



Statistical Release

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For Immediate Release
September 29, 2006

Country Exposure Lending Survey /1: March 31, 2006

REVISION: This report revises the report of June 30, 2006, to correct data and formula errors

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	12,490	947	13,437	223	13,660	6,433	19,870
CANADA	19,074	5,435	24,509	12,113	36,622	79,561	104,070
FRANCE	55,973	6,551	62,524	1,302	63,826	2,462	64,986
GERMANY	111,245	15,825	127,070	177	127,247	24,461	151,531
ITALY	25,672	9,856	35,528	1,357	36,885	3,680	39,208
JAPAN	26,893	5,607	32,500	1,583	34,083	58,614	91,114
LUXEMBOURG	18,573	3,824	22,397	2	22,399	935	23,332
NETHERLANDS	53,797	4,777	58,574	268	58,842	616	59,190
SWEDEN	10,750	735	11,485	381	11,866	550	12,035
SWITZERLAND	23,288	4,661	27,949	1,232	29,181	2,905	30,854
UNITED KINGDOM	79,276	16,264	95,540	13,046	108,586	166,693	262,233
	437,031	74,482	511,513	31,684	543,197	346,910	858,423
Non G-10 Developed Countries							
AUSTRALIA	14,027	2,735	16,762	3,400	20,162	28,506	45,268
AUSTRIA	6,165	1,228	7,393	2	7,395	28	7,421
DENMARK	14,588	652	15,240	170	15,410	299	15,539
FINLAND	3,178	380	3,558	74	3,632	83	3,641
GREECE	3,167	490	3,657	3	3,660	3,894	7,551
ICELAND	380	28	408	1	409	1	409
IRELAND	17,781	2,045	19,826	915	20,741	2,125	21,951
ISRAEL	2,654	194	2,848	189	3,037	809	3,657
NEW ZEALAND	884	576	1,460	141	1,601	701	2,161
NORWAY	6,490	1,152	7,642	344	7,986	453	8,095
PORTUGAL	2,293	351	2,644	43	2,687	528	3,172
SOUTH AFRICA	2,277	244	2,521	717	3,238	5,474	7,995
SPAIN	19,155	1,767	20,922	5,634	26,556	8,576	29,498
TURKEY	7,140	80	7,220	424	7,644	2,479	9,699
OTHER NON G-10 DEV.	4,903	292	5,195	0	5,195	16	5,211
	105,082	12,214	117,296	12,057	129,353	53,972	171,268

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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
Eastern Europe							
BULGARIA	82	20	102	0	102	96	198
CZECH REPUBLIC	1,222	111	1,333	89	1,422	2,778	4,111
HUNGARY	483	40	523	82	605	1,942	2,465
MACEDONIA	9	0	9	0	9	0	9
POLAND	1,512	103	1,615	21	1,636	6,904	8,519
ROMANIA	297	1	298	106	404	805	1,103
RUSSIA	4,750	10	4,760	243	5,003	2,859	7,619
SERBIA & MONTENEGRO	72	0	72	0	72	0	72
SLOVAKIA	323	14	337	24	361	718	1,055
OTHER E. EUROPE	1,706	55	1,761	5	1,766	567	2,328
	10,456	354	10,810	570	11,380	16,669	27,479
Latin America and the Caribbean							
ARGENTINA	1,573	76	1,649	61	1,710	4,206	5,855
BOLIVIA	35	0	35	3	38	8	43
BRAZIL	10,705	869	11,574	4,123	15,697	19,006	30,580
CHILE	3,606	707	4,313	1,165	5,478	8,454	12,767
COLOMBIA	2,076	163	2,239	435	2,674	1,800	4,039
COSTA RICA	547	2	549	28	577	103	652
DOMINICAN REPUBLIC	522	1	523	22	545	207	730
ECUADOR	309	0	309	41	350	251	560
EL SALVADOR	620	5	625	127	752	264	889
GUATEMALA	674	0	674	57	731	205	879
HONDURAS	160	20	180	64	244	144	324
JAMAICA	280	1	281	131	412	296	577
MEXICO	18,214	624	18,838	3,018	21,856	64,268	83,106
NICARAGUA	53	0	53	0	53	0	53
PARAGUAY	2	0	2	0	2	125	127
PERU	860	133	993	296	1,289	1,047	2,040
TRINIDAD & TOBAGO	373	37	410	5	415	394	804
URUGUAY	195	8	203	0	203	909	1,112
VENEZUELA	764	7	771	0	771	857	1,628
OTHER LAT. AM. & CAR	5,363	902	6,265	11	6,276	370	6,635
	46,931	3,555	50,486	9,587	60,073	102,914	153,400

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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
Asia							
CHINA-MAINLAND	10,687	361	11,048	214	11,262	4,879	15,927
CHINA-TAIWAN	5,475	296	5,771	1,768	7,539	12,782	18,553
INDIA	7,839	666	8,505	3,138	11,643	13,771	22,276
INDONESIA	1,291	74	1,365	2	1,367	2,163	3,528
IRAN	9	0	9	0	9	0	9
IRAQ	50	0	50	0	50	0	50
JORDAN	54	3	57	0	57	243	300
KOREA	10,628	927	11,555	13,975	25,530	52,230	63,785
KUWAIT	1,044	21	1,065	52	1,117	52	1,117
MALAYSIA	2,659	48	2,707	384	3,091	9,008	11,715
OMAN	120	0	120	0	120	0	120
PAKISTAN	81	2	83	156	239	1,361	1,444
PHILIPPINES	1,648	11	1,659	48	1,707	2,662	4,321
QATAR	527	4	531	0	531	0	531
SAUDI ARABIA	1,228	248	1,476	0	1,476	0	1,476
SRI LANKA	51	0	51	0	51	137	188
SYRIA	0	0	0	0	0	0	0
THAILAND	4,403	76	4,479	8	4,487	3,550	8,029
UNITED ARAB EMIRATES	1,217	298	1,515	10	1,525	1,826	3,341
OTHER ASIA	211	4	215	50	265	737	952
	49,222	3,039	52,261	19,805	72,066	105,401	157,662
Africa							
ALGERIA	81	0	81	0	81	694	775
CAMEROON	8	0	8	0	8	116	124
CONGO (KINSHASA)	11	0	11	0	11	21	32
EGYPT	2,161	2	2,163	1	2,164	1,048	3,211
ETHIOPIA	3	0	3	0	3	0	3
GABON	0	0	0	0	0	64	64
GHANA	47	16	63	0	63	0	63
IVORY COAST	60	0	60	0	60	56	116
KENYA	4	0	4	0	4	264	268
LIBYA	0	0	0	0	0	0	0
MALAWI	0	0	0	0	0	0	0
MOROCCO	196	23	219	6	225	173	392
NIGERIA	825	0	825	72	897	683	1,508
SENEGAL	6	0	6	24	30	106	112
SUDAN	2	1	3	0	3	0	3

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	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	79	1	80	66	146	222	302
ZAMBIA	156	0	156	37	193	159	315
ZIMBABWE	1	0	1	0	1	0	1
OTHER AFRICA	57	89	146	0	146	256	402
	3,697	132	3,829	206	4,035	3,862	7,691
Banking Centers							
BAHAMAS	2,319	322	2,641	0	2,641	165	2,806
BAHRAIN	478	240	718	0	718	490	1,208
BERMUDA	9,546	662	10,208	18	10,226	18	10,226
CAYMAN ISLANDS	25,125	1,973	27,098	56	27,154	64	27,162
HONG KONG	7,606	724	8,330	26	8,356	17,167	25,497
LEBANON	90	7	97	0	97	163	260
LIBERIA	13	9	22	0	22	0	22
MACAO	52	7	59	159	218	166	225
NETHERLAND ANTILLES	338	198	536	127	663	209	745
PANAMA	1,340	16	1,356	130	1,486	596	1,952
SINGAPORE	3,382	317	3,699	45	3,744	19,739	23,438
	50,289	4,475	54,764	561	55,325	38,777	93,541
International & Regional Organizations							
AFRICAN REGIONAL	450	15	465	0	465	0	465
ASIAN REGIONAL	284	53	337	0	337	0	337
E. EUROPEAN REGIONAL	0	30	30	0	30	0	30
INTERNATIONAL	1,770	40	1,810	0	1,810	0	1,810
LATIN AMER. REGIONAL	222	44	266	0	266	0	266
MIDDLE EAST REGIONAL	14	0	14	0	14	0	14
W. EUROPEAN REGIONAL	798	1,274	2,072	0	2,072	0	2,072
	3,538	1,456	4,994	0	4,994	0	4,994
GRAND TOTALS	706,246	99,707	805,953	74,470	880,423	668,505	1,474,458

Country Exposure Lending Survey /I: March 31, 2006

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

(\$ Millions)

All U. S. Banks - Group A

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign- Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign- Office Claims on Local Residents in the Local Currency	Total Cross- Border and Foreign Office Claims	
	Total	In Non-Local Currency	In Local Currency										
G-10 and Switzerland													
BELGIUM	12,490	6,433	1,805	4,628	947	19,870	1,591	2,533	12,318	1,177	11,315	4,258	17,753
CANADA	19,074	78,574	3,430	75,144	6,422	104,070	29,215	17,442	16,567	3,924	8,484	77,422	97,913
FRANCE	55,973	2,462	147	2,315	6,551	64,986	23,604	127,399	51,323	160	44,395	2,562	54,045
GERMANY	111,245	24,454	4,548	19,906	15,832	151,531	31,560	140,907	69,968	4,374	54,357	19,943	94,285
ITALY	25,672	3,680	36	3,644	9,856	39,208	4,201	47,217	25,630	86	24,454	3,936	29,652
JAPAN	26,893	58,176	2,960	55,216	6,045	91,114	7,263	27,689	26,706	2,760	28,127	55,841	85,307
LUXEMBOURG	18,573	935	535	400	3,824	23,332	2,309	8,121	19,572	780	16,092	400	20,752
NETHERLANDS	53,797	616	265	351	4,777	59,190	11,598	49,289	53,076	446	40,130	201	53,723
SWEDEN	10,750	550	1	549	735	12,035	3,929	16,237	10,624	1	8,180	548	11,173
SWITZERLAND	23,288	2,905	2,272	633	4,661	30,854	5,618	42,521	17,321	1,337	13,966	617	19,275
UNITED KINGDOM	79,276	159,524	58,860	100,664	23,433	262,233	64,167	345,386	102,140	71,095	148,996	101,976	275,211
	437,031	338,309	74,859	263,450	83,083	858,423	185,055	824,741	405,245	86,140	398,496	267,704	759,089
Non G-10 Developed Countries													
AUSTRALIA	14,027	26,304	1,819	24,485	4,937	45,268	5,740	9,504	13,282	2,494	10,485	25,204	40,980
AUSTRIA	6,165	28	0	28	1,228	7,421	1,152	1,924	6,933	0	3,003	30	6,963
DENMARK	14,588	299	3	296	652	15,539	3,376	7,823	14,241	2	5,513	296	14,539
FINLAND	3,178	83	0	83	380	3,641	1,567	16,737	2,977	0	2,567	83	3,060
GREECE	3,167	3,894	491	3,403	490	7,551	7,328	4,615	3,092	575	3,062	3,506	7,173
ICELAND	380	1	0	1	28	409	123	684	375	0	235	1	376
IRELAND	17,781	2,125	268	1,857	2,045	21,951	2,369	3,701	15,802	332	13,913	1,870	18,004
ISRAEL	2,654	714	135	579	289	3,657	51	563	2,651	192	1,924	580	3,423
NEW ZEALAND	884	701	26	675	576	2,161	1,404	478	1,122	31	427	1,185	2,338
NORWAY	6,490	453	1	452	1,152	8,095	2,278	2,125	6,642	1	4,864	453	7,096
PORTUGAL	2,293	528	13	515	351	3,172	1,579	11,350	2,309	13	1,587	515	2,837
SOUTH AFRICA	2,277	5,333	685	4,648	385	7,995	2,720	1,041	2,199	686	2,420	4,660	7,545
SPAIN	19,155	8,576	516	8,060	1,767	29,498	2,603	32,007	18,820	370	17,363	7,857	27,047
TURKEY	7,140	2,479	1,013	1,466	80	9,699	188	6,250	7,644	1,019	6,149	1,505	10,168
OTHER NON G-10 DEV.	4,903	16	16	0	292	5,211	2,219	341	1,406	16	913	0	1,422
	105,082	51,534	4,986	46,548	14,652	171,268	34,697	99,143	99,495	5,731	74,425	47,745	152,971

Country Exposure Lending Survey /I: March 31, 2006

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

(\$ Millions)

All U. S. Banks - Group A

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents				Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign- Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign- Office Claims on Local Residents in the Local Currency	Total Cross- Border and Foreign Office Claims
	Total	In Non-Local Currency	In Local Currency										
Eastern Europe													
BULGARIA	82	96	31	65	20	198	101	828	102	33	59	67	202
CZECH REPUBLIC	1,222	2,689	194	2,495	200	4,111	1,785	873	1,329	181	1,325	2,579	4,089
HUNGARY	483	1,908	188	1,720	74	2,465	120	1,073	507	200	611	1,753	2,460
MACEDONIA	9	0	0	0	0	9	0	0	9	0	9	0	9
POLAND	1,512	6,694	1,677	5,017	313	8,519	1,762	1,773	1,503	1,672	2,471	5,018	8,193
ROMANIA	297	803	330	473	3	1,103	428	765	373	366	552	509	1,248
RUSSIA	4,750	2,833	1,322	1,511	36	7,619	2,746	8,076	5,247	1,433	4,432	1,808	8,488
SERBIA & MONTENEGRO	72	0	0	0	0	72	0	5	73	0	27	0	73
SLOVAKIA	323	705	139	566	27	1,055	755	242	353	139	337	589	1,081
OTHER E. EUROPE	1,706	567	231	336	55	2,328	917	1,677	1,766	338	1,390	344	2,448
	10,456	16,295	4,112	12,183	728	27,479	8,614	15,312	11,262	4,362	11,213	12,667	28,291
Latin America and the Caribbean													
ARGENTINA	1,573	4,206	469	3,737	76	5,855	146	2,166	2,044	512	1,923	3,862	6,418
BOLIVIA	35	8	8	0	0	43	5	24	40	8	43	0	48
BRAZIL	10,705	18,776	1,178	17,598	1,099	30,580	3,717	9,254	10,528	1,178	8,552	17,722	29,428
CHILE	3,606	8,415	555	7,860	746	12,767	740	536	3,598	571	2,122	8,046	12,215
COLOMBIA	2,076	1,800	5	1,795	163	4,039	48	1,720	2,231	5	1,751	1,855	4,091
COSTA RICA	547	103	47	56	2	652	42	142	606	47	549	56	709
DOMINICAN REPUBLIC	522	207	31	176	1	730	49	142	690	31	438	177	898
ECUADOR	309	251	251	0	0	560	165	264	415	251	520	0	666
EL SALVADOR	620	264	0	264	5	889	25	132	629	0	362	264	893
GUATEMALA	674	205	48	157	0	879	29	118	794	49	666	155	998
HONDURAS	160	144	0	144	20	324	47	57	244	0	217	143	387
JAMAICA	280	296	83	213	1	577	179	12	331	83	258	214	628
MEXICO	18,214	62,973	582	62,391	1,919	83,106	4,566	9,331	18,576	2,306	12,589	62,482	83,364
NICARAGUA	53	0	0	0	0	53	2	8	62	0	60	0	62
PARAGUAY	2	125	71	54	0	127	2	8	11	71	59	55	137
PERU	860	1,045	771	274	135	2,040	81	1,128	944	772	1,210	275	1,991
TRINIDAD & TOBAGO	373	394	52	342	37	804	17	150	355	52	187	342	749
URUGUAY	195	897	660	237	20	1,112	14	73	538	671	877	235	1,444
VENEZUELA	764	857	0	857	7	1,628	65	2,101	1,368	0	689	833	2,201
OTHER LAT. AM. & CAR	5,363	370	54	316	902	6,635	205	581	7,204	54	6,296	316	7,574
	46,931	101,336	4,865	96,471	5,133	153,400	10,144	27,947	51,208	6,661	39,368	97,032	154,901

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

(\$ Millions)

All U. S. Banks - Group A

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency	In Local Currency										
MOROCCO	196	173	0	173	23	392	328	44	254	0	111	172	426
NIGERIA	825	683	52	631	0	1,508	29	254	858	52	903	656	1,566
SENEGAL	6	106	20	86	0	112	4	19	32	20	52	89	141
SUDAN	2	0	0	0	1	3	0	0	2	0	2	0	2
TUNISIA	79	222	22	200	1	302	8	67	86	23	46	201	310
ZAMBIA	156	159	15	144	0	315	25	16	156	15	171	144	315
ZIMBABWE	1	0	0	0	0	1	0	0	2	0	2	0	2
OTHER AFRICA	57	256	32	224	89	402	45	109	282	33	267	228	543
	3,697	3,855	572	3,283	139	7,691	701	941	4,262	595	4,114	3,581	8,438
Banking Centers													
BAHAMAS	2,319	165	121	44	322	2,806	221	29	3,298	138	3,064	44	3,480
BAHRAIN	478	490	280	210	240	1,208	13	163	577	289	530	211	1,077
BERMUDA	9,546	18	7	11	662	10,226	5,324	12,902	11,880	18	9,588	0	11,898
CAYMAN ISLANDS	25,125	64	7	57	1,973	27,162	4,996	4,246	53,488	71	45,353	0	53,559
HONG KONG	7,606	16,862	4,479	12,383	1,029	25,497	10,967	6,445	7,407	5,405	10,572	12,916	25,728
LEBANON	90	162	116	46	8	260	57	70	153	126	193	46	325
LIBERIA	13	0	0	0	9	22	40	635	108	0	67	0	108
MACAO	52	166	120	46	7	225	117	1	52	158	79	46	256
NETHERLAND ANTILLES	338	209	0	209	198	745	150	59	624	0	349	209	833
PANAMA	1,340	596	35	561	16	1,952	58	3,670	1,918	38	1,226	561	2,517
SINGAPORE	3,382	18,142	5,977	12,165	1,914	23,438	280	2,924	4,456	6,594	9,620	12,956	24,006
	50,289	36,874	11,142	25,732	6,378	93,541	22,223	31,144	83,961	12,837	80,641	26,989	123,787
International & Regional Organizations													
AFRICAN REGIONAL	450	0	0	0	15	465	0	0	450	0	444	0	450
ASIAN REGIONAL	284	0	0	0	53	337	0	10	197	0	105	0	197
E. EUROPEAN REGIONAL	0	0	0	0	30	30	0	0	0	0	0	0	0
INTERNATIONAL	1,770	0	0	0	40	1,810	0	8	1,186	0	1,108	0	1,186
LATIN AMER. REGIONAL	222	0	0	0	44	266	0	0	73	0	74	0	73
MIDDLE EAST REGIONAL	14	0	0	0	0	14	2	2	14	0	0	0	14
W. EUROPEAN REGIONAL	798	0	0	0	1,274	2,072	77	390	777	0	727	0	777
	3,538	0	0	0	1,456	4,994	79	410	2,697	0	2,458	0	2,697
GRAND TOTALS	706,246	651,839	115,006	536,833	116,373	1,474,458	286,824	1,021,400	709,264	133,197	669,920	547,402	1,389,863

Country Exposure Lending Survey /1: March 31, 2006

Table 3 - Selected Additional Items

(\$ Millions)

All U. S. Banks - Group A

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
G-10 and Switzerland									
BELGIUM	14,708	6,187	20,895	9,961	1,660	2,829	-8,057	1,952	45
CANADA	12,767	60,095	72,862	70,928	4,573	4,353	7,982	3,647	355
FRANCE	1,582	1,151	2,733	18,321	2,918	7,309	2,656	16,751	427
GERMANY	8,108	29,218	37,326	54,386	4,686	46,103	-4,156	22,670	277
ITALY	138	2,185	2,323	12,905	1,656	1,356	2,080	15,618	50
JAPAN	31,734	45,225	76,959	89,684	2,593	2,355	-15,915	15,656	151
LUXEMBOURG	3,310	3,474	6,784	14,101	1,629	385	-4,457	10,863	74
NETHERLANDS	1,058	829	1,887	19,643	5,544	6,235	-1,309	13,328	443
SWEDEN	0	169	169	6,000	645	771	-131	5,153	39
SWITZERLAND	847	950	1,797	19,766	2,501	9,421	1,909	2,828	129
UNITED KINGDOM	352,695	90,855	443,550	343,917	56,660	20,256	64,573	6,432	1,417
	426,947	240,338	667,285	659,612	85,065	101,373	45,175	114,898	3,407
Non G-10 Developed Countries									
AUSTRALIA	2,846	26,807	29,653	33,765	3,138	2,490	4,513	4,072	200
AUSTRIA	2	141	143	1,745	1,129	357	-105	1,412	14
DENMARK	0	129	129	2,299	113	460	112	3,769	1
FINLAND	0	9	9	372	105	305	55	1,965	6
GREECE	1,647	2,348	3,995	4,747	405	293	153	1,096	220
ICELAND	0	0	0	201	1	6	0	114	12
IRELAND	2,913	2,554	5,467	15,363	1,141	3,043	-2,518	4,505	30
ISRAEL	274	334	608	1,150	341	287	195	433	54
NEW ZEALAND	21	978	999	1,172	870	116	137	105	5
NORWAY	0	109	109	2,048	294	142	-7	1,008	2
PORTUGAL	115	370	485	1,279	194	178	200	719	5
SOUTH AFRICA	123	6,170	6,293	7,529	120	185	-1,564	1,400	66
SPAIN	92	2,864	2,956	7,963	1,250	1,940	6,041	8,004	64
TURKEY	995	1,195	2,190	2,553	837	287	647	1,995	1,099
OTHER NON G-10 DEV.	36	0	36	6,891	357	3,854	10	1,596	23
	9,064	44,008	53,072	89,077	10,295	13,943	7,869	32,193	1,801

Country Exposure Lending Survey /1: March 31, 2006

Table 3 - Selected Additional Items

(\$ Millions)

All U. S. Banks - Group A

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
Eastern Europe									
BULGARIA	94	53	147	219	24	0	-47	4	4
CZECH REPUBLIC	695	1,984	2,679	3,223	253	76	496	230	8
HUNGARY	278	1,792	2,070	2,338	71	1	359	210	30
MACEDONIA	0	0	0	0	0	0	0	9	0
POLAND	1,595	5,744	7,339	8,507	125	139	2,003	769	35
ROMANIA	402	295	697	707	169	20	196	12	65
RUSSIA	1,102	1,798	2,900	4,672	1,302	397	1,244	925	350
SERBIA & MONTENEGRO	0	0	0	6	1	0	0	11	0
SLOVAKIA	212	481	693	768	52	0	117	55	7
OTHER E. EUROPE	328	268	596	1,548	340	164	101	289	283
	4,706	12,415	17,121	21,988	2,337	797	4,469	2,514	782
Latin America and the Caribbean									
ARGENTINA	574	4,174	4,748	5,161	734	96	251	903	153
BOLIVIA	4	1	5	128	5	0	-43	0	20
BRAZIL	670	13,853	14,523	16,203	1,006	1,058	5,010	3,369	1,158
CHILE	701	6,511	7,212	7,664	328	134	1,457	192	450
COLOMBIA	0	1,364	1,364	1,545	222	9	378	374	313
COSTA RICA	57	20	77	92	75	17	29	89	240
DOMINICAN REPUBLIC	53	132	185	278	156	1	40	304	56
ECUADOR	1	210	211	338	105	1	40	0	391
EL SALVADOR	0	140	140	147	60	51	127	25	146
GUATEMALA	26	152	178	196	127	9	62	20	547
HONDURAS	0	94	94	146	84	1	65	0	122
JAMAICA	94	72	166	197	68	20	132	22	15
MEXICO	127	60,821	60,948	61,689	3,549	1,372	15,634	3,345	3,028
NICARAGUA	0	1	1	39	9	0	0	6	2
PARAGUAY	76	51	127	177	5	0	10	0	9
PERU	305	442	747	812	126	41	303	148	115
TRINIDAD & TOBAGO	326	216	542	555	14	30	-147	15	64
URUGUAY	1,216	247	1,463	1,296	355	3	152	39	85
VENEZUELA	0	1,198	1,198	1,573	690	118	-256	239	105
OTHER LAT. AM. & CAR	338	379	717	4,841	2,225	386	-170	921	117
	4,568	90,078	94,646	103,077	9,943	3,347	23,074	10,011	7,136

Country Exposure Lending Survey /1: March 31, 2006

Table 3 - Selected Additional Items

(\$ Millions)

All U. S. Banks - Group A

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
Asia									
CHINA-MAINLAND	2,306	3,294	5,600	7,341	1,791	274	402	1,698	914
CHINA-TAIWAN	7,264	7,773	15,037	15,660	879	980	-1,308	1,532	471
INDIA	3,966	6,657	10,623	17,050	850	492	3,315	3,349	1,669
INDONESIA	1,760	1,579	3,339	4,007	1,239	40	429	628	186
IRAN	0	0	0	16	5	0	0	0	0
IRAQ	0	0	0	8	208	0	0	48	0
JORDAN	119	155	274	536	37	7	-19	0	114
KOREA	2,164	37,103	39,267	48,445	1,403	775	12,213	3,500	3,316
KUWAIT	0	0	0	3,306	42	70	52	0	363
MALAYSIA	2,058	6,842	8,900	10,402	738	190	847	835	273
OMAN	0	0	0	389	5	2	0	0	137
PAKISTAN	111	1,092	1,203	1,335	305	1	134	48	144
PHILIPPINES	1,494	1,948	3,442	4,879	931	8	915	325	265
QATAR	0	0	0	106	39	3	0	69	23
SAUDI ARABIA	0	0	0	4,871	405	186	1	44	205
SRI LANKA	60	104	164	238	50	29	47	0	46
SYRIA	0	0	0	2	0	0	0	0	0
THAILAND	106	3,863	3,969	5,101	543	119	2	434	520
UNITED ARAB EMIRATES	592	1,224	1,816	3,283	436	40	44	212	323
OTHER ASIA	1,385	1,494	2,879	3,846	138	7	-2,028	113	111
	23,385	73,128	96,513	130,821	10,044	3,223	15,046	12,835	9,080
Africa									
ALGERIA	207	520	727	925	151	0	103	9	144
CAMEROON	3	116	119	121	48	0	18	0	10
CONGO (KINSHASA)	46	10	56	98	0	0	-34	11	0
EGYPT	24	1,102	1,126	1,951	182	0	-25	1,562	322
ETHIOPIA	0	0	0	6	0	0	0	0	17
GABON	42	80	122	133	7	0	-51	0	0
GHANA	0	0	0	5	0	1	0	0	24
IVORY COAST	1	105	106	110	60	20	11	15	0
KENYA	164	180	344	409	80	1	-47	0	26
LIBYA	0	0	0	7	0	0	0	0	0
MALAWI	0	0	0	0	0	0	0	0	6
MOROCCO	24	143	167	431	59	1	8	72	22
NIGERIA	176	435	611	1,616	60	1	111	629	208
SENEGAL	7	75	82	82	29	0	30	0	22

Country Exposure Lending Survey /1: March 31, 2006

Table 3 - Selected Additional Items

(\$ Millions)

All U. S. Banks - Group A

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
SUDAN	0	0	0	19	0	0	0	1	0
TUNISIA	71	85	156	313	8	0	76	16	37
ZAMBIA	49	73	122	122	0	0	57	156	16
ZIMBABWE	0	0	0	0	1	0	0	0	0
OTHER AFRICA	240	158	398	1,034	238	7	1,697	0	51
	1,054	3,082	4,136	7,382	923	31	1,954	2,471	905
Banking Centers									
BAHAMAS	84,968	2,101	87,069	6,084	1,224	227	-70,388	26	28
BAHRAIN	1,405	169	1,574	1,862	104	40	6,674	23	31
BERMUDA	199	0	199	3,403	2,863	529	3,134	1,579	222
CAYMAN ISLANDS	48,210	5,313	53,523	24,524	28,680	310	-50,643	5,793	84
HONG KONG	26,391	14,136	40,527	39,461	3,481	2,219	-12,797	3,109	1,447
LEBANON	78	92	170	1,053	77	5	0	38	98
LIBERIA	0	0	0	316	94	0	0	0	0
MACAO	89	9	98	826	45	6	-11	10	102
NETHERLAND ANTILLES	0	82	82	252	301	16	244	248	2
PANAMA	7	485	492	967	590	13	-206	142	183
SINGAPORE	22,635	14,302	36,937	33,628	3,580	1,097	-9,480	933	244
	183,982	36,689	220,671	112,376	41,039	4,462	-133,473	11,901	2,441
International & Regional Organizations									
AFRICAN REGIONAL	0	0	0	24	0	0	0	27	0
ASIAN REGIONAL	0	0	0	17	0	87	0	159	0
E. EUROPEAN REGIONAL	0	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	250	0	584	0	502	0
LATIN AMER. REGIONAL	0	0	0	86	0	149	0	168	0
MIDDLE EAST REGIONAL	0	0	0	1	0	0	0	0	2
W. EUROPEAN REGIONAL	0	0	0	104	0	21	0	200	0
	0	0	0	482	0	841	0	1,056	2
GRAND TOTALS	653,706	499,738	1,153,444	1,124,815	159,646	128,017	-35,886	187,879	25,554

Country Exposure Lending Survey /1: March 31, 2006

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

(\$ Millions)

All U. S. Banks - Group A

Claims on Banking Sector					Claims on Public Sector								Claims on Other Sector					
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
G-10 and Switzerland																		
BELGIUM	7,208	1,541	476	9,225	7,085	1,059	2,731	477	180	3,388	2,846	0	2,551	4,415	291	7,257	2,387	118
CANADA	5,674	5,611	2,470	13,755	3,138	513	2,619	6,801	646	10,066	2,811	52	10,781	66,162	2,319	79,262	10,618	3,359
FRANCE	20,109	170	4,221	24,500	14,554	1	9,397	26	414	9,837	9,688	0	26,467	2,266	1,915	30,648	27,081	159
GERMANY	67,156	527	14,044	81,727	24,294	35	21,247	710	824	22,781	21,222	0	22,842	23,217	957	47,016	24,452	4,339
ITALY	5,353	56	2,088	7,497	5,026	12	11,802	180	6,842	18,824	12,351	0	8,517	3,444	926	12,887	8,253	74
JAPAN	7,110	3,445	2,790	13,345	7,535	2,218	5,179	23,511	329	29,019	5,269	5	14,604	31,220	2,488	48,312	13,902	537
LUXEMBOURG	2,676	237	1,186	4,099	2,797	154	787	105	15	907	787	0	15,110	593	2,623	18,326	15,988	626
NETHERLANDS	14,953	200	3,268	18,421	11,195	185	6,970	36	101	7,107	6,978	0	31,874	380	1,408	33,662	34,903	261
SWEDEN	4,856	42	395	5,293	4,590	0	2,252	0	85	2,337	2,296	0	3,642	508	255	4,405	3,738	1
SWITZERLAND	11,042	284	3,414	14,740	4,457	190	2,230	907	631	3,768	2,103	478	10,016	1,714	616	12,346	10,761	669
UNITED KINGDOM	32,537	30,773	9,478	72,788	60,592	17,646	864	22,535	226	23,625	372	3,407	45,875	106,216	6,560	158,651	41,176	50,042
	178,674	42,886	43,830	265,390	145,263	22,013	66,078	55,288	10,293	131,659	66,723	3,942	192,279	240,135	20,358	452,772	193,259	60,185
Non G-10 Developed Countries																		
AUSTRALIA	5,247	5,733	901	11,881	4,132	1,227	1,438	2,229	217	3,884	1,513	0	7,342	18,342	1,617	27,301	7,637	1,267
AUSTRIA	2,142	2	682	2,826	1,932	0	2,136	26	254	2,416	2,517	0	1,887	0	292	2,179	2,484	0
DENMARK	1,676	17	298	1,991	1,400	2	247	6	68	321	247	0	12,665	276	286	13,227	12,594	0
FINLAND	593	5	65	663	513	0	236	1	188	425	236	0	2,349	77	127	2,553	2,228	0
GREECE	283	10	113	406	289	0	1,985	1	236	2,222	1,985	0	899	3,883	141	4,923	818	575
ICELAND	209	1	24	234	209	0	8	0	4	12	8	0	163	0	0	163	158	0
IRELAND	7,838	385	911	9,134	7,010	80	554	165	57	776	528	0	9,389	1,575	1,077	12,041	8,264	252
ISRAEL	119	22	192	333	116	15	1,600	376	0	1,976	1,780	69	935	316	2	1,253	755	108
NEW ZEALAND	250	436	92	778	251	5	20	108	190	318	20	1	614	157	294	1,065	851	25
NORWAY	2,545	81	402	3,028	2,596	0	1,741	0	499	2,240	1,759	0	2,204	372	251	2,827	2,287	1
PORTUGAL	871	68	152	1,091	700	0	599	0	90	689	599	0	823	460	109	1,392	1,010	13
SOUTH AFRICA	437	1,745	146	2,328	361	584	1,025	890	3	1,918	1,033	49	815	2,698	95	3,608	805	53
SPAIN	5,858	89	717	6,664	5,355	35	3,897	67	624	4,588	3,893	30	9,400	8,420	426	18,246	9,572	305
TURKEY	2,317	74	53	2,444	2,223	23	2,145	1,265	0	3,410	2,196	267	2,678	1,140	27	3,845	3,225	729
OTHER NON G-10 DEV.	121	16	33	170	230	16	64	0	0	64	64	0	4,718	0	259	4,977	1,112	0
	30,506	8,684	4,781	43,971	27,317	1,987	17,695	5,134	2,430	25,259	18,378	416	56,881	37,716	5,003	99,600	53,800	3,328

Country Exposure Lending Survey /1: March 31, 2006

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

(\$ Millions)

All U. S. Banks - Group A

Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
Eastern Europe																		
BULGARIA	36	24	0	60	35	9	15	18	0	33	15	4	31	54	20	105	52	20
CZECH REPUBLIC	58	330	13	401	64	12	947	1,078	57	2,082	947	1	217	1,281	41	1,539	318	168
HUNGARY	205	54	34	293	220	24	230	958	1	1,189	230	12	48	896	5	949	57	164
MACEDONIA	0	0	0	0	0	0	9	0	0	9	9	0	0	0	0	0	0	0
POLAND	150	878	75	1,103	217	823	1,034	2,160	0	3,194	1,034	248	328	3,656	28	4,012	252	601
ROMANIA	133	22	0	155	157	14	89	527	0	616	119	167	75	254	1	330	97	185
RUSSIA	1,420	221	9	1,650	1,470	153	847	877	0	1,724	1,450	332	2,483	1,735	1	4,219	2,327	948
SERBIA & MONTENEGRO	15	0	0	15	15	0	57	0	0	57	57	0	0	0	0	0	1	0
SLOVAKIA	47	0	8	55	56	0	137	366	4	507	137	12	139	339	2	480	160	127
OTHER E. EUROPE	736	25	24	785	699	9	529	231	19	779	530	33	441	311	13	765	537	296
	2,800	1,554	163	4,517	2,933	1,044	3,894	6,215	81	10,190	4,528	809	3,762	8,526	111	12,399	3,801	2,509
Latin America and the Caribbean																		
ARGENTINA	107	209	15	331	110	55	583	1,879	0	2,462	583	179	883	2,118	61	3,062	1,351	278
BOLIVIA	2	6	0	8	2	6	0	0	0	0	0	0	33	2	0	35	38	2
BRAZIL	2,352	1,763	21	4,136	2,129	32	2,251	4,177	5	6,433	2,300	1	6,102	12,836	843	19,781	6,099	1,145
CHILE	1,133	189	250	1,572	1,133	0	331	666	36	1,033	341	86	2,142	7,560	421	10,123	2,124	485
COLOMBIA	864	0	6	870	864	0	633	167	21	821	631	0	579	1,633	136	2,348	736	5
COSTA RICA	160	54	0	214	147	10	113	21	0	134	114	16	274	28	2	304	345	21
DOMINICAN REPUBLIC	66	16	0	82	66	16	350	92	0	442	404	0	106	99	1	206	220	15
ECUADOR	192	127	0	319	194	127	1	55	0	56	0	55	116	69	0	185	221	69
EL SALVADOR	247	114	0	361	247	0	115	100	0	215	115	0	258	50	5	313	267	0
GUATEMALA	336	59	0	395	339	24	102	84	0	186	102	9	236	62	0	298	353	16
HONDURAS	88	3	0	91	88	0	1	98	0	99	22	0	71	43	20	134	134	0
JAMAICA	88	120	1	209	88	37	63	33	0	96	72	32	129	143	0	272	171	14
MEXICO	2,614	11,014	291	13,919	2,560	189	3,411	25,168	30	28,609	3,219	1,769	12,189	26,791	303	39,283	12,797	348
NICARAGUA	11	0	0	11	11	0	6	0	0	6	6	0	36	0	0	36	45	0
PARAGUAY	1	2	0	3	1	2	0	37	0	37	0	37	1	86	0	87	10	32
PERU	117	430	6	553	117	419	357	66	1	424	357	0	386	549	126	1,061	470	353
TRINIDAD & TOBAGO	54	41	1	96	42	3	143	256	34	433	142	29	176	97	2	275	171	20
URUGUAY	40	49	2	91	201	4	116	354	0	470	184	309	39	494	6	539	153	358
VENEZUELA	45	442	0	487	47	0	350	195	0	545	648	0	369	220	7	596	673	0
OTHER LAT. AM. & CAR	75	10	18	103	91	10	31	16	3	50	28	1	5,257	344	881	6,482	7,085	43
	8,592	14,648	611	23,851	8,477	934	8,957	33,464	130	42,551	9,268	2,523	29,382	53,224	2,814	85,420	33,463	3,204

Country Exposure Lending Survey /1: March 31, 2006

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

(\$ Millions)

All U. S. Banks - Group A

Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
Asia																		
CHINA-MAINLAND	5,666	1,012	302	6,980	5,621	725	2,773	1,928	32	4,733	2,789	155	2,248	1,834	27	4,109	2,257	1,967
CHINA-TAIWAN	676	3,048	230	3,954	763	870	2,494	3,922	6	6,422	2,627	93	2,305	5,417	60	7,782	1,764	1,113
INDIA	1,951	1,284	228	3,463	1,923	34	341	2,700	9	3,050	340	0	5,547	9,406	429	15,382	5,667	1,193
INDONESIA	213	466	11	690	230	72	598	413	0	1,011	596	4	480	1,238	63	1,781	968	657
IRAN	0	0	0	0	0	0	0	0	0	0	0	0	9	0	0	9	14	0
IRAQ	0	0	0	0	208	0	50	0	0	50	50	0	0	0	0	0	0	0
JORDAN	14	43	3	60	28	40	0	159	0	159	0	13	40	41	0	81	56	13
KOREA	3,331	2,595	254	6,180	3,726	1,813	3,043	3,612	242	6,897	3,082	236	4,254	45,377	431	50,062	3,684	4,996
KUWAIT	469	52	10	531	467	52	2	0	4	6	2	0	573	0	7	580	548	0
MALAYSIA	864	569	24	1,457	904	263	862	2,085	0	2,947	889	8	933	6,292	24	7,249	944	961
OMAN	59	0	0	59	57	0	0	0	0	0	0	0	61	0	0	61	66	0
PAKISTAN	9	131	0	140	31	85	30	448	2	480	31	0	42	772	0	814	322	50
PHILIPPINES	970	69	5	1,044	1,143	71	323	893	4	1,220	585	287	355	1,691	2	2,048	518	227
QATAR	222	0	1	223	231	0	71	0	3	74	71	0	234	0	0	234	261	0
SAUDI ARABIA	598	0	96	694	615	0	0	0	85	85	0	0	630	0	67	697	832	0
SRI LANKA	48	9	0	57	29	0	1	10	0	11	18	10	2	116	0	118	2	52
SYRIA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
THAILAND	218	256	10	484	150	60	3,824	769	41	4,634	3,824	7	361	2,424	25	2,810	376	130
UNITED ARAB EMIRATES	754	725	39	1,518	757	0	4	224	22	250	4	63	459	870	237	1,566	833	214
OTHER ASIA	40	104	3	147	53	58	143	303	0	446	144	115	28	329	1	358	34	164
	16,102	10,363	1,216	27,681	16,936	4,143	14,559	17,466	450	32,475	15,052	991	18,561	75,807	1,373	95,741	19,146	11,737
Africa																		
ALGERIA	1	346	0	347	1	199	15	169	0	184	22	0	65	179	0	244	74	1
CAMEROON	0	0	0	0	0	0	0	62	0	62	0	1	8	54	0	62	38	5
CONGO (KINSHASA)	0	0	0	0	0	0	0	16	0	16	0	8	11	5	0	16	11	0
EGYPT	145	482	1	628	268	39	1,523	104	0	1,627	1,523	23	493	456	1	950	511	108
ETHIOPIA	3	0	0	3	3	0	0	0	0	0	0	0	0	0	0	0	0	0
GABON	0	0	0	0	0	0	0	50	0	50	0	1	0	14	0	14	0	0
GHANA	34	0	0	34	33	0	3	0	0	3	3	0	10	0	16	26	10	0
IVORY COAST	20	0	0	20	0	0	15	39	0	54	15	2	25	17	0	42	25	0
KENYA	4	4	0	8	20	1	0	110	0	110	0	2	0	149	0	149	33	62
LIBYA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
MALAWI	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
MOROCCO	103	34	23	160	103	0	77	87	0	164	76	0	16	52	0	68	75	0
NIGERIA	99	24	0	123	112	0	629	382	0	1,011	629	1	97	277	0	374	117	51
SENEGAL	0	0	0	0	0	0	0	66	0	66	0	0	6	40	0	46	32	20
SUDAN	0	0	0	0	0	0	2	0	0	2	2	0	0	0	1	1	0	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				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7	
	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency
TUNISIA	22	96	0	118	22	21	52	78	0	130	52	1	5	48	1	54	12	1
ZAMBIA	0	9	0	9	0	8	156	135	0	291	156	0	0	15	0	15	0	7
ZIMBABWE	1	0	0	1	2	0	0	0	0	0	0	0	0	0	0	0	0	0
OTHER AFRICA	31	4	0	35	63	4	6	186	83	275	6	2	20	66	6	92	213	27
	463	999	24	1,486	627	272	2,478	1,484	83	4,045	2,484	41	756	1,372	25	2,153	1,151	282
Banking Centers																		
BAHAMAS	144	16	32	192	411	16	0	67	0	67	53	43	2,175	82	290	2,547	2,834	79
BAHRAIN	316	273	55	644	386	280	5	56	167	228	6	0	157	161	18	336	185	9
BERMUDA	33	15	10	58	33	15	275	0	0	275	34	0	9,238	3	652	9,893	11,813	3
CAYMAN ISLANDS	430	59	3	492	10,916	60	259	0	41	300	259	0	24,436	5	1,929	26,370	42,313	11
HONG KONG	2,879	534	558	3,971	2,241	886	144	3,043	21	3,208	221	82	4,583	13,285	145	18,013	4,945	4,437
LEBANON	41	13	5	59	97	13	33	79	0	112	33	34	16	70	2	88	23	79
LIBERIA	0	0	0	0	0	0	0	0	0	0	0	0	13	0	9	22	108	0
MACAO	0	0	0	0	1	0	0	11	1	12	0	0	52	155	6	213	51	158
NETHERLAND ANTILLES	125	10	1	136	116	0	1	0	0	1	1	0	212	199	197	608	507	0
PANAMA	551	112	4	667	608	3	304	89	0	393	304	0	485	395	12	892	1,006	35
SINGAPORE	1,333	1,171	162	2,666	2,550	412	183	6,532	47	6,762	183	0	1,866	10,439	108	12,413	1,723	6,182
	5,852	2,203	830	8,885	17,359	1,685	1,204	9,877	277	11,358	1,094	159	43,233	24,794	3,368	71,395	65,508	10,993
International & Regional Organizations																		
AFRICAN REGIONAL	0	0	0	0	0	0	450	0	15	465	450	0	0	0	0	0	0	0
ASIAN REGIONAL	0	0	0	0	0	0	284	0	53	337	197	0	0	0	0	0	0	0
E. EUROPEAN REGIONAL	0	0	0	0	0	0	0	0	30	30	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	0	0	0	1,770	0	40	1,810	1,186	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	0	222	0	44	266	73	0	0	0	0	0	0	0
MIDDLE EAST REGIONAL	0	0	0	0	0	0	14	0	0	14	14	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	0	798	0	1,274	2,072	777	0	0	0	0	0	0	0
	0	0	0	0	0	0	3,538	0	1,456	4,994	2,697	0	0	0	0	0	0	0
GRAND TOTALS	242,989	81,337	51,455	375,781	218,912	32,078	118,403	128,928	15,200	262,531	120,224	8,881	344,854	441,574	33,052	819,480	370,128	92,238

Country Exposure Lending Survey /1: March 31, 2006

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
G-10 and Switzerland							
BELGIUM	9,728	937	10,665	0	10,665	6,063	16,728
CANADA	9,732	5,147	14,879	6,977	21,856	70,309	85,188
FRANCE	50,541	6,425	56,966	1,184	58,150	2,339	59,305
GERMANY	105,298	15,355	120,653	91	120,744	24,250	144,903
ITALY	24,431	9,832	34,263	1,312	35,575	3,622	37,885
JAPAN	24,442	5,590	30,032	1,468	31,500	58,422	88,454
LUXEMBOURG	17,903	3,824	21,727	2	21,729	912	22,639
NETHERLANDS	46,024	4,423	50,447	0	50,447	335	50,782
SWEDEN	8,994	702	9,696	344	10,040	493	10,189
SWITZERLAND	20,600	4,237	24,837	1,174	26,011	2,846	27,683
UNITED KINGDOM	65,458	13,513	78,971	6,722	85,693	149,762	228,733
	383,151	69,985	453,136	19,274	472,410	319,353	772,489
Non G-10 Developed Countries							
AUSTRALIA	10,814	2,696	13,510	3,315	16,825	27,136	40,646
AUSTRIA	5,226	1,227	6,453	0	6,453	26	6,479
DENMARK	13,929	639	14,568	131	14,699	213	14,781
FINLAND	2,801	376	3,177	64	3,241	73	3,250
GREECE	3,066	490	3,556	0	3,556	3,891	7,447
ICELAND	357	28	385	0	385	0	385
IRELAND	15,421	2,007	17,428	3	17,431	1,161	18,589
ISRAEL	2,057	194	2,251	182	2,433	802	3,053
NEW ZEALAND	583	576	1,159	122	1,281	677	1,836
NORWAY	5,512	1,150	6,662	298	6,960	351	7,013
PORTUGAL	1,882	351	2,233	35	2,268	520	2,753
SOUTH AFRICA	2,210	244	2,454	713	3,167	5,400	7,854
SPAIN	17,499	1,766	19,265	5,078	24,343	7,897	27,162
TURKEY	6,625	80	6,705	424	7,129	2,479	9,184
OTHER NON G-10 DEV.	4,794	292	5,086	0	5,086	16	5,102
	92,776	12,116	104,892	10,365	115,257	50,642	155,534

Country Exposure Lending Survey /1: March 31, 2006

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
Eastern Europe							
BULGARIA	68	20	88	0	88	96	184
CZECH REPUBLIC	1,179	111	1,290	85	1,375	2,774	4,064
HUNGARY	294	40	334	82	416	1,942	2,276
MACEDONIA	9	0	9	0	9	0	9
POLAND	1,253	103	1,356	0	1,356	6,789	8,145
ROMANIA	200	1	201	106	307	805	1,006
RUSSIA	4,098	10	4,108	243	4,351	2,859	6,967
SERBIA & MONTENEGRO	26	0	26	0	26	0	26
SLOVAKIA	258	14	272	24	296	718	990
OTHER E. EUROPE	1,354	55	1,409	5	1,414	567	1,976
	8,739	354	9,093	545	9,638	16,550	25,643
Latin America and the Caribbean							
ARGENTINA	1,327	76	1,403	61	1,464	3,563	4,966
BOLIVIA	24	0	24	3	27	8	32
BRAZIL	9,401	869	10,270	4,064	14,334	18,738	29,008
CHILE	2,653	707	3,360	1,129	4,489	6,161	9,521
COLOMBIA	1,630	163	1,793	434	2,227	1,799	3,592
COSTA RICA	413	2	415	28	443	103	518
DOMINICAN REPUBLIC	349	1	350	21	371	206	556
ECUADOR	147	0	147	41	188	251	398
EL SALVADOR	455	5	460	127	587	264	724
GUATEMALA	457	0	457	57	514	203	660
HONDURAS	93	20	113	64	177	143	256
JAMAICA	205	1	206	131	337	296	502
MEXICO	15,363	624	15,987	2,710	18,697	59,100	75,087
NICARAGUA	43	0	43	0	43	0	43
PARAGUAY	0	0	0	0	0	125	125
PERU	548	133	681	296	977	1,047	1,728
TRINIDAD & TOBAGO	170	37	207	5	212	394	601
URUGUAY	77	8	85	0	85	758	843
VENEZUELA	589	7	596	0	596	857	1,453
OTHER LAT. AM. & CAR	5,175	902	6,077	10	6,087	117	6,194
	39,119	3,555	42,674	9,181	51,855	94,133	136,807

Country Exposure Lending Survey /1: March 31, 2006

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
Asia							
CHINA-MAINLAND	10,569	361	10,930	205	11,135	4,870	15,800
CHINA-TAIWAN	5,199	296	5,495	1,745	7,240	11,491	16,986
INDIA	7,804	666	8,470	3,138	11,608	13,689	22,159
INDONESIA	1,201	74	1,275	0	1,275	2,161	3,436
IRAN	9	0	9	0	9	0	9
IRAQ	50	0	50	0	50	0	50
JORDAN	54	3	57	0	57	243	300
KOREA	9,858	927	10,785	13,913	24,698	49,099	59,884
KUWAIT	1,044	21	1,065	52	1,117	52	1,117
MALAYSIA	2,246	48	2,294	377	2,671	8,993	11,287
OMAN	118	0	118	0	118	0	118
PAKISTAN	80	2	82	156	238	1,361	1,443
PHILIPPINES	1,494	11	1,505	46	1,551	2,660	4,165
QATAR	389	4	393	0	393	0	393
SAUDI ARABIA	1,224	247	1,471	0	1,471	0	1,471
SRI LANKA	51	0	51	0	51	137	188
SYRIA	0	0	0	0	0	0	0
THAILAND	4,286	76	4,362	4	4,366	3,546	7,908
UNITED ARAB EMIRATES	1,208	298	1,506	9	1,515	1,825	3,331
OTHER ASIA	170	4	174	50	224	702	876
	47,054	3,038	50,092	19,695	69,787	100,829	150,921
Africa							
ALGERIA	80	0	80	0	80	694	774
CAMEROON	8	0	8	0	8	116	124
CONGO (KINSHASA)	11	0	11	0	11	21	32
EGYPT	2,160	2	2,162	0	2,162	1,047	3,209
ETHIOPIA	3	0	3	0	3	0	3
GABON	0	0	0	0	0	64	64
GHANA	47	16	63	0	63	0	63
IVORY COAST	60	0	60	0	60	56	116
KENYA	4	0	4	0	4	264	268
LIBYA	0	0	0	0	0	0	0
MALAWI	0	0	0	0	0	0	0
MOROCCO	195	23	218	6	224	173	391
NIGERIA	825	0	825	72	897	683	1,508
SENEGAL	6	0	6	24	30	106	112
SUDAN	2	1	3	0	3	0	3

Country Exposure Lending Survey /1: March 31, 2006

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
TUNISIA	40	1	41	66	107	222	263
ZAMBIA	156	0	156	37	193	159	315
ZIMBABWE	1	0	1	0	1	0	1
OTHER AFRICA	57	89	146	0	146	256	402
	3,655	132	3,787	205	3,992	3,861	7,648
Banking Centers							
BAHAMAS	2,017	322	2,339	0	2,339	165	2,504
BAHRAIN	478	240	718	0	718	490	1,208
BERMUDA	9,122	651	9,773	2	9,775	2	9,775
CAYMAN ISLANDS	23,932	1,948	25,880	0	25,880	7	25,887
HONG KONG	6,930	723	7,653	0	7,653	16,723	24,376
LEBANON	90	7	97	0	97	163	260
LIBERIA	13	9	22	0	22	0	22
MACAO	52	7	59	159	218	166	225
NETHERLAND ANTILLES	329	195	524	127	651	209	733
PANAMA	934	16	950	130	1,080	596	1,546
SINGAPORE	2,467	314	2,781	0	2,781	19,621	22,402
	46,364	4,432	50,796	418	51,214	38,142	88,938
International & Regional Organizations							
AFRICAN REGIONAL	450	15	465	0	465	0	465
ASIAN REGIONAL	264	53	317	0	317	0	317
E. EUROPEAN REGIONAL	0	30	30	0	30	0	30
INTERNATIONAL	1,751	40	1,791	0	1,791	0	1,791
LATIN AMER. REGIONAL	198	44	242	0	242	0	242
MIDDLE EAST REGIONAL	14	0	14	0	14	0	14
W. EUROPEAN REGIONAL	798	1,274	2,072	0	2,072	0	2,072
	3,475	1,456	4,931	0	4,931	0	4,931
GRAND TOTALS	624,333	95,068	719,401	59,683	779,084	623,510	1,342,911

Country Exposure Lending Survey /1: March 31, 2006

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims		
	Total	In Non-Local Currency	In Local Currency										
G-10 and Switzerland													
BELGIUM	9,728	6,063	1,805	4,258	937	16,728	1,579	2,483	8,794	1,090	8,632	3,978	13,862
CANADA	9,732	69,322	2,911	66,411	6,134	85,188	22,091	16,854	8,392	3,294	7,285	68,261	79,947
FRANCE	50,541	2,339	147	2,192	6,425	59,305	23,462	127,252	48,167	160	43,566	2,438	50,765
GERMANY	105,298	24,243	4,548	19,695	15,362	144,903	31,051	140,783	65,939	4,374	53,732	19,731	90,044
ITALY	24,431	3,622	30	3,592	9,832	37,885	4,196	47,191	24,957	80	24,043	3,880	28,917
JAPAN	24,442	57,984	2,956	55,028	6,028	88,454	7,078	27,410	24,738	2,755	27,013	55,478	82,971
LUXEMBOURG	17,903	912	512	400	3,824	22,639	2,263	8,119	18,593	757	16,063	400	19,750
NETHERLANDS	46,024	335	255	80	4,423	50,782	11,501	49,131	46,194	256	38,902	109	46,559
SWEDEN	8,994	493	1	492	702	10,189	3,851	16,200	8,811	1	7,319	492	9,304
SWITZERLAND	20,600	2,846	2,263	583	4,237	27,683	5,445	42,489	16,075	1,326	13,575	569	17,970
UNITED KINGDOM	65,458	142,723	58,129	84,594	20,552	228,733	40,009	345,085	89,475	67,177	143,062	86,270	242,922
	383,151	310,882	73,557	237,325	78,456	772,489	152,526	822,997	360,135	81,270	383,192	241,606	683,011
Non G-10 Developed Countries													
AUSTRALIA	10,814	24,934	1,811	23,123	4,898	40,646	5,712	9,421	10,469	2,486	10,219	23,842	36,797
AUSTRIA	5,226	26	0	26	1,227	6,479	1,150	1,870	5,920	0	2,945	28	5,948
DENMARK	13,929	213	3	210	639	14,781	3,373	7,823	13,823	2	5,491	210	14,035
FINLAND	2,801	73	0	73	376	3,250	1,567	16,737	2,671	0	2,486	73	2,744
GREECE	3,066	3,891	491	3,400	490	7,447	7,328	4,610	3,024	575	3,057	3,503	7,102
ICELAND	357	0	0	0	28	385	123	682	357	0	232	0	357
IRELAND	15,421	1,161	252	909	2,007	18,589	2,349	3,628	13,502	251	12,517	942	14,695
ISRAEL	2,057	707	135	572	289	3,053	42	553	2,221	192	1,867	573	2,986
NEW ZEALAND	583	677	25	652	576	1,836	1,404	478	746	30	405	1,162	1,938
NORWAY	5,512	351	1	350	1,150	7,013	2,262	2,123	5,587	1	4,613	351	5,939
PORTUGAL	1,882	520	13	507	351	2,753	1,579	11,350	1,793	13	1,406	507	2,313
SOUTH AFRICA	2,210	5,259	635	4,624	385	7,854	2,720	1,036	2,122	636	2,375	4,636	7,394
SPAIN	17,499	7,897	449	7,448	1,766	27,162	2,599	31,979	18,137	268	16,856	7,256	25,661
TURKEY	6,625	2,479	1,013	1,466	80	9,184	176	6,224	7,098	1,019	5,984	1,495	9,612
OTHER NON G-10 DEV.	4,794	16	16	0	292	5,102	2,219	341	1,299	16	906	0	1,315
	92,776	48,204	4,844	43,360	14,554	155,534	34,603	98,855	88,769	5,489	71,359	44,578	138,836
Eastern Europe													
BULGARIA	68	96	31	65	20	184	101	828	88	33	56	67	188
CZECH REPUBLIC	1,179	2,685	194	2,491	200	4,064	1,785	873	1,313	180	1,314	2,575	4,068
HUNGARY	294	1,908	188	1,720	74	2,276	120	1,043	317	200	481	1,753	2,270
MACEDONIA	9	0	0	0	0	9	0	0	9	0	9	0	9

Country Exposure Lending Survey /1: March 31, 2006

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims	Remaining Maturity under 1 Year	Foreign-Office Claims	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency	In Local Currency						on Local Residents in Non-Local Currency		on Local Residents in the Local Currency		
POLAND	1,253	6,579	1,677	4,902	313	8,145	1,762	1,772	1,370	1,672	2,452	4,902	7,944
ROMANIA	200	803	330	473	3	1,006	428	763	296	366	545	509	1,171
RUSSIA	4,098	2,833	1,322	1,511	36	6,967	2,746	8,073	4,594	1,433	4,351	1,808	7,835
SERBIA & MONTENEGRO	26	0	0	0	0	26	0	5	26	0	26	0	26
SLOVAKIA	258	705	139	566	27	990	755	242	285	139	334	589	1,013
OTHER E. EUROPE	1,354	567	231	336	55	1,976	914	1,661	1,464	338	1,329	344	2,146
	8,739	16,176	4,112	12,064	728	25,643	8,611	15,260	9,762	4,361	10,897	12,547	26,670
Latin America and the Caribbean													
ARGENTINA	1,327	3,563	451	3,112	76	4,966	142	2,149	1,731	474	1,780	3,232	5,437
BOLIVIA	24	8	8	0	0	32	5	3	27	8	34	0	35
BRAZIL	9,401	18,508	1,178	17,330	1,099	29,008	3,698	9,186	9,224	1,178	7,884	17,455	27,857
CHILE	2,653	6,122	508	5,614	746	9,521	740	515	2,652	524	1,950	5,801	8,977
COLOMBIA	1,630	1,799	5	1,794	163	3,592	39	1,706	1,743	5	1,598	1,855	3,603
COSTA RICA	413	103	47	56	2	518	40	136	457	47	454	56	560
DOMINICAN REPUBLIC	349	206	31	175	1	556	26	71	367	31	367	177	575
ECUADOR	147	251	251	0	0	398	104	199	191	251	368	0	442
EL SALVADOR	455	264	0	264	5	724	15	123	470	0	300	264	734
GUATEMALA	457	203	48	155	0	660	16	108	544	49	496	155	748
HONDURAS	93	143	0	143	20	256	36	45	130	0	121	143	273
JAMAICA	205	296	83	213	1	502	177	11	215	83	232	214	512
MEXICO	15,363	57,805	480	57,325	1,919	75,087	4,184	9,218	15,471	2,200	11,639	57,395	75,066
NICARAGUA	43	0	0	0	0	43	1	7	52	0	51	0	52
PARAGUAY	0	125	71	54	0	125	1	7	1	71	50	55	127
PERU	548	1,045	771	274	135	1,728	77	1,124	615	772	1,109	275	1,662
TRINIDAD & TOBAGO	170	394	52	342	37	601	11	143	174	52	176	342	568
URUGUAY	77	746	559	187	20	843	12	68	173	564	579	189	926
VENEZUELA	589	857	0	857	7	1,453	59	2,009	982	0	535	833	1,815
OTHER LAT. AM. & CAR	5,175	117	54	63	902	6,194	118	370	6,652	54	5,887	64	6,770
	39,119	92,555	4,597	87,958	5,133	136,807	9,501	27,198	41,871	6,363	35,610	88,505	136,739
Asia													
CHINA-MAINLAND	10,569	4,765	2,122	2,643	466	15,800	954	1,007	10,548	2,838	12,341	3,464	16,850
CHINA-TAIWAN	5,199	11,096	2,057	9,039	691	16,986	6,966	1,834	4,977	2,067	6,481	9,250	16,294
INDIA	7,804	13,308	1,181	12,127	1,047	22,159	741	845	7,888	1,227	7,346	12,359	21,474
INDONESIA	1,201	2,115	305	1,810	120	3,436	1,043	416	1,703	728	2,260	2,075	4,506
IRAN	9	0	0	0	0	9	2	0	14	0	6	0	14
IRAQ	50	0	0	0	0	50	0	22	258	0	258	0	258

Country Exposure Lending Survey /1: March 31, 2006

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										
JORDAN	54	243	66	177	3	300	47	109	84	66	122	177	327
KOREA	9,858	48,453	6,605	41,848	1,573	59,884	12,251	8,508	9,726	7,018	15,886	42,203	58,947
KUWAIT	1,044	52	52	0	21	1,117	219	348	1,017	52	895	0	1,069
MALAYSIA	2,246	8,931	846	8,085	110	11,287	653	2,864	2,266	1,232	3,206	8,164	11,662
OMAN	118	0	0	0	0	118	173	116	121	0	39	0	121
PAKISTAN	80	1,351	134	1,217	12	1,443	7	160	383	135	233	1,216	1,734
PHILIPPINES	1,494	2,651	396	2,255	20	4,165	71	3,285	2,076	585	2,130	2,385	5,046
QATAR	389	0	0	0	4	393	217	172	421	0	317	0	421
SAUDI ARABIA	1,224	0	0	0	247	1,471	460	487	1,443	0	1,009	0	1,443
SRI LANKA	51	135	62	73	2	188	40	61	49	62	67	96	207
SYRIA	0	0	0	0	0	0	0	0	0	0	0	0	0
THAILAND	4,286	3,445	74	3,371	177	7,908	127	969	4,224	197	4,392	3,723	8,144
UNITED ARAB EMIRATES	1,208	1,818	260	1,558	305	3,331	1,258	283	1,572	277	1,117	1,559	3,408
OTHER ASIA	170	701	231	470	5	876	19	124	182	302	433	512	996
	47,054	99,064	14,391	84,673	4,803	150,921	25,248	21,610	48,952	16,786	58,538	87,183	152,921
Africa													
ALGERIA	80	694	201	493	0	774	11	170	96	200	280	628	924
CAMEROON	8	116	6	110	0	124	2	10	38	6	32	129	173
CONGO (KINSHASA)	11	21	8	13	0	32	0	0	11	8	19	12	31
EGYPT	2,160	1,041	169	872	8	3,209	232	161	2,277	170	2,024	910	3,357
ETHIOPIA	3	0	0	0	0	3	0	18	3	0	3	0	3
GABON	0	64	1	63	0	64	0	2	0	1	1	70	71
GHANA	47	0	0	0	16	63	0	24	46	0	38	0	46
IVORY COAST	60	56	3	53	0	116	0	0	40	2	42	113	155
KENYA	4	263	43	220	1	268	17	36	44	65	103	228	337
LIBYA	0	0	0	0	0	0	0	0	0	0	0	0	0
MALAWI	0	0	0	0	0	0	0	6	0	0	0	0	0
MOROCCO	195	173	0	173	23	391	328	44	254	0	111	172	426
NIGERIA	825	683	52	631	0	1,508	29	252	854	52	903	656	1,562
SENEGAL	6	106	20	86	0	112	4	18	32	20	52	89	141
SUDAN	2	0	0	0	1	3	0	0	2	0	2	0	2
TUNISIA	40	222	22	200	1	263	8	67	40	23	46	201	264
ZAMBIA	156	159	15	144	0	315	25	16	156	15	171	144	315
ZIMBABWE	1	0	0	0	0	1	0	0	1	0	1	0	1
OTHER AFRICA	57	256	32	224	89	402	45	108	260	33	245	228	521
	3,655	3,854	572	3,282	139	7,648	701	932	4,154	595	4,073	3,580	8,329

Country Exposure Lending Survey /1: March 31, 2006

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents				Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims	Remaining	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						Maturity under 1 Year	on Local Residents in the Local Currency		
Banking Centers													
BAHAMAS	2,017	165	121	44	322	2,504	216	8	2,977	138	2,855	44	3,159
BAHRAIN	478	490	280	210	240	1,208	13	163	577	289	530	211	1,077
BERMUDA	9,122	2	2	0	651	9,775	4,522	12,457	11,107	2	9,459	0	11,109
CAYMAN ISLANDS	23,932	7	7	0	1,948	25,887	4,917	4,191	49,376	15	44,474	0	49,391
HONG KONG	6,930	16,418	4,417	12,001	1,028	24,376	10,966	6,435	6,868	5,343	10,394	12,535	24,746
LEBANON	90	162	116	46	8	260	57	70	153	126	193	46	325
LIBERIA	13	0	0	0	9	22	40	635	96	0	64	0	96
MACAO	52	166	120	46	7	225	117	1	52	158	79	46	256
NETHERLAND ANTILLES	329	209	0	209	195	733	149	59	549	0	323	209	758
PANAMA	934	596	35	561	16	1,546	55	3,663	1,360	35	1,026	561	1,956
SINGAPORE	2,467	18,024	5,950	12,074	1,911	22,402	254	2,908	3,369	6,188	8,520	12,730	22,287
	46,364	36,239	11,048	25,191	6,335	88,938	21,306	30,590	76,484	12,294	77,917	26,382	115,160
International & Regional Organizations													
AFRICAN REGIONAL	450	0	0	0	15	465	0	0	450	0	444	0	450
ASIAN REGIONAL	264	0	0	0	53	317	0	10	177	0	105	0	177
E. EUROPEAN REGIONAL	0	0	0	0	30	30	0	0	0	0	0	0	0
INTERNATIONAL	1,751	0	0	0	40	1,791	0	8	1,167	0	1,107	0	1,167
LATIN AMER. REGIONAL	198	0	0	0	44	242	0	0	73	0	74	0	73
MIDDLE EAST REGIONAL	14	0	0	0	0	14	2	2	14	0	0	0	14
W. EUROPEAN REGIONAL	798	0	0	0	1,274	2,072	77	390	777	0	727	0	777
	3,475	0	0	0	1,456	4,931	79	410	2,658	0	2,457	0	2,658
GRAND TOTALS	624,333	606,974	113,121	493,853	111,604	1,342,911	252,575	1,017,852	632,785	127,158	644,043	504,381	1,264,324

Country Exposure Lending Survey /1: March 31, 2006

Table 3 - Selected Additional Items

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
G-10 and Switzerland									
BELGIUM	14,708	6,032	20,740	9,055	506	2,434	-8,045	1,952	18
CANADA	12,519	55,982	68,501	64,320	3,038	2,148	5,992	3,647	51
FRANCE	1,582	1,146	2,728	18,156	2,434	4,549	2,704	16,751	358
GERMANY	8,108	29,093	37,201	54,365	3,309	42,809	-4,075	22,670	209
ITALY	137	2,173	2,310	12,841	1,586	722	2,125	15,618	34
JAPAN	31,730	45,148	76,878	89,540	2,361	1,815	-15,907	15,656	120
LUXEMBOURG	3,181	3,404	6,585	13,939	1,215	280	-4,363	10,863	72
NETHERLANDS	1,058	816	1,874	19,553	3,559	3,359	-1,228	13,317	320
SWEDEN	0	149	149	4,691	445	628	-103	5,153	23
SWITZERLAND	847	949	1,796	19,330	2,336	7,813	1,408	2,828	113
UNITED KINGDOM	336,687	77,428	414,115	320,730	52,909	18,168	60,408	6,432	1,374
	410,557	222,320	632,877	626,520	73,698	84,725	38,916	114,887	2,692
Non G-10 Developed Countries									
AUSTRALIA	2,846	24,712	27,558	31,566	2,974	1,926	4,437	4,072	177
AUSTRIA	2	141	143	1,742	859	163	-105	1,412	10
DENMARK	0	82	82	2,240	107	213	148	3,769	1
FINLAND	0	9	9	308	72	202	63	1,965	5
GREECE	1,647	2,348	3,995	4,746	400	255	153	1,096	216
ICELAND	0	0	0	201	0	0	0	114	11
IRELAND	2,895	2,439	5,334	13,308	856	2,743	-3,465	4,505	2
ISRAEL	274	334	608	1,150	302	80	195	414	48
NEW ZEALAND	21	921	942	1,129	739	60	153	105	1
NORWAY	0	53	53	1,948	193	117	0	1,008	0
PORTUGAL	115	370	485	1,275	64	153	276	719	5
SOUTH AFRICA	123	6,095	6,218	7,456	110	185	-1,602	1,394	60
SPAIN	92	2,739	2,831	7,053	1,220	955	5,614	8,004	59
TURKEY	995	1,195	2,190	2,551	794	285	647	1,995	1,063
OTHER NON G-10 DEV.	36	0	36	6,142	357	3,852	10	1,594	16
	9,046	41,438	50,484	82,815	9,047	11,189	6,524	32,166	1,674

Country Exposure Lending Survey /1: March 31, 2006

Table 3 - Selected Additional Items

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
Eastern Europe									
BULGARIA	94	53	147	219	24	0	-47	4	3
CZECH REPUBLIC	695	1,984	2,679	3,223	246	42	496	230	7
HUNGARY	278	1,792	2,070	2,338	70	1	359	210	29
MACEDONIA	0	0	0	0	0	0	0	9	0
POLAND	1,595	5,640	7,235	8,418	125	13	1,998	769	32
ROMANIA	402	295	697	707	169	0	196	11	62
RUSSIA	1,102	1,798	2,900	4,670	1,297	393	1,244	924	349
SERBIA & MONTENEGRO	0	0	0	6	0	0	0	11	0
SLOVAKIA	212	481	693	768	49	0	117	55	7
OTHER E. EUROPE	327	268	595	1,548	334	108	101	283	273
	4,705	12,311	17,016	21,897	2,314	557	4,464	2,506	762
Latin America and the Caribbean									
ARGENTINA	430	3,182	3,612	4,023	633	86	252	864	145
BOLIVIA	4	1	5	128	3	0	-43	0	6
BRAZIL	670	13,644	14,314	15,994	622	675	5,010	3,364	901
CHILE	701	4,254	4,955	5,407	275	73	1,457	191	435
COLOMBIA	0	1,364	1,364	1,545	177	4	378	374	216
COSTA RICA	57	18	75	90	49	5	29	89	212
DOMINICAN REPUBLIC	53	132	185	278	21	0	40	304	53
ECUADOR	1	209	210	336	45	1	40	0	350
EL SALVADOR	0	137	137	144	45	30	127	25	113
GUATEMALA	26	120	146	164	91	4	62	20	489
HONDURAS	0	79	79	131	37	0	65	0	91
JAMAICA	94	71	165	196	12	4	132	22	5
MEXICO	34	56,054	56,088	56,792	2,887	989	15,625	3,343	2,814
NICARAGUA	0	0	0	38	9	0	0	6	1
PARAGUAY	76	51	127	177	1	0	10	0	8
PERU	305	442	747	812	79	11	303	148	58
TRINIDAD & TOBAGO	326	216	542	553	6	1	-147	15	60
URUGUAY	887	211	1,098	1,288	106	3	124	39	77
VENEZUELA	0	1,197	1,197	1,557	473	104	-257	239	54
OTHER LAT. AM. & CAR	115	83	198	4,512	1,832	354	178	919	59
	3,779	81,465	85,244	94,165	7,403	2,344	23,385	9,962	6,147

Country Exposure Lending Survey /1: March 31, 2006

Table 3 - Selected Additional Items

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
Asia									
CHINA-MAINLAND	2,306	3,294	5,600	7,335	1,782	265	416	1,698	869
CHINA-TAIWAN	7,264	6,143	13,407	14,027	872	874	-1,284	1,532	450
INDIA	3,963	6,554	10,517	16,945	831	480	3,312	3,339	1,655
INDONESIA	1,760	1,579	3,339	3,989	1,232	40	429	628	185
IRAN	0	0	0	9	5	0	0	0	0
IRAQ	0	0	0	8	208	0	0	48	0
JORDAN	119	155	274	536	37	7	-19	0	114
KOREA	2,101	33,404	35,505	44,685	1,300	662	12,232	3,490	3,218
KUWAIT	0	0	0	3,305	42	70	52	0	362
MALAYSIA	2,058	6,834	8,892	10,391	672	189	853	835	272
OMAN	0	0	0	385	5	2	0	0	136
PAKISTAN	111	1,092	1,203	1,335	305	1	134	48	144
PHILIPPINES	1,494	1,948	3,442	4,878	908	5	915	325	258
QATAR	0	0	0	106	35	3	0	69	23
SAUDI ARABIA	0	0	0	3,888	405	186	1	44	199
SRI LANKA	60	104	164	238	50	29	47	0	46
SYRIA	0	0	0	2	0	0	0	0	0
THAILAND	106	3,863	3,969	5,099	532	119	5	434	516
UNITED ARAB EMIRATES	592	1,224	1,816	3,281	423	40	44	212	317
OTHER ASIA	1,328	1,494	2,822	3,793	129	5	-2,007	111	110
	23,262	67,688	90,950	124,235	9,773	2,977	15,130	12,813	8,874
Africa									
ALGERIA	207	520	727	925	151	0	103	9	144
CAMEROON	3	116	119	121	48	0	18	0	10
CONGO (KINSHASA)	46	10	56	98	0	0	-34	11	0
EGYPT	24	1,102	1,126	1,951	158	0	-25	1,562	317
ETHIOPIA	0	0	0	6	0	0	0	0	17
GABON	42	80	122	133	7	0	-51	0	0
GHANA	0	0	0	5	0	1	0	0	24
IVORY COAST	1	105	106	110	60	20	11	15	0
KENYA	164	180	344	407	71	1	-47	0	26
LIBYA	0	0	0	7	0	0	0	0	0
MALAWI	0	0	0	0	0	0	0	0	6
MOROCCO	24	143	167	431	59	0	8	72	22
NIGERIA	176	435	611	1,616	56	1	111	629	206
SENEGAL	7	75	82	82	29	0	30	0	21

Country Exposure Lending Survey /1: March 31, 2006

Table 3 - Selected Additional Items

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
SUDAN	0	0	0	19	0	0	0	1	0
TUNISIA	71	85	156	313	1	0	76	16	37
ZAMBIA	49	73	122	122	0	0	57	156	16
ZIMBABWE	0	0	0	0	0	0	0	0	0
OTHER AFRICA	240	158	398	971	216	7	1,697	0	51
	1,054	3,082	4,136	7,317	856	30	1,954	2,471	897
Banking Centers									
BAHAMAS	79,246	1,200	80,446	2,463	990	12	-71,283	26	13
BAHRAIN	1,405	169	1,574	1,861	104	40	6,674	23	31
BERMUDA	199	0	199	3,083	2,479	494	3,145	1,579	66
CAYMAN ISLANDS	35,561	1,024	36,585	23,953	25,677	225	-27,771	5,793	83
HONG KONG	26,254	13,655	39,909	38,616	3,203	1,804	-12,783	3,109	1,436
LEBANON	78	92	170	1,052	77	5	0	38	98
LIBERIA	0	0	0	307	83	0	0	0	0
MACAO	89	9	98	668	45	6	-11	10	102
NETHERLAND ANTILLES	0	82	82	225	236	16	244	248	1
PANAMA	7	459	466	903	440	13	-219	142	162
SINGAPORE	22,057	14,104	36,161	31,475	2,602	805	-9,495	933	225
	164,896	30,794	195,690	104,606	35,936	3,420	-111,499	11,901	2,217
International & Regional Organizations									
AFRICAN REGIONAL	0	0	0	24	0	0	0	27	0
ASIAN REGIONAL	0	0	0	17	0	87	0	159	0
E. EUROPEAN REGIONAL	0	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	84	0	584	0	502	0
LATIN AMER. REGIONAL	0	0	0	86	0	125	0	168	0
MIDDLE EAST REGIONAL	0	0	0	1	0	0	0	0	2
W. EUROPEAN REGIONAL	0	0	0	104	0	21	0	200	0
	0	0	0	316	0	817	0	1,056	2
GRAND TOTALS	617,299	459,098	1,076,397	1,061,871	139,027	106,059	-21,126	187,762	23,265

Country Exposure Lending Survey /1: March 31, 2006

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
G-10 and Switzerland																		
BELGIUM	5,092	1,364	466	6,922	4,353	972	2,578	322	180	3,080	2,693	0	2,058	4,377	291	6,726	1,748	118
CANADA	3,266	4,730	2,196	10,192	2,276	331	1,490	6,194	642	8,326	1,493	35	4,976	58,398	2,309	65,683	4,623	2,928
FRANCE	16,563	100	4,100	20,763	13,520	1	9,238	26	411	9,675	9,499	0	24,740	2,213	1,913	28,866	25,148	159
GERMANY	64,711	403	13,592	78,706	23,684	35	20,909	710	824	22,443	20,884	0	19,678	23,130	939	43,747	21,371	4,339
ITALY	4,560	56	2,066	6,682	4,629	12	11,713	180	6,842	18,735	12,262	0	8,158	3,386	924	12,468	8,066	68
JAPAN	5,697	3,346	2,773	11,816	6,195	2,217	5,179	23,504	329	29,012	5,269	3	13,566	31,134	2,488	47,188	13,274	535
LUXEMBOURG	2,621	215	1,186	4,022	2,720	132	787	105	15	907	787	0	14,495	592	2,623	17,710	15,086	625
NETHERLANDS	11,280	5	2,944	14,229	9,902	5	6,929	36	101	7,066	6,937	0	27,815	294	1,378	29,487	29,355	251
SWEDEN	3,510	33	365	3,908	3,194	0	2,183	0	85	2,268	2,227	0	3,301	460	252	4,013	3,390	1
SWITZERLAND	9,382	240	3,080	12,702	4,069	188	2,204	907	544	3,655	2,077	478	9,014	1,699	613	11,326	9,929	660
UNITED KINGDOM	27,178	25,055	6,938	59,171	55,818	13,989	846	22,383	65	23,294	353	3,290	37,434	95,285	6,510	139,229	33,304	49,898
	153,860	35,547	39,706	229,113	130,360	17,882	64,056	54,367	10,038	128,461	64,481	3,806	165,235	220,968	20,240	406,443	165,294	59,582
Non G-10 Developed Countries																		
AUSTRALIA	4,429	5,715	870	11,014	3,691	1,227	1,380	2,229	209	3,818	1,458	0	5,005	16,990	1,617	23,612	5,320	1,259
AUSTRIA	1,924	0	681	2,605	1,871	0	1,987	26	254	2,267	2,368	0	1,315	0	292	1,607	1,681	0
DENMARK	1,304	14	286	1,604	1,225	2	247	6	68	321	247	0	12,378	193	285	12,856	12,351	0
FINLAND	425	3	61	489	431	0	217	1	188	406	217	0	2,159	69	127	2,355	2,023	0
GREECE	280	7	113	400	281	0	1,961	1	236	2,198	1,961	0	825	3,883	141	4,849	782	575
ICELAND	203	0	24	227	203	0	8	0	4	12	8	0	146	0	0	146	146	0
IRELAND	6,680	312	881	7,873	5,748	7	549	162	56	767	523	0	8,192	687	1,070	9,949	7,231	244
ISRAEL	95	15	192	302	94	15	1,334	376	0	1,710	1,536	69	628	316	2	946	591	108
NEW ZEALAND	152	433	92	677	207	5	20	104	190	314	20	0	411	140	294	845	519	25
NORWAY	2,056	42	401	2,499	2,130	0	1,705	0	499	2,204	1,705	0	1,751	309	250	2,310	1,752	1
PORTUGAL	661	60	152	873	515	0	599	0	90	689	599	0	622	460	109	1,191	679	13
SOUTH AFRICA	412	1,740	146	2,298	336	583	992	821	3	1,816	992	0	806	2,698	95	3,599	794	53
SPAIN	4,859	54	716	5,629	4,870	0	3,897	67	624	4,588	3,893	30	8,743	7,776	426	16,945	9,374	238
TURKEY	2,060	74	53	2,187	1,948	23	1,909	1,265	0	3,174	1,960	267	2,656	1,140	27	3,823	3,190	729
OTHER NON G-10 DEV.	114	16	33	163	223	16	64	0	0	64	64	0	4,616	0	259	4,875	1,012	0
	25,654	8,485	4,701	38,840	23,773	1,878	16,869	5,058	2,421	24,348	17,551	366	50,253	34,661	4,994	89,908	47,445	3,245

Country Exposure Lending Survey /1: March 31, 2006

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

Claims on Banking Sector						Claims on Public Sector						Claims on Other Sector						
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
Eastern Europe																		
BULGARIA	33	24	0	57	32	9	4	18	0	22	4	4	31	54	20	105	52	20
CZECH REPUBLIC	50	326	13	389	50	12	947	1,078	57	2,082	947	0	182	1,281	41	1,504	316	168
HUNGARY	72	54	34	160	87	24	175	958	1	1,134	175	12	47	896	5	948	55	164
MACEDONIA	0	0	0	0	0	0	9	0	0	9	9	0	0	0	0	0	0	0
POLAND	138	850	75	1,063	205	823	960	2,084	0	3,044	960	248	155	3,645	28	3,828	205	601
ROMANIA	128	22	0	150	152	14	3	527	0	530	53	167	69	254	1	324	91	185
RUSSIA	1,303	221	9	1,533	1,352	153	356	877	0	1,233	959	332	2,439	1,735	1	4,175	2,283	948
SERBIA & MONTENEGRO	15	0	0	15	15	0	11	0	0	11	11	0	0	0	0	0	0	0
SLOVAKIA	47	0	8	55	53	0	72	366	4	442	72	12	139	339	2	480	160	127
OTHER E. EUROPE	626	25	23	674	597	9	342	231	19	592	343	33	386	311	13	710	524	296
	2,412	1,522	162	4,096	2,543	1,044	2,879	6,139	81	9,099	3,533	808	3,448	8,515	111	12,074	3,686	2,509
Latin America and the Caribbean																		
ARGENTINA	75	156	15	246	69	52	540	1,424	0	1,964	540	159	712	1,983	61	2,756	1,122	263
BOLIVIA	2	6	0	8	2	6	0	0	0	0	0	0	22	2	0	24	25	2
BRAZIL	1,950	1,722	21	3,693	1,768	32	2,002	3,989	5	5,996	2,051	1	5,449	12,797	843	19,089	5,405	1,145
CHILE	1,082	189	250	1,521	1,082	0	245	661	36	942	255	81	1,326	5,272	421	7,019	1,315	443
COLOMBIA	755	0	6	761	755	0	352	167	21	540	350	0	523	1,632	136	2,291	638	5
COSTA RICA	76	54	0	130	72	10	90	21	0	111	90	16	247	28	2	277	295	21
DOMINICAN REPUBLIC	22	16	0	38	22	16	296	92	0	388	306	0	31	98	1	130	39	15
ECUADOR	80	127	0	207	82	127	0	55	0	55	0	55	67	69	0	136	109	69
EL SALVADOR	190	114	0	304	190	0	34	100	0	134	34	0	231	50	5	286	246	0
GUATEMALA	187	59	0	246	188	24	57	84	0	141	57	9	213	60	0	273	299	16
HONDURAS	41	3	0	44	41	0	1	98	0	99	1	0	51	42	20	113	88	0
JAMAICA	77	120	1	198	77	37	35	33	0	68	43	32	93	143	0	236	95	14
MEXICO	2,533	10,977	291	13,801	2,476	189	2,930	25,108	30	28,068	2,739	1,709	9,900	21,720	303	31,923	10,256	302
NICARAGUA	4	0	0	4	4	0	6	0	0	6	6	0	33	0	0	33	42	0
PARAGUAY	0	2	0	2	0	2	0	37	0	37	0	37	0	86	0	86	1	32
PERU	88	430	6	524	88	419	148	66	1	215	148	0	312	549	126	987	379	353
TRINIDAD & TOBAGO	32	41	1	74	34	3	3	256	34	293	2	29	135	97	2	234	138	20
URUGUAY	15	39	2	56	18	2	39	263	0	302	39	235	23	444	6	473	116	327
VENEZUELA	40	442	0	482	41	0	341	195	0	536	596	0	208	220	7	435	345	0
OTHER LAT. AM. & CAR	57	10	18	85	66	10	21	16	3	40	21	1	5,097	91	881	6,069	6,565	43
	7,306	14,507	611	22,424	7,075	929	7,140	32,665	130	39,935	7,278	2,364	24,673	45,383	2,814	72,870	27,518	3,070

Country Exposure Lending Survey /1: March 31, 2006

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
Asia																		
CHINA-MAINLAND	5,555	1,005	302	6,862	5,509	718	2,773	1,928	32	4,733	2,789	155	2,241	1,832	27	4,100	2,250	1,965
CHINA-TAIWAN	404	2,973	230	3,607	594	870	2,494	3,043	6	5,543	2,627	93	2,301	5,080	60	7,441	1,756	1,104
INDIA	1,928	1,275	228	3,431	1,884	34	340	2,666	9	3,015	340	0	5,536	9,367	429	15,332	5,664	1,193
INDONESIA	207	466	11	684	223	67	515	413	0	928	516	4	479	1,236	63	1,778	964	657
IRAN	0	0	0	0	0	0	0	0	0	0	0	0	9	0	0	9	14	0
IRAQ	0	0	0	0	208	0	50	0	0	50	50	0	0	0	0	0	0	0
JORDAN	14	43	3	60	28	40	0	159	0	159	0	13	40	41	0	81	56	13
KOREA	3,143	2,549	254	5,946	3,452	1,792	2,781	3,607	242	6,630	2,822	231	3,934	42,297	431	46,662	3,452	4,995
KUWAIT	469	52	10	531	467	52	2	0	4	6	2	0	573	0	7	580	548	0
MALAYSIA	834	569	24	1,427	875	263	789	2,085	0	2,874	809	8	623	6,277	24	6,924	582	961
OMAN	57	0	0	57	55	0	0	0	0	0	0	0	61	0	0	61	66	0
PAKISTAN	9	131	0	140	31	85	30	448	2	480	31	0	41	772	0	813	321	50
PHILIPPINES	964	69	5	1,038	1,118	71	219	893	4	1,116	481	287	311	1,689	2	2,002	477	227
QATAR	222	0	1	223	231	0	71	0	3	74	71	0	96	0	0	96	119	0
SAUDI ARABIA	595	0	96	691	612	0	0	0	85	85	0	0	629	0	66	695	831	0
SRI LANKA	48	9	0	57	29	0	1	10	0	11	18	10	2	116	0	118	2	52
SYRIA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
THAILAND	215	256	10	481	145	60	3,824	769	41	4,634	3,824	7	247	2,420	25	2,692	255	130
UNITED ARAB EMIRATES	752	725	39	1,516	755	0	4	224	22	250	4	63	452	869	237	1,558	813	214
OTHER ASIA	40	104	3	147	48	58	108	303	0	411	108	115	22	294	1	317	26	129
	15,456	10,226	1,216	26,898	16,264	4,110	14,001	16,548	450	30,999	14,492	986	17,597	72,290	1,372	91,259	18,196	11,690
Africa																		
ALGERIA	0	346	0	346	0	199	15	169	0	184	22	0	65	179	0	244	74	1
CAMEROON	0	0	0	0	0	0	0	62	0	62	0	1	8	54	0	62	38	5
CONGO (KINSHASA)	0	0	0	0	0	0	0	16	0	16	0	8	11	5	0	16	11	0
EGYPT	144	481	1	626	250	39	1,523	104	0	1,627	1,523	23	493	456	1	950	504	108
ETHIOPIA	3	0	0	3	3	0	0	0	0	0	0	0	0	0	0	0	0	0
GABON	0	0	0	0	0	0	0	50	0	50	0	1	0	14	0	14	0	0
GHANA	34	0	0	34	33	0	3	0	0	3	3	0	10	0	16	26	10	0
IVORY COAST	20	0	0	20	0	0	15	39	0	54	15	2	25	17	0	42	25	0
KENYA	4	4	0	8	11	1	0	110	0	110	0	2	0	149	0	149	33	62
LIBYA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
MALAWI	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
MOROCCO	103	34	23	160	103	0	76	87	0	163	76	0	16	52	0	68	75	0
NIGERIA	99	24	0	123	109	0	629	382	0	1,011	629	1	97	277	0	374	116	51
SENEGAL	0	0	0	0	0	0	0	66	0	66	0	0	6	40	0	46	32	20

Country Exposure Lending Survey /1: March 31, 2006

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

	Claims on Banking Sector						Claims on Public Sector						Claims on Other Sector					
	Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7	
	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency
SUDAN	0	0	0	0	0	0	2	0	0	2	2	0	0	0	1	1	0	0
TUNISIA	16	96	0	112	16	21	19	78	0	97	19	1	5	48	1	54	5	1
ZAMBIA	0	9	0	9	0	8	156	135	0	291	156	0	0	15	0	15	0	7
ZIMBABWE	1	0	0	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0
OTHER AFRICA	31	4	0	35	63	4	6	186	83	275	6	2	20	66	6	92	191	27
	455	998	24	1,477	589	272	2,444	1,484	83	4,011	2,451	41	756	1,372	25	2,153	1,114	282
Banking Centers																		
BAHAMAS	113	16	32	161	288	16	0	67	0	67	0	43	1,904	82	290	2,276	2,689	79
BAHRAIN	316	273	55	644	386	280	5	56	167	228	6	0	157	161	18	336	185	9
BERMUDA	8	2	10	20	8	2	275	0	0	275	34	0	8,839	0	641	9,480	11,065	0
CAYMAN ISLANDS	226	3	3	232	9,737	4	244	0	41	285	244	0	23,462	4	1,904	25,370	39,395	11
HONG KONG	2,464	481	558	3,503	2,104	849	144	3,037	21	3,202	221	76	4,322	12,900	144	17,366	4,543	4,418
LEBANON	41	13	5	59	97	13	33	79	0	112	33	34	16	70	2	88	23	79
LIBERIA	0	0	0	0	0	0	0	0	0	0	0	0	13	0	9	22	96	0
MACAO	0	0	0	0	1	0	0	11	1	12	0	0	52	155	6	213	51	158
NETHERLAND ANTILLES	125	10	1	136	116	0	1	0	0	1	1	0	203	199	194	596	432	0
PANAMA	448	112	4	564	481	0	58	89	0	147	58	0	428	395	12	835	821	35
SINGAPORE	843	1,105	160	2,108	1,793	33	148	6,532	46	6,726	148	0	1,476	10,387	108	11,971	1,428	6,155
	4,584	2,015	828	7,427	15,011	1,197	908	9,871	276	11,055	745	153	40,872	24,353	3,328	68,553	60,728	10,944
International & Regional Organizations																		
AFRICAN REGIONAL	0	0	0	0	0	0	450	0	15	465	450	0	0	0	0	0	0	0
ASIAN REGIONAL	0	0	0	0	0	0	264	0	53	317	177	0	0	0	0	0	0	0
E. EUROPEAN REGIONAL	0	0	0	0	0	0	0	0	30	30	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	0	0	0	1,751	0	40	1,791	1,167	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	0	198	0	44	242	73	0	0	0	0	0	0	0
MIDDLE EAST REGIONAL	0	0	0	0	0	0	14	0	0	14	14	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	0	798	0	1,274	2,072	777	0	0	0	0	0	0	0
	0	0	0	0	0	0	3,475	0	1,456	4,931	2,658	0	0	0	0	0	0	0
GRAND TOTALS	209,727	73,300	47,248	330,275	195,615	27,312	111,772	126,132	14,935	252,839	113,189	8,524	302,834	407,542	32,884	743,260	323,981	91,322

Country Exposure Lending Survey /1: March 31, 2006

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

(\$ Millions)

All Other U. S. Banks - Group C

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
G-10 and Switzerland							
BELGIUM	2,762	10	2,772	223	2,995	370	3,142
CANADA	9,342	288	9,630	5,136	14,766	9,252	18,882
FRANCE	5,432	126	5,558	118	5,676	123	5,681
GERMANY	5,947	470	6,417	86	6,503	211	6,628
ITALY	1,241	24	1,265	45	1,310	58	1,323
JAPAN	2,451	17	2,468	115	2,583	192	2,660
LUXEMBOURG	670	0	670	0	670	23	693
NETHERLANDS	7,773	354	8,127	268	8,395	281	8,408
SWEDEN	1,756	33	1,789	37	1,826	57	1,846
SWITZERLAND	2,688	424	3,112	58	3,170	59	3,171
UNITED KINGDOM	13,818	2,751	16,569	6,324	22,893	16,931	33,500
	53,880	4,497	58,377	12,410	70,787	27,557	85,934
Non G-10 Developed Countries							
AUSTRALIA	3,213	39	3,252	85	3,337	1,370	4,622
AUSTRIA	939	1	940	2	942	2	942
DENMARK	659	13	672	39	711	86	758
FINLAND	377	4	381	10	391	10	391
GREECE	101	0	101	3	104	3	104
ICELAND	23	0	23	1	24	1	24
IRELAND	2,360	38	2,398	912	3,310	964	3,362
ISRAEL	597	0	597	7	604	7	604
NEW ZEALAND	301	0	301	19	320	24	325
NORWAY	978	2	980	46	1,026	102	1,082
PORTUGAL	411	0	411	8	419	8	419
SOUTH AFRICA	67	0	67	4	71	74	141
SPAIN	1,656	1	1,657	556	2,213	679	2,336
TURKEY	515	0	515	0	515	0	515
OTHER NON G-10 DEV.	109	0	109	0	109	0	109
	12,306	98	12,404	1,692	14,096	3,330	15,734
Eastern Europe							
BULGARIA	14	0	14	0	14	0	14
CZECH REPUBLIC	43	0	43	4	47	4	47
HUNGARY	189	0	189	0	189	0	189
POLAND	259	0	259	21	280	115	374

Country Exposure Lending Survey /1: March 31, 2006

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

(\$ Millions)

All Other U. S. Banks - Group C

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
ROMANIA	97	0	97	0	97	0	97
RUSSIA	652	0	652	0	652	0	652
SERBIA & MONTENEGRO	46	0	46	0	46	0	46
SLOVAKIA	65	0	65	0	65	0	65
OTHER E. EUROPE	352	0	352	0	352	0	352
	1,717	0	1,717	25	1,742	119	1,836
Latin America and the Caribbean							
ARGENTINA	246	0	246	0	246	643	889
BOLIVIA	11	0	11	0	11	0	11
BRAZIL	1,304	0	1,304	59	1,363	268	1,572
CHILE	953	0	953	36	989	2,293	3,246
COLOMBIA	446	0	446	1	447	1	447
COSTA RICA	134	0	134	0	134	0	134
DOMINICAN REPUBLIC	173	0	173	1	174	1	174
ECUADOR	162	0	162	0	162	0	162
EL SALVADOR	165	0	165	0	165	0	165
GUATEMALA	217	0	217	0	217	2	219
HONDURAS	67	0	67	0	67	1	68
JAMAICA	75	0	75	0	75	0	75
MEXICO	2,851	0	2,851	308	3,159	5,168	8,019
NICARAGUA	10	0	10	0	10	0	10
PARAGUAY	2	0	2	0	2	0	2
PERU	312	0	312	0	312	0	312
TRINIDAD & TOBAGO	203	0	203	0	203	0	203
URUGUAY	118	0	118	0	118	151	269
VENEZUELA	175	0	175	0	175	0	175
OTHER LAT. AM. & CAR	188	0	188	1	189	253	441
	7,812	0	7,812	406	8,218	8,781	16,593
Asia							
CHINA-MAINLAND	118	0	118	9	127	9	127
CHINA-TAIWAN	276	0	276	23	299	1,291	1,567
INDIA	35	0	35	0	35	82	117
INDONESIA	90	0	90	2	92	2	92
IRAN	0	0	0	0	0	0	0

Country Exposure Lending Survey /1: March 31, 2006

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

(\$ Millions)

All Other U. S. Banks - Group C

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
KOREA	770	0	770	62	832	3,131	3,901
KUWAIT	0	0	0	0	0	0	0
MALAYSIA	413	0	413	7	420	15	428
OMAN	2	0	2	0	2	0	2
PAKISTAN	1	0	1	0	1	0	1
PHILIPPINES	154	0	154	2	156	2	156
QATAR	138	0	138	0	138	0	138
SAUDI ARABIA	4	1	5	0	5	0	5
THAILAND	117	0	117	4	121	4	121
UNITED ARAB EMIRATES	9	0	9	1	10	1	10
OTHER ASIA	41	0	41	0	41	35	76
	2,168	1	2,169	110	2,279	4,572	6,741
Africa							
ALGERIA	1	0	1	0	1	0	1
EGYPT	1	0	1	1	2	1	2
KENYA	0	0	0	0	0	0	0
MOROCCO	1	0	1	0	1	0	1
NIGERIA	0	0	0	0	0	0	0
SENEGAL	0	0	0	0	0	0	0
TUNISIA	39	0	39	0	39	0	39
ZIMBABWE	0	0	0	0	0	0	0
OTHER AFRICA	0	0	0	0	0	0	0
	42	0	42	1	43	1	43
Banking Centers							
BAHAMAS	302	0	302	0	302	0	302
BAHRAIN	0	0	0	0	0	0	0
BERMUDA	424	11	435	16	451	16	451
CAYMAN ISLANDS	1,193	25	1,218	56	1,274	57	1,275
HONG KONG	676	1	677	26	703	444	1,121
LEBANON	0	0	0	0	0	0	0
LIBERIA	0	0	0	0	0	0	0
MACAO	0	0	0	0	0	0	0
NETHERLAND ANTILLES	9	3	12	0	12	0	12
PANAMA	406	0	406	0	406	0	406
SINGAPORE	915	3	918	45	963	118	1,036
	3,925	43	3,968	143	4,111	635	4,603

Country Exposure Lending Survey /1: March 31, 2006

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

(\$ Millions)

	(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	19	0	19	0	19	0	19
LATIN AMER. REGIONAL	24	0	24	0	24	0	24
	63	0	63	0	63	0	63
GRAND TOTALS	81,913	4,639	86,552	14,787	101,339	44,995	131,547

Country Exposure Lending Survey /1: March 31, 2006

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

(\$ Millions)

All Other U. S. Banks - Group C

Cross-Border Claims	Ultimate Risk Basis Claims /6							Immediate-Counterparty Basis Claims /7					
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims		
	Total	In Non-Local Currency Claims	In Local Currency Claims										
G-10 and Switzerland													
BELGIUM	2,762	370	0	370	10	3,142	12	50	3,524	87	2,683	280	3,891
CANADA	9,342	9,252	519	8,733	288	18,882	7,124	588	8,175	630	1,199	9,161	17,966
FRANCE	5,432	123	0	123	126	5,681	142	147	3,156	0	829	124	3,280
GERMANY	5,947	211	0	211	470	6,628	509	124	4,029	0	625	212	4,241
ITALY	1,241	58	6	52	24	1,323	5	26	673	6	411	56	735
JAPAN	2,451	192	4	188	17	2,660	185	279	1,968	5	1,114	363	2,336
LUXEMBOURG	670	23	23	0	0	693	46	2	979	23	29	0	1,002
NETHERLANDS	7,773	281	10	271	354	8,408	97	158	6,882	190	1,228	92	7,164
SWEDEN	1,756	57	0	57	33	1,846	78	37	1,813	0	861	56	1,869
SWITZERLAND	2,688	59	9	50	424	3,171	173	32	1,246	11	391	48	1,305
UNITED KINGDOM	13,818	16,801	731	16,070	2,881	33,500	24,158	301	12,665	3,918	5,934	15,706	32,289
	53,880	27,427	1,302	26,125	4,627	85,934	32,529	1,744	45,110	4,870	15,304	26,098	76,078
Non G-10 Developed Countries													
AUSTRALIA	3,213	1,370	8	1,362	39	4,622	28	83	2,813	8	266	1,362	4,183
AUSTRIA	939	2	0	2	1	942	2	54	1,013	0	58	2	1,015
DENMARK	659	86	0	86	13	758	3	0	418	0	22	86	504
FINLAND	377	10	0	10	4	391	0	0	306	0	81	10	316
GREECE	101	3	0	3	0	104	0	5	68	0	5	3	71
ICELAND	23	1	0	1	0	24	0	2	18	0	3	1	19
IRELAND	2,360	964	16	948	38	3,362	20	73	2,300	81	1,396	928	3,309
ISRAEL	597	7	0	7	0	604	9	10	430	0	57	7	437
NEW ZEALAND	301	24	1	23	0	325	0	0	376	1	22	23	400
NORWAY	978	102	0	102	2	1,082	16	2	1,055	0	251	102	1,157
PORTUGAL	411	8	0	8	0	419	0	0	516	0	181	8	524
SOUTH AFRICA	67	74	50	24	0	141	0	5	77	50	45	24	151
SPAIN	1,656	679	67	612	1	2,336	4	28	683	102	507	601	1,386
TURKEY	515	0	0	0	0	515	12	26	546	0	165	10	556
OTHER NON G-10 DEV.	109	0	0	0	0	109	0	0	107	0	7	0	107
	12,306	3,330	142	3,188	98	15,734	94	288	10,726	242	3,066	3,167	14,135

Country Exposure Lending Survey /1: March 31, 2006

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

(\$ Millions)

All Other U. S. Banks - Group C

Cross-Border Claims	Ultimate Risk Basis Claims /6							Immediate-Counterparty Basis Claims /7					
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims		
	Total	In Non-Local Currency Claims	In Local Currency Claims										
Eastern Europe													
BULGARIA	14	0	0	0	14	0	0	14	0	3	0	14	
CZECH REPUBLIC	43	4	0	4	47	0	0	16	1	11	4	21	
HUNGARY	189	0	0	0	189	0	30	190	0	130	0	190	
POLAND	259	115	0	115	374	0	1	133	0	19	116	249	
ROMANIA	97	0	0	0	97	0	2	77	0	7	0	77	
RUSSIA	652	0	0	0	652	0	3	653	0	81	0	653	
SERBIA & MONTENEGRO	46	0	0	0	46	0	0	47	0	1	0	47	
SLOVAKIA	65	0	0	0	65	0	0	68	0	3	0	68	
OTHER E. EUROPE	352	0	0	0	352	3	16	302	0	61	0	302	
	1,717	119	0	119	0	1,836	3	52	1,500	1	316	120	1,621
Latin America and the Caribbean													
ARGENTINA	246	643	18	625	0	889	4	17	313	38	143	630	981
BOLIVIA	11	0	0	0	0	11	0	21	13	0	9	0	13
BRAZIL	1,304	268	0	268	0	1,572	19	68	1,304	0	668	267	1,571
CHILE	953	2,293	47	2,246	0	3,246	0	21	946	47	172	2,245	3,238
COLOMBIA	446	1	0	1	0	447	9	14	488	0	153	0	488
COSTA RICA	134	0	0	0	0	134	2	6	149	0	95	0	149
DOMINICAN REPUBLIC	173	1	0	1	0	174	23	71	323	0	71	0	323
ECUADOR	162	0	0	0	0	162	61	65	224	0	152	0	224
EL SALVADOR	165	0	0	0	0	165	10	9	159	0	62	0	159
GUATEMALA	217	2	0	2	0	219	13	10	250	0	170	0	250
HONDURAS	67	1	0	1	0	68	11	12	114	0	96	0	114
JAMAICA	75	0	0	0	0	75	2	1	116	0	26	0	116
MEXICO	2,851	5,168	102	5,066	0	8,019	382	113	3,105	106	950	5,087	8,298
NICARAGUA	10	0	0	0	0	10	1	1	10	0	9	0	10
PARAGUAY	2	0	0	0	0	2	1	1	10	0	9	0	10
PERU	312	0	0	0	0	312	4	4	329	0	101	0	329
TRINIDAD & TOBAGO	203	0	0	0	0	203	6	7	181	0	11	0	181
URUGUAY	118	151	101	50	0	269	2	5	365	107	298	46	518
VENEZUELA	175	0	0	0	0	175	6	92	386	0	154	0	386
OTHER LAT. AM. & CAR	188	253	0	253	0	441	87	211	552	0	409	252	804
	7,812	8,781	268	8,513	0	16,593	643	749	9,337	298	3,758	8,527	18,162

Country Exposure Lending Survey /1: March 31, 2006

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

(\$ Millions)

All Other U. S. Banks - Group C

Cross-Border Claims	Ultimate Risk Basis Claims /6							Immediate-Counterparty Basis Claims /7					
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims		
	Total	In Non-Local Currency Claims	In Local Currency Claims										
Asia													
CHINA-MAINLAND	118	9	8	1	0	127	1	30	119	9	128	1	129
CHINA-TAIWAN	276	1,291	9	1,282	0	1,567	6	38	177	9	170	1,281	1,467
INDIA	35	82	0	82	0	117	1	14	42	0	23	82	124
INDONESIA	90	2	0	2	0	92	0	0	91	5	7	3	99
IRAN	0	0	0	0	0	0	0	0	0	0	0	0	0
KOREA	770	3,131	27	3,104	0	3,901	36	38	766	27	248	3,099	3,892
KUWAIT	0	0	0	0	0	0	0	7	0	0	0	0	0
MALAYSIA	413	15	0	15	0	428	0	1	471	0	23	22	493
OMAN	2	0	0	0	0	2	1	1	2	0	2	0	2
PAKISTAN	1	0	0	0	0	1	0	0	1	0	1	0	1
PHILIPPINES	154	2	0	2	0	156	0	5	170	0	24	6	176
QATAR	138	0	0	0	0	138	12	0	142	0	0	0	142
SAUDI ARABIA	4	0	0	0	1	5	1	8	4	0	3	0	4
THAILAND	117	4	0	4	0	121	0	2	126	0	6	6	132
UNITED ARAB EMIRATES	9	1	0	1	0	10	0	6	22	0	19	1	23
OTHER ASIA	41	35	35	0	0	76	5	2	49	35	13	0	84
	2,168	4,572	79	4,493	1	6,741	63	152	2,182	85	667	4,501	6,768
Africa													
ALGERIA	1	0	0	0	0	1	0	0	1	0	1	0	1
EGYPT	1	1	0	1	0	2	0	5	25	0	17	1	26
KENYA	0	0	0	0	0	0	0	0	9	0	0	0	9
MOROCCO	1	0	0	0	0	1	0	0	0	0	0	0	0
NIGERIA	0	0	0	0	0	0	0	2	4	0	0	0	4
SENEGAL	0	0	0	0	0	0	0	1	0	0	0	0	0
TUNISIA	39	0	0	0	0	39	0	0	46	0	0	0	46
ZIMBABWE	0	0	0	0	0	0	0	0	1	0	1	0	1
OTHER AFRICA	0	0	0	0	0	0	0	1	22	0	22	0	22
	42	1	0	1	0	43	0	9	108	0	41	1	109

Country Exposure Lending Survey /1: March 31, 2006

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

(\$ Millions)

All Other U. S. Banks - Group C

Cross-Border Claims	Ultimate Risk Basis Claims /6							Immediate-Counterparty Basis Claims /7					
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims		
	Total	In Non-Local Currency Claims	In Local Currency Claims										
Banking Centers													
BAHAMAS	302	0	0	0	302	5	21	321	0	209	0	321	
BAHRAIN	0	0	0	0	0	0	0	0	0	0	0	0	
BERMUDA	424	16	5	11	451	802	445	773	16	129	0	789	
CAYMAN ISLANDS	1,193	57	0	57	1,275	79	55	4,112	56	879	0	4,168	
HONG KONG	676	444	62	382	1,121	1	10	539	62	178	381	982	
LEBANON	0	0	0	0	0	0	0	0	0	0	0	0	
LIBERIA	0	0	0	0	0	0	0	12	0	3	0	12	
MACAO	0	0	0	0	0	0	0	0	0	0	0	0	
NETHERLAND ANTILLES	9	0	0	0	3	12	1	75	0	26	0	75	
PANAMA	406	0	0	0	406	3	7	558	3	200	0	561	
SINGAPORE	915	118	27	91	1,036	26	16	1,087	406	1,100	226	1,719	
	3,925	635	94	541	43	4,603	917	554	7,477	543	2,724	607	8,627
International & Regional Organizations													
ASIAN REGIONAL	20	0	0	0	20	0	0	20	0	0	0	20	
INTERNATIONAL	19	0	0	0	19	0	0	19	0	1	0	19	
LATIN AMER. REGIONAL	24	0	0	0	24	0	0	0	0	0	0	0	
	63	0	0	0	0	63	0	0	39	0	1	0	39
GRAND TOTALS	81,913	44,865	1,885	42,980	4,769	131,547	34,249	3,548	76,479	6,039	25,877	43,021	125,539

Country Exposure Lending Survey /1: March 31, 2006

Table 3 - Selected Additional Items

(\$ Millions)

All Other U. S. Banks - Group C

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
G-10 and Switzerland									
BELGIUM	0	155	155	906	1,154	395	-12	0	27
CANADA	248	4,113	4,361	6,608	1,535	2,205	1,990	0	304
FRANCE	0	5	5	165	484	2,760	-48	0	69
GERMANY	0	125	125	21	1,377	3,294	-81	0	68
ITALY	1	12	13	64	70	634	-45	0	16
JAPAN	4	77	81	144	232	540	-8	0	31
LUXEMBOURG	129	70	199	162	414	105	-94	0	2
NETHERLANDS	0	13	13	90	1,985	2,876	-81	11	123
SWEDEN	0	20	20	1,309	200	143	-28	0	16
SWITZERLAND	0	1	1	436	165	1,608	501	0	16
UNITED KINGDOM	16,008	13,427	29,435	23,187	3,751	2,088	4,165	0	43
	16,390	18,018	34,408	33,092	11,367	16,648	6,259	11	715
Non G-10 Developed Countries									
AUSTRALIA	0	2,095	2,095	2,199	164	564	76	0	23
AUSTRIA	0	0	0	3	270	194	0	0	4
DENMARK	0	47	47	59	6	247	-36	0	0
FINLAND	0	0	0	64	33	103	-8	0	1
GREECE	0	0	0	1	5	38	0	0	4
ICELAND	0	0	0	0	1	6	0	0	1
IRELAND	18	115	133	2,055	285	300	947	0	28
ISRAEL	0	0	0	0	39	207	0	19	6
NEW ZEALAND	0	57	57	43	131	56	-16	0	4
NORWAY	0	56	56	100	101	25	-7	0	2
PORTUGAL	0	0	0	4	130	25	-76	0	0
SOUTH AFRICA	0	75	75	73	10	0	38	6	6
SPAIN	0	125	125	910	30	985	427	0	5
TURKEY	0	0	0	2	43	2	0	0	36
OTHER NON G-10 DEV.	0	0	0	749	0	2	0	2	7
	18	2,570	2,588	6,262	1,248	2,754	1,345	27	127

Country Exposure Lending Survey /1: March 31, 2006

Table 3 - Selected Additional Items

(\$ Millions)

All Other U. S. Banks - Group C

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
Eastern Europe									
BULGARIA	0	0	0	0	0	0	0	0	1
CZECH REPUBLIC	0	0	0	0	7	34	0	0	1
HUNGARY	0	0	0	0	1	0	0	0	1
POLAND	0	104	104	89	0	126	5	0	3
ROMANIA	0	0	0	0	0	20	0	1	3
RUSSIA	0	0	0	2	5	4	0	1	1
SERBIA & MONTENEGRO	0	0	0	0	1	0	0	0	0
SLOVAKIA	0	0	0	0	3	0	0	0	0
OTHER E. EUROPE	1	0	1	0	6	56	0	6	10
	1	104	105	91	23	240	5	8	20
Latin America and the Caribbean									
ARGENTINA	144	992	1,136	1,138	101	10	-1	39	8
BOLIVIA	0	0	0	0	2	0	0	0	14
BRAZIL	0	209	209	209	384	383	0	5	257
CHILE	0	2,257	2,257	2,257	53	61	0	1	15
COLOMBIA	0	0	0	0	45	5	0	0	97
COSTA RICA	0	2	2	2	26	12	0	0	28
DOMINICAN REPUBLIC	0	0	0	0	135	1	0	0	3
ECUADOR	0	1	1	2	60	0	0	0	41
EL SALVADOR	0	3	3	3	15	21	0	0	33
GUATEMALA	0	32	32	32	36	5	0	0	58
HONDURAS	0	15	15	15	47	1	0	0	31
JAMAICA	0	1	1	1	56	16	0	0	10
MEXICO	93	4,767	4,860	4,897	662	383	9	2	214
NICARAGUA	0	1	1	1	0	0	0	0	1
PARAGUAY	0	0	0	0	4	0	0	0	1
PERU	0	0	0	0	47	30	0	0	57
TRINIDAD & TOBAGO	0	0	0	2	8	29	0	0	4
URUGUAY	329	36	365	8	249	0	28	0	8
VENEZUELA	0	1	1	16	217	14	1	0	51
OTHER LAT. AM. & CAR	223	296	519	329	393	32	-348	2	58
	789	8,613	9,402	8,912	2,540	1,003	-311	49	989

Country Exposure Lending Survey /1: March 31, 2006

Table 3 - Selected Additional Items

(\$ Millions)

All Other U. S. Banks - Group C

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
Asia									
CHINA-MAINLAND	0	0	0	6	9	9	-14	0	45
CHINA-TAIWAN	0	1,630	1,630	1,633	7	106	-24	0	21
INDIA	3	103	106	105	19	12	3	10	14
INDONESIA	0	0	0	18	7	0	0	0	1
IRAN	0	0	0	7	0	0	0	0	0
KOREA	63	3,699	3,762	3,760	103	113	-19	10	98
KUWAIT	0	0	0	1	0	0	0	0	1
MALAYSIA	0	8	8	11	66	1	-6	0	1
OMAN	0	0	0	4	0	0	0	0	1
PAKISTAN	0	0	0	0	0	0	0	0	0
PHILIPPINES	0	0	0	1	23	3	0	0	7
QATAR	0	0	0	0	4	0	0	0	0
SAUDI ARABIA	0	0	0	983	0	0	0	0	6
THAILAND	0	0	0	2	11	0	-3	0	4
UNITED ARAB EMIRATES	0	0	0	2	13	0	0	0	6
OTHER ASIA	57	0	57	53	9	2	-21	2	1
	123	5,440	5,563	6,586	271	246	-84	22	206
Africa									
ALGERIA	0	0	0	0	0	0	0	0	0
EGYPT	0	0	0	0	24	0	0	0	5
KENYA	0	0	0	2	9	0	0	0	0
MOROCCO	0	0	0	0	0	1	0	0	0
NIGERIA	0	0	0	0	4	0	0	0	2
SENEGAL	0	0	0	0	0	0	0	0	1
TUNISIA	0	0	0	0	7	0	0	0	0
ZIMBABWE	0	0	0	0	1	0	0	0	0
OTHER AFRICA	0	0	0	63	22	0	0	0	0
	0	0	0	65	67	1	0	0	8
Banking Centers									
BAHAMAS	5,722	901	6,623	3,621	234	215	895	0	15
BAHRAIN	0	0	0	1	0	0	0	0	0
BERMUDA	0	0	0	320	384	35	-11	0	156
CAYMAN ISLANDS	12,649	4,289	16,938	571	3,003	85	-22,872	0	1
HONG KONG	137	481	618	845	278	415	-14	0	11
LEBANON	0	0	0	1	0	0	0	0	0
LIBERIA	0	0	0	9	11	0	0	0	0

Country Exposure Lending Survey /1: March 31, 2006

Table 3 - Selected Additional Items

(\$ Millions)

All Other U. S. Banks - Group C

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
MACAO	0	0	0	158	0	0	0	0	0
NETHERLAND ANTILLES	0	0	0	27	65	0	0	0	1
PANAMA	0	26	26	64	150	0	13	0	21
SINGAPORE	578	198	776	2,153	978	292	15	0	19
	19,086	5,895	24,981	7,770	5,103	1,042	-21,974	0	224
International & Regional Organizations									
ASIAN REGIONAL	0	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	166	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	24	0	0	0
	0	0	0	166	0	24	0	0	0
GRAND TOTALS	36,407	40,640	77,047	62,944	20,619	21,958	-14,760	117	2,289

Country Exposure Lending Survey /1: March 31, 2006

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

(\$ Millions)

All Other U. S. Banks - Group C

Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
G-10 and Switzerland																		
BELGIUM	2,116	177	10	2,303	2,732	87	153	155	0	308	153	0	493	38	0	531	639	0
CANADA	2,408	881	274	3,563	862	182	1,129	607	4	1,740	1,318	17	5,805	7,764	10	13,579	5,995	431
FRANCE	3,546	70	121	3,737	1,034	0	159	0	3	162	189	0	1,727	53	2	1,782	1,933	0
GERMANY	2,445	124	452	3,021	610	0	338	0	0	338	338	0	3,164	87	18	3,269	3,081	0
ITALY	793	0	22	815	397	0	89	0	0	89	89	0	359	58	2	419	187	6
JAPAN	1,413	99	17	1,529	1,340	1	0	7	0	7	0	2	1,038	86	0	1,124	628	2
LUXEMBOURG	55	22	0	77	77	22	0	0	0	0	0	0	615	1	0	616	902	1
NETHERLANDS	3,673	195	324	4,192	1,293	180	41	0	0	41	41	0	4,059	86	30	4,175	5,548	10
SWEDEN	1,346	9	30	1,385	1,396	0	69	0	0	69	69	0	341	48	3	392	348	0
SWITZERLAND	1,660	44	334	2,038	388	2	26	0	87	113	26	0	1,002	15	3	1,020	832	9
UNITED KINGDOM	5,359	5,718	2,540	13,617	4,774	3,657	18	152	161	331	19	117	8,441	10,931	50	19,422	7,872	144
	24,814	7,339	4,124	36,277	14,903	4,131	2,022	921	255	3,198	2,242	136	27,044	19,167	118	46,329	27,965	603
Non G-10 Developed Countries																		
AUSTRALIA	818	18	31	867	441	0	58	0	8	66	55	0	2,337	1,352	0	3,689	2,317	8
AUSTRIA	218	2	1	221	61	0	149	0	0	149	149	0	572	0	0	572	803	0
DENMARK	372	3	12	387	175	0	0	0	0	0	0	0	287	83	1	371	243	0
FINLAND	168	2	4	174	82	0	19	0	0	19	19	0	190	8	0	198	205	0
GREECE	3	3	0	6	8	0	24	0	0	24	24	0	74	0	0	74	36	0
ICELAND	6	1	0	7	6	0	0	0	0	0	0	0	17	0	0	17	12	0
IRELAND	1,158	73	30	1,261	1,262	73	5	3	1	9	5	0	1,197	888	7	2,092	1,033	8
ISRAEL	24	7	0	31	22	0	266	0	0	266	244	0	307	0	0	307	164	0
NEW ZEALAND	98	3	0	101	44	0	0	4	0	4	0	1	203	17	0	220	332	0
NORWAY	489	39	1	529	466	0	36	0	0	36	54	0	453	63	1	517	535	0
PORTUGAL	210	8	0	218	185	0	0	0	0	0	0	0	201	0	0	201	331	0
SOUTH AFRICA	25	5	0	30	25	1	33	69	0	102	41	49	9	0	0	9	11	0
SPAIN	999	35	1	1,035	485	35	0	0	0	0	0	0	657	644	0	1,301	198	67
TURKEY	257	0	0	257	275	0	236	0	0	236	236	0	22	0	0	22	35	0
OTHER NON G-10 DEV.	7	0	0	7	7	0	0	0	0	0	0	0	102	0	0	102	100	0
	4,852	199	80	5,131	3,544	109	826	76	9	911	827	50	6,628	3,055	9	9,692	6,355	83

Country Exposure Lending Survey /1: March 31, 2006

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

(\$ Millions)

All Other U. S. Banks - Group C

Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
Eastern Europe																		
BULGARIA	3	0	0	3	3	0	11	0	0	11	11	0	0	0	0	0	0	0
CZECH REPUBLIC	8	4	0	12	14	0	0	0	0	0	0	1	35	0	0	35	2	0
HUNGARY	133	0	0	133	133	0	55	0	0	55	55	0	1	0	0	1	2	0
POLAND	12	28	0	40	12	0	74	76	0	150	74	0	173	11	0	184	47	0
ROMANIA	5	0	0	5	5	0	86	0	0	86	66	0	6	0	0	6	6	0
RUSSIA	117	0	0	117	118	0	491	0	0	491	491	0	44	0	0	44	44	0
SERBIA & MONTENEGRO	0	0	0	0	0	0	46	0	0	46	46	0	0	0	0	0	1	0
SLOVAKIA	0	0	0	0	3	0	65	0	0	65	65	0	0	0	0	0	0	0
OTHER E. EUROPE	110	0	1	111	102	0	187	0	0	187	187	0	55	0	0	55	13	0
	388	32	1	421	390	0	1,015	76	0	1,091	995	1	314	11	0	325	115	0
Latin America and the Caribbean																		
ARGENTINA	32	53	0	85	41	3	43	455	0	498	43	20	171	135	0	306	229	15
BOLIVIA	0	0	0	0	0	0	0	0	0	0	0	0	11	0	0	11	13	0
BRAZIL	402	41	0	443	361	0	249	188	0	437	249	0	653	39	0	692	694	0
CHILE	51	0	0	51	51	0	86	5	0	91	86	5	816	2,288	0	3,104	809	42
COLOMBIA	109	0	0	109	109	0	281	0	0	281	281	0	56	1	0	57	98	0
COSTA RICA	84	0	0	84	75	0	23	0	0	23	24	0	27	0	0	27	50	0
DOMINICAN REPUBLIC	44	0	0	44	44	0	54	0	0	54	98	0	75	1	0	76	181	0
ECUADOR	112	0	0	112	112	0	1	0	0	1	0	0	49	0	0	49	112	0
EL SALVADOR	57	0	0	57	57	0	81	0	0	81	81	0	27	0	0	27	21	0
GUATEMALA	149	0	0	149	151	0	45	0	0	45	45	0	23	2	0	25	54	0
HONDURAS	47	0	0	47	47	0	0	0	0	0	21	0	20	1	0	21	46	0
JAMAICA	11	0	0	11	11	0	28	0	0	28	29	0	36	0	0	36	76	0
MEXICO	81	37	0	118	84	0	481	60	0	541	480	60	2,289	5,071	0	7,360	2,541	46
NICARAGUA	7	0	0	7	7	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	9	0
PERU	29	0	0	29	29	0	209	0	0	209	209	0	74	0	0	74	91	0
TRINIDAD & TOBAGO	22	0	0	22	8	0	140	0	0	140	140	0	41	0	0	41	33	0
URUGUAY	25	10	0	35	183	2	77	91	0	168	145	74	16	50	0	66	37	31
VENEZUELA	5	0	0	5	6	0	9	0	0	9	52	0	161	0	0	161	328	0
OTHER LAT. AM. & CAR	18	0	0	18	25	0	10	0	0	10	7	0	160	253	0	413	520	0
	1,286	141	0	1,427	1,402	5	1,817	799	0	2,616	1,990	159	4,709	7,841	0	12,550	5,945	134

Country Exposure Lending Survey /1: March 31, 2006

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

(\$ Millions)

All Other U. S. Banks - Group C

Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
Asia																		
CHINA-MAINLAND	111	7	0	118	112	7	0	0	0	0	0	7	2	0	9	7	2	
CHINA-TAIWAN	272	75	0	347	169	0	0	879	0	879	0	4	337	0	341	8	9	
INDIA	23	9	0	32	39	0	1	34	0	35	0	11	39	0	50	3	0	
INDONESIA	6	0	0	6	7	5	83	0	0	83	80	1	2	0	3	4	0	
IRAN	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
KOREA	188	46	0	234	274	21	262	5	0	267	260	5	320	3,080	0	3,400	232	
KUWAIT	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
MALAYSIA	30	0	0	30	29	0	73	0	0	73	80	0	310	15	0	325	362	
OMAN	2	0	0	2	2	0	0	0	0	0	0	0	0	0	0	0	0	
PAKISTAN	0	0	0	0	0	0	0	0	0	0	0	1	0	0	1	1	0	
PHILIPPINES	6	0	0	6	25	0	104	0	0	104	104	44	2	0	46	41	0	
QATAR	0	0	0	0	0	0	0	0	0	0	0	138	0	0	138	142	0	
SAUDI ARABIA	3	0	0	3	3	0	0	0	0	0	0	1	0	1	2	1	0	
THAILAND	3	0	0	3	5	0	0	0	0	0	0	114	4	0	118	121	0	
UNITED ARAB EMIRATES	2	0	0	2	2	0	0	0	0	0	0	7	1	0	8	20	0	
OTHER ASIA	0	0	0	0	5	0	35	0	0	35	36	0	6	35	0	41	35	
	646	137	0	783	672	33	558	918	0	1,476	560	5	964	3,517	1	4,482	950	47
Africa																		
ALGERIA	1	0	0	1	1	0	0	0	0	0	0	0	0	0	0	0	0	
EGYPT	1	1	0	2	18	0	0	0	0	0	0	0	0	0	0	7	0	
KENYA	0	0	0	0	9	0	0	0	0	0	0	0	0	0	0	0	0	
MOROCCO	0	0	0	0	0	0	1	0	0	1	0	0	0	0	0	0	0	
NIGERIA	0	0	0	0	3	0	0	0	0	0	0	0	0	0	0	1	0	
SENEGAL	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
TUNISIA	6	0	0	6	6	0	33	0	0	33	33	0	0	0	0	7	0	
ZIMBABWE	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	
OTHER AFRICA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	22	0	
	8	1	0	9	38	0	34	0	0	34	33	0	0	0	0	37	0	

Country Exposure Lending Survey /1: March 31, 2006

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

(\$ Millions)

All Other U. S. Banks - Group C

Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
Banking Centers																		
BAHAMAS	31	0	0	31	123	0	0	0	0	0	53	0	271	0	0	271	145	0
BAHRAIN	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
BERMUDA	25	13	0	38	25	13	0	0	0	0	0	0	399	3	11	413	748	3
CAYMAN ISLANDS	204	56	0	260	1,179	56	15	0	0	15	15	0	974	1	25	1,000	2,918	0
HONG KONG	415	53	0	468	137	37	0	6	0	6	0	6	261	385	1	647	402	19
LEBANON	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
LIBERIA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	12	0
MACAO	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
NETHERLAND ANTILLES	0	0	0	0	0	0	0	0	0	0	0	0	9	0	3	12	75	0
PANAMA	103	0	0	103	127	3	246	0	0	246	246	0	57	0	0	57	185	0
SINGAPORE	490	66	2	558	757	379	35	0	1	36	35	0	390	52	0	442	295	27
	1,268	188	2	1,458	2,348	488	296	6	1	303	349	6	2,361	441	40	2,842	4,780	49
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	19	0	0	19	19	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	0	24	0	0	24	0	0	0	0	0	0	0	0
	0	0	0	0	0	0	63	0	0	63	39	0	0	0	0	0	0	0
GRAND TOTALS	33,262	8,037	4,207	45,506	23,297	4,766	6,631	2,796	265	9,692	7,035	357	42,020	34,032	168	76,220	46,147	916

E.16 ENDNOTES

Report as of March 31, 2006

1/ Data on non-U.S. exposures are reported on the Country Exposure Report (FFIEC 009). All data are on a fully consolidated basis and cover 70 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, 2006

Banking Organization Category	Tier 1 Capital	Total Assets
All Reporting Banks	\$ 480.8 billion*	\$ 7,960.4 billion
Large Financial Institutions	\$ 322.6 billion*	\$ 5,832.3 billion
All Other Banks	\$ 158.2 billion	\$ 2,128.1 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.