400	1,334	10,801	66,272	83,006
NICARAGUA	51	0	0	0	0	51	7	5	68	0	67	0	68
PARAGUAY	13	141	87	54	0	154	2	10	15	87	77	54	156
PERU	791	968	567	401	138	1,897	73	1,324	837	567	957	401	1,805
TRINIDAD & TOBAGO	812	339	43	296	32	1,183	16	173	831	42	786	296	1,169
URUGUAY	92	840	594	246	6	938	26	90	161	601	623	257	1,019
VENEZUELA	854	919	0	919	399	2,172	116	1,598	1,350	0	872	894	2,244
OTHER LAT. AM. & CAR	3,554	153	75	78	591	4,298	202	273	5,849	83	5,317	77	6,009
	<b>43,989</b>	<b>99,974</b>	<b>4,697</b>	<b>95,277</b>	<b>5,581</b>	<b>149,544</b>	<b>17,814</b>	<b>31,410</b>	<b>49,029</b>	<b>5,877</b>	<b>40,626</b>	<b>95,927</b>	<b>150,833</b>
<b>Asia</b>													
CHINA-MAINLAND	14,310	7,734	2,937	4,797	479	22,523	722	1,694	14,071	3,840	15,854	5,502	23,413
CHINA-TAIWAN	4,779	11,217	1,820	9,397	481	16,477	6,600	1,661	4,637	1,759	5,860	9,653	16,049
INDIA	15,822	16,074	671	15,403	1,479	33,375	980	1,269	15,936	697	14,253	15,634	32,267
INDONESIA	1,450	3,023	556	2,467	130	4,603	1,141	1,120	2,101	1,338	3,206	2,562	6,001
IRAN	13	0	0	0	0	13	2	0	13	0	0	0	13
IRAQ	8	0	0	0	0	8	0	32	14	0	14	0	14

## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims	Remaining Maturity under 1 Year	Foreign-Office Claims	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency	In Local Currency						on Local Residents in Non-Local Currency		on Local Residents in the Local Currency		
JORDAN	85	217	37	180	3	305	37	174	81	38	72	179	298
KOREA	12,766	55,635	7,672	47,963	1,394	69,795	10,940	9,135	12,549	7,865	19,610	48,859	69,273
KUWAIT	1,142	75	0	75	45	1,262	311	379	1,017	0	790	75	1,092
MALAYSIA	1,597	10,607	667	9,940	167	12,371	2,902	2,550	1,646	1,059	2,519	10,005	12,710
OMAN	153	0	0	0	6	159	141	89	165	0	98	0	165
PAKISTAN	128	1,464	95	1,369	16	1,608	7	229	419	95	223	1,370	1,884
PHILIPPINES	1,154	2,659	257	2,402	20	3,833	82	4,784	1,825	417	1,854	2,527	4,769
QATAR	561	0	0	0	4	565	224	297	582	0	394	0	582
SAUDI ARABIA	1,242	0	0	0	223	1,465	1,090	224	1,384	0	1,066	0	1,384
SRI LANKA	62	186	111	75	2	250	15	148	99	117	130	87	303
SYRIA	1	0	0	0	0	1	2	0	0	0	0	0	0
THAILAND	2,231	4,543	86	4,457	249	7,023	258	1,458	2,245	105	2,340	4,698	7,048
UNITED ARAB EMIRATES	3,357	1,705	337	1,368	465	5,527	2,272	639	3,751	356	3,116	1,371	5,478
OTHER ASIA	495	688	156	532	3	1,186	67	213	501	241	676	572	1,314
	<b>61,356</b>	<b>115,827</b>	<b>15,402</b>	<b>100,425</b>	<b>5,166</b>	<b>182,349</b>	<b>27,793</b>	<b>26,095</b>	<b>63,036</b>	<b>17,927</b>	<b>72,075</b>	<b>103,094</b>	<b>184,057</b>
<b>Africa</b>													
ALGERIA	8	1,213	291	922	0	1,221	5	144	111	291	331	1,095	1,497
CAMEROON	4	113	10	103	0	117	6	14	12	10	13	116	138
CONGO (KINSHASA)	67	25	14	11	0	92	0	0	67	14	81	11	92
EGYPT	2,770	917	139	778	6	3,693	932	319	2,757	139	2,585	795	3,691
ETHIOPIA	0	0	0	0	1	1	0	17	0	0	0	0	0
GABON	1	77	2	75	0	78	0	2	1	2	2	83	86
GHANA	115	0	0	0	0	115	10	16	129	0	81	0	129
IVORY COAST	11	50	5	45	32	93	0	0	11	5	17	120	136
KENYA	16	342	48	294	4	362	15	31	41	68	104	299	408
LIBYA	0	0	0	0	0	0	2	2	0	0	0	0	0
MALAWI	33	0	0	0	0	33	0	16	33	0	33	0	33
MOROCCO	200	151	0	151	45	396	342	54	352	0	197	152	504
NIGERIA	1,258	664	46	618	0	1,922	68	282	1,279	46	1,299	622	1,947
SENEGAL	0	67	1	66	0	67	0	2	0	1	1	69	70
SUDAN	7	0	0	0	5	12	0	0	7	0	7	0	7
TUNISIA	34	168	45	123	0	202	72	67	34	46	77	123	203
ZAMBIA	176	163	17	146	3	342	66	19	179	17	197	146	342
ZIMBABWE	0	0	0	0	0	0	0	0	0	0	0	0	0
OTHER AFRICA	209	310	34	276	63	582	17	89	465	34	457	276	775
	<b>4,909</b>	<b>4,260</b>	<b>652</b>	<b>3,608</b>	<b>159</b>	<b>9,328</b>	<b>1,535</b>	<b>1,074</b>	<b>5,478</b>	<b>673</b>	<b>5,482</b>	<b>3,907</b>	<b>10,058</b>

## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims		
	Total	In Non-Local Currency	In Local Currency										
<b>Banking Centers</b>													
BAHAMAS	1,244	222	184	38	208	1,674	40	3	2,187	191	2,121	38	2,416
BAHRAIN	673	406	165	241	204	1,283	93	193	754	175	702	250	1,179
BERMUDA	10,860	1	0	1	772	11,633	4,493	15,789	11,965	0	10,157	0	11,965
CAYMAN ISLANDS	27,746	6	6	0	3,276	31,028	5,924	9,491	69,121	6	66,730	0	69,127
HONG KONG	9,068	12,177	2,949	9,228	1,235	22,480	13,339	8,453	8,700	3,515	10,442	10,060	22,275
LEBANON	164	134	102	32	6	304	45	113	240	108	301	32	380
LIBERIA	2	0	0	0	2	4	0	1,343	108	0	53	0	108
MACAO	82	8	0	8	6	96	122	1	70	21	37	8	99
NETHERLAND ANTILLES	576	58	0	58	26	660	7	117	886	0	453	58	944
PANAMA	944	636	157	479	26	1,606	101	5,585	1,359	157	1,257	479	1,995
SINGAPORE	3,424	18,771	4,916	13,855	1,092	23,287	4,993	4,237	3,845	7,705	10,561	14,398	25,948
	<b>54,783</b>	<b>32,419</b>	<b>8,479</b>	<b>23,940</b>	<b>6,853</b>	<b>94,055</b>	<b>29,157</b>	<b>45,325</b>	<b>99,235</b>	<b>11,878</b>	<b>102,814</b>	<b>25,323</b>	<b>136,436</b>
<b>International &amp; Regional Organizations</b>													
AFRICAN REGIONAL	45	0	0	0	15	60	0	0	45	0	38	0	45
ASIAN REGIONAL	124	0	0	0	32	156	0	373	122	0	65	0	122
E. EUROPEAN REGIONAL	0	0	0	0	49	49	0	0	0	0	0	0	0
INTERNATIONAL	656	0	0	0	61	717	0	8	133	0	57	0	133
LATIN AMER. REGIONAL	13	0	0	0	33	46	0	0	13	0	8	0	13
MIDDLE EAST REGIONAL	0	0	0	0	0	0	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	855	0	0	0	1,473	2,328	80	269	835	0	738	0	835
	<b>1,693</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,663</b>	<b>3,356</b>	<b>80</b>	<b>650</b>	<b>1,148</b>	<b>0</b>	<b>906</b>	<b>0</b>	<b>1,148</b>
<b>GRAND TOTALS</b>	<b>757,833</b>	<b>632,364</b>	<b>123,273</b>	<b>509,091</b>	<b>128,939</b>	<b>1,519,136</b>	<b>310,275</b>	<b>1,518,793</b>	<b>737,081</b>	<b>152,436</b>	<b>764,551</b>	<b>524,118</b>	<b>1,413,635</b>



## Country Exposure Lending Survey /1: December 31, 2006

Table 3 - Selected Additional Items

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From)		
	Non-Local Currency	Local Currency	Total				Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
<b>G-10 and Switzerland</b>									
BELGIUM	16,067	8,037	24,104	14,409	590	1,723	-10,742	2,966	34
CANADA	15,162	62,986	78,148	74,512	5,318	5,093	8,037	6,272	172
FRANCE	696	1,017	1,713	30,471	2,997	8,769	2,080	20,331	157
GERMANY	9,430	37,008	46,438	80,329	13,618	75,432	4,732	27,714	176
ITALY	296	1,610	1,906	22,175	2,027	1,342	3,375	16,003	140
JAPAN	37,080	37,158	74,238	81,275	2,406	6,959	-37,730	20,768	187
LUXEMBOURG	3,980	4,345	8,325	18,783	2,082	179	-3,094	10,709	62
NETHERLANDS	1,179	1,272	2,451	24,337	6,330	6,268	-1,906	15,734	322
SWEDEN	0	196	196	5,703	391	998	-88	4,300	53
SWITZERLAND	914	556	1,470	25,574	2,142	7,419	2,598	4,589	141
UNITED KINGDOM	393,474	110,484	503,958	202,624	59,798	25,712	120,743	10,111	1,658
	<b>478,278</b>	<b>264,669</b>	<b>742,947</b>	<b>580,192</b>	<b>97,699</b>	<b>139,894</b>	<b>88,005</b>	<b>139,497</b>	<b>3,102</b>
<b>Non G-10 Developed Countries</b>									
AUSTRALIA	3,151	28,208	31,359	38,753	3,459	1,411	10,680	3,506	34
AUSTRIA	2	38	40	2,814	812	202	-32	1,380	60
DENMARK	1	89	90	4,170	115	442	-53	4,111	4
FINLAND	0	21	21	721	76	224	-7	1,994	1
GREECE	1,783	3,527	5,310	7,701	482	94	267	1,553	1,481
ICELAND	0	0	0	82	105	1	0	189	5
IRELAND	4,307	2,883	7,190	22,409	1,264	1,408	-3,471	4,758	48
ISRAEL	247	396	643	1,237	451	94	190	385	32
NEW ZEALAND	62	946	1,008	1,920	652	53	921	48	2
NORWAY	0	103	103	3,469	143	109	0	775	13
PORTUGAL	43	238	281	2,086	81	200	-42	1,411	9
SOUTH AFRICA	186	8,983	9,169	10,042	38	132	-2,380	1,698	81
SPAIN	107	3,599	3,706	14,502	1,361	1,235	6,208	9,336	168
TURKEY	1,233	1,242	2,475	3,618	1,064	519	2,177	3,472	1,152
OTHER NON G-10 DEV.	37	0	37	4,681	786	4,294	65	1,731	76
	<b>11,159</b>	<b>50,273</b>	<b>61,432</b>	<b>118,205</b>	<b>10,889</b>	<b>10,418</b>	<b>14,523</b>	<b>36,347</b>	<b>3,166</b>

## Country Exposure Lending Survey /1: December 31, 2006

Table 3 - Selected Additional Items

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
<b>Eastern Europe</b>									
BULGARIA	110	116	226	353	27	7	-12	44	27
CZECH REPUBLIC	1,201	2,368	3,569	3,536	498	77	607	81	11
HUNGARY	534	1,452	1,986	2,219	68	0	86	567	22
MACEDONIA	0	0	0	138	0	0	0	0	0
POLAND	1,799	7,286	9,085	8,153	78	8	2,285	1,106	41
ROMANIA	382	356	738	1,197	101	0	196	34	24
RUSSIA	1,125	3,177	4,302	9,949	1,114	354	1,637	2,753	479
SERBIA & MONTENEGRO	0	0	0	123	0	0	0	12	0
SLOVAKIA	325	678	1,003	1,058	61	4	208	33	23
OTHER E. EUROPE	483	303	786	2,319	459	119	216	655	363
	<b>5,959</b>	<b>15,736</b>	<b>21,695</b>	<b>29,045</b>	<b>2,406</b>	<b>569</b>	<b>5,223</b>	<b>5,285</b>	<b>990</b>
<b>Latin America and the Caribbean</b>									
ARGENTINA	599	3,974	4,573	5,825	712	47	399	1,797	125
BOLIVIA	3	0	3	153	9	0	-40	0	7
BRAZIL	934	8,915	9,849	11,457	975	860	6,000	4,856	454
CHILE	827	4,842	5,669	7,159	318	61	1,471	180	663
COLOMBIA	0	2,037	2,037	2,271	142	40	520	961	307
COSTA RICA	46	35	81	183	73	5	31	101	147
DOMINICAN REPUBLIC	25	152	177	397	49	0	73	503	45
ECUADOR	0	204	204	298	52	0	40	25	342
EL SALVADOR	0	104	104	111	31	23	114	26	80
GUATEMALA	15	142	157	184	106	4	58	26	459
HONDURAS	0	67	67	218	42	0	23	0	52
JAMAICA	85	64	149	187	25	20	107	18	8
MEXICO	143	63,323	63,466	63,994	3,114	661	16,987	2,427	1,460
NICARAGUA	0	0	0	11	17	0	0	7	10
PARAGUAY	0	140	140	175	2	0	6	11	11
PERU	366	323	689	827	62	16	282	145	91
TRINIDAD & TOBAGO	0	550	550	289	20	1	-170	6	67
URUGUAY	852	217	1,069	1,162	96	10	83	35	107
VENEZUELA	0	941	941	1,444	638	167	66	511	110
OTHER LAT. AM. & CAR	75	61	136	6,369	2,445	142	193	2,084	74
	<b>3,970</b>	<b>86,091</b>	<b>90,061</b>	<b>102,714</b>	<b>8,928</b>	<b>2,057</b>	<b>26,243</b>	<b>13,719</b>	<b>4,619</b>

## Country Exposure Lending Survey /1: December 31, 2006

Table 3 - Selected Additional Items

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
<b>Asia</b>									
CHINA-MAINLAND	2,537	5,365	7,902	14,247	2,018	649	908	3,829	1,034
CHINA-TAIWAN	8,046	5,817	13,863	16,844	837	784	-1,098	2,775	684
INDIA	138	1,633	1,771	24,489	1,282	911	3,414	9,576	2,128
INDONESIA	1,943	2,072	4,015	8,538	1,577	47	673	587	306
IRAN	0	0	0	5	0	0	0	0	0
IRAQ	0	0	0	13	6	0	0	8	0
JORDAN	125	154	279	864	4	8	46	0	135
KOREA	1,900	35,821	37,721	45,444	1,510	639	17,428	6,626	3,182
KUWAIT	43	16	59	2,774	15	140	20	12	448
MALAYSIA	2,093	8,490	10,583	13,043	628	122	953	1,148	203
OMAN	0	0	0	416	13	1	0	0	114
PAKISTAN	129	1,220	1,349	1,825	291	0	86	100	226
PHILIPPINES	1,423	2,231	3,654	6,058	976	19	993	395	209
QATAR	0	0	0	286	23	3	0	133	50
SAUDI ARABIA	0	0	0	5,427	175	33	1	20	370
SRI LANKA	0	114	114	156	63	8	75	0	130
SYRIA	0	0	0	9	0	1	0	0	0
THAILAND	168	3,653	3,821	4,843	345	71	1,002	773	379
UNITED ARAB EMIRATES	1,363	1,252	2,615	4,790	527	112	-551	175	581
OTHER ASIA	1,467	1,260	2,727	5,730	135	4	-1,860	347	203
	<b>21,375</b>	<b>69,098</b>	<b>90,473</b>	<b>155,801</b>	<b>10,425</b>	<b>3,552</b>	<b>22,090</b>	<b>26,504</b>	<b>10,382</b>
<b>Africa</b>									
ALGERIA	60	1,187	1,247	1,452	278	0	140	0	123
CAMEROON	6	98	104	173	21	0	23	0	16
CONGO (KINSHASA)	51	3	54	98	0	0	-28	67	0
EGYPT	349	723	1,072	2,163	86	81	-88	2,167	390
ETHIOPIA	0	0	0	134	0	0	0	0	17
GABON	13	108	121	135	7	0	16	0	0
GHANA	0	0	0	65	16	1	0	10	15
IVORY COAST	7	114	121	102	76	0	8	11	0
KENYA	176	238	414	573	52	2	-46	2	28
LIBYA	0	0	0	11	0	0	0	0	4
MALAWI	0	0	0	15	0	0	0	32	10
MOROCCO	23	118	141	349	153	0	36	30	30
NIGERIA	227	407	634	3,335	27	3	60	915	217
SENEGAL	7	64	71	78	3	0	4	0	0

## Country Exposure Lending Survey /1: December 31, 2006

Table 3 - Selected Additional Items

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
SUDAN	0	0	0	54	0	0	0	1	0
TUNISIA	63	84	147	482	0	0	15	8	37
ZAMBIA	65	95	160	233	4	0	16	133	18
ZIMBABWE	0	0	0	1	0	0	0	0	0
OTHER AFRICA	541	165	706	2,075	263	7	6,671	78	91
	<b>1,588</b>	<b>3,404</b>	<b>4,992</b>	<b>11,528</b>	<b>986</b>	<b>94</b>	<b>6,827</b>	<b>3,454</b>	<b>996</b>
<b>Banking Centers</b>									
BAHAMAS	96,273	1,578	97,851	2,167	1,059	107	-87,060	31	6
BAHRAIN	1,680	182	1,862	1,847	113	13	8,283	53	113
BERMUDA	135	19	154	4,599	1,646	543	4,033	1,711	3,246
CAYMAN ISLANDS	35,603	10	35,613	22,427	41,568	194	-40,049	6,008	162
HONG KONG	26,800	13,509	40,309	42,442	3,306	2,276	-18,831	3,787	1,144
LEBANON	110	61	171	1,067	84	1	-31	123	75
LIBERIA	0	0	0	273	106	0	0	0	0
MACAO	112	4	116	1,002	26	16	-42	0	25
NETHERLAND ANTILLES	2	119	121	293	325	15	-9	280	0
PANAMA	283	510	793	1,348	449	34	-177	182	137
SINGAPORE	33,029	13,861	46,890	29,522	4,775	1,024	-12,172	1,347	273
	<b>194,027</b>	<b>29,853</b>	<b>223,880</b>	<b>106,987</b>	<b>53,457</b>	<b>4,223</b>	<b>-146,055</b>	<b>13,522</b>	<b>5,181</b>
<b>International &amp; Regional Organizations</b>									
AFRICAN REGIONAL	0	0	0	6	0	0	0	18	0
ASIAN REGIONAL	0	0	0	70	0	2	0	0	0
E. EUROPEAN REGIONAL	0	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	122	0	523	0	277	0
LATIN AMER. REGIONAL	0	0	0	4	0	0	0	8	0
MIDDLE EAST REGIONAL	0	0	0	8	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	509	0	20	0	117	0
	<b>0</b>	<b>0</b>	<b>0</b>	<b>719</b>	<b>0</b>	<b>545</b>	<b>0</b>	<b>420</b>	<b>0</b>
<b>GRAND TOTALS</b>	<b>716,356</b>	<b>519,124</b>	<b>1,235,480</b>	<b>1,105,191</b>	<b>184,790</b>	<b>161,352</b>	<b>16,856</b>	<b>238,748</b>	<b>28,436</b>

## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
<b>G-10 and Switzerland</b>																		
BELGIUM	7,175	1,648	1,104	9,927	5,936	970	3,082	366	242	3,690	3,202	0	2,479	3,679	359	6,517	2,530	211
CANADA	5,461	6,904	2,569	14,934	2,406	1,483	1,950	8,541	794	11,285	3,352	36	8,923	67,009	2,072	78,004	8,851	3,555
FRANCE	18,262	198	6,384	24,844	11,538	7	9,955	43	483	10,481	10,062	0	23,625	2,367	1,240	27,232	24,092	210
GERMANY	97,872	730	11,090	109,692	25,008	345	17,472	1,225	1,478	20,175	17,436	0	29,687	23,791	3,178	56,656	40,873	4,115
ITALY	5,955	74	2,862	8,891	5,509	14	9,793	153	5,897	15,843	11,134	0	11,747	4,669	1,022	17,438	11,310	77
JAPAN	13,022	3,149	2,937	19,108	8,016	2,100	9,859	15,148	47	25,054	9,920	3	13,346	19,741	3,511	36,598	13,001	602
LUXEMBOURG	2,237	44	1,477	3,758	2,363	6	1,400	116	20	1,536	1,400	0	15,124	642	1,831	17,597	16,902	435
NETHERLANDS	15,752	53	4,488	20,293	11,530	28	7,093	1	96	7,190	7,091	0	31,370	376	1,548	33,294	35,644	261
SWEDEN	3,118	33	192	3,343	2,366	0	1,199	25	214	1,438	1,246	0	6,804	612	726	8,142	6,898	1
SWITZERLAND	10,032	256	4,526	14,814	4,086	183	1,708	436	750	2,894	1,574	2	10,579	716	531	11,826	11,388	539
UNITED KINGDOM	32,143	28,878	9,546	70,567	45,130	30,854	727	8,222	75	9,024	751	612	30,479	103,613	8,075	142,167	27,177	58,570
	<b>211,029</b>	<b>41,967</b>	<b>47,175</b>	<b>300,171</b>	<b>123,888</b>	<b>35,990</b>	<b>64,238</b>	<b>34,276</b>	<b>10,096</b>	<b>108,610</b>	<b>67,168</b>	<b>653</b>	<b>184,163</b>	<b>227,215</b>	<b>24,093</b>	<b>435,471</b>	<b>198,666</b>	<b>68,576</b>
<b>Non G-10 Developed Countries</b>																		
AUSTRALIA	3,227	7,512	952	11,691	2,523	1,543	1,467	2,907	268	4,642	1,589	140	8,706	18,286	1,579	28,571	8,639	708
AUSTRIA	1,612	4	1,027	2,643	1,441	0	1,915	0	402	2,317	2,349	0	1,469	3	195	1,667	1,816	0
DENMARK	3,351	24	144	3,519	3,074	1	1,354	6	79	1,439	1,354	0	10,681	253	236	11,170	10,630	0
FINLAND	447	4	265	716	445	0	212	2	239	453	212	0	2,603	122	240	2,965	2,457	1
GREECE	575	52	151	778	707	0	2,685	4	366	3,055	2,685	2	1,603	3,448	367	5,418	1,803	706
ICELAND	288	0	90	378	373	0	4	0	6	10	4	0	158	0	5	163	178	0
IRELAND	6,459	111	1,162	7,732	5,724	56	1,021	556	50	1,627	995	0	11,361	2,059	1,565	14,985	11,945	1,435
ISRAEL	150	27	148	325	150	15	2,462	342	0	2,804	2,735	1	365	339	6	710	366	209
NEW ZEALAND	164	1,182	16	1,362	204	58	10	37	40	87	10	0	560	296	61	917	665	7
NORWAY	709	89	222	1,020	715	0	3,613	0	257	3,870	3,613	0	1,996	338	225	2,559	2,022	1
PORTUGAL	1,261	52	186	1,499	1,121	0	1,138	0	131	1,269	1,153	0	977	812	108	1,897	980	1
SOUTH AFRICA	707	1,119	117	1,943	635	0	1,317	997	2	2,316	1,317	0	2,246	3,165	120	5,531	2,220	42
SPAIN	7,143	43	1,386	8,572	6,985	0	5,787	102	580	6,469	5,784	35	12,577	9,239	1,017	22,833	12,887	310
TURKEY	2,256	327	74	2,657	1,920	4	1,610	1,299	0	2,909	1,642	119	4,262	1,497	71	5,830	4,960	806
OTHER NON G-10 DEV.	266	19	4	289	774	19	677	0	1	678	677	0	5,328	0	161	5,489	1,312	0
	<b>28,615</b>	<b>10,565</b>	<b>5,944</b>	<b>45,124</b>	<b>26,791</b>	<b>1,696</b>	<b>25,272</b>	<b>6,252</b>	<b>2,421</b>	<b>33,945</b>	<b>26,119</b>	<b>297</b>	<b>64,892</b>	<b>39,857</b>	<b>5,956</b>	<b>110,705</b>	<b>62,880</b>	<b>4,226</b>

## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
<b>Eastern Europe</b>																		
BULGARIA	71	85	0	156	72	44	39	17	0	56	39	0	55	105	45	205	66	42
CZECH REPUBLIC	85	481	19	585	63	158	930	1,029	40	1,999	930	6	217	1,417	64	1,698	366	176
HUNGARY	195	189	56	440	212	107	449	980	41	1,470	449	5	100	949	7	1,056	129	176
MACEDONIA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
POLAND	105	971	74	1,150	113	853	625	2,710	3	3,338	625	440	826	3,907	17	4,750	889	547
ROMANIA	186	45	1	232	189	24	26	417	0	443	29	192	90	353	0	443	121	201
RUSSIA	2,069	289	28	2,386	2,391	81	583	1,094	6	1,683	583	347	3,374	2,950	6	6,330	3,321	628
SERBIA & MONTENEGRO	0	0	0	0	0	0	12	0	0	12	12	0	0	0	0	0	0	0
SLOVAKIA	47	36	30	113	76	0	21	506	2	529	21	29	216	450	13	679	212	135
OTHER E. EUROPE	1,432	65	7	1,504	1,462	38	577	330	7	914	577	50	564	377	58	999	696	364
	<b>4,190</b>	<b>2,161</b>	<b>215</b>	<b>6,566</b>	<b>4,578</b>	<b>1,305</b>	<b>3,262</b>	<b>7,083</b>	<b>99</b>	<b>10,444</b>	<b>3,265</b>	<b>1,069</b>	<b>5,442</b>	<b>10,508</b>	<b>210</b>	<b>16,160</b>	<b>5,800</b>	<b>2,269</b>
<b>Latin America and the Caribbean</b>																		
ARGENTINA	108	705	8	821	150	98	1,436	1,503	0	2,939	1,436	176	843	2,275	41	3,159	1,228	313
BOLIVIA	1	10	0	11	1	10	0	0	0	0	0	0	0	2	0	2	10	2
BRAZIL	3,898	92	65	4,055	3,539	0	2,455	2,973	3	5,431	2,479	0	6,991	12,018	573	19,582	7,420	1,484
CHILE	1,265	293	183	1,741	1,265	51	186	433	113	732	186	20	1,537	5,847	468	7,852	1,537	587
COLOMBIA	536	0	8	544	534	0	967	342	17	1,326	966	0	495	2,368	163	3,026	525	11
COSTA RICA	106	32	0	138	101	9	104	53	0	157	104	39	328	26	1	355	401	19
DOMINICAN REPUBLIC	20	9	0	29	21	9	141	129	0	270	146	0	533	80	1	614	555	28
ECUADOR	138	111	0	249	139	111	26	58	0	84	26	58	65	79	0	144	115	79
EL SALVADOR	191	82	6	279	190	0	33	69	0	102	33	0	197	58	2	257	205	0
GUATEMALA	225	23	0	248	235	19	33	117	0	150	33	0	239	71	1	311	332	9
HONDURAS	105	11	0	116	105	0	0	52	0	52	0	0	53	53	0	106	96	0
JAMAICA	107	17	0	124	107	15	25	197	0	222	47	8	267	41	2	310	251	8
MEXICO	2,850	9,411	432	12,693	3,413	35	2,464	31,551	20	34,035	2,345	1,093	8,854	25,423	520	34,797	9,642	206
NICARAGUA	16	0	0	16	16	0	7	0	0	7	7	0	28	0	0	28	45	0
PARAGUAY	2	11	0	13	2	2	5	71	0	76	5	49	6	59	0	65	8	36
PERU	124	231	8	363	125	190	130	83	0	213	130	0	537	654	130	1,321	582	377
TRINIDAD & TOBAGO	267	128	1	396	286	6	0	144	30	174	0	17	545	67	1	613	545	19
URUGUAY	33	11	1	45	36	0	19	324	0	343	19	231	40	505	4	549	106	370
VENEZUELA	44	19	1	64	44	0	348	222	0	570	470	0	462	678	398	1,538	836	0
OTHER LAT. AM. & CAR	34	7	1	42	48	4	5	17	2	24	5	3	3,515	129	588	4,232	5,796	76
	<b>10,070</b>	<b>11,203</b>	<b>714</b>	<b>21,987</b>	<b>10,357</b>	<b>559</b>	<b>8,384</b>	<b>38,338</b>	<b>185</b>	<b>46,907</b>	<b>8,437</b>	<b>1,694</b>	<b>25,535</b>	<b>50,433</b>	<b>2,893</b>	<b>78,861</b>	<b>30,235</b>	<b>3,624</b>

## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
<b>Asia</b>																		
CHINA-MAINLAND	6,332	1,277	287	7,896	6,404	870	3,599	3,897	78	7,574	3,629	757	4,379	2,560	48	6,987	4,038	2,213
CHINA-TAIWAN	473	3,189	118	3,780	730	873	961	2,972	7	3,940	1,097	14	3,345	5,056	40	8,441	2,810	872
INDIA	3,382	1,386	296	5,064	3,876	16	655	2,466	37	3,158	655	0	11,785	12,222	459	24,466	11,405	681
INDONESIA	375	689	6	1,070	390	147	508	717	5	1,230	508	72	567	1,617	77	2,261	1,203	1,119
IRAN	0	0	0	0	0	0	0	0	0	0	0	0	13	0	0	13	13	0
IRAQ	0	0	0	0	6	0	8	0	0	8	8	0	0	0	0	0	0	0
JORDAN	10	23	3	36	12	18	0	151	0	151	0	8	75	43	0	118	69	12
KOREA	3,857	3,857	264	7,978	3,951	1,818	3,800	13,838	131	17,769	3,857	181	5,109	37,940	457	43,506	4,741	5,866
KUWAIT	551	67	5	623	462	0	62	77	8	77	62	0	529	1	32	562	493	0
MALAYSIA	544	304	31	879	568	52	383	3,337	1	3,721	404	16	670	6,966	5	7,641	674	991
OMAN	96	0	6	102	95	0	14	0	0	14	14	0	43	0	0	43	56	0
PAKISTAN	18	108	0	126	26	37	0	413	0	413	0	0	110	943	0	1,053	393	58
PHILIPPINES	602	181	1	784	761	114	291	867	17	1,175	450	126	261	1,611	2	1,874	614	177
QATAR	283	0	2	285	281	0	181	0	2	183	198	0	97	0	0	97	103	0
SAUDI ARABIA	547	0	95	642	536	1	0	0	89	90	1	0	694	0	39	733	847	0
SRI LANKA	28	30	0	58	20	5	33	11	0	44	78	11	1	145	0	146	1	101
SYRIA	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	1	0	0
THAILAND	254	247	21	522	231	0	1,333	1,530	91	2,954	1,335	6	644	2,766	9	3,419	679	99
UNITED ARAB EMIRATES	738	384	66	1,188	771	0	576	70	46	692	557	70	2,043	1,251	346	3,640	2,423	286
OTHER ASIA	78	39	0	117	82	96	215	379	0	594	215	90	202	270	2	474	204	55
	<b>18,168</b>	<b>11,781</b>	<b>1,201</b>	<b>31,150</b>	<b>19,202</b>	<b>4,046</b>	<b>12,620</b>	<b>30,655</b>	<b>512</b>	<b>43,787</b>	<b>13,068</b>	<b>1,351</b>	<b>30,568</b>	<b>73,391</b>	<b>1,516</b>	<b>105,475</b>	<b>30,766</b>	<b>12,530</b>
<b>Africa</b>																		
ALGERIA	0	1,105	0	1,105	0	290	2	1	0	3	8	0	6	107	0	113	103	1
CAMEROON	2	0	0	2	2	0	0	44	0	44	0	1	2	69	0	71	10	9
CONGO (KINSHASA)	0	0	0	0	0	0	0	17	0	17	0	12	67	8	0	75	67	2
EGYPT	248	362	2	612	305	52	2,039	32	0	2,071	2,039	7	483	523	1	1,007	413	80
ETHIOPIA	0	0	0	0	0	0	0	0	1	1	0	0	0	0	0	0	0	0
GABON	0	0	0	0	0	0	0	50	0	50	0	1	1	27	0	28	1	1
GHANA	54	0	0	54	53	0	0	0	0	0	0	0	61	0	0	61	76	0
IVORY COAST	0	0	32	32	0	0	10	30	0	40	10	4	1	20	0	21	1	1
KENYA	13	8	0	21	12	8	0	164	0	164	0	8	3	170	1	174	29	52
LIBYA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
MALAWI	1	0	0	1	1	0	0	0	0	0	0	0	32	0	0	32	32	0
MOROCCO	133	5	24	162	132	0	34	70	0	104	34	0	33	76	21	130	186	0
NIGERIA	142	3	0	145	140	1	928	343	0	1,271	928	3	188	318	0	506	211	42
SENEGAL	0	4	0	4	0	0	0	36	0	36	0	1	0	27	0	27	0	0

## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

	Claims on Banking Sector						Claims on Public Sector						Claims on Other Sector					
	Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7	
	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency
SUDAN	0	0	0	0	0	0	2	0	0	2	2	0	5	0	5	10	5	0
TUNISIA	20	48	0	68	20	43	8	62	0	70	8	1	6	58	0	64	6	2
ZAMBIA	44	0	0	44	47	0	98	115	0	213	98	1	34	48	0	82	34	16
ZIMBABWE	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
OTHER AFRICA	79	2	13	94	154	0	10	188	45	243	10	5	120	120	5	245	301	29
	<b>736</b>	<b>1,537</b>	<b>71</b>	<b>2,344</b>	<b>866</b>	<b>394</b>	<b>3,131</b>	<b>1,152</b>	<b>46</b>	<b>4,329</b>	<b>3,137</b>	<b>44</b>	<b>1,042</b>	<b>1,571</b>	<b>33</b>	<b>2,646</b>	<b>1,475</b>	<b>235</b>
<b>Banking Centers</b>																		
BAHAMAS	139	80	56	275	324	80	9	82	1	92	9	56	1,096	60	151	1,307	1,854	55
BAHRAIN	469	143	28	640	522	148	4	92	161	257	3	27	200	171	15	386	229	0
BERMUDA	11	1	8	20	12	0	274	0	1	275	185	0	10,575	0	763	11,338	11,768	0
CAYMAN ISLANDS	429	1	56	486	11,878	3	74	0	22	96	74	0	27,243	5	3,198	30,446	57,169	3
HONG KONG	2,820	354	633	3,807	2,198	467	168	2,462	42	2,672	250	91	6,080	9,361	198	15,639	6,252	2,957
LEBANON	36	4	6	46	76	4	1	61	0	62	1	29	127	69	0	196	163	75
LIBERIA	0	0	0	0	0	0	0	0	0	0	0	0	2	0	2	4	108	0
MACAO	0	0	0	0	4	0	3	8	3	14	3	0	79	0	3	82	63	21
NETHERLAND ANTILLES	78	0	0	78	81	0	1	0	0	1	1	0	497	58	26	581	804	0
PANAMA	391	253	7	651	434	150	93	87	0	180	93	0	460	296	19	775	832	7
SINGAPORE	723	1,702	147	2,572	1,413	2,780	514	5,444	200	6,158	516	1	2,187	11,625	119	13,931	1,916	4,924
	<b>5,096</b>	<b>2,538</b>	<b>941</b>	<b>8,575</b>	<b>16,942</b>	<b>3,632</b>	<b>1,141</b>	<b>8,236</b>	<b>430</b>	<b>9,807</b>	<b>1,135</b>	<b>204</b>	<b>48,546</b>	<b>21,645</b>	<b>4,494</b>	<b>74,685</b>	<b>81,158</b>	<b>8,042</b>
<b>International &amp; Regional Organizations</b>																		
AFRICAN REGIONAL	0	0	0	0	0	0	45	0	15	60	45	0	0	0	0	0	0	0
ASIAN REGIONAL	0	0	0	0	0	0	124	0	32	156	122	0	0	0	0	0	0	0
E. EUROPEAN REGIONAL	0	0	0	0	0	0	0	0	49	49	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	0	0	0	656	0	61	717	133	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	0	13	0	33	46	13	0	0	0	0	0	0	0
MIDDLE EAST REGIONAL	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	0	855	0	1,473	2,328	835	0	0	0	0	0	0	0
	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,693</b>	<b>0</b>	<b>1,663</b>	<b>3,356</b>	<b>1,148</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTALS</b>	<b>277,904</b>	<b>81,752</b>	<b>56,261</b>	<b>415,917</b>	<b>202,624</b>	<b>47,622</b>	<b>119,741</b>	<b>125,992</b>	<b>15,452</b>	<b>261,185</b>	<b>123,477</b>	<b>5,312</b>	<b>360,188</b>	<b>424,620</b>	<b>39,195</b>	<b>824,003</b>	<b>410,980</b>	<b>99,502</b>



## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

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

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
<b>G-10 and Switzerland</b>							
BELGIUM	2,917	0	2,917	207	3,124	399	3,316
CANADA	11,340	903	12,243	7,574	19,817	9,995	22,238
FRANCE	9,439	74	9,513	314	9,827	317	9,830
GERMANY	7,531	772	8,303	229	8,532	373	8,676
ITALY	1,514	2	1,516	64	1,580	76	1,592
JAPAN	2,361	126	2,487	15	2,502	122	2,609
LUXEMBOURG	1,102	2	1,104	6	1,110	33	1,137
NETHERLANDS	9,159	44	9,203	88	9,291	98	9,301
SWEDEN	2,004	70	2,074	71	2,145	83	2,157
SWITZERLAND	2,546	447	2,993	21	3,014	21	3,014
UNITED KINGDOM	17,081	1,883	18,964	6,209	25,173	22,861	41,825
	<b>66,994</b>	<b>4,323</b>	<b>71,317</b>	<b>14,798</b>	<b>86,115</b>	<b>34,378</b>	<b>105,695</b>
<b>Non G-10 Developed Countries</b>							
AUSTRALIA	3,712	105	3,817	102	3,919	1,501	5,318
AUSTRIA	1,160	0	1,160	4	1,164	4	1,164
DENMARK	948	6	954	72	1,026	125	1,079
FINLAND	290	0	290	7	297	7	297
GREECE	94	0	94	0	94	0	94
ICELAND	33	0	33	1	34	1	34
IRELAND	2,158	17	2,175	1,252	3,427	1,381	3,556
ISRAEL	547	0	547	6	553	6	553
NEW ZEALAND	267	2	269	21	290	27	296
NORWAY	1,029	2	1,031	26	1,057	77	1,108
PORTUGAL	319	0	319	0	319	0	319
SOUTH AFRICA	97	0	97	2	99	64	161
SPAIN	2,130	0	2,130	1,062	3,192	1,105	3,235
TURKEY	412	0	412	0	412	0	412
OTHER NON G-10 DEV.	198	0	198	0	198	0	198
	<b>13,394</b>	<b>132</b>	<b>13,526</b>	<b>2,555</b>	<b>16,081</b>	<b>4,298</b>	<b>17,824</b>
<b>Eastern Europe</b>							
BULGARIA	15	0	15	0	15	0	15
CZECH REPUBLIC	47	0	47	2	49	2	49
HUNGARY	32	0	32	0	32	0	32
POLAND	310	0	310	26	336	144	454

## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

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

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
ROMANIA	71	0	71	0	71	0	71
RUSSIA	735	0	735	0	735	0	735
SERBIA & MONTENEGRO	33	0	33	0	33	0	33
SLOVAKIA	41	0	41	0	41	0	41
OTHER E. EUROPE	322	4	326	0	326	0	326
	<b>1,606</b>	<b>4</b>	<b>1,610</b>	<b>28</b>	<b>1,638</b>	<b>146</b>	<b>1,756</b>
<b>Latin America and the Caribbean</b>							
ARGENTINA	301	0	301	0	301	719	1,020
BOLIVIA	27	0	27	0	27	0	27
BRAZIL	1,559	0	1,559	74	1,633	349	1,908
CHILE	966	0	966	57	1,023	2,482	3,448
COLOMBIA	386	0	386	0	386	0	386
COSTA RICA	155	0	155	0	155	0	155
DOMINICAN REPUBLIC	196	0	196	0	196	0	196
ECUADOR	182	0	182	0	182	0	182
EL SALVADOR	185	0	185	0	185	0	185
GUATEMALA	223	0	223	0	223	0	223
HONDURAS	77	0	77	0	77	0	77
JAMAICA	57	0	57	0	57	0	57
MEXICO	3,380	32	3,412	349	3,761	6,381	9,793
NICARAGUA	15	0	15	0	15	0	15
PARAGUAY	1	0	1	0	1	0	1
PERU	390	0	390	0	390	0	390
TRINIDAD & TOBAGO	225	0	225	0	225	0	225
URUGUAY	103	0	103	0	103	171	274
VENEZUELA	224	0	224	0	224	0	224
OTHER LAT. AM. & CAR	252	2	254	189	443	333	587
	<b>8,904</b>	<b>34</b>	<b>8,938</b>	<b>669</b>	<b>9,607</b>	<b>10,435</b>	<b>19,373</b>
<b>Asia</b>							
CHINA-MAINLAND	123	2	125	11	136	11	136
CHINA-TAIWAN	252	2	254	31	285	1,362	1,616
INDIA	33	0	33	0	33	152	185
INDONESIA	115	0	115	0	115	0	115
IRAN	0	0	0	0	0	0	0
JORDAN	0	0	0	0	0	0	0

## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

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

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
KOREA	601	0	601	52	653	4,417	5,018
KUWAIT	0	0	0	0	0	0	0
MALAYSIA	406	0	406	6	412	27	433
OMAN	1	0	1	0	1	0	1
PAKISTAN	1	0	1	0	1	0	1
PHILIPPINES	153	0	153	0	153	0	153
QATAR	162	0	162	0	162	0	162
SAUDI ARABIA	7	0	7	0	7	0	7
THAILAND	98	0	98	3	101	3	101
UNITED ARAB EMIRATES	84	0	84	0	84	0	84
OTHER ASIA	59	0	59	0	59	35	94
	<b>2,095</b>	<b>4</b>	<b>2,099</b>	<b>103</b>	<b>2,202</b>	<b>6,007</b>	<b>8,106</b>
<b>Africa</b>							
EGYPT	0	0	0	0	0	0	0
GHANA	0	0	0	0	0	0	0
IVORY COAST	9	0	9	0	9	0	9
KENYA	0	0	0	0	0	0	0
MOROCCO	2	0	2	0	2	0	2
NIGERIA	1	0	1	0	1	0	1
TUNISIA	42	0	42	0	42	0	42
OTHER AFRICA	0	0	0	0	0	0	0
	<b>54</b>	<b>0</b>	<b>54</b>	<b>0</b>	<b>54</b>	<b>0</b>	<b>54</b>
<b>Banking Centers</b>							
BAHAMAS	502	0	502	0	502	0	502
BAHRAIN	1	0	1	0	1	0	1
BERMUDA	449	24	473	0	473	2	475
CAYMAN ISLANDS	1,532	31	1,563	249	1,812	249	1,812
HONG KONG	1,420	9	1,429	44	1,473	654	2,083
LEBANON	0	0	0	0	0	0	0
LIBERIA	19	0	19	0	19	0	19
MACAO	2	0	2	0	2	0	2
NETHERLAND ANTILLES	14	27	41	0	41	0	41
PANAMA	411	0	411	0	411	0	411
SINGAPORE	983	10	993	50	1,043	128	1,121
	<b>5,333</b>	<b>101</b>	<b>5,434</b>	<b>343</b>	<b>5,777</b>	<b>1,033</b>	<b>6,467</b>

**Country Exposure Lending Survey /1: December 31, 2006**

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

(\$ Millions)

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

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
<b>International &amp; Regional Organizations</b>							
ASIAN REGIONAL	20	0	20	0	20	0	20
INTERNATIONAL	40	0	40	0	40	0	40
LATIN AMER. REGIONAL	34	0	34	0	34	0	34
W. EUROPEAN REGIONAL	20	0	20	0	20	0	20
	<b>114</b>	<b>0</b>	<b>114</b>	<b>0</b>	<b>114</b>	<b>0</b>	<b>114</b>
<b>GRAND TOTALS</b>	<b>98,494</b>	<b>4,598</b>	<b>103,092</b>	<b>18,496</b>	<b>121,588</b>	<b>56,297</b>	<b>159,389</b>

## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

All Other U. S. Banks - Group C

Cross-Border Claims	Ultimate Risk Basis Claims /6							Immediate-Counterparty Basis Claims /7					
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims		
	Total	In Non-Local Currency Claims	In Local Currency Claims										
<b>G-10 and Switzerland</b>													
BELGIUM	2,917	399	1	398	0	3,316	19	39	4,777	29	3,845	366	5,172
CANADA	11,340	9,995	451	9,544	903	22,238	9,334	551	9,839	543	3,153	10,777	21,159
FRANCE	9,439	317	0	317	74	9,830	63	180	6,010	0	3,182	318	6,328
GERMANY	7,531	373	0	373	772	8,676	492	94	4,484	98	337	276	4,858
ITALY	1,514	76	8	68	2	1,592	2	10	968	18	653	68	1,054
JAPAN	2,361	122	1	121	126	2,609	160	290	1,794	90	979	122	2,006
LUXEMBOURG	1,102	33	0	33	2	1,137	47	12	1,292	0	121	33	1,325
NETHERLANDS	9,159	98	30	68	44	9,301	178	121	7,717	30	1,707	69	7,816
SWEDEN	2,004	83	0	83	70	2,157	65	20	1,850	0	744	83	1,933
SWITZERLAND	2,546	21	0	21	447	3,014	126	79	1,379	0	450	21	1,400
UNITED KINGDOM	17,081	22,675	3,000	19,675	2,069	41,825	30,497	452	14,683	6,809	6,896	21,691	43,183
	<b>66,994</b>	<b>34,192</b>	<b>3,491</b>	<b>30,701</b>	<b>4,509</b>	<b>105,695</b>	<b>40,983</b>	<b>1,848</b>	<b>54,793</b>	<b>7,617</b>	<b>22,067</b>	<b>33,824</b>	<b>96,234</b>
<b>Non G-10 Developed Countries</b>													
AUSTRALIA	3,712	1,501	12	1,489	105	5,318	36	52	3,392	12	448	1,489	4,893
AUSTRIA	1,160	4	0	4	0	1,164	1	7	1,305	0	330	4	1,309
DENMARK	948	125	0	125	6	1,079	0	2	525	44	38	81	650
FINLAND	290	7	0	7	0	297	0	2	382	0	178	7	389
GREECE	94	0	0	0	0	94	0	4	64	0	11	0	64
ICELAND	33	1	0	1	0	34	5	1	34	0	7	1	35
IRELAND	2,158	1,381	18	1,363	17	3,556	40	47	2,030	147	1,136	1,234	3,411
ISRAEL	547	6	0	6	0	553	0	14	461	6	116	0	467
NEW ZEALAND	267	27	0	27	2	296	0	0	350	0	32	27	377
NORWAY	1,029	77	0	77	2	1,108	17	2	929	0	113	77	1,006
PORTUGAL	319	0	0	0	0	319	0	0	449	0	93	0	449
SOUTH AFRICA	97	64	0	64	0	161	0	10	70	0	28	64	134
SPAIN	2,130	1,105	48	1,057	0	3,235	5	39	1,105	160	515	945	2,210
TURKEY	412	0	0	0	0	412	0	3	433	0	163	4	437
OTHER NON G-10 DEV.	198	0	0	0	0	198	0	0	208	0	73	0	208
	<b>13,394</b>	<b>4,298</b>	<b>78</b>	<b>4,220</b>	<b>132</b>	<b>17,824</b>	<b>104</b>	<b>183</b>	<b>11,737</b>	<b>369</b>	<b>3,281</b>	<b>3,933</b>	<b>16,039</b>

## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

All Other U. S. Banks - Group C

Cross-Border Claims	Ultimate Risk Basis Claims /6							Immediate-Counterparty Basis Claims /7					
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims		
	Total	In Non-Local Currency Claims	In Local Currency Claims										
<b>Eastern Europe</b>													
BULGARIA	15	0	0	0	15	0	0	15	0	3	0	15	
CZECH REPUBLIC	47	2	0	2	49	0	0	12	0	8	2	14	
HUNGARY	32	0	0	0	32	0	0	40	0	35	0	40	
POLAND	310	144	0	144	454	0	0	184	0	11	143	327	
ROMANIA	71	0	0	0	71	0	0	52	0	9	0	52	
RUSSIA	735	0	0	0	735	0	4	701	0	116	0	701	
SERBIA & MONTENEGRO	33	0	0	0	33	0	0	34	0	1	0	34	
SLOVAKIA	41	0	0	0	41	0	0	41	0	41	0	41	
OTHER E. EUROPE	322	0	0	0	326	0	6	270	0	74	0	270	
	<b>1,606</b>	<b>146</b>	<b>0</b>	<b>146</b>	<b>4</b>	<b>1,756</b>	<b>0</b>	<b>10</b>	<b>1,349</b>	<b>0</b>	<b>298</b>	<b>145</b>	<b>1,494</b>
<b>Latin America and the Caribbean</b>													
ARGENTINA	301	719	19	700	0	1,020	3	21	390	30	156	718	1,138
BOLIVIA	27	0	0	0	0	27	3	4	29	0	21	0	29
BRAZIL	1,559	349	235	114	0	1,908	2	137	1,451	262	852	88	1,801
CHILE	966	2,482	49	2,433	0	3,448	1	22	1,005	50	187	2,433	3,488
COLOMBIA	386	0	0	0	0	386	6	10	476	0	121	0	476
COSTA RICA	155	0	0	0	0	155	7	5	188	0	150	0	188
DOMINICAN REPUBLIC	196	0	0	0	0	196	15	11	358	0	124	0	358
ECUADOR	182	0	0	0	0	182	63	13	248	0	212	0	248
EL SALVADOR	185	0	0	0	0	185	5	0	182	0	92	0	182
GUATEMALA	223	0	0	0	0	223	3	4	249	0	186	0	249
HONDURAS	77	0	0	0	0	77	20	5	126	0	117	0	126
JAMAICA	57	0	0	0	0	57	2	0	102	0	29	0	102
MEXICO	3,380	6,381	125	6,256	32	9,793	349	129	3,710	125	1,273	6,256	10,091
NICARAGUA	15	0	0	0	0	15	2	0	15	0	14	0	15
PARAGUAY	1	0	0	0	0	1	1	0	5	0	4	0	5
PERU	390	0	0	0	0	390	20	5	390	0	134	0	390
TRINIDAD & TOBAGO	225	0	0	0	0	225	0	1	211	0	17	0	211
URUGUAY	103	171	123	48	0	274	4	3	381	125	322	46	552
VENEZUELA	224	0	0	0	0	224	13	68	460	0	195	0	460
OTHER LAT. AM. & CAR	252	333	1	332	2	587	41	229	705	1	466	332	1,038
	<b>8,904</b>	<b>10,435</b>	<b>552</b>	<b>9,883</b>	<b>34</b>	<b>19,373</b>	<b>560</b>	<b>667</b>	<b>10,681</b>	<b>593</b>	<b>4,672</b>	<b>9,873</b>	<b>21,147</b>

## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

All Other U. S. Banks - Group C

Cross-Border Claims	Ultimate Risk Basis Claims /6							Immediate-Counterparty Basis Claims /7					
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Foreign-Office Claims		Foreign-Office Claims		Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency Claims	In Local Currency Claims					on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	on Local Residents in the Local Currency			
<b>Asia</b>													
CHINA-MAINLAND	123	11	10	1	2	136	1	48	113	10	120	1	124
CHINA-TAIWAN	252	1,362	16	1,346	2	1,616	6	34	183	16	191	1,345	1,544
INDIA	33	152	0	152	0	185	1	13	55	0	33	152	207
INDONESIA	115	0	0	0	0	115	0	0	118	1	9	2	121
IRAN	0	0	0	0	0	0	0	0	0	0	0	0	0
JORDAN	0	0	0	0	0	0	0	0	0	0	0	0	0
KOREA	601	4,417	34	4,383	0	5,018	0	50	577	33	167	4,382	4,992
KUWAIT	0	0	0	0	0	0	0	1	0	0	0	0	0
MALAYSIA	406	27	0	27	0	433	0	1	480	0	20	39	519
OMAN	1	0	0	0	0	1	0	0	1	0	0	0	1
PAKISTAN	1	0	0	0	0	1	0	6	1	0	0	1	2
PHILIPPINES	153	0	0	0	0	153	0	1	151	0	9	5	156
QATAR	162	0	0	0	0	162	0	0	162	0	0	0	162
SAUDI ARABIA	7	0	0	0	0	7	0	4	8	0	6	0	8
THAILAND	98	3	0	3	0	101	0	1	108	0	17	6	114
UNITED ARAB EMIRATES	84	0	0	0	0	84	0	1	113	0	52	0	113
OTHER ASIA	59	35	35	0	0	94	4	1	56	35	15	0	91
	<b>2,095</b>	<b>6,007</b>	<b>95</b>	<b>5,912</b>	<b>4</b>	<b>8,106</b>	<b>12</b>	<b>161</b>	<b>2,126</b>	<b>95</b>	<b>639</b>	<b>5,933</b>	<b>8,154</b>
<b>Africa</b>													
EGYPT	0	0	0	0	0	0	0	1	18	0	12	0	18
GHANA	0	0	0	0	0	0	0	0	1	0	1	0	1
IVORY COAST	9	0	0	0	0	9	0	0	9	0	9	0	9
KENYA	0	0	0	0	0	0	0	0	7	0	0	0	7
MOROCCO	2	0	0	0	0	2	0	0	2	0	2	0	2
NIGERIA	1	0	0	0	0	1	0	0	10	0	5	0	10
TUNISIA	42	0	0	0	0	42	0	0	60	0	0	0	60
OTHER AFRICA	0	0	0	0	0	0	0	0	0	0	0	0	0
	<b>54</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>54</b>	<b>0</b>	<b>1</b>	<b>107</b>	<b>0</b>	<b>29</b>	<b>0</b>	<b>107</b>

## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

All Other U. S. Banks - Group C

Cross-Border Claims	Ultimate Risk Basis Claims /6							Immediate-Counterparty Basis Claims /7					
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Foreign-Office Claims on Local Residents in Non-Local Currency		Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency		Total Cross-Border and Foreign Office Claims
	Total	In Non-Local Currency Claims	In Local Currency Claims					Cross-Border Claims	Foreign-Office Claims				
<b>Banking Centers</b>													
BAHAMAS	502	0	0	0	502	12	32	574	0	249	0	574	
BAHRAIN	1	0	0	0	1	0	0	1	0	0	0	1	
BERMUDA	449	2	0	24	475	783	752	691	2	112	0	693	
CAYMAN ISLANDS	1,532	249	0	249	1,812	178	46	4,580	249	798	0	4,829	
HONG KONG	1,420	654	177	477	2,083	4	12	1,031	301	737	489	1,821	
LEBANON	0	0	0	0	0	0	0	1	0	1	0	1	
LIBERIA	19	0	0	0	19	0	0	79	0	1	0	79	
MACAO	2	0	0	0	2	0	3	2	0	2	0	2	
NETHERLAND ANTILLES	14	0	0	0	27	41	1	59	0	42	0	59	
PANAMA	411	0	0	0	411	2	8	554	0	226	0	554	
SINGAPORE	983	128	52	76	1,121	33	22	797	454	790	513	1,764	
	<b>5,333</b>	<b>1,033</b>	<b>231</b>	<b>802</b>	<b>101</b>	<b>6,467</b>	<b>1,013</b>	<b>875</b>	<b>8,369</b>	<b>1,006</b>	<b>2,958</b>	<b>1,002</b>	<b>10,377</b>
<b>International &amp; Regional Organizations</b>													
ASIAN REGIONAL	20	0	0	0	20	0	0	20	0	0	0	20	
INTERNATIONAL	40	0	0	0	40	0	0	40	0	20	0	40	
LATIN AMER. REGIONAL	34	0	0	0	34	0	0	0	0	0	0	0	
W. EUROPEAN REGIONAL	20	0	0	0	20	0	0	20	0	0	0	20	
	<b>114</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>114</b>	<b>0</b>	<b>80</b>	<b>0</b>	<b>20</b>	<b>0</b>	<b>80</b>	
<b>GRAND TOTALS</b>	<b>98,494</b>	<b>56,111</b>	<b>4,447</b>	<b>51,664</b>	<b>4,784</b>	<b>159,389</b>	<b>42,672</b>	<b>3,745</b>	<b>89,242</b>	<b>9,680</b>	<b>33,964</b>	<b>54,710</b>	<b>153,632</b>



## Country Exposure Lending Survey /1: December 31, 2006

Table 3 - Selected Additional Items

(\$ Millions)

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

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
<b>G-10 and Switzerland</b>									
BELGIUM	23	172	195	1,808	2,834	978	80	0	22
CANADA	300	3,109	3,409	5,322	1,894	2,070	2,640	0	259
FRANCE	0	3	3	195	584	4,011	56	0	74
GERMANY	0	144	144	153	1,207	4,250	112	0	32
ITALY	7	5	12	83	230	765	63	0	5
JAPAN	0	107	107	180	716	1,195	9	0	1
LUXEMBOURG	0	108	108	1,213	573	382	-68	0	1
NETHERLANDS	6	4	10	3,041	2,385	3,826	84	0	86
SWEDEN	0	12	12	1,199	132	287	37	0	1
SWITZERLAND	0	0	0	671	199	1,366	612	16	7
UNITED KINGDOM	26,908	20,511	47,419	33,234	6,996	3,571	-997	7	105
	<b>27,244</b>	<b>24,175</b>	<b>51,419</b>	<b>47,099</b>	<b>17,750</b>	<b>22,701</b>	<b>2,628</b>	<b>23</b>	<b>593</b>
<b>Non G-10 Developed Countries</b>									
AUSTRALIA	0	2,229	2,229	2,315	260	581	593	0	35
AUSTRIA	0	0	0	0	271	127	1	0	2
DENMARK	0	53	53	62	23	447	19	0	2
FINLAND	0	0	0	35	151	59	4	0	0
GREECE	0	0	0	3	11	41	0	0	4
ICELAND	0	0	0	0	1	0	0	0	0
IRELAND	0	152	152	2,088	264	393	1,287	0	37
ISRAEL	0	1	1	149	69	155	0	95	9
NEW ZEALAND	0	61	61	39	140	57	19	0	0
NORWAY	0	51	51	93	125	225	9	0	0
PORTUGAL	0	0	0	11	130	0	-76	0	0
SOUTH AFRICA	0	66	66	83	11	39	32	9	10
SPAIN	37	7	44	161	107	1,133	757	1	15
TURKEY	0	0	0	1	27	2	0	0	7
OTHER NON G-10 DEV.	0	0	0	37	11	1	0	5	0
	<b>37</b>	<b>2,620</b>	<b>2,657</b>	<b>5,077</b>	<b>1,601</b>	<b>3,260</b>	<b>2,645</b>	<b>110</b>	<b>121</b>

## Country Exposure Lending Survey /1: December 31, 2006

Table 3 - Selected Additional Items

(\$ Millions)

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

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
<b>Eastern Europe</b>									
BULGARIA	0	0	0	0	0	0	0	0	0
CZECH REPUBLIC	0	0	0	4	1	35	0	0	0
HUNGARY	0	0	0	2	8	0	0	0	0
POLAND	0	118	118	136	0	126	61	0	0
ROMANIA	0	0	0	0	0	19	0	0	0
RUSSIA	0	0	0	3	12	46	0	31	4
SERBIA & MONTENEGRO	0	0	0	0	1	0	0	0	0
SLOVAKIA	0	0	0	0	0	0	0	0	0
OTHER E. EUROPE	0	0	0	135	6	58	0	32	10
	<b>0</b>	<b>118</b>	<b>118</b>	<b>280</b>	<b>28</b>	<b>284</b>	<b>61</b>	<b>63</b>	<b>14</b>
<b>Latin America and the Caribbean</b>									
ARGENTINA	137	1,012	1,149	1,149	126	8	-26	165	23
BOLIVIA	0	0	0	0	2	0	0	0	5
BRAZIL	0	275	275	292	386	494	110	10	193
CHILE	0	2,425	2,425	2,440	104	65	351	0	22
COLOMBIA	0	3	3	3	97	7	0	0	38
COSTA RICA	0	2	2	2	42	10	0	0	36
DOMINICAN REPUBLIC	0	0	0	4	162	0	0	0	4
ECUADOR	0	1	1	5	68	2	0	0	15
EL SALVADOR	0	2	2	2	20	23	0	0	30
GUATEMALA	0	23	23	24	33	7	0	0	29
HONDURAS	0	3	3	3	49	0	0	0	2
JAMAICA	0	1	1	1	60	15	0	0	0
MEXICO	119	5,913	6,032	6,110	760	432	1,193	2	317
NICARAGUA	0	4	4	4	0	0	0	0	0
PARAGUAY	0	1	1	1	4	0	0	0	0
PERU	0	0	0	3	59	60	0	0	75
TRINIDAD & TOBAGO	0	1	1	1	5	21	0	0	1
URUGUAY	372	44	416	8	278	0	42	0	7
VENEZUELA	0	1	1	61	264	28	2	0	50
OTHER LAT. AM. & CAR	0	312	312	451	490	37	-375	0	92
	<b>628</b>	<b>10,023</b>	<b>10,651</b>	<b>10,564</b>	<b>3,009</b>	<b>1,209</b>	<b>1,297</b>	<b>177</b>	<b>939</b>

## Country Exposure Lending Survey /1: December 31, 2006

Table 3 - Selected Additional Items

(\$ Millions)

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

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
<b>Asia</b>									
CHINA-MAINLAND	0	0	0	11	9	19	-1	0	25
CHINA-TAIWAN	23	1,731	1,754	1,750	15	84	159	0	23
INDIA	2	182	184	185	33	11	20	13	3
INDONESIA	0	0	0	27	6	0	0	0	0
IRAN	0	0	0	16	0	0	0	0	0
JORDAN	0	0	0	23	0	0	0	0	0
KOREA	63	4,976	5,039	5,037	16	41	390	15	21
KUWAIT	0	0	0	0	0	0	0	0	0
MALAYSIA	0	21	21	33	87	0	6	0	0
OMAN	0	0	0	7	0	0	0	0	0
PAKISTAN	0	0	0	0	1	0	0	0	0
PHILIPPINES	0	0	0	10	6	3	0	0	1
QATAR	0	0	0	0	0	0	0	0	0
SAUDI ARABIA	0	0	0	1,453	1	0	0	0	5
THAILAND	0	0	0	6	13	0	3	0	1
UNITED ARAB EMIRATES	0	0	0	8	29	0	0	0	1
OTHER ASIA	60	0	60	56	1	4	-24	4	0
	<b>148</b>	<b>6,910</b>	<b>7,058</b>	<b>8,622</b>	<b>217</b>	<b>162</b>	<b>553</b>	<b>32</b>	<b>80</b>
<b>Africa</b>									
EGYPT	0	0	0	0	18	0	0	0	1
GHANA	0	0	0	0	1	0	0	0	0
IVORY COAST	0	0	0	0	0	0	0	0	0
KENYA	0	0	0	3	7	0	0	0	0
MOROCCO	0	0	0	0	1	1	0	0	0
NIGERIA	0	0	0	0	9	0	0	0	0
TUNISIA	0	0	0	0	18	0	0	0	0
OTHER AFRICA	0	0	0	93	0	0	0	0	0
	<b>0</b>	<b>0</b>	<b>0</b>	<b>96</b>	<b>54</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>1</b>
<b>Banking Centers</b>									
BAHAMAS	6,322	1,422	7,744	4,013	271	200	565	0	30
BAHRAIN	0	0	0	1	0	0	0	0	0
BERMUDA	201	0	201	292	329	88	599	0	8
CAYMAN ISLANDS	10,778	4,183	14,961	1,117	3,113	65	-25,177	0	0
HONG KONG	486	444	930	1,180	440	693	-28	0	12
LEBANON	0	0	0	1	1	0	0	0	0
LIBERIA	0	0	0	8	60	0	0	0	0

## Country Exposure Lending Survey /1: December 31, 2006

Table 3 - Selected Additional Items

(\$ Millions)

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

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
MACAO	0	0	0	23	0	0	0	0	3
NETHERLAND ANTILLES	0	0	0	6	45	0	0	0	1
PANAMA	0	25	25	82	150	7	4	0	26
SINGAPORE	1,007	503	1,510	3,835	971	318	119	0	2
	<b>18,794</b>	<b>6,577</b>	<b>25,371</b>	<b>10,558</b>	<b>5,380</b>	<b>1,371</b>	<b>-23,918</b>	<b>0</b>	<b>82</b>
<b>International &amp; Regional Organizations</b>									
ASIAN REGIONAL	0	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	75	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	34	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	0	0	0	0
	<b>0</b>	<b>0</b>	<b>0</b>	<b>75</b>	<b>0</b>	<b>34</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTALS</b>	<b>46,851</b>	<b>50,423</b>	<b>97,274</b>	<b>82,371</b>	<b>28,039</b>	<b>29,022</b>	<b>-16,734</b>	<b>405</b>	<b>1,830</b>

## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

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

Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
<b>G-10 and Switzerland</b>																		
BELGIUM	2,097	212	0	2,309	3,836	28	162	146	0	308	167	0	658	41	0	699	774	1
CANADA	4,071	848	792	5,711	2,402	4	798	1,883	96	2,777	985	18	6,471	7,264	15	13,750	6,452	521
FRANCE	7,282	258	72	7,612	3,616	0	142	0	0	142	178	0	2,015	59	2	2,076	2,216	0
GERMANY	3,745	243	614	4,602	604	98	353	9	158	520	353	0	3,433	121	0	3,554	3,527	0
ITALY	1,054	0	1	1,055	651	10	93	0	0	93	98	0	367	76	1	444	219	8
JAPAN	1,431	5	84	1,520	1,119	89	0	2	41	43	0	0	930	115	1	1,046	675	1
LUXEMBOURG	287	33	0	320	210	0	0	0	0	0	0	0	815	0	2	817	1,082	0
NETHERLANDS	4,734	8	25	4,767	1,729	0	67	0	0	67	66	0	4,358	90	19	4,467	5,922	30
SWEDEN	1,428	33	41	1,502	1,284	0	71	0	25	96	81	0	505	50	4	559	485	0
SWITZERLAND	1,540	13	349	1,902	455	0	43	0	94	137	33	0	963	8	4	975	891	0
UNITED KINGDOM	6,832	8,100	1,685	16,617	5,344	6,552	495	133	174	802	3	0	9,754	14,442	24	24,220	9,336	257
	<b>34,501</b>	<b>9,753</b>	<b>3,663</b>	<b>47,917</b>	<b>21,250</b>	<b>6,781</b>	<b>2,224</b>	<b>2,173</b>	<b>588</b>	<b>4,985</b>	<b>1,964</b>	<b>18</b>	<b>30,269</b>	<b>22,266</b>	<b>72</b>	<b>52,607</b>	<b>31,579</b>	<b>818</b>
<b>Non G-10 Developed Countries</b>																		
AUSTRALIA	942	74	74	1,090	525	0	61	75	28	164	74	0	2,709	1,352	3	4,064	2,793	12
AUSTRIA	414	3	0	417	333	0	158	0	0	158	158	0	588	1	0	589	814	0
DENMARK	594	53	4	651	207	44	0	0	1	1	0	0	354	72	1	427	318	0
FINLAND	84	3	0	87	164	0	17	0	0	17	17	0	189	4	0	193	201	0
GREECE	0	0	0	0	10	0	14	0	0	14	14	0	80	0	0	80	40	0
ICELAND	15	1	0	16	15	0	0	0	0	0	0	0	18	0	0	18	19	0
IRELAND	1,228	218	0	1,446	1,229	147	0	0	1	1	0	0	930	1,163	16	2,109	801	0
ISRAEL	23	6	0	29	20	6	267	0	0	267	240	0	257	0	0	257	201	0
NEW ZEALAND	84	3	1	88	35	0	0	1	1	2	0	0	183	23	0	206	315	0
NORWAY	519	17	1	537	309	0	27	0	0	27	44	0	483	60	1	544	576	0
PORTUGAL	88	0	0	88	88	0	0	0	0	0	0	0	231	0	0	231	361	0
SOUTH AFRICA	61	28	0	89	22	0	32	20	0	52	41	0	4	16	0	20	7	0
SPAIN	1,280	117	0	1,397	719	112	0	0	0	0	0	0	850	988	0	1,838	386	48
TURKEY	285	0	0	285	289	0	106	0	0	106	106	0	21	0	0	21	38	0
OTHER NON G-10 DEV.	64	0	0	64	73	0	0	0	0	0	0	0	134	0	0	134	135	0
	<b>5,681</b>	<b>523</b>	<b>80</b>	<b>6,284</b>	<b>4,038</b>	<b>309</b>	<b>682</b>	<b>96</b>	<b>31</b>	<b>809</b>	<b>694</b>	<b>0</b>	<b>7,031</b>	<b>3,679</b>	<b>21</b>	<b>10,731</b>	<b>7,005</b>	<b>60</b>

## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

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

Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
<b>Eastern Europe</b>																		
BULGARIA	3	0	0	3	3	0	12	0	0	12	12	0	0	0	0	0	0	0
CZECH REPUBLIC	9	2	0	11	9	0	0	0	0	0	0	38	0	0	38	3	0	0
HUNGARY	31	0	0	31	35	0	0	0	0	0	0	1	0	0	1	5	0	0
POLAND	27	4	0	31	27	0	65	115	0	180	65	0	218	25	0	243	92	0
ROMANIA	3	0	0	3	3	0	68	0	0	68	49	0	0	0	0	0	0	0
RUSSIA	200	0	0	200	198	0	466	0	0	466	466	0	69	0	0	69	37	0
SERBIA & MONTENEGRO	0	0	0	0	0	0	33	0	0	33	33	0	0	0	0	0	1	0
SLOVAKIA	0	0	0	0	0	0	41	0	0	41	41	0	0	0	0	0	0	0
OTHER E. EUROPE	148	0	0	148	137	0	122	0	0	122	122	0	52	0	4	56	11	0
	<b>421</b>	<b>6</b>	<b>0</b>	<b>427</b>	<b>412</b>	<b>0</b>	<b>807</b>	<b>115</b>	<b>0</b>	<b>922</b>	<b>788</b>	<b>0</b>	<b>378</b>	<b>25</b>	<b>4</b>	<b>407</b>	<b>149</b>	<b>0</b>
<b>Latin America and the Caribbean</b>																		
ARGENTINA	17	23	0	40	37	0	95	524	0	619	95	11	189	172	0	361	258	19
BOLIVIA	0	0	0	0	0	0	0	0	0	0	0	0	27	0	0	27	29	0
BRAZIL	565	312	0	877	516	262	241	0	0	241	240	0	753	37	0	790	695	0
CHILE	87	4	0	91	88	1	91	110	0	201	91	11	788	2,368	0	3,156	826	38
COLOMBIA	83	0	0	83	83	0	243	0	0	243	282	0	60	0	0	60	111	0
COSTA RICA	102	0	0	102	96	0	21	0	0	21	21	0	32	0	0	32	71	0
DOMINICAN REPUBLIC	55	0	0	55	55	0	45	0	0	45	113	0	96	0	0	96	190	0
ECUADOR	125	0	0	125	125	0	0	0	0	0	0	0	57	0	0	57	123	0
EL SALVADOR	81	0	0	81	80	0	68	0	0	68	68	0	36	0	0	36	34	0
GUATEMALA	164	0	0	164	163	0	37	0	0	37	37	0	22	0	0	22	49	0
HONDURAS	63	0	0	63	88	0	0	0	0	0	0	0	14	0	0	14	38	0
JAMAICA	14	0	0	14	14	0	8	0	0	8	8	0	35	0	0	35	80	0
MEXICO	226	22	32	280	222	0	455	86	0	541	458	86	2,699	6,273	0	8,972	3,030	39
NICARAGUA	14	0	0	14	14	0	0	0	0	0	0	0	1	0	0	1	1	0
PARAGUAY	1	0	0	1	1	0	0	0	0	0	0	0	0	0	0	0	4	0
PERU	27	0	0	27	27	0	229	0	0	229	229	0	134	0	0	134	134	0
TRINIDAD & TOBAGO	22	0	0	22	15	0	139	0	0	139	139	0	64	0	0	64	57	0
URUGUAY	1	3	0	6	191	1	95	113	0	208	161	85	5	55	0	60	29	39
VENEZUELA	3	0	0	16	11	0	0	0	0	0	32	0	208	0	0	208	417	0
OTHER LAT. AM. & CAR	23	1	0	24	50	1	35	0	0	35	29	0	194	332	2	528	626	0
	<b>1,688</b>	<b>365</b>	<b>32</b>	<b>2,085</b>	<b>1,876</b>	<b>265</b>	<b>1,802</b>	<b>833</b>	<b>0</b>	<b>2,635</b>	<b>2,003</b>	<b>193</b>	<b>5,414</b>	<b>9,237</b>	<b>2</b>	<b>14,653</b>	<b>6,802</b>	<b>135</b>

## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

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

Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
<b>Asia</b>																		
CHINA-MAINLAND	100	6	2	108	104	5	0	0	0	0	0	0	23	5	0	28	9	5
CHINA-TAIWAN	248	132	0	380	176	0	0	877	0	877	0	0	4	353	2	359	7	16
INDIA	18	16	0	34	48	0	0	68	0	68	0	0	15	68	0	83	7	0
INDONESIA	3	0	0	3	6	1	106	0	0	106	106	0	6	0	0	6	6	0
IRAN	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
JORDAN	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
KOREA	145	35	0	180	158	29	246	2	0	248	246	0	210	4,380	0	4,590	173	4
KUWAIT	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
MALAYSIA	13	0	0	13	28	0	74	0	0	74	80	0	319	27	0	346	372	0
OMAN	1	0	0	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0
PAKISTAN	1	0	0	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0
PHILIPPINES	8	0	0	8	9	0	106	0	0	106	106	0	39	0	0	39	36	0
QATAR	0	0	0	0	0	0	0	0	0	0	0	0	162	0	0	162	162	0
SAUDI ARABIA	5	0	0	5	5	0	1	0	0	1	1	0	1	0	0	1	2	0
THAILAND	7	0	0	7	17	0	0	0	0	0	0	0	91	3	0	94	91	0
UNITED ARAB EMIRATES	23	0	0	23	23	0	0	0	0	0	0	0	61	0	0	61	90	0
OTHER ASIA	0	0	0	0	0	0	39	2	0	41	39	2	20	33	0	53	17	33
	<b>572</b>	<b>189</b>	<b>2</b>	<b>763</b>	<b>576</b>	<b>35</b>	<b>572</b>	<b>949</b>	<b>0</b>	<b>1,521</b>	<b>578</b>	<b>2</b>	<b>951</b>	<b>4,869</b>	<b>2</b>	<b>5,822</b>	<b>972</b>	<b>58</b>
<b>Africa</b>																		
EGYPT	0	0	0	0	12	0	0	0	0	0	0	0	0	0	0	0	6	0
GHANA	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0
IVORY COAST	0	0	0	0	0	0	0	0	0	0	0	0	9	0	0	9	9	0
KENYA	0	0	0	0	0	0	0	0	0	0	7	0	0	0	0	0	0	0
MOROCCO	1	0	0	1	1	0	1	0	0	1	0	0	0	0	0	0	1	0
NIGERIA	1	0	0	1	1	0	0	0	0	0	3	0	0	0	0	0	6	0
TUNISIA	6	0	0	6	6	0	35	0	0	35	35	0	1	0	0	1	19	0
OTHER AFRICA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
	<b>8</b>	<b>0</b>	<b>0</b>	<b>8</b>	<b>21</b>	<b>0</b>	<b>36</b>	<b>0</b>	<b>0</b>	<b>36</b>	<b>45</b>	<b>0</b>	<b>10</b>	<b>0</b>	<b>0</b>	<b>10</b>	<b>41</b>	<b>0</b>

## Country Exposure Lending Survey /1: December 31, 2006

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

(\$ Millions)

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

Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
<b>Banking Centers</b>																		
BAHAMAS	32	0	0	32	75	0	0	0	0	0	53	0	470	0	0	470	446	0
BAHRAIN	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	1	1	0
BERMUDA	27	2	0	29	27	2	0	0	0	0	41	0	422	0	24	446	623	0
CAYMAN ISLANDS	420	249	0	669	1,420	249	15	0	0	15	15	0	1,097	0	31	1,128	3,145	0
HONG KONG	1,179	48	8	1,235	622	149	0	7	1	8	0	7	241	599	0	840	409	145
LEBANON	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0
LIBERIA	0	0	0	0	0	0	0	0	0	0	0	0	19	0	0	19	79	0
MACAO	2	0	0	2	2	0	0	0	0	0	0	0	0	0	0	0	0	0
NETHERLAND ANTILLES	0	0	0	0	0	0	0	0	0	0	0	0	14	0	27	41	59	0
PANAMA	110	0	0	110	132	0	231	0	0	231	231	0	70	0	0	70	191	0
SINGAPORE	641	62	4	707	549	408	36	1	3	40	36	0	306	65	3	374	212	46
	<b>2,411</b>	<b>361</b>	<b>12</b>	<b>2,784</b>	<b>2,827</b>	<b>808</b>	<b>282</b>	<b>8</b>	<b>4</b>	<b>294</b>	<b>376</b>	<b>7</b>	<b>2,640</b>	<b>664</b>	<b>85</b>	<b>3,389</b>	<b>5,166</b>	<b>191</b>
<b>International &amp; Regional Organizations</b>																		
ASIAN REGIONAL	0	0	0	0	0	0	20	0	0	20	20	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	0	0	0	40	0	0	40	40	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	0	34	0	0	34	0	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	0	20	0	0	20	20	0	0	0	0	0	0	0
	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>114</b>	<b>0</b>	<b>0</b>	<b>114</b>	<b>80</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>
<b>GRAND TOTALS</b>	<b>45,282</b>	<b>11,197</b>	<b>3,789</b>	<b>60,268</b>	<b>31,000</b>	<b>8,198</b>	<b>6,519</b>	<b>4,174</b>	<b>623</b>	<b>11,316</b>	<b>6,528</b>	<b>220</b>	<b>46,693</b>	<b>40,740</b>	<b>186</b>	<b>87,619</b>	<b>51,714</b>	<b>1,262</b>



## E.16 ENDNOTES

### Report as of December 31, 2006

1/ Data on non-U.S. exposures are reported on the Country Exposure Report (FFIEC 009). All data are on a fully consolidated basis and cover 66 U.S. banking organizations (includes U.S. holding companies owned by foreign banks, but excludes U.S. branches of foreign banks). Respondents may file information on a bank only or consolidated bank holding company basis. As most respondents file on a bank only basis, for the purpose of this report, respondent banking organizations are generally referred to as banks.

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

Currently, eleven organizations comprise the new 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 Co., Citigroup, Deutsche Bank (Taunus Corp.), HSBC Holdings PLC., JPMorgan Chase, State Street Corp., Wachovia 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 December 31, 2006

Banking Organization Category	Tier 1 Capital	Total Assets
All Reporting Banks	\$ 549.0 billion*	\$ 9,114.1 billion
Large Financial Institutions	\$ 368.7 billion*	\$ 6,711.9 billion
All Other Banks	\$ 180.3 billion	\$ 2,402.2 billion

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

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

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

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

---

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

† See endnote 2/.

- 6/ Ultimate risk basis claims are claims for which the reported country is the country of residence of the ultimate obligor (i.e., the reported country reflects guarantees and other risk transfers, such as credit derivatives and collateral that is marketable, liquid, and held outside the country of the customer).
- 7/ Immediate-counterparty basis claims are claims for which the reported country is the country of residence of the borrower (i.e., the reported country does not reflect guarantees and other risk transfers).
- 8/ Includes all claims (cross-border claims and claims of foreign offices on local residents) resulting from derivatives contracts.
- 9/ Claims held by U.S. banks on borrowers residing in the reported country that are guaranteed by residents of other countries. Claims held by U.S. banks on a branch in the reported country, where the head office of the borrowing bank is outside the reported country, are treated as being guaranteed and are included in this column.
- 10/ Claims held by U.S. banks on borrowers residing in other countries that are guaranteed by residents of the reported country. Includes amounts borrowed by the foreign branches of banks headquartered in the reported country.