



Statistical Release

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June 29, 2007

Country Exposure Lending Survey /1: March 31, 2007

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

(\$ Millions)

All U. S. Banks - Group A

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
G-10 and Switzerland							
BELGIUM	17,372	1,708	19,080	200	19,280	5,781	24,861
CANADA	27,919	5,735	33,654	17,679	51,333	97,990	131,644
FRANCE	67,567	8,900	76,467	950	77,417	2,751	79,218
GERMANY	164,808	13,753	178,561	2,975	181,536	30,510	209,071
ITALY	25,068	8,270	33,338	1,273	34,611	4,845	38,183
JAPAN	38,285	5,271	43,556	144	43,700	37,473	81,029
LUXEMBOURG	25,702	2,665	28,367	6	28,373	807	29,174
NETHERLANDS	79,730	5,990	85,720	312	86,032	688	86,408
SWEDEN	15,686	1,134	16,820	599	17,419	812	17,632
SWITZERLAND	27,131	5,356	32,487	437	32,924	1,497	33,984
UNITED KINGDOM	99,606	16,793	116,399	17,551	133,950	221,111	337,510
Total	588,874	75,575	664,449	42,126	706,575	404,265	1,068,714
Non G-10 Developed Countries							
AUSTRALIA	17,968	3,168	21,136	4,522	25,658	40,629	61,765
AUSTRIA	6,217	1,282	7,499	8	7,507	11	7,510
DENMARK	14,940	560	15,500	413	15,913	755	16,255
FINLAND	4,025	676	4,701	11	4,712	157	4,858
GREECE	3,694	936	4,630	8	4,638	3,639	8,269
ICELAND	621	95	716	0	716	0	716
IRELAND	20,655	2,905	23,560	4,748	28,308	6,579	30,139
ISRAEL	3,908	118	4,026	147	4,173	972	4,998
NEW ZEALAND	1,591	167	1,758	195	1,953	1,342	3,100
NORWAY	8,026	713	8,739	389	9,128	533	9,272
PORTUGAL	3,490	435	3,925	0	3,925	932	4,857
SOUTH AFRICA	3,282	302	3,584	5	3,589	4,790	8,374
SPAIN	30,725	3,240	33,965	6,039	40,004	10,082	44,047
TURKEY	12,368	195	12,563	276	12,839	3,169	15,732
OTHER NON G-10 DEV.	7,057	38	7,095	0	7,095	19	7,114
Total	138,567	14,830	153,397	16,761	170,158	73,609	227,006

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(\$ Millions)

All U. S. Banks - Group A

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
Eastern Europe							
BULGARIA	177	48	225	0	225	202	427
CZECH REPUBLIC	1,447	107	1,554	2	1,556	2,943	4,497
HUNGARY	678	95	773	0	773	2,116	2,889
MACEDONIA	28	0	28	0	28	0	28
POLAND	1,558	91	1,649	186	1,835	9,643	11,292
ROMANIA	582	2	584	0	584	949	1,533
RUSSIA	9,424	52	9,476	389	9,865	4,219	13,695
SERBIA & MONTENEGRO	64	0	64	0	64	0	64
SLOVAKIA	369	28	397	138	535	1,167	1,564
OTHER E. EUROPE	3,586	67	3,653	3	3,656	807	4,460
Total	17,913	490	18,403	718	19,121	22,046	40,449
Latin America and the Caribbean							
ARGENTINA	2,949	42	2,991	240	3,231	3,812	6,803
BOLIVIA	33	0	33	8	41	11	44
BRAZIL	13,997	867	14,864	9,226	24,090	20,473	35,337
CHILE	3,426	806	4,232	1,024	5,256	6,932	11,164
COLOMBIA	2,730	96	2,826	935	3,761	3,243	6,069
COSTA RICA	872	2	874	126	1,000	219	1,093
DOMINICAN REPUBLIC	1,159	1	1,160	61	1,221	233	1,393
ECUADOR	404	0	404	49	453	238	642
EL SALVADOR	590	8	598	476	1,074	581	1,179
GUATEMALA	916	1	917	481	1,398	607	1,524
HONDURAS	313	1	314	265	579	334	648
JAMAICA	458	2	460	129	589	244	704
MEXICO	16,098	613	16,711	4,723	21,434	71,881	88,592
NICARAGUA	73	0	73	254	327	254	327
PARAGUAY	17	0	17	26	43	183	200
PERU	1,031	107	1,138	266	1,404	959	2,097
TRINIDAD & TOBAGO	801	34	835	0	835	311	1,146
URUGUAY	214	2	216	22	238	470	686
VENEZUELA	1,189	304	1,493	76	1,569	1,219	2,712
OTHER LAT. AM. & CAR.	4,494	627	5,121	26	5,147	504	5,625
Total	51,764	3,513	55,277	18,413	73,690	112,708	167,985

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(\$ Millions)

All U. S. Banks - Group A

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
Asia							
CHINA-MAINLAND	12,052	564	12,616	995	13,611	9,916	22,532
CHINA-TAIWAN	3,577	180	3,757	1,782	5,539	13,041	16,798
INDIA	16,788	611	17,399	18,609	36,008	20,671	38,070
INDONESIA	1,995	58	2,053	0	2,053	3,102	5,155
IRAN	13	0	13	0	13	0	13
IRAQ	36	0	36	0	36	0	36
JORDAN	81	5	86	0	86	302	388
KOREA	16,730	875	17,605	18,425	36,030	62,268	79,873
KUWAIT	1,116	39	1,155	119	1,274	178	1,333
MALAYSIA	2,256	51	2,307	364	2,671	11,380	13,687
OMAN	148	6	154	0	154	0	154
PAKISTAN	201	4	205	30	235	1,578	1,783
PHILIPPINES	1,230	9	1,239	17	1,256	2,634	3,873
QATAR	449	7	456	0	456	0	456
SAUDI ARABIA	1,036	240	1,276	0	1,276	0	1,276
SRI LANKA	98	0	98	89	187	186	284
SYRIA	1	0	1	0	1	0	1
THAILAND	1,154	164	1,318	203	1,521	5,220	6,538
UNITED ARAB EMIRATES	3,957	351	4,308	0	4,308	2,229	6,537
OTHER ASIA	947	1	948	0	948	807	1,755
Total	63,865	3,165	67,030	40,633	107,663	133,512	200,542
Africa							
ALGERIA	7	0	7	0	7	912	919
CAMEROON	9	0	9	15	24	121	130
CONGO (KINSHASA)	80	0	80	0	80	19	99
EGYPT	3384	8	3392	9	3401	1335	4727
ETHIOPIA	0	0	0	0	0	0	0
GABON	0	0	0	0	0	78	78
GHANA	79	38	117	0	117	0	117
IVORY COAST	195	33	228	0	228	50	278
KENYA	39	0	39	0	39	319	358

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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
LIBYA	0	0	0	0	0	0	0
MALAWI	46	0	46	0	46	0	46
MOROCCO	176	43	219	0	219	81	300
NIGERIA	1286	0	1286	0	1286	742	2028
SENEGAL	8	0	8	7	15	107	115
SUDAN	6	3	9	0	9	0	9
TUNISIA	80	0	80	82	162	279	359
ZAMBIA	118	26	144	87	231	226	370
ZIMBABWE	0	0	0	0	0	0	0
OTHER AFRICA	258	55	313	0	313	311	624
Total	5,771	206	5,977	200	6,177	4,580	10,557
Banking Centers							
BAHAMAS	2,791	502	3,293	0	3,293	238	3,531
BAHRAIN	859	177	1,036	0	1,036	369	1,405
BERMUDA	10,679	828	11,507	18	11,525	125	11,632
CAYMAN ISLANDS	39,180	4,171	43,351	533	43,884	536	43,887
HONG KONG	9,300	641	9,941	172	10,113	13,192	23,133
LEBANON	158	12	170	0	170	122	292
LIBERIA	135	27	162	0	162	0	162
MACAO	90	4	94	27	121	35	129
NETHERLANDS ANTILLES	570	20	590	0	590	63	653
PANAMA	1,218	20	1,238	475	1,713	1,184	2,422
SINGAPORE	4,799	377	5,176	61	5,237	21,279	26,455
Total	69,779	6,779	76,558	1,286	77,844	37,143	113,701
International & Regional Organizations							
AFRICAN REGIONAL	22	15	37	0	37	0	37
ASIAN REGIONAL	173	34	207	0	207	0	207
E. EUROPEAN REGIONAL	24	54	78	0	78	0	78
INTERNATIONAL	349	45	394	0	394	0	394
LATIN AMER. REGIONAL	100	33	133	0	133	0	133
MIDDLE EAST REGIONAL	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	1,092	1,658	2,750	0	2,750	0	2,750
Total	1,760	1,839	3,599	0	3,599	0	3,599
Grand Total	938,293	106,397	1,044,690	120,137	1,164,827	787,863	1,832,553

Country Exposure Lending Survey /1: March 31, 2007

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

(\$ Millions)

All U. S. Banks - Group A

	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7					
	Foreign Office Claims on Local Residents				Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims		Foreign-Office Claims		Total Cross-Border and Foreign Office Claims
	Total	In Non-Local Currency	In Local Currency	on Local Residents in Non-Local Currency						Remaining Maturity under 1 Year	on Local Residents in the Local Currency			
G-10 and Switzerland														
BELGIUM	17,372	5,781	979	4,802	1,708	24,861	2,149	4,217	16,098	1,013	14,663	4,596	21,707	
CANADA	27,919	97,152	6,943	90,209	6,573	131,644	60,890	28,642	27,158	6,891	20,700	92,655	126,704	
FRANCE	67,567	2,751	387	2,364	8,900	79,218	23,689	265,827	60,313	401	52,267	2,677	63,391	
GERMANY	164,808	30,422	4,302	26,120	13,841	209,071	27,051	239,953	88,444	5,435	72,752	24,813	118,692	
ITALY	25,068	4,845	174	4,671	8,270	38,183	3,241	95,758	25,192	161	24,124	5,151	30,504	
JAPAN	38,285	37,282	4,079	33,203	5,462	81,029	29,211	42,569	33,041	3,702	35,401	34,566	71,309	
LUXEMBOURG	25,702	807	401	406	2,665	29,174	5,080	17,568	24,970	402	19,958	406	25,778	
NETHERLANDS	79,730	688	241	447	5,990	86,408	15,936	100,966	77,272	346	60,691	370	77,988	
SWEDEN	15,686	812	1	811	1,134	17,632	3,922	35,727	15,562	38	11,336	775	16,375	
SWITZERLAND	27,131	1,362	1,009	353	5,491	33,984	6,152	83,356	21,553	804	17,194	367	22,724	
UNITED KINGDOM	99,606	214,306	89,047	125,259	23,598	337,510	93,038	553,493	107,201	109,309	185,237	134,572	351,082	
	588,874	396,208	107,563	288,645	83,632	1,068,714	270,359	1,468,076	496,804	128,502	514,323	300,948	926,254	
Non G-10 Developed Countries														
AUSTRALIA	17,968	36,294	1,721	34,573	7,503	61,765	15,698	22,310	17,320	2,391	13,381	36,406	56,117	
AUSTRIA	6,217	11	0	11	1,282	7,510	1,254	3,911	6,800	0	3,018	14	6,814	
DENMARK	14,940	755	1	754	560	16,255	4,347	10,637	17,584	176	8,832	579	18,339	
FINLAND	4,025	157	1	156	676	4,858	2,040	30,177	3,921	1	3,153	155	4,077	
GREECE	3,694	3,639	718	2,921	936	8,269	10,044	10,167	3,533	718	3,905	2,997	7,248	
ICELAND	621	0	0	0	95	716	135	4,266	743	0	431	0	743	
IRELAND	20,655	6,578	4,468	2,110	2,906	30,139	7,861	6,670	20,518	4,544	21,643	2,041	27,103	
ISRAEL	3,908	858	150	708	232	4,998	32	755	4,056	235	3,504	708	4,999	
NEW ZEALAND	1,591	1,342	101	1,241	167	3,100	1,637	929	1,341	100	755	1,482	2,923	
NORWAY	8,026	533	1	532	713	9,272	2,589	3,964	8,026	1	6,378	532	8,559	
PORTUGAL	3,490	932	2	930	435	4,857	1,139	19,125	3,485	2	3,085	934	4,421	
SOUTH AFRICA	3,282	4,371	751	3,620	721	8,374	1,549	1,181	3,226	753	2,783	3,645	7,624	
SPAIN	30,725	10,042	413	9,629	3,280	44,047	7,278	66,509	28,945	346	25,494	9,594	38,885	
TURKEY	12,368	3,163	1,238	1,925	201	15,732	3,443	18,053	12,550	1,147	8,154	2,131	15,828	
OTHER NON G-10 DEV.	7,057	19	19	0	38	7,114	188	125	3,416	19	2,932	0	3,435	
	138,567	68,694	9,584	59,110	19,745	227,006	59,234	198,779	135,464	10,433	107,448	61,218	207,115	

Country Exposure Lending Survey /1: March 31, 2007

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	Foreign-Office Claims		Foreign-Office Claims		
	Total	In Non-Local Currency	In Local Currency	Cross-Border Claims					on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
Eastern Europe													
BULGARIA	177	202	71	131	48	427	47	765	182	88	112	131	401
CZECH REPUBLIC	1,447	2,854	420	2,434	196	4,497	2,232	814	1,509	406	1,771	2,637	4,552
HUNGARY	678	2,066	234	1,832	145	2,889	969	1,855	774	233	730	1,855	2,862
MACEDONIA	28	0	0	0	0	28	1	0	28	0	15	0	28
POLAND	1,558	9,330	1,395	7,935	404	11,292	3,276	2,348	1,440	1,392	1,721	7,934	10,766
ROMANIA	582	945	472	473	6	1,533	575	562	596	501	852	485	1,582
RUSSIA	9,424	4,219	1,046	3,173	52	13,695	7,273	13,504	9,382	1,137	7,613	3,650	14,169
SERBIA & MONTENEGRO	64	0	0	0	0	64	0	5	65	0	19	0	65
SLOVAKIA	369	1,102	243	859	93	1,564	829	239	369	243	495	902	1,514
OTHER E. EUROPE	3,586	800	303	497	74	4,460	1,749	3,111	3,769	402	3,318	556	4,727
	17,913	21,518	4,184	17,334	1,018	40,449	16,951	23,203	18,114	4,402	16,646	18,150	40,666
Latin America and the Caribbean													
ARGENTINA	2,949	3,812	350	3,462	42	6,803	2,296	4,399	3,419	364	3,086	3,685	7,468
BOLIVIA	33	11	11	0	0	44	9	10	43	11	42	0	54
BRAZIL	13,997	19,758	1,891	17,867	1,582	35,337	10,934	13,555	13,965	1,918	11,653	17,870	33,753
CHILE	3,426	6,905	663	6,242	833	11,164	632	660	3,477	719	1,886	6,497	10,693
COLOMBIA	2,730	3,222	12	3,210	117	6,069	1,300	2,006	2,822	12	2,068	3,302	6,136
COSTA RICA	872	219	71	148	2	1,093	138	174	939	71	645	148	1,158
DOMINICAN REPUBLIC	1,159	233	34	199	1	1,393	55	107	1,363	34	1,075	219	1,616
ECUADOR	404	238	238	0	0	642	134	504	525	238	667	0	763
EL SALVADOR	590	581	0	581	8	1,179	273	176	595	0	337	581	1,176
GUATEMALA	916	607	74	533	1	1,524	193	107	1,072	73	930	533	1,678
HONDURAS	313	334	0	334	1	648	286	50	405	0	290	333	738
JAMAICA	458	244	32	212	2	704	42	12	547	32	376	212	791
MEXICO	16,098	70,851	369	70,482	1,643	88,592	21,200	12,376	17,866	1,870	9,021	70,629	90,365
NICARAGUA	73	254	0	254	0	327	261	7	88	0	76	253	341
PARAGUAY	17	183	97	86	0	200	2	10	23	97	85	86	206
PERU	1,031	958	500	458	108	2,097	90	1,740	1,062	500	961	459	2,021
TRINIDAD & TOBAGO	801	311	59	252	34	1,146	22	129	788	59	519	252	1,099
URUGUAY	214	470	295	175	2	686	22	44	579	299	634	178	1,056
VENEZUELA	1,189	1,219	0	1,219	304	2,712	93	2,666	1,750	0	1,216	1,152	2,902
OTHER LAT. AM. & CAR	4,494	504	84	420	627	5,625	226	643	7,238	94	6,422	422	7,554
	51,764	110,914	4,780	106,134	5,307	167,985	38,208	39,375	58,566	6,391	41,989	106,811	171,768

Country Exposure Lending Survey /1: March 31, 2007

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		Foreign- Office Claims		Total Cross-Border and Foreign Office Claims
	Total	In Non-Local Currency	In Local Currency						on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	on Local Residents in the Local Currency		
Asia													
CHINA-MAINLAND	12,052	9,863	3,376	6,487	617	22,532	751	2,497	11,798	4,339	14,103	7,220	23,357
CHINA-TAIWAN	3,577	12,708	1,736	10,972	513	16,798	6,539	1,417	3,440	1,747	4,703	11,135	16,322
INDIA	16,788	19,894	1,274	18,620	1,388	38,070	8,128	2,021	16,471	1,321	14,930	18,852	36,644
INDONESIA	1,995	3,066	497	2,569	94	5,155	1,177	1,676	2,647	1,275	3,494	2,690	6,612
IRAN	13	0	0	0	0	13	2	0	13	0	0	0	13
IRAQ	36	0	0	0	0	36	0	34	37	0	36	0	37
JORDAN	81	302	92	210	5	388	34	127	99	92	130	210	401
KOREA	16,730	61,801	8,282	53,519	1,342	79,873	9,828	10,313	16,344	8,587	23,615	51,736	76,667
KUWAIT	1,116	178	25	153	39	1,333	282	379	1,056	25	695	153	1,234
MALAYSIA	2,256	11,234	802	10,432	197	13,687	5,524	2,717	2,484	1,127	2,984	10,520	14,131
OMAN	148	0	0	0	6	154	103	93	159	0	65	0	159
PAKISTAN	201	1,557	103	1,454	25	1,783	61	265	103	309	1,466	1,824	1,824
PHILIPPINES	1,230	2,634	228	2,406	9	3,873	1,874	5,964	1,852	297	1,704	2,518	4,667
QATAR	449	0	0	0	7	456	417	296	482	0	160	0	482
SAUDI ARABIA	1,036	0	0	0	240	1,276	1,035	231	1,302	0	672	0	1,302
SRI LANKA	98	182	100	82	4	284	8	54	135	100	167	88	323
SYRIA	1	0	0	0	0	1	0	2	0	0	0	0	0
THAILAND	1,154	5,019	99	4,920	365	6,538	1,852	2,007	1,191	103	1,215	5,223	6,517
UNITED ARAB EMIRATES	3,957	2,226	417	1,809	354	6,537	1,991	679	4,407	441	3,541	1,810	6,658
OTHER ASIA	947	806	239	567	2	1,755	63	292	984	350	1,156	629	1,963
	63,865	131,470	17,270	114,200	5,207	200,542	39,671	31,062	65,156	19,907	73,679	114,250	199,313
Africa													
ALGERIA	7	912	290	622	0	919	31	147	108	290	326	855	1,253
CAMEROON	9	121	13	108	0	130	7	17	17	14	22	122	153
CONGO (KINSHASA)	80	19	11	8	0	99	0	0	80	11	91	8	99
EGYPT	3,384	1,332	169	1,163	11	4,727	2,031	275	3,398	170	3,248	1,183	4,751
ETHIOPIA	0	0	0	0	0	0	0	15	0	0	0	0	0
GABON	0	78	4	74	0	78	0	5	0	4	4	75	79
GHANA	79	0	0	0	38	117	0	78	92	0	16	0	92
IVORY COAST	195	50	3	47	33	278	0	0	195	3	198	118	316
KENYA	39	317	52	265	2	358	15	33	65	70	113	271	406
LIBYA	0	0	0	0	0	0	0	11	0	0	0	0	0
MALAWI	46	0	0	0	0	46	0	15	46	0	46	0	46

Country Exposure Lending Survey /1: March 31, 2007

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

(\$ Millions)

All U. S. Banks - Group A

	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents				Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Foreign-Office Claims			Total Cross-Border and Foreign Office Claims	
	Cross-Border Claims	Total	In Non-Local Currency	In Local Currency					Cross-Border Claims	on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year		on Local Residents in the Local Currency
MOROCCO	176	81	5	76	43	300	552	53	327	5	174	155	487
NIGERIA	1,286	742	49	693	0	2,028	81	304	1,322	49	1,327	718	2,089
SENEGAL	8	107	1	106	0	115	0	8	8	1	10	110	119
SUDAN	6	0	0	0	3	9	0	0	6	0	6	0	6
TUNISIA	80	279	32	247	0	359	85	66	99	32	63	248	379
ZAMBIA	118	217	14	203	35	370	99	15	118	14	132	203	335
ZIMBABWE	0	0	0	0	0	0	0	0	0	0	0	0	0
OTHER AFRICA	258	311	55	256	55	624	31	134	494	56	482	257	807
	5,771	4,566	698	3,868	220	10,557	2,943	1,167	6,375	719	6,258	4,323	11,417
Banking Centers													
BAHAMAS	2,791	238	150	88	502	3,531	46	316	3,946	157	3,464	88	4,191
BAHRAIN	859	369	102	267	177	1,405	98	180	1,161	102	1,043	267	1,530
BERMUDA	10,679	125	1	124	828	11,632	5,583	16,704	13,515	1	11,034	123	13,639
CAYMAN ISLANDS	39,180	536	3	533	4,171	43,887	6,589	13,871	84,593	546	77,964	0	85,139
HONG KONG	9,300	12,747	3,519	9,228	1,086	23,133	13,797	9,433	8,597	4,313	10,363	10,073	22,983
LEBANON	158	122	101	21	12	292	75	99	194	108	259	21	323
LIBERIA	135	0	0	0	27	162	0	1,709	281	0	156	0	281
MACAO	90	35	1	34	4	129	111	1	90	58	90	35	183
NETHERLAND ANTILLES	570	63	0	63	20	653	151	180	902	0	627	63	965
PANAMA	1,218	1,184	157	1,027	20	2,422	362	6,432	1,749	157	1,209	1,026	2,932
SINGAPORE	4,799	20,603	6,334	14,269	1,053	26,455	5,343	4,805	5,850	7,831	12,222	15,095	28,776
	69,779	36,022	10,368	25,654	7,900	113,701	32,155	53,730	120,878	13,273	118,431	26,791	160,942
International & Regional Organizations													
AFRICAN REGIONAL	22	0	0	0	15	37	0	0	22	0	19	0	22
ASIAN REGIONAL	173	0	0	0	34	207	0	0	168	0	63	0	168
E. EUROPEAN REGIONAL	24	0	0	0	54	78	0	0	0	0	0	0	0
INTERNATIONAL	349	0	0	0	45	394	0	0	137	0	47	0	137
LATIN AMER. REGIONAL	100	0	0	0	33	133	2	8	19	0	14	0	19
MIDDLE EAST REGIONAL	0	0	0	0	0	0	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	1,092	0	0	0	1,658	2,750	76	239	1,072	0	911	0	1,072
	1,760	0	0	0	1,839	3,599	78	247	1,418	0	1,054	0	1,418
GRAND TOTALS	938,293	769,392	154,447	614,945	124,868	1,832,553	459,599	1,815,639	902,775	183,627	879,828	632,491	1,718,893

Country Exposure Lending Survey /1: March 31, 2007

Table 3 - Selected Additional Items

(\$ Millions)

All U. S. Banks - Group A

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
G-10 and Switzerland									
BELGIUM	16,406	9,625	26,031	13,083	1,267	2,716	-11,478	4,039	34
CANADA	17,368	67,124	84,492	81,572	6,526	4,894	11,082	9,821	397
FRANCE	883	1,093	1,976	44,285	3,450	10,379	1,697	23,258	202
GERMANY	7,968	30,567	38,535	82,252	5,437	81,976	13,767	37,830	258
ITALY	264	1,847	2,111	26,551	2,357	1,767	3,676	13,768	366
JAPAN	36,245	47,036	83,281	92,532	3,735	7,993	-46,563	21,529	204
LUXEMBOURG	4,602	6,465	11,067	21,960	2,709	3,441	-4,806	12,847	64
NETHERLANDS	896	1,649	2,545	28,390	7,292	9,722	-1,956	20,606	406
SWEDEN	0	212	212	9,689	742	866	582	5,433	34
SWITZERLAND	1,545	183	1,728	23,164	2,538	8,308	4,193	9,839	237
UNITED KINGDOM	503,313	198,263	701,576	270,491	67,847	30,680	125,374	17,432	1,844
	589,490	364,064	953,554	693,969	103,900	162,742	95,568	176,402	4,046
Non G-10 Developed Countries									
AUSTRALIA	2,621	35,851	38,472	48,734	3,985	2,133	11,545	5,172	113
AUSTRIA	1	33	34	3,047	1,205	618	-27	1,855	57
DENMARK	1	149	150	4,785	3,102	458	-55	4,347	5
FINLAND	0	17	17	953	302	407	-2	2,571	2
GREECE	1,834	3,242	5,076	8,414	351	436	410	1,406	119
ICELAND	0	0	0	125	128	6	0	321	3
IRELAND	4,089	2,951	7,040	23,782	1,993	2,124	406	6,486	69
ISRAEL	225	561	786	1,245	496	262	206	657	41
NEW ZEALAND	78	1,130	1,208	1,922	611	619	525	431	3
NORWAY	0	144	144	4,798	264	264	371	1,275	13
PORTUGAL	33	257	290	2,673	225	225	309	1,207	104
SOUTH AFRICA	389	7,980	8,369	10,715	72	100	-1,858	1,522	32
SPAIN	152	3,905	4,057	15,690	1,355	3,239	6,079	10,916	287
TURKEY	1,703	1,190	2,893	5,016	897	600	1,031	4,021	915
OTHER NON G-10 DEV.	39	1	40	10,841	670	4,310	66	2,028	22
	11,165	57,411	68,576	142,740	15,656	15,801	19,006	44,215	1,785

Country Exposure Lending Survey /1: March 31, 2007

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	Assets Held for Trading	Trade Finance
Non-Local Currency	Local Currency	Total							
Eastern Europe									
BULGARIA	129	132	261	313	29	7	-46	35	14
CZECH REPUBLIC	1,643	2,103	3,746	4,002	355	104	516	96	21
HUNGARY	651	1,403	2,054	2,400	118	0	2	518	12
MACEDONIA	0	0	0	104	0	0	0	12	0
POLAND	2,069	7,172	9,241	9,139	17	138	3,030	891	48
ROMANIA	564	391	955	1,443	73	17	169	241	9
RUSSIA	1,313	2,983	4,296	10,780	1,219	694	1,505	3,798	599
SERBIA & MONTENEGRO	0	0	0	91	1	0	0	17	0
SLOVAKIA	327	700	1,027	1,225	47	5	339	27	8
OTHER E. EUROPE	615	344	959	2,681	521	180	66	1,438	377
	7,311	15,228	22,539	32,178	2,380	1,145	5,581	7,073	1,088
Latin America and the Caribbean									
ARGENTINA	422	3,592	4,014	4,510	750	44	445	2,197	163
BOLIVIA	3	0	3	120	10	0	-41	0	14
BRAZIL	1,046	9,634	10,680	12,658	1,581	1,581	10,134	5,524	727
CHILE	358	5,523	5,881	6,491	510	147	1,923	241	550
COLOMBIA	0	2,311	2,311	2,555	213	29	577	824	379
COSTA RICA	64	29	93	376	108	41	42	99	161
DOMINICAN REPUBLIC	22	150	172	637	228	4	93	764	61
ECUADOR	0	189	189	283	121	1	41	44	330
EL SALVADOR	0	107	107	491	50	45	187	25	148
GUATEMALA	109	34	143	596	166	10	142	25	510
HONDURAS	0	74	74	202	96	4	279	0	51
JAMAICA	68	48	116	162	89	0	130	20	8
MEXICO	159	68,794	68,953	69,943	4,501	1,087	18,918	2,972	1,605
NICARAGUA	0	5	5	25	15	0	274	5	8
PARAGUAY	0	158	158	194	6	0	32	12	10
PERU	374	317	691	823	108	78	283	88	154
TRINIDAD & TOBAGO	0	533	533	161	8	21	-180	41	64
URUGUAY	609	103	712	436	377	5	83	66	21
VENEZUELA	0	1,144	1,144	1,849	736	241	174	440	115
OTHER LAT. AM. & CAR	325	269	594	7,622	3,037	282	-98	2,314	156
	3,559	93,014	96,573	110,134	12,710	3,620	33,438	15,701	5,235

Country Exposure Lending Survey /1: March 31, 2007

Table 3 - Selected Additional Items

(\$ Millions)

All U. S. Banks - Group A

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
Asia									
CHINA-MAINLAND	3,219	6,619	9,838	13,443	2,071	628	1,011	5,202	1,108
CHINA-TAIWAN	8,280	8,720	17,000	21,260	948	911	-2,012	2,163	471
INDIA	118	2,533	2,651	25,988	1,194	1,232	4,520	9,579	2,313
INDONESIA	1,848	2,355	4,203	7,835	1,617	65	519	963	219
IRAN	0	0	0	6	0	0	0	0	0
IRAQ	0	0	0	9	1	0	0	35	0
JORDAN	116	191	307	868	26	9	42	0	112
KOREA	2,106	43,713	45,819	52,340	1,404	3,268	19,633	7,373	3,632
KUWAIT	12	47	59	4,588	33	93	124	17	375
MALAYSIA	2,028	9,014	11,042	14,898	830	191	914	1,205	205
OMAN	0	0	0	449	12	1	0	0	100
PAKISTAN	128	1,432	1,560	2,157	67	0	-20	109	281
PHILIPPINES	1,601	2,378	3,979	6,280	821	19	949	557	165
QATAR	0	0	0	444	37	3	0	107	43
SAUDI ARABIA	0	0	0	6,746	341	76	1	55	457
SRI LANKA	0	93	93	164	50	6	80	0	39
SYRIA	0	0	0	9	0	1	0	0	0
THAILAND	272	4,820	5,092	6,604	414	69	244	766	356
UNITED ARAB EMIRATES	1,199	1,271	2,470	5,313	677	202	54	505	617
OTHER ASIA	1,427	1,088	2,515	5,639	219	7	-1,513	778	215
	22,354	84,274	106,628	175,040	10,762	6,781	24,546	29,414	10,708
Africa									
ALGERIA	113	867	980	1,461	334	0	165	0	153
CAMEROON	5	101	106	260	22	0	32	0	17
CONGO (KINSHASA)	53	6	59	122	0	0	-39	80	0
EGYPT	805	890	1,695	3,403	171	138	-322	2,819	441
ETHIOPIA	0	0	0	126	0	0	0	0	15
GABON	25	72	97	119	0	0	22	0	0
GHANA	0	0	0	64	15	2	0	10	80
IVORY COAST	7	112	119	101	70	0	7	22	0
KENYA	161	193	354	572	61	9	-7	2	29
LIBYA	0	0	0	18	0	0	0	0	13
MALAWI	0	0	0	11	0	0	0	45	8
MOROCCO	38	118	156	614	231	1	5	30	31

Country Exposure Lending Survey /1: March 31, 2007

Table 3 - Selected Additional Items

(\$ Millions)

All U. S. Banks - Group A

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
NIGERIA	233	528	761	3,869	65	2	34	889	233
SENEGAL	6	94	100	110	5	0	16	0	8
SUDAN	0	0	0	22	0	0	0	1	0
TUNISIA	78	119	197	534	19	0	9	15	25
ZAMBIA	59	73	132	171	0	0	12	112	12
ZIMBABWE	0	0	0	2	0	0	0	0	0
OTHER AFRICA	375	131	506	2,139	244	8	7,230	114	131
	1,958	3,304	5,262	13,718	1,237	160	7,164	4,139	1,196
Banking Centers									
BAHAMAS	95,584	2,781	98,365	5,946	1,564	401	-81,343	29	35
BAHRAIN	2,066	202	2,268	789	311	8	8,291	71	104
BERMUDA	363	19	382	5,865	3,487	652	4,566	1,592	3,054
CAYMAN ISLANDS	39,565	6,168	45,733	25,707	45,749	327	-71,571	5,226	202
HONG KONG	30,603	14,280	44,883	45,416	4,397	3,458	-19,952	3,829	1,164
LEBANON	104	50	154	1,138	43	0	-27	118	110
LIBERIA	0	0	0	298	146	0	0	112	0
MACAO	114	4	118	1,248	58	1	-15	23	61
NETHERLAND ANTILLES	2	160	162	215	387	55	24	268	0
PANAMA	220	572	792	2,191	575	44	-121	145	162
SINGAPORE	32,635	16,951	49,586	37,004	4,878	1,505	-9,472	1,310	339
	201,256	41,187	242,443	125,817	61,595	6,451	-169,620	12,723	5,231
International & Regional Organizations									
AFRICAN REGIONAL	0	0	0	5	0	0	0	20	0
ASIAN REGIONAL	0	0	0	60	0	5	0	15	0
E. EUROPEAN REGIONAL	0	0	0	0	0	24	0	24	0
INTERNATIONAL	0	0	0	319	0	212	0	313	0
LATIN AMER. REGIONAL	0	0	0	3	0	81	0	54	0
MIDDLE EAST REGIONAL	0	0	0	7	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	74	0	20	0	172	0
	0	0	0	468	0	342	0	598	0
GRAND TOTALS	837,093	658,482	1,495,575	1,294,064	208,240	197,042	15,683	290,265	29,289

Country Exposure Lending Survey /1: March 31, 2007

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		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis		
	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Office Claims on Local Residents in Non-Local Currencies	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Office Claims on Local Residents in Non-Local Currencies	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Office Claims on Local Residents in Non-Local Currencies	
G-10 and Switzerland																			
BELGIUM	11,663	1,279	1,137	14,079	10,056	870	3,500	545	244	4,289	3,657	0	2,209	3,957	327	6,493	2,385	143	
CANADA	10,618	5,767	3,250	19,635	8,485	1,748	4,375	12,422	739	17,536	5,711	235	12,926	78,963	1,746	93,635	12,962	4,908	
FRANCE	24,296	432	6,297	31,025	16,541	1	15,623	34	489	16,146	15,739	0	27,648	2,285	2,114	32,047	28,033	400	
GERMANY	101,314	1,284	10,839	113,437	24,269	551	25,466	5,033	1,841	32,340	25,443	0	38,028	24,105	1,073	63,206	38,732	4,884	
ITALY	5,190	116	2,426	7,732	4,426	10	10,391	180	5,007	15,578	11,742	0	9,487	4,549	837	14,873	9,024	151	
JAPAN	14,020	4,280	2,409	20,709	8,375	3,036	9,402	15,434	92	24,928	9,462	3	14,863	17,568	2,770	35,201	15,204	663	
LUXEMBOURG	5,834	101	1,087	7,022	3,239	11	1,888	142	19	2,049	1,888	0	17,980	564	1,559	20,103	19,843	391	
NETHERLANDS	35,224	249	4,510	39,983	28,091	119	7,027	3	92	7,122	7,043	0	37,479	436	1,388	39,303	42,138	227	
SWEDEN	5,538	79	223	5,840	5,342	37	2,476	0	191	2,667	2,549	0	7,672	733	720	9,125	7,671	1	
SWITZERLAND	10,819	110	4,184	15,113	5,168	11	2,393	36	563	2,992	2,227	2	13,919	1,216	609	15,744	14,158	791	
UNITED KINGDOM	50,496	43,446	8,773	102,715	60,259	33,459	2,842	14,794	236	17,872	4,557	4,066	46,268	156,066	7,784	210,118	42,385	71,784	
	275,012	57,143	45,135	377,290	174,251	39,853	85,383	48,623	9,513	143,519	90,018	4,306	228,479	290,442	20,927	539,848	232,535	84,343	
Non G-10 Developed Countries																			
AUSTRALIA	5,155	10,503	1,304	16,962	4,145	1,544	1,556	5,835	305	7,696	1,637	205	11,257	19,956	1,559	32,772	11,538	642	
AUSTRIA	2,036	9	750	2,795	1,522	0	2,101	0	370	2,471	2,483	0	2,080	2	162	2,244	2,795	0	
DENMARK	2,617	201	263	3,081	5,348	176	1,444	7	86	1,537	1,444	0	10,879	547	211	11,637	10,792	0	
FINLAND	510	11	255	776	539	0	729	3	215	947	729	0	2,786	143	206	3,135	2,653	1	
GREECE	477	6	110	593	477	0	2,199	3	380	2,582	2,199	2	1,018	3,630	446	5,094	857	716	
ICELAND	370	0	89	459	471	0	83	0	6	89	78	0	168	0	0	168	194	0	
IRELAND	7,330	674	974	8,978	6,501	354	1,008	110	24	1,142	984	0	12,317	5,794	1,907	20,018	13,033	4,190	
ISRAEL	254	27	108	389	254	15	3,013	314	0	3,327	3,250	1	641	517	10	1,168	552	219	
NEW ZEALAND	385	382	20	787	424	94	97	38	48	183	97	0	1,109	922	99	2,130	820	6	
NORWAY	2,173	109	287	2,569	2,074	0	3,105	0	270	3,375	3,122	0	2,748	424	156	3,328	2,830	1	
PORTUGAL	1,616	53	185	1,854	1,444	0	1,191	0	82	1,273	1,207	0	683	879	168	1,730	834	2	
SOUTH AFRICA	516	1,341	143	2,000	497	722	935	829	0	1,764	944	0	1,831	2,201	159	4,191	1,785	31	
SPAIN	10,038	150	1,462	11,650	8,059	87	8,341	107	667	9,115	8,337	34	12,346	9,785	1,111	23,242	12,549	225	
TURKEY	5,629	428	86	6,143	5,211	74	3,977	1,100	0	5,077	4,003	183	2,762	1,635	109	4,506	3,336	890	
OTHER NON G-10 DEV.	301	0	13	314	714	0	854	0	0	854	853	0	5,902	19	25	5,946	1,849	19	
	39,407	13,894	6,049	59,350	37,680	3,066	30,633	8,346	2,453	41,432	31,367	425	68,527	46,454	6,328	121,309	66,417	6,942	

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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		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Office Claims on Local Residents in Non-Local Currencies	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Office Claims on Local Residents in Non-Local Currencies	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Office Claims on Local Residents in Non-Local Currencies	
Eastern Europe																		
BULGARIA	84	65	1	150	77	40	42	22	0	64	42	0	51	115	47	213	63	48
CZECH REPUBLIC	42	495	28	565	90	238	1,138	929	43	2,110	1,138	4	267	1,430	36	1,733	281	164
HUNGARY	211	118	40	369	231	49	366	885	49	1,300	366	3	101	1,063	6	1,170	177	181
MACEDONIA	13	0	0	13	13	0	12	0	0	12	12	0	3	0	0	3	3	0
POLAND	112	627	77	816	123	288	454	4,399	2	4,855	454	504	992	4,304	12	5,308	863	600
ROMANIA	180	60	1	241	186	54	298	428	0	726	282	214	104	457	1	562	128	233
RUSSIA	2,976	599	37	3,612	3,033	95	1,256	992	4	2,252	1,256	232	5,192	2,628	11	7,831	5,093	810
SERBIA & MONTENEGRO	13	0	0	13	13	0	51	0	0	51	51	0	0	0	0	0	1	0
SLOVAKIA	81	1	18	100	86	0	59	536	0	595	59	26	229	565	10	804	224	217
OTHER E. EUROPE	1,269	49	11	1,329	1,326	32	1,652	368	4	2,024	1,652	51	665	383	52	1,100	791	319
	4,981	2,014	213	7,208	5,178	796	5,328	8,559	102	13,989	5,312	1,034	7,604	10,945	175	18,724	7,624	2,572
Latin America and the Caribbean																		
ARGENTINA	137	669	5	811	182	79	1,629	1,579	0	3,208	1,629	16	1,183	1,564	37	2,784	1,608	269
BOLIVIA	0	10	0	10	0	10	0	0	0	0	0	0	33	1	0	34	43	1
BRAZIL	2,861	3,059	112	6,032	2,417	288	3,045	3,510	105	6,660	3,092	0	8,091	13,189	650	21,930	8,456	1,630
CHILE	1,177	62	211	1,450	1,180	31	271	471	118	860	271	58	1,978	6,372	477	8,827	2,026	630
COLOMBIA	941	0	7	948	929	0	1,102	574	11	1,687	1,140	0	687	2,648	78	3,413	753	12
COSTA RICA	145	77	0	222	137	10	129	55	0	184	129	43	598	87	2	687	673	18
DOMINICAN REPUBLIC	57	9	1	67	57	9	707	136	0	843	790	0	395	88	0	483	516	25
ECUADOR	237	158	0	395	244	158	45	8	0	53	45	8	122	72	0	194	236	72
EL SALVADOR	168	138	0	306	166	0	142	91	0	233	142	0	280	352	8	640	287	0
GUATEMALA	404	136	0	540	414	41	68	108	0	176	68	0	444	363	1	808	590	32
HONDURAS	159	24	1	184	183	0	0	52	0	52	0	0	154	258	0	412	222	0
JAMAICA	128	22	0	150	129	17	36	168	0	204	64	7	294	54	2	350	354	8
MEXICO	869	9,013	160	10,042	1,665	35	2,909	29,203	46	32,158	2,801	1,578	12,320	32,635	407	45,362	13,400	257
NICARAGUA	28	57	0	85	28	0	5	1	0	6	5	0	40	196	0	236	55	0
PARAGUAY	4	14	0	18	4	2	12	102	0	114	12	47	1	67	0	68	7	48
PERU	98	190	1	289	100	128	325	103	0	428	325	0	608	665	106	1,379	637	372
TRINIDAD & TOBAGO	22	106	1	129	15	10	383	124	29	536	383	17	396	81	4	481	390	32
URUGUAY	13	9	0	22	220	4	154	285	0	439	222	160	47	176	2	225	137	135
VENEZUELA	83	32	1	116	82	0	402	288	0	690	573	0	704	899	303	1,906	1,095	0
OTHER LAT. AM. & CAR	69	10	2	81	125	6	56	28	2	86	53	2	4,369	466	623	5,458	7,060	86
	7,600	13,795	502	21,897	8,277	828	11,420	36,886	311	48,617	11,744	1,936	32,744	60,233	2,700	95,677	38,545	3,627

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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				Ultimate Risk Basis Claims /6				Ultimate Risk Basis Claims /6									
	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Immediate Counterparty Basis Foreign-Office Claims on Local Residents in Non-Local Currencies	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	Fair Value of Derivatives /8	Total Claims	Immediate Counterparty Basis Foreign-Office Claims on Local Residents in Non-Local Currencies					
Asia																		
CHINA-MAINLAND	3,431	1,557	463	5,451	3,415	1,175	3,476	5,806	73	9,355	3,476	929	5,145	2,500	28	7,673	4,907	2,235
CHINA-TAIWAN	721	3,280	108	4,109	914	719	117	3,463	4	3,584	254	14	2,739	5,965	68	8,772	2,272	1,014
INDIA	3,675	2,936	325	6,936	3,869	26	649	4,069	37	4,755	648	0	12,464	12,889	249	25,602	11,954	1,295
INDONESIA	433	697	6	1,136	483	154	957	533	6	1,496	957	20	605	1,836	46	2,487	1,207	1,101
IRAN	0	0	0	0	0	0	0	0	0	0	0	0	13	0	0	13	13	0
IRAQ	0	0	0	0	1	0	36	0	0	36	36	0	0	0	0	0	0	0
JORDAN	28	69	5	102	36	67	0	181	0	181	0	7	53	52	0	105	63	18
KOREA	5,107	4,332	228	9,667	5,261	1,829	6,019	17,211	83	23,313	6,073	105	5,604	40,258	564	46,426	5,010	6,653
KUWAIT	508	146	13	667	463	25	1	32	4	37	1	0	607	0	22	629	592	0
MALAYSIA	565	559	36	1,160	707	50	703	3,367	3	4,073	731	1	988	7,308	12	8,308	1,046	1,076
OMAN	89	0	6	95	86	0	0	0	0	0	0	0	59	0	0	59	73	0
PAKISTAN	88	124	0	212	94	40	14	485	4	503	14	0	99	948	0	1,047	147	63
PHILIPPINES	423	156	3	582	607	22	518	1,162	4	1,684	681	157	289	1,316	2	1,607	564	118
QATAR	67	0	5	72	77	0	112	0	2	114	133	0	270	0	0	270	272	0
SAUDI ARABIA	543	0	100	643	475	0	20	0	92	112	20	0	473	0	48	521	807	0
SRI LANKA	50	26	0	76	43	8	47	21	0	68	91	21	1	135	0	136	1	71
SYRIA	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	1	0	0
THAILAND	283	278	14	575	294	0	200	1,983	139	2,322	200	6	671	2,758	11	3,440	697	97
UNITED ARAB EMIRATES	705	771	67	1,543	738	0	1,010	75	60	1,145	989	75	2,242	1,380	224	3,846	2,680	366
OTHER ASIA	53	65	0	118	88	81	478	408	0	886	478	130	416	333	1	750	418	139
	16,769	14,996	1,379	33,144	17,651	4,196	14,357	38,796	511	53,664	14,782	1,465	32,739	77,678	1,275	111,692	32,723	14,246
Africa																		
ALGERIA	0	807	0	807	0	287	1	0	0	1	5	0	6	105	0	111	103	3
CAMEROON	6	1	0	7	6	0	0	63	0	63	0	1	3	57	0	60	11	13
CONGO (KINSHASA)	0	0	0	0	0	0	0	14	0	14	0	9	80	5	0	85	80	2
EGYPT	231	701	6	938	361	53	2,708	29	0	2,737	2,708	6	445	602	2	1,049	329	111
ETHIOPIA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
GABON	0	0	0	0	0	0	0	44	0	44	0	1	0	34	0	34	0	3
GHANA	10	0	0	10	10	0	10	0	0	10	10	0	59	0	38	97	72	0
IVORY COAST	5	0	33	38	5	0	190	20	0	210	190	2	0	30	0	30	0	1
KENYA	36	8	0	44	27	8	0	175	0	175	7	7	3	134	0	137	31	55
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	45	0	0	45	45	0	0	0	0	0	0	0
MOROCCO	111	6	25	142	111	0	33	19	0	52	32	0	32	56	18	106	184	5
NIGERIA	163	51	0	214	166	0	879	381	0	1,260	882	3	244	310	0	554	274	46
SENEGAL	8	0	0	8	8	0	0	78	0	78	0	0	0	29	0	29	0	1
SUDAN	0	0	0	0	0	0	2	0	0	2	2	0	4	0	3	7	4	0

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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				Ultimate Risk Basis Claims /6				Ultimate Risk Basis Claims /6									
	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	Fair Value of Derivatives /8	Total Claims	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	Fair Value of Derivatives /8	Total Claims		
TUNISIA	23	86	0	109	23	29	54	135	0	189	54	1	3	58	0	61	22	2
ZAMBIA	6	1	0	7	6	1	112	199	0	311	112	9	0	17	26	43	0	4
ZIMBABWE	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
OTHER AFRICA	104	1	14	119	150	1	61	185	35	281	61	5	93	125	6	224	283	50
	704	1,662	78	2,444	874	379	4,095	1,342	35	5,472	4,108	44	972	1,562	93	2,627	1,393	296
Banking Centers																		
BAHAMAS	277	116	2	395	627	85	9	86	1	96	63	56	2,505	36	499	3,040	3,256	16
BAHRAIN	475	87	22	584	734	78	4	105	140	249	3	24	380	177	15	572	424	0
BERMUDA	234	124	9	367	235	1	273	0	1	274	518	0	10,172	1	818	10,991	12,762	0
CAYMAN ISLANDS	1,055	536	63	1,654	14,066	537	96	0	1	97	96	0	38,029	0	4,107	42,136	70,431	9
HONG KONG	4,041	386	390	4,817	2,920	636	108	2,279	55	2,442	185	95	5,151	10,082	196	15,429	5,492	3,582
LEBANON	34	5	12	51	59	4	118	49	0	167	118	30	6	68	0	74	17	74
LIBERIA	0	0	0	0	0	0	0	0	0	0	0	0	135	0	27	162	281	0
MACAO	1	0	0	1	1	0	0	8	4	12	0	1	89	27	0	116	89	57
NETHERLAND ANTILLES	112	0	0	112	80	0	1	0	2	3	1	0	457	63	18	538	821	0
PANAMA	344	583	4	931	390	150	366	85	0	451	366	0	508	516	16	1,040	993	7
SINGAPORE	1,583	2,833	185	4,601	2,945	1,998	512	5,930	56	6,498	517	269	2,704	11,840	136	14,680	2,388	5,564
	8,156	4,670	687	13,513	22,057	3,489	1,487	8,542	260	10,289	1,867	475	60,136	22,810	5,832	88,778	96,954	9,309
International & Regional Organizations																		
AFRICAN REGIONAL	0	0	0	0	0	0	22	0	15	37	22	0	0	0	0	0	0	0
ASIAN REGIONAL	0	0	0	0	0	0	173	0	34	207	168	0	0	0	0	0	0	0
E. EUROPEAN REGIONAL	0	0	0	0	0	0	24	0	54	78	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	0	0	0	349	0	45	394	137	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	0	100	0	33	133	19	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	1,092	0	1,658	2,750	1,072	0	0	0	0	0	0	0
	0	0	0	0	0	0	1,760	0	1,839	3,599	1,418	0	0	0	0	0	0	0
GRAND TOTALS	352,629	108,174	54,043	514,846	265,968	52,607	154,463	151,094	15,024	320,581	160,616	9,685	431,201	510,124	37,330	978,655	476,191	121,335

Country Exposure Lending Survey /1: March 31, 2007

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

(\$ Millions)						
Large Financial Institutions (LFIs) - Group B						
(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
G-10 and Switzerland						
BELGIUM	14,980	1,708	16,688	63	16,751	22,151
CANADA	17,942	4,795	22,737	11,097	33,834	111,205
FRANCE	60,955	8,827	69,782	612	70,394	72,190
GERMANY	156,202	12,946	169,148	2,637	171,785	199,268
ITALY	23,300	8,267	31,567	1,210	32,777	36,331
JAPAN	35,664	5,158	40,822	112	40,934	78,123
LUXEMBOURG	24,488	2,664	27,152	1	27,153	27,910
NETHERLANDS	69,899	5,957	75,856	0	75,856	76,220
SWEDEN	12,767	1,078	13,845	522	14,367	14,567
SWITZERLAND	23,326	4,964	28,290	403	28,693	29,753
UNITED KINGDOM	82,300	15,585	97,885	15,285	113,170	305,767
521,823	71,949	593,772	31,942	625,714	379,713	973,485
Non G-10 Developed Countries						
AUSTRALIA	13,742	3,070	16,812	4,352	21,164	56,561
AUSTRIA	5,090	1,282	6,372	0	6,372	6,375
DENMARK	13,961	554	14,515	202	14,717	15,005
FINLAND	3,751	676	4,427	0	4,427	4,573
GREECE	3,602	936	4,538	8	4,546	8,177
ICELAND	582	95	677	0	677	677
IRELAND	18,228	2,889	21,117	4,368	25,485	27,241
ISRAEL	3,275	118	3,393	135	3,528	4,353
NEW ZEALAND	1,375	162	1,537	173	1,710	2,851
NORWAY	7,015	712	7,727	357	8,084	8,181
PORTUGAL	3,186	435	3,621	0	3,621	4,553
SOUTH AFRICA	3,193	302	3,495	0	3,495	8,222
SPAIN	27,640	3,240	30,880	5,905	36,785	40,771
TURKEY	12,069	195	12,264	276	12,540	15,433
OTHER NON G-10 DEV.	6,968	38	7,006	0	7,006	7,025
123,677	14,704	138,381	15,776	154,157	71,617	209,998

Country Exposure Lending Survey /1: March 31, 2007

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
Eastern Europe							
BULGARIA	162	48	210	0	210	202	412
CZECH REPUBLIC	1,408	107	1,515	1	1,516	2,942	4,457
HUNGARY	657	95	752	0	752	2,116	2,868
MACEDONIA	28	0	28	0	28	0	28
POLAND	1,269	91	1,360	174	1,534	9,512	10,872
ROMANIA	512	2	514	0	514	949	1,463
RUSSIA	8,625	52	8,677	389	9,066	4,219	12,896
SERBIA & MONTENEGRO	31	0	31	0	31	0	31
SLOVAKIA	326	28	354	137	491	1,166	1,520
OTHER E. EUROPE	3,280	67	3,347	0	3,347	804	4,151
	16,298	490	16,788	701	17,489	21,910	38,698
Latin America and the Caribbean							
ARGENTINA	2,656	42	2,698	240	2,938	3,080	5,778
BOLIVIA	1	0	1	8	9	11	12
BRAZIL	12,299	867	13,166	9,189	22,355	20,166	33,332
CHILE	2,634	806	3,440	799	4,239	4,266	7,706
COLOMBIA	2,247	96	2,343	935	3,278	3,243	5,586
COSTA RICA	761	2	763	126	889	219	982
DOMINICAN REPUBLIC	961	1	962	61	1,023	233	1,195
ECUADOR	243	0	243	49	292	238	481
EL SALVADOR	442	8	450	476	926	581	1,031
GUATEMALA	676	1	677	481	1,158	607	1,284
HONDURAS	229	1	230	265	495	334	564
JAMAICA	416	2	418	129	547	244	662
MEXICO	12,974	525	13,499	4,413	17,912	65,381	78,880
NICARAGUA	54	0	54	254	308	254	308
PARAGUAY	15	0	15	26	41	183	198
PERU	624	107	731	266	997	959	1,690
TRINIDAD & TOBAGO	600	34	634	0	634	311	945
URUGUAY	102	2	104	21	125	294	398
VENEZUELA	931	304	1,235	76	1,311	1,219	2,454
OTHER LAT. AM. & CAR	4,222	626	4,848	24	4,872	160	5,008
	43,087	3,424	46,511	17,838	64,349	101,983	148,494

Country Exposure Lending Survey /1: March 31, 2007

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
Asia							
CHINA-MAINLAND	11,901	562	12,463	974	13,437	9,890	22,353
CHINA-TAIWAN	3,208	180	3,388	1,762	5,150	11,701	15,089
INDIA	16,751	611	17,362	18,539	35,901	20,441	37,803
INDONESIA	1,818	58	1,876	0	1,876	3,102	4,978
IRAN	13	0	13	0	13	0	13
IRAQ	36	0	36	0	36	0	36
JORDAN	81	5	86	0	86	302	388
KOREA	16,196	875	17,071	18,374	35,445	57,583	74,654
KUWAIT	1,116	39	1,155	119	1,274	178	1,333
MALAYSIA	1,876	51	1,927	364	2,291	11,380	13,307
OMAN	148	6	154	0	154	0	154
PAKISTAN	198	4	202	30	232	1,578	1,780
PHILIPPINES	1,083	9	1,092	16	1,108	2,633	3,725
QATAR	291	7	298	0	298	0	298
SAUDI ARABIA	1,032	240	1,272	0	1,272	0	1,272
SRI LANKA	98	0	98	89	187	186	284
SYRIA	1	0	1	0	1	0	1
THAILAND	1,081	164	1,245	199	1,444	5,216	6,461
UNITED ARAB EMIRATES	3,881	350	4,231	0	4,231	2,229	6,460
OTHER ASIA	899	1	900	0	900	774	1,674
	61,708	3,162	64,870	40,466	105,336	127,193	192,063
Africa							
ALGERIA	7	0	7	0	7	912	919
CAMEROON	9	0	9	15	24	121	130
CONGO (KINSHASA)	80	0	80	0	80	19	99
EGYPT	3,375	8	3,383	0	3,383	1,326	4,709
ETHIOPIA	0	0	0	0	0	0	0
GABON	0	0	0	0	0	78	78
GHANA	79	38	117	0	117	0	117
IVORY COAST	195	33	228	0	228	50	278
KENYA	39	0	39	0	39	319	358
LIBYA	0	0	0	0	0	0	0
MALAWI	46	0	46	0	46	0	46
MOROCCO	174	43	217	0	217	81	298
NIGERIA	1,286	0	1,286	0	1,286	742	2,028
SENEGAL	8	0	8	7	15	107	115
SUDAN	6	3	9	0	9	0	9

Country Exposure Lending Survey /1: March 31, 2007

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	37	0	37	82	119	279	316
ZAMBIA	118	26	144	87	231	226	370
ZIMBABWE	0	0	0	0	0	0	0
OTHER AFRICA	258	55	313	0	313	311	624
	5,717	206	5,923	191	6,114	4,571	10,494
Banking Centers							
BAHAMAS	2,225	502	2,727	0	2,727	238	2,965
BAHRAIN	858	177	1,035	0	1,035	369	1,404
BERMUDA	10,139	810	10,949	17	10,966	123	11,072
CAYMAN ISLANDS	37,364	4,156	41,520	0	41,520	3	41,523
HONG KONG	8,105	637	8,742	126	8,868	12,571	21,313
LEBANON	158	12	170	0	170	122	292
LIBERIA	116	27	143	0	143	0	143
MACAO	89	4	93	0	93	8	101
NETHERLAND ANTILLES	537	6	543	0	543	63	606
PANAMA	823	20	843	475	1,318	1,184	2,027
SINGAPORE	3,709	366	4,075	0	4,075	21,075	25,150
	64,123	6,717	70,840	618	71,458	35,756	106,596
International & Regional Organizations							
AFRICAN REGIONAL	22	15	37	0	37	0	37
ASIAN REGIONAL	153	34	187	0	187	0	187
E. EUROPEAN REGIONAL	24	54	78	0	78	0	78
INTERNATIONAL	323	45	368	0	368	0	368
LATIN AMER. REGIONAL	59	33	92	0	92	0	92
MIDDLE EAST REGIONAL	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	1,072	1,658	2,730	0	2,730	0	2,730
	1,653	1,839	3,492	0	3,492	0	3,492
GRAND TOTALS	838,086	102,491	940,577	107,532	1,048,109	742,743	1,683,320

Country Exposure Lending Survey /1: March 31, 2007

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										
G-10 and Switzerland													
BELGIUM	14,980	5,463	979	4,484	1,708	22,151	1,899	4,199	13,688	953	13,128	4,341	18,982
CANADA	17,942	87,630	6,240	81,390	5,633	111,205	51,061	28,067	17,940	6,323	18,440	83,334	107,597
FRANCE	60,955	2,408	387	2,021	8,827	72,190	23,660	265,654	55,992	401	50,976	2,334	58,727
GERMANY	156,202	30,032	4,302	25,730	13,034	199,268	26,564	239,811	83,874	5,336	71,994	24,522	113,732
ITALY	23,300	4,764	160	4,604	8,267	36,331	3,234	95,750	24,184	137	23,453	5,084	29,405
JAPAN	35,664	37,110	4,079	33,031	5,349	78,123	29,060	42,275	30,890	3,702	34,261	34,169	68,761
LUXEMBOURG	24,488	758	401	357	2,664	27,910	5,027	17,559	23,268	402	19,523	357	24,027
NETHERLANDS	69,899	364	214	150	5,957	76,220	15,767	100,850	69,629	220	59,303	171	70,020
SWEDEN	12,767	722	1	721	1,078	14,567	3,856	35,706	12,688	1	9,582	722	13,411
SWITZERLAND	23,326	1,328	1,008	320	5,099	29,753	5,990	83,268	20,337	803	16,726	334	21,474
UNITED KINGDOM	82,300	201,238	84,965	116,273	22,229	305,767	61,220	553,020	92,913	101,617	177,912	123,191	317,721
	521,823	371,817	102,736	269,081	79,845	973,485	227,338	1,466,159	445,403	119,895	495,298	278,559	843,857
Non G-10 Developed Countries													
AUSTRALIA	13,742	35,414	1,721	33,693	7,405	56,561	15,578	22,260	13,566	2,364	12,957	35,552	51,482
AUSTRIA	5,090	3	0	3	1,282	6,375	1,253	3,904	5,451	0	2,765	6	5,457
DENMARK	13,961	490	1	489	554	15,005	4,347	10,637	16,899	1	8,803	489	17,389
FINLAND	3,751	146	1	145	676	4,573	2,040	30,175	3,464	1	2,916	144	3,609
GREECE	3,602	3,639	718	2,921	936	8,177	10,044	10,162	3,480	718	3,889	2,997	7,195
ICELAND	582	0	0	0	95	677	125	4,265	703	0	422	0	703
IRELAND	18,228	6,123	4,319	1,804	2,890	27,241	7,798	6,630	18,200	4,327	20,222	1,803	24,330
ISRAEL	3,275	846	150	696	232	4,353	30	741	3,582	235	3,384	696	4,513
NEW ZEALAND	1,375	1,314	101	1,213	162	2,851	1,637	929	986	100	692	1,454	2,540
NORWAY	7,015	454	1	453	712	8,181	2,576	3,962	7,041	1	6,238	453	7,495
PORTUGAL	3,186	932	2	930	435	4,553	1,139	19,125	3,113	2	3,033	934	4,049
SOUTH AFRICA	3,193	4,308	751	3,557	721	8,222	1,549	1,171	3,145	753	2,743	3,582	7,480
SPAIN	27,640	9,851	356	9,495	3,280	40,771	7,261	66,477	27,596	202	24,805	9,546	37,344
TURKEY	12,069	3,163	1,238	1,925	201	15,433	3,442	18,050	12,188	1,147	8,056	2,126	15,461
OTHER NON G-10 DEV.	6,968	19	19	0	38	7,025	188	125	3,327	19	2,912	0	3,346
	123,677	66,702	9,378	57,324	19,619	209,998	59,007	198,613	122,741	9,870	103,837	59,782	192,393
Eastern Europe													
BULGARIA	162	202	71	131	48	412	47	765	167	88	109	131	386
CZECH REPUBLIC	1,408	2,853	420	2,433	196	4,457	2,232	814	1,504	406	1,768	2,636	4,546
HUNGARY	657	2,066	234	1,832	145	2,868	969	1,855	745	233	708	1,855	2,833
MACEDONIA	28	0	0	0	0	28	1	0	28	0	15	0	28

Country Exposure Lending Survey /1: March 31, 2007

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents				Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims 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	1,269	9,199	1,395	7,804	404	10,872	3,276	2,348	1,268	1,392	1,710	7,803	10,463
ROMANIA	512	945	472	473	6	1,463	575	562	544	501	843	485	1,530
RUSSIA	8,625	4,219	1,046	3,173	52	12,896	7,269	13,497	8,726	1,137	7,539	3,650	13,513
SERBIA & MONTENEGRO	31	0	0	0	0	31	0	5	31	0	18	0	31
SLOVAKIA	326	1,101	243	858	93	1,520	829	239	326	243	453	901	1,470
OTHER E. EUROPE	3,280	797	303	494	74	4,151	1,749	3,104	3,497	399	3,242	556	4,452
	16,298	21,382	4,184	17,198	1,018	38,698	16,947	23,189	16,836	4,399	16,405	18,017	39,252
Latin America and the Caribbean													
ARGENTINA	2,656	3,080	318	2,762	42	5,778	2,292	4,374	3,051	332	2,961	2,956	6,339
BOLIVIA	1	11	11	0	0	12	5	6	11	11	19	0	22
BRAZIL	12,299	19,451	1,630	17,821	1,582	33,332	10,931	13,435	12,302	1,630	10,737	17,851	31,783
CHILE	2,634	4,239	431	3,808	833	7,706	632	637	2,665	487	1,742	4,064	7,216
COLOMBIA	2,247	3,222	12	3,210	117	5,586	1,293	1,996	2,244	12	1,923	3,302	5,558
COSTA RICA	761	219	71	148	2	982	133	170	802	71	549	148	1,021
DOMINICAN REPUBLIC	961	233	34	199	1	1,195	32	99	1,006	34	964	219	1,259
ECUADOR	243	238	238	0	0	481	92	491	297	238	490	0	535
EL SALVADOR	442	581	0	581	8	1,031	268	176	448	8	274	581	1,029
GUATEMALA	676	607	74	533	1	1,284	184	102	805	73	729	533	1,411
HONDURAS	229	334	0	334	1	564	263	46	269	0	176	333	602
JAMAICA	416	244	32	212	2	662	42	12	440	32	349	212	684
MEXICO	12,974	64,351	237	64,114	1,555	78,880	20,627	12,210	14,423	1,737	7,988	64,262	80,422
NICARAGUA	54	254	0	254	0	308	259	7	69	0	61	253	322
PARAGUAY	15	183	97	86	0	198	1	9	17	97	81	86	200
PERU	624	958	500	458	108	1,690	77	1,737	659	500	833	459	1,618
TRINIDAD & TOBAGO	600	311	59	252	34	945	22	128	600	59	519	252	911
URUGUAY	102	294	169	125	2	398	20	41	169	172	291	129	470
VENEZUELA	931	1,219	0	1,219	304	2,454	73	2,618	1,219	0	931	1,152	2,371
OTHER LAT. AM. & CAR	4,222	160	84	76	626	5,008	196	394	6,458	94	5,878	78	6,630
	43,087	100,189	3,997	96,192	5,218	148,494	37,442	38,688	47,954	5,579	37,495	96,870	150,403
Asia													
CHINA-MAINLAND	11,901	9,837	3,364	6,473	615	22,353	751	2,428	11,663	4,327	13,956	7,206	23,196
CHINA-TAIWAN	3,208	11,368	1,725	9,643	513	15,089	6,531	1,390	3,248	1,736	4,508	9,806	14,790
INDIA	16,751	19,664	1,274	18,390	1,388	37,803	8,127	2,018	16,418	1,321	14,906	18,623	36,362
INDONESIA	1,818	3,066	497	2,569	94	4,978	1,177	1,676	2,458	1,225	3,474	2,687	6,370
IRAN	13	0	0	0	0	13	2	0	13	0	0	0	13
IRAQ	36	0	0	0	0	36	0	34	37	0	36	0	37

Country Exposure Lending Survey /1: March 31, 2007

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										
JORDAN	81	302	92	210	5	388	34	127	99	92	130	210	401
KOREA	16,196	57,116	8,249	48,867	1,342	74,654	9,805	10,271	15,701	8,552	23,377	47,086	71,339
KUWAIT	1,116	178	25	153	39	1,333	282	379	1,056	25	695	153	1,234
MALAYSIA	1,876	11,234	802	10,432	197	13,307	5,524	2,716	2,026	1,127	2,952	10,502	13,655
OMAN	148	0	0	0	6	154	103	93	159	0	65	0	159
PAKISTAN	198	1,557	103	1,454	25	1,780	61	262	251	103	309	1,463	1,817
PHILIPPINES	1,083	2,633	228	2,405	9	3,725	1,874	5,963	1,707	297	1,696	2,511	4,515
QATAR	291	0	0	0	7	298	417	296	324	0	160	0	324
SAUDI ARABIA	1,032	0	0	0	240	1,272	1,035	228	1,297	0	668	0	1,297
SRI LANKA	98	182	100	82	4	284	8	54	135	100	167	88	323
SYRIA	1	0	0	0	0	1	2	0	0	0	0	0	0
THAILAND	1,081	5,015	99	4,916	365	6,461	1,852	2,006	1,107	103	1,198	5,217	6,427
UNITED ARAB EMIRATES	3,881	2,226	417	1,809	353	6,460	1,991	679	4,301	441	3,492	1,810	6,552
OTHER ASIA	899	773	206	567	2	1,674	58	290	919	317	1,129	629	1,865
	61,708	125,151	17,181	107,970	5,204	192,063	39,634	30,910	62,919	19,766	72,918	107,991	190,676
Africa													
ALGERIA	7	912	290	622	0	919	31	147	108	290	326	855	1,253
CAMEROON	9	121	13	108	0	130	7	17	17	14	22	122	153
CONGO (KINSHASA)	80	19	11	8	0	99	0	0	80	11	91	8	99
EGYPT	3,375	1,323	169	1,154	11	4,709	2,031	274	3,366	170	3,235	1,174	4,710
ETHIOPIA	0	0	0	0	0	0	0	15	0	0	0	0	0
GABON	0	78	4	74	0	78	0	5	0	4	4	75	79
GHANA	79	0	0	0	38	117	0	78	92	0	16	0	92
IVORY COAST	195	50	3	47	33	278	0	0	195	3	198	118	316
KENYA	39	317	52	265	2	358	15	33	58	70	113	271	399
LIBYA	0	0	0	0	0	0	11	2	0	0	0	0	0
MALAWI	46	0	0	0	0	46	0	15	46	0	46	0	46
MOROCCO	174	81	5	76	43	298	552	53	325	5	173	155	485
NIGERIA	1,286	742	49	693	0	2,028	81	304	1,313	49	1,323	718	2,080
SENEGAL	8	107	1	106	0	115	0	8	8	1	10	110	119
SUDAN	6	0	0	0	3	9	0	0	6	0	6	0	6
TUNISIA	37	279	32	247	0	316	85	66	37	32	63	248	317
ZAMBIA	118	217	14	203	35	370	99	15	118	14	132	203	335
ZIMBABWE	0	0	0	0	0	0	0	0	0	0	0	0	0
OTHER AFRICA	258	311	55	256	55	624	31	133	494	56	482	257	807
	5,717	4,557	698	3,859	220	10,494	2,943	1,165	6,263	719	6,240	4,314	11,296

Country Exposure Lending Survey /1: March 31, 2007

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										
Banking Centers													
BAHAMAS	2,225	238	150	88	502	2,965	31	292	3,296	157	3,238	88	3,541
BAHRAIN	858	369	102	267	177	1,404	98	180	1,160	102	1,043	267	1,529
BERMUDA	10,139	123	0	123	810	11,072	4,746	15,949	12,790	0	10,873	122	12,912
CAYMAN ISLANDS	37,364	3	3	0	4,156	41,523	6,403	13,828	79,362	13	77,132	0	79,375
HONG KONG	8,105	12,126	3,342	8,784	1,082	21,313	13,797	9,417	7,941	3,916	9,967	9,630	21,487
LEBANON	158	122	101	21	12	292	75	99	193	108	259	21	322
LIBERIA	116	0	0	0	27	143	0	1,709	195	0	154	0	195
MACAO	89	8	1	7	4	101	111	1	89	58	89	8	155
NETHERLAND ANTILLES	537	63	0	63	6	606	151	180	870	0	606	63	933
PANAMA	823	1,184	157	1,027	20	2,027	356	6,422	1,233	157	1,029	1,026	2,416
SINGAPORE	3,709	20,399	6,266	14,133	1,042	25,150	5,302	4,786	5,055	7,262	11,349	14,576	26,893
	64,123	34,635	10,122	24,513	7,838	106,596	31,070	52,863	112,184	11,773	115,739	25,801	149,758
International & Regional Organizations													
AFRICAN REGIONAL	22	0	0	0	15	37	0	0	22	0	19	0	22
ASIAN REGIONAL	153	0	0	0	34	187	0	0	148	0	63	0	148
E. EUROPEAN REGIONAL	24	0	0	0	54	78	0	0	0	0	0	0	0
INTERNATIONAL	323	0	0	0	45	368	0	0	116	0	45	0	116
LATIN AMER. REGIONAL	59	0	0	0	33	92	2	8	19	0	14	0	19
MIDDLE EAST REGIONAL	0	0	0	0	0	0	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	1,072	0	0	0	1,658	2,730	76	239	1,052	0	911	0	1,052
	1,653	0	0	0	1,839	3,492	78	247	1,357	0	1,052	0	1,357
GRAND TOTALS	838,086	724,433	148,296	576,137	120,801	1,683,320	414,459	1,811,834	815,657	172,001	848,984	591,334	1,578,992

Country Exposure Lending Survey /1: March 31, 2007

Table 3 - Selected Additional Items

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
G-10 and Switzerland									
BELGIUM	16,406	9,432	25,838	12,888	516	1,979	-11,568	4,039	33
CANADA	17,135	63,936	81,071	77,355	4,996	2,971	9,290	9,821	121
FRANCE	883	1,088	1,971	44,273	2,880	7,516	1,639	23,258	132
GERMANY	7,968	30,515	38,483	82,214	4,120	76,621	13,502	37,830	227
ITALY	251	1,829	2,080	24,454	2,245	905	3,548	13,768	362
JAPAN	36,234	46,907	83,141	92,255	2,764	6,777	-46,563	21,529	202
LUXEMBOURG	4,602	6,241	10,843	21,698	1,915	3,134	-4,589	12,847	63
NETHERLANDS	889	1,644	2,533	25,462	4,815	5,058	-2,042	20,606	331
SWEDEN	0	199	199	8,133	359	438	546	5,433	34
SWITZERLAND	1,545	183	1,728	22,459	2,384	5,566	3,642	9,823	216
UNITED KINGDOM	471,868	184,953	656,821	245,974	60,727	26,545	132,506	17,425	1,759
	557,781	346,927	904,708	657,165	87,721	137,510	99,911	176,379	3,480
Non G-10 Developed Countries									
AUSTRALIA	2,610	35,152	37,762	47,925	3,699	1,375	10,950	5,172	76
AUSTRIA	1	33	34	3,047	757	392	-28	1,855	55
DENMARK	1	95	96	4,712	3,082	144	-72	4,347	5
FINLAND	0	17	17	943	65	352	-5	2,571	2
GREECE	1,834	3,242	5,076	8,411	349	395	410	1,406	114
ICELAND	0	0	0	125	127	6	0	321	2
IRELAND	4,077	2,864	6,941	23,702	1,354	1,376	87	6,486	32
ISRAEL	225	560	785	1,212	444	52	206	546	32
NEW ZEALAND	78	1,063	1,141	1,870	471	618	505	431	3
NORWAY	0	97	97	4,568	155	129	362	1,275	13
PORTUGAL	33	257	290	2,658	107	175	13	1,207	104
SOUTH AFRICA	389	7,905	8,294	10,622	60	80	-1,904	1,513	21
SPAIN	100	3,899	3,999	15,563	1,323	1,471	6,299	10,915	269
TURKEY	1,703	1,190	2,893	5,015	828	599	1,031	4,021	911
OTHER NON G-10 DEV.	37	0	37	10,795	668	4,308	66	2,023	22
	11,088	56,374	67,462	141,168	13,489	11,472	17,920	44,089	1,661

Country Exposure Lending Survey /1: March 31, 2007

Table 3 - Selected Additional Items

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items			
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance	
	Non-Local Currency	Local Currency	Total							
Eastern Europe										
BULGARIA	129	132	261	313	29	7	-46	35	14	
CZECH REPUBLIC	1,643	2,103	3,746	3,999	353	68	516	96	21	
HUNGARY	651	1,403	2,054	2,398	110	0	2	518	12	
MACEDONIA	0	0	0	104	0	0	0	12	0	
POLAND	2,069	7,038	9,107	8,998	9	13	2,978	891	48	
ROMANIA	564	391	955	1,443	73	0	169	241	9	
RUSSIA	1,313	2,983	4,296	10,777	1,179	511	1,505	3,767	595	
SERBIA & MONTENEGRO	0	0	0	91	0	0	0	17	0	
SLOVAKIA	327	700	1,027	1,225	47	5	339	27	8	
OTHER E. EUROPE	615	344	959	2,679	496	121	66	1,406	366	
	7,311	15,094	22,405	32,027	2,296	725	5,529	7,010	1,073	
Latin America and the Caribbean										
ARGENTINA	282	2,584	2,866	3,362	642	39	458	2,029	134	
BOLIVIA	3	0	3	120	10	0	-41	0	6	
BRAZIL	1,046	9,327	10,373	12,344	1,139	1,105	10,022	5,515	469	
CHILE	358	3,082	3,440	4,034	405	62	1,567	241	521	
COLOMBIA	0	2,308	2,308	2,552	113	24	577	824	314	
COSTA RICA	64	29	93	375	77	35	42	99	149	
DOMINICAN REPUBLIC	22	150	172	633	66	1	93	764	55	
ECUADOR	0	189	189	280	54	0	41	44	319	
EL SALVADOR	0	105	105	489	29	23	187	25	130	
GUATEMALA	109	17	126	578	131	2	142	25	479	
HONDURAS	0	69	69	197	42	2	279	0	50	
JAMAICA	68	47	115	161	24	0	130	20	8	
MEXICO	46	62,717	62,763	63,684	3,721	624	17,671	2,970	1,237	
NICARAGUA	0	0	0	20	15	0	274	5	8	
PARAGUAY	0	157	157	193	2	0	32	12	10	
PERU	374	317	691	820	54	19	283	88	89	
TRINIDAD & TOBAGO	0	532	532	160	0	0	-180	41	63	
URUGUAY	217	56	273	424	79	5	35	66	16	
VENEZUELA	0	1,143	1,143	1,791	436	214	172	440	58	
OTHER LAT. AM. & CAR	90	68	158	7,079	2,485	236	188	2,306	74	
	2,679	82,897	85,576	99,296	9,524	2,391	31,972	15,514	4,189	

Country Exposure Lending Survey /1: March 31, 2007

Table 3 - Selected Additional Items

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
Asia									
CHINA-MAINLAND	3,214	6,619	9,833	13,424	2,065	606	1,033	5,202	1,048
CHINA-TAIWAN	8,253	7,000	15,253	19,513	941	727	-2,162	2,163	454
INDIA	116	2,375	2,491	25,817	1,170	1,224	4,478	9,568	2,310
INDONESIA	1,848	2,355	4,203	7,817	1,552	65	519	963	219
IRAN	0	0	0	6	0	0	0	0	0
IRAQ	0	0	0	9	1	0	0	35	0
JORDAN	116	191	307	868	26	9	42	0	112
KOREA	2,044	38,484	40,528	47,051	1,251	3,223	19,212	7,358	3,613
KUWAIT	12	47	59	4,588	33	93	124	17	375
MALAYSIA	2,028	8,994	11,022	14,867	734	191	908	1,205	204
OMAN	0	0	0	443	12	1	0	0	100
PAKISTAN	128	1,432	1,560	2,157	63	0	-20	109	281
PHILIPPINES	1,601	2,378	3,979	6,270	815	16	949	557	164
QATAR	0	0	0	444	37	3	0	107	43
SAUDI ARABIA	0	0	0	4,898	340	76	1	55	453
SRI LANKA	0	93	93	164	50	6	80	0	39
SYRIA	0	0	0	9	0	1	0	0	0
THAILAND	272	4,820	5,092	6,588	401	69	240	766	355
UNITED ARAB EMIRATES	1,199	1,271	2,470	5,306	647	202	54	505	616
OTHER ASIA	1,365	1,088	2,453	5,580	198	3	-1,484	774	214
	22,196	77,147	99,343	165,819	10,336	6,515	23,974	29,384	10,600
Africa									
ALGERIA	113	867	980	1,461	334	0	165	0	153
CAMEROON	5	101	106	260	22	0	32	0	17
CONGO (KINSHASA)	53	6	59	122	0	0	-39	80	0
EGYPT	805	890	1,695	3,403	148	138	-322	2,819	441
ETHIOPIA	0	0	0	126	0	0	0	0	15
GABON	25	72	97	119	0	0	22	0	0
GHANA	0	0	0	64	15	2	0	10	80
IVORY COAST	7	112	119	101	70	0	7	22	0
KENYA	161	193	354	569	54	9	-7	2	29
LIBYA	0	0	0	18	0	0	0	0	13
MALAWI	0	0	0	11	0	0	0	45	8
MOROCCO	38	118	156	614	230	0	5	30	31
NIGERIA	233	528	761	3,869	56	2	34	889	233
SENEGAL	6	94	100	110	5	0	16	0	8

Country Exposure Lending Survey /1: March 31, 2007

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	22	0	0	0	1	0
TUNISIA	78	119	197	534	0	0	9	15	25
ZAMBIA	59	73	132	171	0	0	12	112	12
ZIMBABWE	0	0	0	2	0	0	0	0	0
OTHER AFRICA	375	131	506	2,087	244	8	7,230	114	131
	1,958	3,304	5,262	13,663	1,178	159	7,164	4,139	1,196
Banking Centers									
BAHAMAS	90,616	1,408	92,024	3,269	1,210	131	-80,587	29	9
BAHRAIN	2,066	202	2,268	779	311	8	8,291	71	104
BERMUDA	165	19	184	5,559	3,211	561	3,924	1,592	3,045
CAYMAN ISLANDS	30,434	665	31,099	24,309	42,213	205	-42,881	5,226	202
HONG KONG	30,183	13,801	43,984	44,055	3,926	2,669	-19,970	3,829	1,149
LEBANON	104	50	154	1,137	42	0	-27	118	110
LIBERIA	0	0	0	294	79	0	0	112	0
MACAO	114	4	118	1,220	58	1	-15	23	60
NETHERLAND ANTILLES	2	160	162	208	365	32	24	268	0
PANAMA	220	552	772	2,123	439	28	-121	145	139
SINGAPORE	31,746	16,436	48,182	32,041	3,951	1,166	-9,518	1,310	333
	185,650	33,297	218,947	114,994	55,805	4,801	-140,880	12,723	5,151
International & Regional Organizations									
AFRICAN REGIONAL	0	0	0	5	0	0	0	20	0
ASIAN REGIONAL	0	0	0	60	0	5	0	15	0
E. EUROPEAN REGIONAL	0	0	0	0	0	24	0	24	0
INTERNATIONAL	0	0	0	126	0	207	0	313	0
LATIN AMER. REGIONAL	0	0	0	3	0	40	0	54	0
MIDDLE EAST REGIONAL	0	0	0	7	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	74	0	20	0	172	0
	0	0	0	275	0	296	0	598	0
GRAND TOTALS	788,663	615,040	1,403,703	1,224,407	180,349	163,869	45,590	289,836	27,350

Country Exposure Lending Survey /1: March 31, 2007

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
G-10 and Switzerland																		
BELGIUM	10,014	1,145	1,137	12,296	8,508	811	3,351	398	244	3,993	3,508	0	1,615	3,920	327	5,862	1,672	142
CANADA	7,491	4,791	2,416	14,698	6,596	1,732	3,571	9,626	642	13,839	4,731	217	6,880	73,213	1,737	81,830	6,613	4,374
FRANCE	19,865	153	6,224	26,242	14,621	1	15,495	34	489	16,018	15,582	0	25,595	2,221	2,114	29,930	25,789	400
GERMANY	96,207	1,067	10,222	107,496	23,317	452	25,138	5,015	1,651	31,804	25,105	0	34,857	23,950	1,073	59,880	35,452	4,884
ITALY	3,848	116	2,424	6,388	3,731	0	10,291	180	5,007	15,478	11,642	0	9,161	4,468	836	14,465	8,811	137
JAPAN	12,256	4,279	2,339	18,874	6,983	3,036	9,402	15,432	49	24,883	9,462	3	14,006	17,399	2,770	34,175	14,445	663
LUXEMBOURG	5,647	52	1,087	6,786	2,763	11	1,888	142	19	2,049	1,888	0	16,953	564	1,558	19,075	18,617	391
NETHERLANDS	29,763	26	4,487	34,276	26,360	20	6,977	3	92	7,072	6,979	0	33,159	335	1,378	34,872	36,290	200
SWEDEN	3,170	39	190	3,399	3,026	0	2,416	0	170	2,586	2,465	0	7,181	683	718	8,582	7,197	1
SWITZERLAND	8,102	83	3,880	12,065	4,698	11	2,341	36	478	2,855	2,203	2	12,883	1,209	606	14,698	13,436	790
UNITED KINGDOM	42,937	34,457	7,749	85,143	54,490	25,953	2,340	14,671	70	17,081	4,533	4,066	37,023	152,110	7,766	196,899	33,890	71,598
	239,300	46,208	42,155	327,663	155,093	32,027	83,210	45,537	8,911	137,658	88,098	4,288	199,313	280,072	20,883	500,268	202,212	83,580
Non G-10 Developed Countries																		
AUSTRALIA	4,034	10,401	1,233	15,668	3,560	1,517	1,210	5,765	280	7,255	1,273	205	8,498	19,248	1,557	29,303	8,733	642
AUSTRIA	1,647	2	750	2,399	1,312	0	1,962	0	370	2,332	2,344	0	1,481	1	162	1,644	1,795	0
DENMARK	1,985	6	259	2,250	4,980	1	1,444	7	84	1,535	1,444	0	10,532	477	211	11,220	10,475	0
FINLAND	456	4	255	715	314	0	706	3	215	924	706	0	2,589	139	206	2,934	2,444	1
GREECE	477	6	110	593	476	0	2,186	3	380	2,569	2,186	2	939	3,630	446	5,015	818	716
ICELAND	351	0	89	440	452	0	71	0	6	77	66	0	160	0	0	160	185	0
IRELAND	5,629	268	967	6,864	4,810	137	1,008	110	24	1,142	984	0	11,591	5,745	1,898	19,234	12,406	4,190
ISRAEL	212	15	108	335	212	15	2,728	314	0	3,042	2,989	1	335	517	10	862	381	219
NEW ZEALAND	346	380	17	743	377	94	97	37	46	180	97	0	932	897	99	1,928	512	6
NORWAY	1,689	85	287	2,061	1,717	0	3,071	0	270	3,341	3,071	0	2,255	369	155	2,779	2,253	1
PORTUGAL	1,517	53	185	1,755	1,395	0	1,191	0	82	1,273	1,207	0	478	879	168	1,525	511	2
SOUTH AFRICA	479	1,335	143	1,957	460	722	905	811	0	1,716	905	0	1,809	2,162	159	4,130	1,780	31
SPAIN	7,837	60	1,462	9,359	7,135	0	8,335	107	667	9,109	8,331	34	11,468	9,684	1,111	22,263	12,130	168
TURKEY	5,454	428	86	5,968	4,988	74	3,862	1,100	0	4,962	3,888	183	2,753	1,635	109	4,497	3,312	890
OTHER NON G-10 DEV.	281	0	13	294	694	0	844	0	0	844	843	0	5,843	19	25	5,887	1,790	19
	32,394	13,043	5,964	51,401	32,882	2,560	29,620	8,257	2,424	40,301	30,334	425	61,663	45,402	6,316	113,381	59,525	6,885

Country Exposure Lending Survey /1: March 31, 2007

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

Claims on Banking Sector					Claims on Public Sector							Claims on Other Sector							
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7			Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency		
Eastern Europe																			
BULGARIA	81	65	1	147	74	40	30	22	0	52	30	0	51	115	47	213	63	48	
CZECH REPUBLIC	41	494	28	563	88	238	1,138	929	43	2,110	1,138	4	229	1,430	36	1,695	278	164	
HUNGARY	191	118	40	349	209	49	366	885	49	1,300	366	3	100	1,063	6	1,169	170	181	
MACEDONIA	13	0	0	13	13	0	12	0	0	12	12	0	3	0	0	3	3	0	
POLAND	94	624	77	795	97	288	389	4,288	2	4,679	389	504	786	4,287	12	5,085	782	600	
ROMANIA	178	60	1	239	184	54	230	428	0	658	232	214	104	457	1	562	128	233	
RUSSIA	2,763	599	37	3,399	2,882	95	787	992	4	1,783	787	232	5,075	2,628	11	7,714	5,057	810	
SERBIA & MONTENEGRO	13	0	0	13	13	0	18	0	0	18	18	0	0	0	0	0	0	0	
SLOVAKIA	80	0	18	98	85	0	17	536	0	553	17	26	229	565	10	804	224	217	
OTHER E. EUROPE	1,139	46	11	1,196	1,188	29	1,528	368	4	1,900	1,528	51	613	383	52	1,048	781	319	
	4,593	2,006	213	6,812	4,833	793	4,515	8,448	102	13,065	4,517	1,034	7,190	10,928	175	18,293	7,486	2,572	
Latin America and the Caribbean																			
ARGENTINA	132	654	5	791	166	79	1,530	1,043	0	2,573	1,530	4	994	1,383	37	2,414	1,355	249	
BOLIVIA	0	10	0	10	0	10	0	0	0	0	0	0	1	1	0	2	11	1	
BRAZIL	2,348	2,771	112	5,231	1,907	0	2,791	3,510	105	6,406	2,819	0	7,160	13,170	650	20,980	7,576	1,630	
CHILE	1,083	56	211	1,350	1,085	30	198	324	118	640	198	29	1,353	3,859	477	5,689	1,382	428	
COLOMBIA	820	0	7	827	808	0	811	574	11	1,396	810	0	616	2,648	78	3,342	626	12	
COSTA RICA	99	77	0	176	96	10	107	55	0	162	107	43	555	87	2	644	599	18	
DOMINICAN REPUBLIC	11	9	1	21	11	9	664	136	0	800	688	0	286	88	0	374	307	25	
ECUADOR	132	158	0	290	136	158	45	8	0	53	45	8	66	72	0	138	116	72	
EL SALVADOR	124	138	0	262	122	0	73	91	0	164	73	0	245	352	8	605	253	0	
GUATEMALA	227	136	0	363	237	41	31	108	0	139	31	0	418	363	1	782	537	32	
HONDURAS	91	24	1	116	90	0	0	52	0	52	0	0	138	258	0	396	179	0	
JAMAICA	116	22	0	138	117	17	26	168	0	194	45	7	274	54	2	330	278	8	
MEXICO	841	9,007	116	9,964	1,640	35	2,550	29,121	2	31,673	2,437	1,496	9,583	26,223	407	36,213	10,346	206	
NICARAGUA	12	57	0	69	12	0	5	1	0	6	5	0	37	196	0	233	52	0	
PARAGUAY	3	14	0	17	3	2	12	102	0	114	12	47	0	67	0	67	2	48	
PERU	74	190	1	265	76	128	77	103	0	180	77	0	473	665	106	1,244	506	372	
TRINIDAD & TOBAGO	15	106	1	122	15	10	229	124	29	382	229	17	356	81	4	441	356	32	
URUGUAY	13	4	0	17	14	2	47	166	0	213	47	72	42	124	2	168	108	98	
VENEZUELA	71	32	1	104	70	0	402	288	0	690	545	0	458	899	303	1,660	604	0	
OTHER LAT. AM. & CAR	36	10	2	48	67	6	16	28	2	46	16	2	4,170	122	622	4,914	6,375	86	
	6,248	13,475	458	20,181	6,672	537	9,614	36,002	267	45,883	9,714	1,725	27,225	50,712	2,699	80,636	31,568	3,317	

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
Asia																		
CHINA-MAINLAND	3,304	1,537	461	5,302	3,289	1,169	3,476	5,806	73	9,355	3,476	929	5,121	2,494	28	7,643	4,898	2,229
CHINA-TAIWAN	356	3,125	108	3,589	729	719	117	2,601	4	2,722	254	14	2,735	5,642	68	8,445	2,265	1,003
INDIA	3,653	2,888	325	6,866	3,826	26	648	3,986	37	4,671	648	0	12,450	12,790	249	25,489	11,944	1,295
INDONESIA	379	697	6	1,082	417	104	842	533	6	1,381	842	20	597	1,836	46	2,479	1,199	1,101
IRAN	0	0	0	0	0	0	0	0	0	0	0	0	13	0	0	13	13	0
IRAQ	0	0	0	0	1	0	36	0	0	36	36	0	0	0	0	0	0	0
JORDAN	28	69	5	102	36	67	0	181	0	181	0	7	53	52	0	105	63	18
KOREA	5,015	4,302	228	9,545	5,018	1,799	5,820	17,209	83	23,112	5,874	105	5,361	35,605	564	41,530	4,809	6,648
KUWAIT	508	146	13	667	463	25	1	32	4	37	1	0	607	0	22	629	592	0
MALAYSIA	547	559	36	1,142	661	50	630	3,367	3	4,000	651	1	699	7,308	12	8,019	714	1,076
OMAN	89	0	6	95	86	0	0	0	0	0	0	0	59	0	0	59	73	0
PAKISTAN	85	124	0	209	90	40	14	485	4	503	14	0	99	948	0	1,047	147	63
PHILIPPINES	414	155	3	572	598	22	406	1,162	4	1,572	569	157	263	1,316	2	1,581	540	118
QATAR	67	0	5	72	77	0	112	0	2	114	133	0	112	0	0	112	114	0
SAUDI ARABIA	540	0	100	640	472	0	20	0	92	112	20	0	472	0	48	520	805	0
SRI LANKA	50	26	0	76	43	8	47	21	0	68	91	21	1	135	0	136	1	71
SYRIA	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	1	0	0
THAILAND	281	278	14	573	281	0	200	1,983	139	2,322	200	6	600	2,754	11	3,365	626	97
UNITED ARAB EMIRATES	688	771	67	1,526	721	0	1,010	75	60	1,145	989	75	2,183	1,380	223	3,786	2,591	366
OTHER ASIA	53	65	0	118	70	81	440	408	0	848	440	130	406	300	1	707	409	106
	16,057	14,742	1,377	32,176	16,878	4,110	13,819	37,849	511	52,179	14,238	1,465	31,832	72,560	1,274	105,666	31,803	14,191
Africa																		
ALGERIA	0	807	0	807	0	287	1	0	0	1	5	0	6	105	0	111	103	3
CAMEROON	6	1	0	7	6	0	0	63	0	63	0	1	3	57	0	60	11	13
CONGO (KINSHASA)	0	0	0	0	0	0	0	14	0	14	0	9	80	5	0	85	80	2
EGYPT	222	692	6	920	339	53	2,708	29	0	2,737	2,708	6	445	602	2	1,049	319	111
ETHIOPIA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
GABON	0	0	0	0	0	0	0	44	0	44	0	1	0	34	0	34	0	3
GHANA	10	0	0	10	10	0	10	0	0	10	10	0	59	0	38	97	72	0
IVORY COAST	5	0	33	38	5	0	190	20	0	210	190	2	0	30	0	30	0	1
KENYA	36	8	0	44	27	8	0	175	0	175	0	7	3	134	0	137	31	55
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	45	0	0	45	45	0	0	0	0	0	0	0
MOROCCO	110	6	25	141	110	0	32	19	0	51	32	0	32	56	18	106	183	5
NIGERIA	163	51	0	214	166	0	879	381	0	1,260	879	3	244	310	0	554	268	46
SENEGAL	8	0	0	8	8	0	0	78	0	78	0	0	0	29	0	29	0	1

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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	4	0	3	7	4	0
TUNISIA	17	86	0	103	17	29	18	135	0	153	18	1	2	58	0	60	2	2
ZAMBIA	6	1	0	7	6	1	112	199	0	311	112	9	0	17	26	43	0	4
ZIMBABWE	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
OTHER AFRICA	104	1	14	119	150	1	61	185	35	281	61	5	93	125	6	224	283	50
	688	1,653	78	2,419	845	379	4,058	1,342	35	5,435	4,062	44	971	1,562	93	2,626	1,356	296
Banking Centers																		
BAHAMAS	267	116	2	385	465	85	9	86	1	96	9	56	1,949	36	499	2,484	2,822	16
BAHRAIN	475	87	22	584	734	78	4	105	140	249	3	24	379	177	15	571	423	0
BERMUDA	209	123	9	341	210	0	273	0	1	274	518	0	9,657	0	800	10,457	12,062	0
CAYMAN ISLANDS	690	3	63	756	12,499	4	29	0	1	30	29	0	36,645	0	4,092	40,737	66,834	9
HONG KONG	3,085	316	388	3,789	2,672	380	108	2,272	55	2,435	185	89	4,912	9,538	194	14,644	5,084	3,447
LEBANON	34	5	12	51	59	4	118	49	0	167	118	30	6	68	0	74	16	74
LIBERIA	0	0	0	0	0	0	0	0	0	0	0	0	116	0	27	143	195	0
MACAO	0	0	0	0	0	0	0	8	4	12	0	1	89	0	0	89	89	57
NETHERLAND ANTILLES	112	0	0	112	80	0	1	0	2	3	1	0	424	63	4	491	789	0
PANAMA	262	583	4	849	297	150	126	85	0	211	126	0	435	516	16	967	810	7
SINGAPORE	813	2,709	180	3,702	2,375	1,490	481	5,930	53	6,464	486	269	2,415	11,760	133	14,308	2,194	5,503
	5,947	3,942	680	10,569	19,391	2,191	1,149	8,535	257	9,941	1,475	469	57,027	22,158	5,780	84,965	91,318	9,113
International & Regional Organizations																		
AFRICAN REGIONAL	0	0	0	0	0	0	22	0	15	37	22	0	0	0	0	0	0	0
ASIAN REGIONAL	0	0	0	0	0	0	153	0	34	187	148	0	0	0	0	0	0	0
E. EUROPEAN REGIONAL	0	0	0	0	0	0	24	0	54	78	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	0	0	0	323	0	45	368	116	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	0	59	0	33	92	19	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	1,072	0	1,658	2,730	1,052	0	0	0	0	0	0	0
	0	0	0	0	0	0	1,653	0	1,839	3,492	1,357	0	0	0	0	0	0	0
GRAND TOTALS	305,227	95,069	50,925	451,221	236,594	42,597	147,638	145,970	14,346	307,954	153,795	9,450	385,221	483,394	37,220	905,835	425,268	119,954

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

All Other U. S. Banks - Group C						
(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
G-10 and Switzerland						
BELGIUM	2,392	0	2,392	137	2,529	2,710
CANADA	9,977	940	10,917	6,582	17,499	20,439
FRANCE	6,612	73	6,685	338	7,023	7,028
GERMANY	8,606	807	9,413	338	9,751	9,803
ITALY	1,768	3	1,771	63	1,834	1,852
JAPAN	2,621	113	2,734	32	2,766	2,906
LUXEMBOURG	1,214	1	1,215	5	1,220	1,264
NETHERLANDS	9,831	33	9,864	312	10,176	10,188
SWEDEN	2,919	56	2,975	77	3,052	3,065
SWITZERLAND	3,805	392	4,197	34	4,231	4,231
UNITED KINGDOM	17,306	1,208	18,514	2,266	20,780	31,743
	67,051	3,626	70,677	10,184	80,861	95,229
Non G-10 Developed Countries						
AUSTRALIA	4,226	98	4,324	170	4,494	5,204
AUSTRIA	1,127	0	1,127	8	1,135	1,135
DENMARK	979	6	985	211	1,196	1,250
FINLAND	274	0	274	11	285	285
GREECE	92	0	92	0	92	92
ICELAND	39	0	39	0	39	39
IRELAND	2,427	16	2,443	380	2,823	2,898
ISRAEL	633	0	633	12	645	645
NEW ZEALAND	216	5	221	22	243	249
NORWAY	1,011	1	1,012	32	1,044	1,091
PORTUGAL	304	0	304	0	304	304
SOUTH AFRICA	89	0	89	5	94	152
SPAIN	3,085	0	3,085	134	3,219	3,276
TURKEY	299	0	299	0	299	299
OTHER NON G-10 DEV.	89	0	89	0	89	89
	14,890	126	15,016	985	16,001	17,008
Eastern Europe						
BULGARIA	15	0	15	0	15	15
CZECH REPUBLIC	39	0	39	1	40	40
HUNGARY	21	0	21	0	21	21
POLAND	289	0	289	12	301	420

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

(\$ Millions)

All 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	70	0	70	0	70	0	70
RUSSIA	799	0	799	0	799	0	799
SERBIA & MONTENEGRO	33	0	33	0	33	0	33
SLOVAKIA	43	0	43	1	44	1	44
OTHER E. EUROPE	306	0	306	3	309	3	309
	1,615	0	1,615	17	1,632	136	1,751
Latin America and the Caribbean							
ARGENTINA	293	0	293	0	293	732	1,025
BOLIVIA	32	0	32	0	32	0	32
BRAZIL	1,698	0	1,698	37	1,735	307	2,005
CHILE	792	0	792	225	1,017	2,666	3,458
COLOMBIA	483	0	483	0	483	0	483
COSTA RICA	111	0	111	0	111	0	111
DOMINICAN REPUBLIC	198	0	198	0	198	0	198
ECUADOR	161	0	161	0	161	0	161
EL SALVADOR	148	0	148	0	148	0	148
GUATEMALA	240	0	240	0	240	0	240
HONDURAS	84	0	84	0	84	0	84
JAMAICA	42	0	42	0	42	0	42
MEXICO	3,124	88	3,212	310	3,522	6,500	9,712
NICARAGUA	19	0	19	0	19	0	19
PARAGUAY	2	0	2	0	2	0	2
PERU	407	0	407	0	407	0	407
TRINIDAD & TOBAGO	201	0	201	0	201	0	201
URUGUAY	112	0	112	1	113	176	288
VENEZUELA	258	0	258	0	258	0	258
OTHER LAT. AM. & CAR	272	1	273	2	275	344	617
	8,677	89	8,766	575	9,341	10,725	19,491
Asia							
CHINA-MAINLAND	151	2	153	21	174	26	179
CHINA-TAIWAN	369	0	369	20	389	1,340	1,709
INDIA	37	0	37	70	107	230	267
INDONESIA	177	0	177	0	177	0	177

Country Exposure Lending Survey /1: March 31, 2007

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	534	0	534	51	585	4,685	5,219
MALAYSIA	380	0	380	0	380	0	380
OMAN	0	0	0	0	0	0	0
PAKISTAN	3	0	3	0	3	0	3
PHILIPPINES	147	0	147	1	148	1	148
QATAR	158	0	158	0	158	0	158
SAUDI ARABIA	4	0	4	0	4	0	4
THAILAND	73	0	73	4	77	4	77
UNITED ARAB EMIRATES	76	1	77	0	77	0	77
OTHER ASIA	48	0	48	0	48	33	81
	2,157	3	2,160	167	2,327	6,319	8,479
Africa							
EGYPT	9	0	9	9	18	9	18
KENYA	0	0	0	0	0	0	0
MOROCCO	2	0	2	0	2	0	2
NIGERIA	0	0	0	0	0	0	0
TUNISIA	43	0	43	0	43	0	43
OTHER AFRICA	0	0	0	0	0	0	0
	54	0	54	9	63	9	63
Banking Centers							
BAHAMAS	566	0	566	0	566	0	566
BAHRAIN	1	0	1	0	1	0	1
BERMUDA	540	18	558	1	559	2	560
CAYMAN ISLANDS	1,816	15	1,831	533	2,364	533	2,364
HONG KONG	1,195	4	1,199	46	1,245	621	1,820
LEBANON	0	0	0	0	0	0	0
LIBERIA	19	0	19	0	19	0	19
MACAO	1	0	1	27	28	27	28
NETHERLAND ANTILLES	33	14	47	0	47	0	47
PANAMA	395	0	395	0	395	0	395
SINGAPORE	1,090	11	1,101	61	1,162	204	1,305
	5,656	62	5,718	668	6,386	1,387	7,105

Country Exposure Lending Survey /1: March 31, 2007

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)

	(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
International & Regional Organizations							
ASIAN REGIONAL	20	0	20	0	20	0	20
INTERNATIONAL	26	0	26	0	26	0	26
LATIN AMER. REGIONAL	41	0	41	0	41	0	41
W. EUROPEAN REGIONAL	20	0	20	0	20	0	20
	107	0	107	0	107	0	107
GRAND TOTALS	100,207	3,906	104,113	12,605	116,718	45,120	149,233

Country Exposure Lending Survey /1: March 31, 2007

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

(\$ Millions)

All Other U. S. Banks - Group C

Cross-Border Claims	Ultimate Risk Basis Claims /6							Immediate-Counterparty Basis Claims /7					
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency Claims	In Local Currency Claims										
G-10 and Switzerland													
BELGIUM	2,392	318	0	318	0	2,710	250	18	2,410	60	1,535	255	2,725
CANADA	9,977	9,522	703	8,819	940	20,439	9,829	575	9,218	568	2,260	9,321	19,107
FRANCE	6,612	343	0	343	73	7,028	29	173	4,321	0	1,291	343	4,664
GERMANY	8,606	390	0	390	807	9,803	487	142	4,570	99	758	291	4,960
ITALY	1,768	81	14	67	3	1,852	7	8	1,008	24	671	67	1,099
JAPAN	2,621	172	0	172	113	2,906	151	294	2,151	0	1,140	397	2,548
LUXEMBOURG	1,214	49	0	49	1	1,264	53	9	1,702	0	435	49	1,751
NETHERLANDS	9,831	324	27	297	33	10,188	169	116	7,643	126	1,388	199	7,968
SWEDEN	2,919	90	0	90	56	3,065	66	21	2,874	37	1,754	53	2,964
SWITZERLAND	3,805	34	1	33	392	4,231	162	88	1,216	1	468	33	1,250
UNITED KINGDOM	17,306	13,068	4,082	8,986	1,369	31,743	31,818	473	14,288	7,692	7,325	11,381	33,361
	67,051	24,391	4,827	19,564	3,787	95,229	43,021	1,917	51,401	8,607	19,025	22,389	82,397
Non G-10 Developed Countries													
AUSTRALIA	4,226	880	0	880	98	5,204	120	50	3,754	27	424	854	4,635
AUSTRIA	1,127	8	0	8	0	1,135	1	7	1,349	0	253	8	1,357
DENMARK	979	265	0	265	6	1,250	0	0	685	175	29	90	950
FINLAND	274	11	0	11	0	285	0	2	457	0	237	11	468
GREECE	92	0	0	0	0	92	0	5	53	0	16	0	53
ICELAND	39	0	0	0	0	39	10	1	40	0	9	0	40
IRELAND	2,427	455	149	306	16	2,898	63	40	2,318	217	1,421	238	2,773
ISRAEL	633	12	0	12	0	645	2	14	474	0	120	12	486
NEW ZEALAND	216	28	0	28	5	249	0	0	355	0	63	28	383
NORWAY	1,011	79	0	79	1	1,091	13	2	985	0	140	79	1,064
PORTUGAL	304	0	0	0	0	304	0	0	372	0	52	0	372
SOUTH AFRICA	89	63	0	63	0	152	0	10	81	0	40	63	144
SPAIN	3,085	191	57	134	0	3,276	17	32	1,349	144	689	48	1,541
TURKEY	299	0	0	0	0	299	1	3	362	0	98	5	367
OTHER NON G-10 DEV.	89	0	0	0	0	89	0	0	89	0	20	0	89
	14,890	1,992	206	1,786	126	17,008	227	166	12,723	563	3,611	1,436	14,722

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

(\$ Millions)

All Other U. S. Banks - Group C

Cross-Border Claims	Ultimate Risk Basis Claims /6							Immediate-Counterparty Basis Claims /7					
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency Claims	In Local Currency Claims										
Eastern Europe													
BULGARIA	15	0	0	0	15	0	0	15	0	3	0	15	
CZECH REPUBLIC	39	1	0	1	40	0	0	5	0	3	1	6	
HUNGARY	21	0	0	0	21	0	0	29	0	22	0	29	
POLAND	289	131	0	131	420	0	0	172	0	11	131	303	
ROMANIA	70	0	0	0	70	0	0	52	0	9	0	52	
RUSSIA	799	0	0	0	799	4	7	656	0	74	0	656	
SERBIA & MONTENEGRO	33	0	0	0	33	0	0	34	0	1	0	34	
SLOVAKIA	43	1	0	1	44	0	0	43	0	42	1	44	
OTHER E. EUROPE	306	3	0	3	309	0	7	272	3	76	0	275	
	1,615	136	0	136	0	1,751	4	14	1,278	3	241	133	1,414
Latin America and the Caribbean													
ARGENTINA	293	732	32	700	0	1,025	4	25	368	32	125	729	1,129
BOLIVIA	32	0	0	0	0	32	4	4	32	0	23	0	32
BRAZIL	1,698	307	261	46	0	2,005	3	120	1,663	288	916	19	1,970
CHILE	792	2,666	232	2,434	0	3,458	0	23	812	232	144	2,433	3,477
COLOMBIA	483	0	0	0	0	483	7	10	578	0	145	0	578
COSTA RICA	111	0	0	0	0	111	5	4	137	0	96	0	137
DOMINICAN REPUBLIC	198	0	0	0	0	198	23	8	357	0	111	0	357
ECUADOR	161	0	0	0	0	161	42	13	228	0	177	0	228
EL SALVADOR	148	0	0	0	0	148	5	0	147	0	63	0	147
GUATEMALA	240	0	0	0	0	240	9	5	267	0	201	0	267
HONDURAS	84	0	0	0	0	84	23	4	136	0	114	0	136
JAMAICA	42	0	0	0	0	42	0	0	107	0	27	0	107
MEXICO	3,124	6,500	132	6,368	88	9,712	573	166	3,443	133	1,033	6,367	9,943
NICARAGUA	19	0	0	0	0	19	2	0	19	0	15	0	19
PARAGUAY	2	0	0	0	0	2	1	1	6	0	4	0	6
PERU	407	0	0	0	0	407	13	3	403	0	128	0	403
TRINIDAD & TOBAGO	201	0	0	0	0	201	0	1	188	0	0	0	188
URUGUAY	112	176	126	50	0	288	2	3	410	127	343	49	586
VENEZUELA	258	0	0	0	0	258	20	48	531	0	285	0	531
OTHER LAT. AM. & CAR	272	344	0	344	1	617	30	249	780	0	544	344	1,124
	8,677	10,725	783	9,942	89	19,491	766	687	10,612	812	4,494	9,941	21,365

Country Exposure Lending Survey /1: March 31, 2007

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

(\$ Millions)

All Other U. S. Banks - Group C

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency Claims	In Local Currency Claims										
Asia													
CHINA-MAINLAND	151	26	12	14	2	179	0	69	135	12	147	14	161
CHINA-TAIWAN	369	1,340	11	1,329	0	1,709	8	27	192	11	195	1,329	1,532
INDIA	37	230	0	230	0	267	1	3	53	0	24	229	282
INDONESIA	177	0	0	0	0	177	0	0	189	50	20	3	242
KOREA	534	4,685	33	4,652	0	5,219	23	42	643	35	238	4,650	5,328
MALAYSIA	380	0	0	0	0	380	0	1	458	0	32	18	476
OMAN	0	0	0	0	0	0	0	0	0	0	0	0	0
PAKISTAN	3	0	0	0	0	3	0	3	4	0	0	3	7
PHILIPPINES	147	1	0	1	0	148	0	1	145	0	8	7	152
QATAR	158	0	0	0	0	158	0	0	158	0	0	0	158
SAUDI ARABIA	4	0	0	0	0	4	0	3	5	0	4	0	5
THAILAND	73	4	0	4	0	77	0	1	84	0	17	6	90
UNITED ARAB EMIRATES	76	0	0	0	1	77	0	0	106	0	49	0	106
OTHER ASIA	48	33	33	0	0	81	5	2	65	33	27	0	98
	2,157	6,319	89	6,230	3	8,479	37	152	2,237	141	761	6,259	8,637
Africa													
EGYPT	9	9	0	9	0	18	0	1	32	0	13	9	41
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	1	0	2
NIGERIA	0	0	0	0	0	0	0	0	9	0	4	0	9
TUNISIA	43	0	0	0	0	43	0	0	62	0	0	0	62
OTHER AFRICA	0	0	0	0	0	0	0	1	0	0	0	0	0
	54	9	0	9	0	63	0	2	112	0	18	9	121

Country Exposure Lending Survey /1: March 31, 2007

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

(\$ Millions)

All Other U. S. Banks - Group C

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency Claims	In Local Currency Claims										
Banking Centers													
BAHAMAS	566	0	0	0	566	15	24	650	0	226	0	650	
BAHRAIN	1	0	0	0	1	0	0	1	0	0	0	1	
BERMUDA	540	2	1	1	560	837	755	725	1	161	1	727	
CAYMAN ISLANDS	1,816	533	0	533	2,364	186	43	5,231	533	832	0	5,764	
HONG KONG	1,195	621	177	444	1,820	0	16	656	397	396	443	1,496	
LEBANON	0	0	0	0	0	0	0	1	0	0	0	1	
LIBERIA	19	0	0	0	19	0	0	86	0	2	0	86	
MACAO	1	27	0	27	28	0	0	1	0	1	27	28	
NETHERLAND ANTILLES	33	0	0	0	47	0	0	32	0	21	0	32	
PANAMA	395	0	0	0	395	6	10	516	0	180	0	516	
SINGAPORE	1,090	204	68	136	1,305	41	19	795	569	873	519	1,883	
	5,656	1,387	246	1,141	62	7,105	1,085	867	8,694	1,500	2,692	990	11,184
International & Regional Organizations													
ASIAN REGIONAL	20	0	0	0	20	0	0	20	0	0	0	20	
INTERNATIONAL	26	0	0	0	26	0	0	21	0	2	0	21	
LATIN AMER. REGIONAL	41	0	0	0	41	0	0	0	0	0	0	0	
W. EUROPEAN REGIONAL	20	0	0	0	20	0	0	20	0	0	0	20	
	107	0	0	0	107	0	0	61	0	2	0	61	
GRAND TOTALS	100,207	44,959	6,151	38,808	4,067	149,233	45,140	3,805	87,118	11,626	30,844	41,157	139,901

Country Exposure Lending Survey /1: March 31, 2007

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						
G-10 and Switzerland									
BELGIUM	0	193	193	195	751	737	90	0	1
CANADA	233	3,188	3,421	4,217	1,530	1,923	1,792	0	276
FRANCE	0	5	5	12	570	2,863	58	0	70
GERMANY	0	52	52	38	1,317	5,355	265	0	31
ITALY	13	18	31	2,097	112	862	128	0	4
JAPAN	11	129	140	277	971	1,216	0	0	2
LUXEMBOURG	0	224	224	262	794	307	-217	0	1
NETHERLANDS	7	5	12	2,928	2,477	4,664	86	0	75
SWEDEN	0	13	13	1,556	383	428	36	0	0
SWITZERLAND	0	0	0	705	154	2,742	551	16	21
UNITED KINGDOM	31,445	13,310	44,755	24,517	7,120	4,135	-7,132	7	85
	31,709	17,137	48,846	36,804	16,179	25,232	-4,343	23	566
Non G-10 Developed Countries									
AUSTRALIA	11	699	710	809	286	758	595	0	37
AUSTRIA	0	0	0	0	448	226	1	0	2
DENMARK	0	54	54	73	20	314	17	0	0
FINLAND	0	0	0	10	237	55	3	0	0
GREECE	0	0	0	3	2	41	0	0	5
ICELAND	0	0	0	0	1	0	0	0	1
IRELAND	12	87	99	80	639	748	319	0	37
ISRAEL	0	1	1	33	52	210	0	111	9
NEW ZEALAND	0	67	67	52	140	1	20	0	0
NORWAY	0	47	47	230	109	135	9	0	0
PORTUGAL	0	0	0	15	118	50	296	0	0
SOUTH AFRICA	0	75	75	93	12	20	46	9	11
SPAIN	52	6	58	127	32	1,768	-220	1	18
TURKEY	0	0	0	1	69	1	0	0	4
OTHER NON G-10 DEV.	2	1	3	46	2	2	0	5	0
	77	1,037	1,114	1,572	2,167	4,329	1,086	126	124

Country Exposure Lending Survey /1: March 31, 2007

Table 3 - Selected Additional Items

(\$ Millions)

All Other U. S. Banks - Group C

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
Eastern Europe									
BULGARIA	0	0	0	0	0	0	0	0	0
CZECH REPUBLIC	0	0	0	3	2	36	0	0	0
HUNGARY	0	0	0	2	8	0	0	0	0
POLAND	0	134	134	141	8	125	52	0	0
ROMANIA	0	0	0	0	0	17	0	0	0
RUSSIA	0	0	0	3	40	183	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	2	25	59	0	32	11
	0	134	134	151	84	420	52	63	15
Latin America and the Caribbean									
ARGENTINA	140	1,008	1,148	1,148	108	5	-13	168	29
BOLIVIA	0	0	0	0	0	0	0	0	8
BRAZIL	0	307	307	314	442	476	112	9	258
CHILE	0	2,441	2,441	2,457	105	85	356	0	29
COLOMBIA	0	3	3	3	100	5	0	0	65
COSTA RICA	0	0	0	1	31	6	0	0	12
DOMINICAN REPUBLIC	0	0	0	4	162	3	0	0	6
ECUADOR	0	0	0	3	67	1	0	0	11
EL SALVADOR	0	2	2	2	21	22	0	0	18
GUATEMALA	0	17	17	18	35	8	0	0	31
HONDURAS	0	5	5	5	54	2	0	0	1
JAMAICA	0	1	1	1	65	0	0	0	0
MEXICO	113	6,077	6,190	6,259	780	463	1,247	2	368
NICARAGUA	0	5	5	5	0	0	0	0	0
PARAGUAY	0	1	1	1	4	0	0	0	0
PERU	0	0	0	3	54	59	0	0	65
TRINIDAD & TOBAGO	0	1	1	1	8	21	0	0	1
URUGUAY	392	47	439	12	298	0	48	0	5
VENEZUELA	0	1	1	58	300	27	2	0	57
OTHER LAT. AM. & CAR	235	201	436	543	552	46	-286	8	82
	880	10,117	10,997	10,838	3,186	1,229	1,466	187	1,046

Country Exposure Lending Survey /1: March 31, 2007

Table 3 - Selected Additional Items

(\$ Millions)

All Other U. S. Banks - Group C

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items			
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance	
	Non-Local Currency	Local Currency	Total							
Asia										
CHINA-MAINLAND	5	0	5	19	6	22	-22	0	60	
CHINA-TAIWAN	27	1,720	1,747	1,747	7	184	150	0	17	
INDIA	2	158	160	171	24	8	42	11	3	
INDONESIA	0	0	0	18	65	0	0	0	0	
KOREA	62	5,229	5,291	5,289	153	45	421	15	19	
MALAYSIA	0	20	20	31	96	0	6	0	1	
OMAN	0	0	0	6	0	0	0	0	0	
PAKISTAN	0	0	0	0	4	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	1,848	1	0	0	0	4	
THAILAND	0	0	0	16	13	0	4	0	1	
UNITED ARAB EMIRATES	0	0	0	7	30	0	0	0	1	
OTHER ASIA	62	0	62	59	21	4	-29	4	1	
	158	7,127	7,285	9,221	426	266	572	30	108	
Africa										
EGYPT	0	0	0	0	23	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	19	0	0	0	0	
OTHER AFRICA	0	0	0	52	0	0	0	0	0	
	0	0	0	55	59	1	0	0	0	
Banking Centers										
BAHAMAS	4,968	1,373	6,341	2,677	354	270	-756	0	26	
BAHRAIN	0	0	0	10	0	0	0	0	0	
BERMUDA	198	0	198	306	276	91	642	0	9	
CAYMAN ISLANDS	9,131	5,503	14,634	1,398	3,536	122	-28,690	0	0	
HONG KONG	420	479	899	1,361	471	789	18	0	15	
LEBANON	0	0	0	1	1	0	0	0	0	
LIBERIA	0	0	0	4	67	0	0	0	0	
MACAO	0	0	0	28	0	0	0	0	1	
NETHERLAND ANTILLES	0	0	0	7	22	23	0	0	0	
PANAMA	0	20	20	68	136	16	0	0	23	
SINGAPORE	889	515	1,404	4,963	927	339	46	0	6	
	15,606	7,890	23,496	10,823	5,790	1,650	-28,740	0	80	

Country Exposure Lending Survey /1: March 31, 2007

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							
International & Regional Organizations									
ASIAN REGIONAL	0	0	0	0	0	0	0	0	
INTERNATIONAL	0	0	0	193	0	5	0	0	
LATIN AMER. REGIONAL	0	0	0	0	0	41	0	0	
W. EUROPEAN REGIONAL	0	0	0	0	0	0	0	0	
	0	0	0	193	0	46	0	0	
GRAND TOTALS	48,430	43,442	91,872	69,657	27,891	33,173	-29,907	429	1,939

Country Exposure Lending Survey /1: March 31, 2007

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

(\$ Millions)

All Other U. S. Banks - Group C

Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	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	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 in Non-Local Currency					Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency							Cross-Border Claims
G-10 and Switzerland																		
BELGIUM	1,649	134	0	1,783	1,548	59	149	147	0	296	149	0	594	37	0	631	713	1
CANADA	3,127	976	834	4,937	1,889	16	804	2,796	97	3,697	980	18	6,046	5,750	9	11,805	6,349	534
FRANCE	4,431	279	73	4,783	1,920	0	128	0	0	128	157	0	2,053	64	0	2,117	2,244	0
GERMANY	5,107	217	617	5,941	952	99	328	18	190	536	338	0	3,171	155	0	3,326	3,280	0
ITALY	1,342	0	2	1,344	695	10	100	0	0	100	100	0	326	81	1	408	213	14
JAPAN	1,764	1	70	1,835	1,392	0	0	2	43	45	0	0	857	169	0	1,026	759	0
LUXEMBOURG	187	49	0	236	476	0	0	0	0	0	0	0	1,027	0	1	1,028	1,226	0
NETHERLANDS	5,461	223	23	5,707	1,731	99	50	0	0	50	64	0	4,320	101	10	4,431	5,848	27
SWEDEN	2,368	40	33	2,441	2,316	37	60	0	21	81	84	0	491	50	2	543	474	0
SWITZERLAND	2,717	27	304	3,048	470	0	52	0	85	137	24	0	1,036	7	3	1,046	722	1
UNITED KINGDOM	7,559	8,989	1,024	17,572	5,769	7,506	502	123	166	791	24	0	9,245	3,956	18	13,219	8,495	186
	35,712	10,935	2,980	49,627	19,158	7,826	2,173	3,086	602	5,861	1,920	18	29,166	10,370	44	39,580	30,323	763
Non G-10 Developed Countries																		
AUSTRALIA	1,121	102	71	1,294	585	27	346	70	25	441	364	0	2,759	708	2	3,469	2,805	0
AUSTRIA	389	7	0	396	210	0	139	0	0	139	139	0	599	1	0	600	1,000	0
DENMARK	632	195	4	831	368	175	0	0	2	2	0	0	347	70	0	417	317	0
FINLAND	54	7	0	61	225	0	23	0	0	23	23	0	197	4	0	201	209	0
GREECE	0	0	0	0	1	0	13	0	0	13	13	0	79	0	0	79	39	0
ICELAND	19	0	0	19	19	0	12	0	0	12	12	0	8	0	0	8	9	0
IRELAND	1,701	406	7	2,114	1,691	217	0	0	0	0	0	0	726	49	9	784	627	0
ISRAEL	42	12	0	54	42	0	285	0	0	285	261	0	306	0	0	306	171	0
NEW ZEALAND	39	2	3	44	47	0	0	1	2	3	0	0	177	25	0	202	308	0
NORWAY	484	24	0	508	357	0	34	0	0	34	51	0	493	55	1	549	577	0
PORTUGAL	99	0	0	99	49	0	0	0	0	0	0	0	205	0	0	205	323	0
SOUTH AFRICA	37	6	0	43	37	0	30	18	0	48	39	0	22	39	0	61	5	0
SPAIN	2,201	90	0	2,291	924	87	6	0	0	6	6	0	878	101	0	979	419	57
TURKEY	175	0	0	175	223	0	115	0	0	115	115	0	9	0	0	9	24	0
OTHER NON G-10 DEV.	20	0	0	20	20	0	10	0	0	10	10	0	59	0	0	59	59	0
	7,013	851	85	7,949	4,798	506	1,013	89	29	1,131	1,033	0	6,864	1,052	12	7,928	6,892	57

Country Exposure Lending Survey /1: March 31, 2007

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

(\$ Millions)

All Other U. S. Banks - Group C

Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	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	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 in Non-Local Currency					Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency						Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency
Eastern Europe																		
BULGARIA	3	0	0	3	3	0	12	0	0	12	12	0	0	0	0	0	0	0
CZECH REPUBLIC	1	1	0	2	2	0	0	0	0	0	0	0	38	0	0	38	3	0
HUNGARY	20	0	0	20	22	0	0	0	0	0	0	1	0	0	1	7	0	0
POLAND	18	3	0	21	26	0	65	111	0	176	65	0	206	17	0	223	81	0
ROMANIA	2	0	0	2	2	0	68	0	0	68	50	0	0	0	0	0	0	0
RUSSIA	213	0	0	213	151	0	469	0	0	469	469	0	117	0	0	117	36	0
SERBIA & MONTENEGRO	0	0	0	0	0	0	33	0	0	33	33	0	0	0	0	0	1	0
SLOVAKIA	1	1	0	2	1	0	42	0	0	42	42	0	0	0	0	0	0	0
OTHER E. EUROPE	130	3	0	133	138	3	124	0	0	124	124	0	52	0	0	52	10	0
	388	8	0	396	345	3	813	111	0	924	795	0	414	17	0	431	138	0
Latin America and the Caribbean																		
ARGENTINA	5	15	0	20	16	0	99	536	0	635	99	12	189	181	0	370	253	20
BOLIVIA	0	0	0	0	0	0	0	0	0	0	0	0	32	0	0	32	32	0
BRAZIL	513	288	0	801	510	288	254	0	0	254	273	0	931	19	0	950	880	0
CHILE	94	6	0	100	95	1	73	147	0	220	73	29	625	2,513	0	3,138	644	202
COLOMBIA	121	0	0	121	121	0	291	0	0	291	330	0	71	0	0	71	127	0
COSTA RICA	46	0	0	46	41	0	22	0	0	22	22	0	43	0	0	43	74	0
DOMINICAN REPUBLIC	46	0	0	46	46	0	43	0	0	43	102	0	109	0	0	109	209	0
ECUADOR	105	0	0	105	108	0	0	0	0	0	0	0	56	0	0	56	120	0
EL SALVADOR	44	0	0	44	44	0	69	0	0	69	69	0	35	0	0	35	34	0
GUATEMALA	177	0	0	177	177	0	37	0	0	37	37	0	26	0	0	26	53	0
HONDURAS	68	0	0	68	93	0	0	0	0	0	0	0	16	0	0	16	43	0
JAMAICA	12	0	0	12	12	0	10	0	0	10	19	0	20	0	0	20	76	0
MEXICO	28	6	44	78	25	0	359	82	44	485	364	82	2,737	6,412	0	9,149	3,054	51
NICARAGUA	16	0	0	16	16	0	0	0	0	0	0	0	3	0	0	3	3	0
PARAGUAY	1	0	0	1	1	0	0	0	0	0	0	0	1	0	0	1	5	0
PERU	24	0	0	24	24	0	248	0	0	248	248	0	135	0	0	135	131	0
TRINIDAD & TOBAGO	7	0	0	7	0	0	154	0	0	154	154	0	40	0	0	40	34	0
URUGUAY	0	5	0	5	206	2	107	119	0	226	175	88	5	52	0	57	29	37
VENEZUELA	12	0	0	12	12	0	0	0	0	0	28	0	246	0	0	246	491	0
OTHER LAT. AM. & CAR	33	0	0	33	58	0	40	0	0	40	37	0	199	344	1	544	685	0
	1,352	320	44	1,716	1,605	291	1,806	884	44	2,734	2,030	211	5,519	9,521	1	15,041	6,977	310

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

(\$ Millions)

All Other U. S. Banks - Group C

Claims on Banking Sector					Claims on Public Sector							Claims on Other Sector							
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis			Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency		
Asia																			
CHINA-MAINLAND	127	20	2	149	126	6	0	0	0	0	0	0	24	6	0	30	9	6	
CHINA-TAIWAN	365	155	0	520	185	0	0	862	0	862	0	0	4	323	0	327	7	11	
INDIA	22	48	0	70	43	0	1	83	0	84	0	0	14	99	0	113	10	0	
INDONESIA	54	0	0	54	66	50	115	0	0	115	115	0	8	0	0	8	8	0	
KOREA	92	30	0	122	243	30	199	2	0	201	199	0	243	4,653	0	4,896	201	5	
MALAYSIA	18	0	0	18	46	0	73	0	0	73	80	0	289	0	0	289	332	0	
OMAN	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
PAKISTAN	3	0	0	3	4	0	0	0	0	0	0	0	0	0	0	0	0	0	
PHILIPPINES	9	1	0	10	9	0	112	0	0	112	112	0	26	0	0	26	24	0	
QATAR	0	0	0	0	0	0	0	0	0	0	0	0	158	0	0	158	158	0	
SAUDI ARABIA	3	0	0	3	3	0	0	0	0	0	0	0	1	0	0	1	2	0	
THAILAND	2	0	0	2	13	0	0	0	0	0	0	0	71	4	0	75	71	0	
UNITED ARAB EMIRATES	17	0	0	17	17	0	0	0	0	0	0	0	59	0	1	60	89	0	
OTHER ASIA	0	0	0	0	18	0	38	0	0	38	38	0	10	33	0	43	9	33	
	712	254	2	968	773	86	538	947	0	1,485	544	0	907	5,118	1	6,026	920	55	
Africa																			
EGYPT	9	9	0	18	22	0	0	0	0	0	0	0	0	0	0	0	10	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	0	0	0	0	0	0	0	0	0	0	3	0	0	0	0	0	6	0	
TUNISIA	6	0	0	6	6	0	36	0	0	36	36	0	1	0	0	1	20	0	
OTHER AFRICA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
	16	9	0	25	29	0	37	0	0	37	46	0	1	0	0	1	37	0	

Country Exposure Lending Survey /1: March 31, 2007

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

(\$ Millions)

All Other U. S. Banks - Group C

Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	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	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	Local Residents					Cross-Border Claims	Local Residents						Cross-Border Claims	Local Residents
Banking Centers																		
BAHAMAS	10	0	0	10	162	0	0	0	0	0	54	0	556	0	0	556	434	0
BAHRAIN	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	1	1	0
BERMUDA	25	1	0	26	25	1	0	0	0	0	0	0	515	1	18	534	700	0
CAYMAN ISLANDS	365	533	0	898	1,567	533	67	0	67	67	0	0	1,384	0	15	1,399	3,597	0
HONG KONG	956	70	2	1,028	248	256	0	7	0	7	0	6	239	544	2	785	408	135
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	86	0
MACAO	1	0	0	1	1	0	0	0	0	0	0	0	0	27	0	27	0	0
NETHERLAND ANTILLES	0	0	0	0	0	0	0	0	0	0	0	0	33	0	14	47	32	0
PANAMA	82	0	0	82	93	0	240	0	240	240	0	0	73	0	0	73	183	0
SINGAPORE	770	124	5	899	570	508	31	0	3	34	31	0	289	80	3	372	194	61
	2,209	728	7	2,944	2,666	1,298	338	7	3	348	392	6	3,109	652	52	3,813	5,636	196
International & Regional Organizations																		
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	26	0	0	26	21	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	0	41	0	0	41	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
	0	0	0	0	0	0	107	0	0	107	61	0	0	0	0	0	0	0
GRAND TOTALS	47,402	13,105	3,118	63,625	29,374	10,010	6,825	5,124	678	12,627	6,821	235	45,980	26,730	110	72,820	50,923	1,381

E.16 ENDNOTES

Report as of March 31, 2007

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 March 31, 2007

Banking Organization Category	Tier 1 Capital	Total Assets
All Reporting Banks	\$ 553.3 billion*	\$ 9,439.7 billion
Large Financial Institutions	\$ 369.6 billion*	\$ 7,028.6 billion
All Other Banks	\$ 183.7 billion	\$ 2,411.1 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.