



Statistical Release

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For Immediate Release
September 29, 2006

Country Exposure Lending Survey /1: June 30, 2006

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

(\$ Millions)

All U. S. Banks - Group A

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
G-10 and Switzerland							
BELGIUM	13,810	1,525	15,335	301	15,636	6,775	22,110
CANADA	23,485	8,051	31,536	17,296	48,832	92,049	123,585
FRANCE	55,966	8,552	64,518	7,473	71,991	9,627	74,145
GERMANY	119,380	21,545	140,925	194	141,119	26,532	167,457
ITALY	30,681	6,787	37,468	1,253	38,721	3,555	41,023
JAPAN	31,073	6,063	37,136	1,068	38,204	58,662	95,798
LUXEMBOURG	19,379	3,644	23,023	9	23,032	1,013	24,036
NETHERLANDS	60,322	5,229	65,551	110	65,661	479	66,030
SWEDEN	13,908	794	14,702	420	15,122	592	15,294
SWITZERLAND	24,565	5,791	30,356	911	31,267	2,936	33,292
UNITED KINGDOM	88,685	17,508	106,193	13,034	119,227	178,940	285,133
	481,254	85,489	566,743	42,069	608,812	381,160	947,903
Non G-10 Developed Countries							
AUSTRALIA	15,543	2,674	18,217	2,715	20,932	28,376	46,593
AUSTRIA	6,388	1,703	8,091	5	8,096	32	8,123
DENMARK	14,104	1,215	15,319	172	15,491	318	15,637
FINLAND	3,168	588	3,756	57	3,813	102	3,858
GREECE	4,258	527	4,785	0	4,785	4,391	9,176
ICELAND	661	40	701	0	701	0	701
IRELAND	17,885	2,696	20,581	1,055	21,636	2,364	22,945
ISRAEL	1,486	251	1,737	56	1,793	763	2,500
NEW ZEALAND	964	297	1,261	142	1,403	891	2,152
NORWAY	10,071	971	11,042	346	11,388	494	11,536
PORTUGAL	2,761	336	3,097	0	3,097	538	3,635
SOUTH AFRICA	2,191	288	2,479	961	3,440	6,345	8,824
SPAIN	21,873	2,816	24,689	5,023	29,712	9,246	33,935
TURKEY	7,336	118	7,454	339	7,793	2,549	10,003
OTHER NON G-10 DEV.	4,587	210	4,797	0	4,797	17	4,814
	113,276	14,730	128,006	10,871	138,877	56,426	184,432

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(\$ Millions)							
All U. S. Banks - Group A							
(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)	
Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5	
Eastern Europe							
BULGARIA	254	73	327	0	327	171	498
CZECH REPUBLIC	1,294	131	1,425	102	1,527	2,983	4,408
HUNGARY	362	76	438	227	665	2,029	2,467
MACEDONIA	2	0	2	0	2	0	2
POLAND	1,212	119	1,331	20	1,351	7,536	8,867
ROMANIA	412	1	413	32	445	851	1,264
RUSSIA	6,318	29	6,347	107	6,454	3,145	9,492
SERBIA & MONTENEGRO	45	0	45	0	45	0	45
SLOVAKIA	353	35	388	21	409	749	1,137
OTHER E. EUROPE	1,580	61	1,641	102	1,743	769	2,410
	11,832	525	12,357	611	12,968	18,233	30,590
Latin America and the Caribbean							
ARGENTINA	2,402	114	2,516	99	2,615	4,476	6,992
BOLIVIA	34	0	34	8	42	12	46
BRAZIL	9,761	843	10,604	4,222	14,826	20,098	30,702
CHILE	4,084	920	5,004	1,057	6,061	8,513	13,517
COLOMBIA	2,015	111	2,126	611	2,737	2,079	4,205
COSTA RICA	537	1	538	19	557	101	639
DOMINICAN REPUBLIC	639	0	639	28	667	178	817
ECUADOR	378	0	378	40	418	274	652
EL SALVADOR	567	7	574	74	648	194	768
GUATEMALA	593	2	595	39	634	183	778
HONDURAS	179	9	188	66	254	136	324
JAMAICA	427	1	428	128	556	282	710
MEXICO	18,432	579	19,011	3,921	22,932	66,214	85,225
NICARAGUA	49	0	49	0	49	0	49
PARAGUAY	9	0	9	0	9	123	132
PERU	689	134	823	267	1,090	854	1,677
TRINIDAD & TOBAGO	569	39	608	6	614	449	1,057
URUGUAY	210	10	220	0	220	908	1,128
VENEZUELA	875	277	1,152	0	1,152	669	1,821
OTHER LAT. AM. & CAR	4,676	588	5,264	9	5,273	418	5,682
	47,125	3,635	50,760	10,594	61,354	106,161	156,921

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(\$ Millions)							
All U. S. Banks - Group A							
(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)	
Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5	
Asia							
CHINA-MAINLAND	10,183	332	10,515	1,418	11,933	6,560	17,075
CHINA-TAIWAN	4,887	296	5,183	1,967	7,150	13,162	18,345
INDIA	8,166	843	9,009	4,419	13,428	15,417	24,426
INDONESIA	1,032	122	1,154	4	1,158	2,233	3,387
IRAN	12	0	12	0	12	0	12
IRAQ	50	0	50	0	50	0	50
JORDAN	69	4	73	0	73	175	248
KOREA	9,644	982	10,626	14,841	25,467	54,274	64,900
KUWAIT	792	44	836	54	890	54	890
MALAYSIA	1,961	66	2,027	418	2,445	9,439	11,466
OMAN	133	0	133	0	133	0	133
PAKISTAN	99	1	100	180	280	1,457	1,557
PHILIPPINES	1,331	6	1,337	87	1,424	2,537	3,874
QATAR	598	1	599	0	599	0	599
SAUDI ARABIA	1,298	317	1,615	0	1,615	0	1,615
SRI LANKA	60	0	60	11	71	164	224
SYRIA	1	0	1	0	1	0	1
THAILAND	4,184	74	4,258	466	4,724	3,781	8,039
UNITED ARAB EMIRATES	2,179	378	2,557	1	2,558	1,629	4,186
OTHER ASIA	500	1	501	65	566	711	1,212
	47,179	3,467	50,646	23,931	74,577	111,593	162,239
Africa							
ALGERIA	20	0	20	0	20	971	991
CAMEROON	5	0	5	0	5	96	101
CONGO (KINSHASA)	0	0	0	0	0	24	24
EGYPT	1,208	4	1,212	2	1,214	925	2,137
ETHIOPIA	2	0	2	0	2	0	2
GABON	3	0	3	0	3	67	70
GHANA	45	17	62	0	62	0	62
IVORY COAST	35	0	35	0	35	55	90
KENYA	7	0	7	0	7	314	321
LIBYA	0	0	0	0	0	0	0
MALAWI	1	0	1	0	1	0	1
MOROCCO	238	57	295	9	304	165	460
NIGERIA	1,093	0	1,093	63	1,156	758	1,851
SENEGAL	2	0	2	15	17	91	93
SUDAN	2	6	8	0	8	0	8

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(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	83	1	84	102	186	255	339
ZAMBIA	207	0	207	27	234	164	371
ZIMBABWE	0	0	0	0	0	0	0
OTHER AFRICA	226	45	271	0	271	236	507
	3,177	130	3,307	218	3,525	4,121	7,428
Banking Centers							
BAHAMAS	2,628	188	2,816	0	2,816	192	3,008
BAHRAIN	622	226	848	0	848	512	1,360
BERMUDA	10,284	393	10,677	11	10,688	12	10,689
CAYMAN ISLANDS	31,359	773	32,132	179	32,311	200	32,332
HONG KONG	8,675	944	9,619	174	9,793	18,004	27,623
LEBANON	88	6	94	0	94	184	278
LIBERIA	114	9	123	0	123	0	123
MACAO	75	9	84	169	253	177	261
NETHERLAND ANTILLES	493	328	821	85	906	208	1,029
PANAMA	1,263	19	1,282	95	1,377	615	1,897
SINGAPORE	3,905	274	4,179	46	4,225	20,985	25,164
	59,506	3,169	62,675	759	63,434	41,089	103,764
International & Regional Organizations							
AFRICAN REGIONAL	65	19	84	0	84	0	84
ASIAN REGIONAL	149	103	252	0	252	0	252
E. EUROPEAN REGIONAL	0	66	66	0	66	0	66
INTERNATIONAL	736	71	807	0	807	0	807
LATIN AMER. REGIONAL	146	73	219	0	219	0	219
MIDDLE EAST REGIONAL	14	2	16	0	16	0	16
W. EUROPEAN REGIONAL	995	2,382	3,377	0	3,377	0	3,377
	2,105	2,716	4,821	0	4,821	0	4,821
GRAND TOTALS	765,454	113,861	879,315	89,053	968,368	718,783	1,598,098

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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										
G-10 and Switzerland													
BELGIUM	13,810	6,775	1,710	5,065	1,525	22,110	1,141	2,393	14,372	1,148	12,465	4,686	20,206
CANADA	23,485	90,833	5,776	85,057	9,267	123,585	30,323	18,016	19,575	6,021	12,786	88,328	113,924
FRANCE	55,966	9,627	369	9,258	8,552	74,145	31,234	149,966	49,726	410	41,989	9,459	59,595
GERMANY	119,380	26,506	5,251	21,255	21,571	167,457	25,413	159,524	76,101	5,056	60,110	21,295	102,452
ITALY	30,681	3,555	66	3,489	6,787	41,023	4,038	53,176	30,102	66	29,166	3,784	33,952
JAPAN	31,073	58,242	2,900	55,342	6,483	95,798	6,966	28,445	31,515	2,666	32,843	56,203	90,384
LUXEMBOURG	19,379	1,013	393	620	3,644	24,036	2,208	8,321	21,102	394	16,359	619	22,115
NETHERLANDS	60,322	479	227	252	5,229	66,030	13,114	58,000	57,144	263	42,510	236	57,643
SWEDEN	13,908	592	1	591	794	15,294	5,280	20,638	13,883	1	10,011	592	14,476
SWITZERLAND	24,565	2,936	2,281	655	5,791	33,292	5,041	50,631	18,512	1,364	15,152	639	20,515
UNITED KINGDOM	88,685	168,840	55,302	113,538	27,608	285,133	86,659	459,887	111,141	72,808	156,869	118,288	302,237
	481,254	369,398	74,276	295,122	97,251	947,903	211,417	1,008,997	443,173	90,197	430,260	304,129	837,499
Non G-10 Developed Countries													
AUSTRALIA	15,543	25,814	755	25,059	5,236	46,593	7,067	13,068	13,569	1,089	9,332	25,954	40,612
AUSTRIA	6,388	32	0	32	1,703	8,123	1,528	1,474	7,303	0	3,319	35	7,338
DENMARK	14,104	318	2	316	1,215	15,637	2,573	7,910	13,817	2	5,812	317	14,136
FINLAND	3,168	102	0	102	588	3,858	1,660	19,280	2,999	0	2,556	102	3,101
GREECE	4,258	4,391	692	3,699	527	9,176	7,257	4,611	4,187	692	4,242	3,762	8,641
ICELAND	661	0	0	0	40	701	145	1,026	675	0	465	0	675
IRELAND	17,885	2,364	188	2,176	2,696	22,945	3,777	3,175	17,183	290	14,081	2,076	19,549
ISRAEL	1,486	628	160	468	386	2,500	40	525	1,523	219	923	468	2,210
NEW ZEALAND	964	891	91	800	297	2,152	1,380	520	1,226	96	611	1,452	2,774
NORWAY	10,071	494	1	493	971	11,536	2,350	2,691	10,088	1	8,195	500	10,589
PORTUGAL	2,761	522	35	487	352	3,635	1,440	10,866	2,812	35	2,151	491	3,338
SOUTH AFRICA	2,191	5,793	1,018	4,775	840	8,824	1,023	1,147	2,007	1,019	2,522	4,842	7,868
SPAIN	21,873	9,246	433	8,813	2,816	33,935	2,825	39,411	21,730	367	20,368	8,759	30,856
TURKEY	7,336	2,533	1,452	1,081	134	10,003	359	8,446	7,732	1,457	6,895	1,114	10,303
OTHER NON G-10 DEV.	4,587	17	17	0	210	4,814	139	914	1,117	17	860	0	1,134
	113,276	53,145	4,844	48,301	18,011	184,432	33,563	115,064	107,968	5,284	82,332	49,872	163,124

Country Exposure Lending Survey /1: June 30, 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	254	170	58	112	74	498	49	659	283	59	266	117	459
CZECH REPUBLIC	1,294	2,877	227	2,650	237	4,408	1,883	387	1,358	212	1,463	2,754	4,324
HUNGARY	362	1,943	314	1,629	162	2,467	219	165	387	319	641	1,637	2,343
MACEDONIA	2	0	0	0	0	2	0	0	7	0	7	0	7
POLAND	1,212	7,285	1,186	6,099	370	8,867	1,928	864	1,122	1,182	1,621	6,099	8,403
ROMANIA	412	845	421	424	7	1,264	548	492	443	451	697	471	1,365
RUSSIA	6,318	3,128	1,210	1,918	46	9,492	2,498	9,605	6,999	1,334	5,449	2,266	10,599
SERBIA & MONTENEGRO	45	0	0	0	0	45	0	5	46	0	4	0	46
SLOVAKIA	353	695	200	495	89	1,137	768	262	398	182	475	517	1,097
OTHER E. EUROPE	1,580	766	428	338	64	2,410	911	2,534	1,680	531	1,557	360	2,571
	11,832	17,709	4,044	13,665	1,049	30,590	8,804	14,973	12,723	4,270	12,180	14,221	31,214
Latin America and the Caribbean													
ARGENTINA	2,402	4,476	537	3,939	114	6,992	537	2,604	2,926	568	2,838	4,146	7,640
BOLIVIA	34	12	12	0	0	46	6	26	43	12	46	0	55
BRAZIL	9,761	19,660	1,313	18,347	1,281	30,702	7,096	9,647	9,504	1,392	8,062	18,414	29,310
CHILE	4,084	8,465	604	7,861	968	13,517	927	430	4,076	638	2,445	8,066	12,780
COLOMBIA	2,015	2,062	8	2,054	128	4,205	576	1,963	2,138	8	1,633	2,120	4,266
COSTA RICA	537	101	48	53	1	639	72	83	653	49	602	53	755
DOMINICAN REPUBLIC	639	178	16	162	0	817	47	134	813	16	529	165	994
ECUADOR	378	274	275	-1	0	652	138	278	471	275	642	0	746
EL SALVADOR	567	194	0	194	7	768	21	113	600	0	358	194	794
GUATEMALA	593	183	31	152	2	778	33	119	720	32	597	151	903
HONDURAS	179	136	0	136	9	324	33	46	237	0	220	135	372
JAMAICA	427	282	44	238	1	710	553	12	475	45	375	237	757
MEXICO	18,432	65,263	762	64,501	1,530	85,225	4,696	10,003	19,128	1,499	11,875	64,589	85,216
NICARAGUA	49	0	0	0	0	49	7	0	62	0	62	0	62
PARAGUAY	9	123	76	47	0	132	2	6	19	76	62	47	142
PERU	689	854	588	266	134	1,677	488	1,514	771	590	856	266	1,627
TRINIDAD & TOBAGO	569	449	38	411	39	1,057	36	152	586	39	437	410	1,035
URUGUAY	210	894	664	230	24	1,128	28	94	558	666	914	231	1,455
VENEZUELA	875	669	0	669	277	1,821	67	2,046	1,357	0	922	657	2,014
OTHER LAT. AM. & CAR	4,676	418	60	358	588	5,682	217	545	7,116	61	6,563	357	7,534
	47,125	104,693	5,076	99,617	5,103	156,921	15,580	29,815	52,253	5,966	40,038	100,238	158,457

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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										
Asia													
CHINA-MAINLAND	10,183	6,504	3,193	3,311	388	17,075	624	1,315	10,128	3,801	13,128	4,104	18,033
CHINA-TAIWAN	4,887	12,749	1,782	10,967	709	18,345	6,846	1,910	4,639	1,724	5,791	11,235	17,598
INDIA	8,166	14,669	902	13,767	1,591	24,426	589	1,106	8,264	939	7,580	13,917	23,120
INDONESIA	1,032	2,195	357	1,838	160	3,387	999	1,137	1,522	915	2,164	2,042	4,479
IRAN	12	0	0	0	0	12	2	0	12	0	1	0	12
IRAQ	50	0	0	0	0	50	0	32	62	0	62	0	62
JORDAN	69	175	40	135	4	248	41	150	77	40	80	135	252
KOREA	9,644	53,531	7,381	46,150	1,725	64,900	13,503	8,017	9,555	7,936	16,422	46,536	64,027
KUWAIT	792	54	0	54	44	890	206	408	728	0	604	54	782
MALAYSIA	1,961	9,346	712	8,634	159	11,466	1,498	3,198	2,038	1,093	2,410	8,719	11,850
OMAN	133	0	0	0	0	133	142	118	138	0	72	0	138
PAKISTAN	99	1,443	150	1,293	15	1,557	8	219	408	150	259	1,295	1,853
PHILIPPINES	1,331	2,532	381	2,151	11	3,874	71	4,170	1,762	554	1,608	2,288	4,604
QATAR	598	0	0	0	1	599	188	264	614	0	341	0	614
SAUDI ARABIA	1,298	0	0	0	317	1,615	716	1,154	1,640	0	1,359	0	1,640
SRI LANKA	60	162	112	50	2	224	42	57	108	112	155	60	280
SYRIA	1	0	0	0	0	1	0	1	0	0	0	0	0
THAILAND	4,184	3,665	133	3,532	190	8,039	283	1,040	4,148	226	4,259	3,682	8,056
UNITED ARAB EMIRATES	2,179	1,623	372	1,251	384	4,186	1,037	1,149	2,424	385	2,368	1,253	4,062
OTHER ASIA	500	707	297	410	5	1,212	41	175	503	357	724	441	1,301
	47,179	109,355	15,812	93,543	5,705	162,239	26,836	25,620	48,770	18,232	59,387	95,761	162,763
Africa													
ALGERIA	20	971	275	696	0	991	9	135	64	275	324	847	1,186
CAMEROON	5	95	11	84	1	101	2	8	26	11	37	101	138
CONGO (KINSHASA)	0	24	17	7	0	24	0	0	0	16	17	8	24
EGYPT	1,208	924	163	761	5	2,137	1,077	302	1,252	164	1,220	797	2,213
ETHIOPIA	2	0	0	0	0	2	0	14	2	0	2	0	2
GABON	3	67	1	66	0	70	0	6	1	1	1	73	75
GHANA	45	0	0	0	17	62	0	55	43	0	35	0	43
IVORY COAST	35	55	3	52	0	90	0	0	15	3	18	117	135
KENYA	7	312	62	250	2	321	17	35	41	80	108	255	376
LIBYA	0	0	0	0	0	0	0	0	0	0	0	0	0
MALAWI	1	0	0	0	0	1	0	16	1	0	1	0	1

Country Exposure Lending Survey /1: June 30, 2006

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

(\$ Millions)

All U. S. Banks - Group A

	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims 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	238	165	0	165	57	460	374	71	310	0	232	164	474
NIGERIA	1,093	758	66	692	0	1,851	123	195	1,141	66	1,173	718	1,925
SENEGAL	2	91	2	89	0	93	4	2	5	3	7	92	100
SUDAN	2	0	0	0	6	8	0	0	2	0	2	0	2
TUNISIA	83	255	44	211	1	339	9	73	90	45	84	212	347
ZAMBIA	207	162	20	142	2	371	29	19	207	20	228	143	370
ZIMBABWE	0	0	0	0	0	0	0	0	1	0	1	0	1
OTHER AFRICA	226	236	24	212	45	507	56	81	629	24	617	218	871
	3,177	4,115	688	3,427	136	7,428	1,700	1,012	3,830	708	4,107	3,745	8,283
Banking Centers													
BAHAMAS	2,628	192	155	37	188	3,008	212	29	3,533	173	3,278	37	3,743
BAHRAIN	622	512	211	301	226	1,360	80	442	871	221	876	301	1,393
BERMUDA	10,284	12	0	12	393	10,689	5,595	10,886	12,071	12	9,896	0	12,083
CAYMAN ISLANDS	31,359	200	21	179	773	32,332	5,784	6,128	63,084	201	57,717	0	63,285
HONG KONG	8,675	17,534	4,442	13,092	1,414	27,623	12,586	7,607	8,917	5,498	11,958	14,023	28,438
LEBANON	88	183	137	46	7	278	58	83	136	145	232	46	327
LIBERIA	114	0	0	0	9	123	50	853	222	0	112	0	222
MACAO	75	177	126	51	9	261	118	1	62	177	98	51	290
NETHERLAND ANTILLES	493	208	0	208	328	1,029	188	112	734	0	377	208	942
PANAMA	1,263	615	31	584	19	1,897	89	3,397	1,735	31	1,046	585	2,351
SINGAPORE	3,905	19,293	6,194	13,099	1,966	25,164	680	3,216	4,483	7,141	9,788	13,851	25,475
	59,506	38,926	11,317	27,609	5,332	103,764	25,440	32,754	95,848	13,599	95,378	29,102	138,549
International & Regional Organizations													
AFRICAN REGIONAL	65	0	0	0	19	84	0	0	65	0	60	0	65
ASIAN REGIONAL	149	0	0	0	103	252	0	10	149	0	73	0	149
E. EUROPEAN REGIONAL	0	0	0	0	66	66	0	0	0	0	0	0	0
INTERNATIONAL	736	0	0	0	71	807	0	8	286	0	75	0	286
LATIN AMER. REGIONAL	146	0	0	0	73	219	0	0	81	0	81	0	81
MIDDLE EAST REGIONAL	14	0	0	0	2	16	0	0	14	0	0	0	14
W. EUROPEAN REGIONAL	995	0	0	0	2,382	3,377	82	371	973	0	939	0	973
	2,105	0	0	0	2,716	4,821	82	389	1,568	0	1,228	0	1,568
GRAND TOTALS	765,454	697,341	116,057	581,284	135,303	1,598,098	323,422	1,228,624	766,133	138,256	724,910	597,068	1,501,457

Country Exposure Lending Survey /1: June 30, 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	15,642	7,216	22,858	14,910	2,156	2,533	-10,010	1,606	49
CANADA	13,935	65,507	79,442	77,962	4,977	5,555	12,210	5,152	345
FRANCE	674	1,686	2,360	20,529	3,254	9,254	9,485	18,043	290
GERMANY	8,354	31,322	39,676	63,005	5,775	49,211	5,876	22,548	304
ITALY	780	1,522	2,302	17,532	1,836	2,121	1,952	20,720	271
JAPAN	34,629	52,154	86,783	90,947	4,155	3,091	-22,833	18,922	120
LUXEMBOURG	3,501	2,611	6,112	14,819	2,213	491	-3,883	10,285	7
NETHERLANDS	973	1,335	2,308	23,042	6,199	9,359	-1,738	13,231	427
SWEDEN	0	172	172	5,335	693	721	-104	6,841	128
SWITZERLAND	1,188	999	2,187	21,968	2,448	9,434	4,251	2,782	149
UNITED KINGDOM	384,882	101,563	486,445	345,255	68,223	23,509	108,525	8,196	1,526
	464,558	266,087	730,645	695,304	101,929	115,279	103,731	128,326	3,616
Non G-10 Developed Countries									
AUSTRALIA	1,894	28,296	30,190	35,984	2,154	2,900	3,488	4,111	312
AUSTRIA	1	127	128	1,506	1,145	229	-98	1,584	29
DENMARK	1	145	146	4,150	101	386	159	4,579	5
FINLAND	0	45	45	1,473	111	279	57	1,799	21
GREECE	1,699	3,601	5,300	6,490	300	307	-789	1,066	205
ICELAND	0	0	0	153	15	1	0	388	6
IRELAND	3,038	2,485	5,523	19,171	1,786	2,486	-2,103	4,219	78
ISRAEL	351	355	706	2,157	373	279	-14	422	59
NEW ZEALAND	160	970	1,130	1,886	1,062	143	381	126	0
NORWAY	0	148	148	3,559	238	215	9	1,122	2
PORTUGAL	91	639	730	1,865	173	119	-87	903	11
SOUTH AFRICA	121	7,660	7,781	9,854	149	266	-2,552	1,041	22
SPAIN	81	4,143	4,224	10,726	1,590	1,852	5,545	10,578	105
TURKEY	1,368	1,091	2,459	3,445	890	456	704	2,002	1,154
OTHER NON G-10 DEV.	36	0	36	6,808	577	4,049	63	1,202	22
	8,841	49,705	58,546	109,227	10,664	13,967	4,763	35,142	2,031

Country Exposure Lending Survey /1: June 30, 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	109	98	207	270	34	0	-31	107	29
CZECH REPUBLIC	690	2,202	2,892	3,462	231	78	631	89	8
HUNGARY	298	1,469	1,767	1,864	38	1	342	266	35
MACEDONIA	0	0	0	15	5	0	0	2	0
POLAND	1,627	6,435	8,062	8,337	40	133	1,863	721	33
ROMANIA	555	259	814	820	129	21	160	40	12
RUSSIA	934	2,119	3,053	3,970	1,369	218	1,735	2,205	331
SERBIA & MONTENEGRO	0	0	0	4	1	0	0	3	0
SLOVAKIA	250	477	727	682	67	19	154	44	31
OTHER E. EUROPE	600	269	869	2,060	375	151	16	393	305
	5,063	13,328	18,391	21,484	2,289	621	4,870	3,870	784
Latin America and the Caribbean									
ARGENTINA	571	4,355	4,926	5,789	831	68	219	1,726	197
BOLIVIA	3	1	4	130	9	0	-38	0	25
BRAZIL	863	14,541	15,404	17,462	1,020	1,127	4,706	2,966	1,107
CHILE	801	6,601	7,402	8,655	403	172	1,069	210	467
COLOMBIA	0	1,471	1,471	1,888	197	10	382	518	379
COSTA RICA	60	28	88	176	118	2	19	93	267
DOMINICAN REPUBLIC	31	120	151	260	165	0	45	400	48
ECUADOR	0	236	236	351	98	6	41	39	461
EL SALVADOR	0	123	123	143	63	30	101	45	167
GUATEMALA	25	136	161	192	138	10	43	23	527
HONDURAS	0	74	74	274	58	0	66	0	113
JAMAICA	88	67	155	222	102	54	129	18	19
MEXICO	129	62,518	62,647	63,183	2,586	1,063	14,452	2,638	3,225
NICARAGUA	0	3	3	30	13	0	0	6	16
PARAGUAY	0	135	135	167	10	0	0	5	7
PERU	273	309	582	886	145	61	275	176	123
TRINIDAD & TOBAGO	215	361	576	579	46	29	-130	7	93
URUGUAY	1,016	468	1,484	1,296	355	4	176	52	91
VENEZUELA	0	682	682	1,298	716	254	89	331	129
OTHER LAT. AM. & CAR	348	329	677	6,900	2,530	88	-179	1,114	129
	4,423	92,558	96,981	109,881	9,603	2,978	21,465	10,367	7,590

Country Exposure Lending Survey /1: June 30, 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	2,207	3,473	5,680	8,914	1,828	498	766	2,083	963
CHINA-TAIWAN	7,403	8,642	16,045	16,962	882	925	-1,440	1,572	536
INDIA	1,133	9,914	11,047	20,076	890	604	4,262	3,191	1,796
INDONESIA	1,684	1,576	3,260	6,913	1,333	82	536	427	136
IRAN	0	0	0	9	0	0	0	0	0
IRAQ	0	0	0	8	12	0	0	47	0
JORDAN	128	118	246	515	14	7	-39	0	115
KOREA	2,228	38,401	40,629	49,276	1,529	677	13,589	4,697	3,272
KUWAIT	0	0	0	6,645	27	91	55	8	353
MALAYSIA	1,730	7,249	8,979	11,191	699	152	1,154	915	450
OMAN	0	0	0	458	5	1	0	1	138
PAKISTAN	112	1,164	1,276	1,801	313	2	159	34	169
PHILIPPINES	1,615	1,847	3,462	5,242	748	9	822	294	238
QATAR	0	0	0	574	28	11	0	56	55
SAUDI ARABIA	0	0	0	8,471	377	35	0	25	252
SRI LANKA	0	151	151	217	69	11	54	0	48
SYRIA	0	0	0	15	0	1	0	0	0
THAILAND	123	3,284	3,407	5,132	272	66	552	431	571
UNITED ARAB EMIRATES	977	1,137	2,114	3,552	367	107	-150	175	703
OTHER ASIA	1,785	1,266	3,051	4,798	106	11	-2,225	216	107
	21,125	78,222	99,347	150,769	9,499	3,290	18,095	14,172	9,902
Africa									
ALGERIA	260	728	988	1,189	195	0	135	14	133
CAMEROON	6	95	101	184	38	0	14	0	8
CONGO (KINSHASA)	41	5	46	47	0	0	-20	0	0
EGYPT	380	599	979	2,197	85	4	10	968	377
ETHIOPIA	0	0	0	104	0	0	0	0	11
GABON	154	71	225	235	7	2	-150	0	0
GHANA	0	0	0	13	0	2	0	0	54
IVORY COAST	6	128	134	124	65	20	-9	14	0
KENYA	141	218	359	533	58	2	-20	0	32
LIBYA	0	0	0	7	0	0	0	0	0
MALAWI	0	0	0	19	0	0	0	0	16
MOROCCO	18	138	156	550	74	1	10	70	44
NIGERIA	175	520	695	4,069	74	1	112	742	144
SENEGAL	7	69	76	85	7	0	19	0	6

Country Exposure Lending Survey /1: June 30, 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	15	0	0	0	1	0
TUNISIA	71	82	153	375	9	0	117	22	44
ZAMBIA	69	68	137	215	0	0	56	205	19
ZIMBABWE	0	0	0	1	1	0	0	0	0
OTHER AFRICA	425	158	583	1,483	420	12	913	0	71
	1,753	2,879	4,632	11,445	1,033	44	1,187	2,036	959
Banking Centers									
BAHAMAS	117,108	2,834	119,942	7,301	1,212	289	-99,828	50	34
BAHRAIN	1,805	163	1,968	637	316	57	6,857	19	71
BERMUDA	400	2	402	4,281	2,470	681	3,420	1,747	106
CAYMAN ISLANDS	39,682	5,640	45,322	20,581	32,001	275	-60,511	5,320	127
HONG KONG	28,534	14,691	43,225	43,977	4,874	2,642	-14,520	3,355	1,644
LEBANON	115	70	185	1,745	56	1	6	43	94
LIBERIA	0	0	0	185	108	0	0	0	0
MACAO	90	24	114	918	61	25	-12	13	131
NETHERLAND ANTILLES	0	123	123	202	257	18	195	215	10
PANAMA	244	511	755	1,014	493	20	-156	117	126
SINGAPORE	28,064	13,797	41,861	33,099	3,200	925	-12,866	999	264
	216,042	37,855	253,897	113,940	45,048	4,933	-177,415	11,878	2,607
International & Regional Organizations									
AFRICAN REGIONAL	0	0	0	3	0	0	0	20	0
ASIAN REGIONAL	0	0	0	66	0	0	0	24	0
E. EUROPEAN REGIONAL	0	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	1,514	102	552	0	381	0
LATIN AMER. REGIONAL	0	0	0	126	0	65	0	93	0
MIDDLE EAST REGIONAL	0	0	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	334	0	22	0	245	0
	0	0	0	2,043	102	639	0	763	0
GRAND TOTALS	721,805	540,634	1,262,439	1,214,093	180,167	141,751	-23,304	206,554	27,489

Country Exposure Lending Survey /1: June 30, 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	7,941	1,473	813	10,227	8,532	953	2,550	498	335	3,383	2,668	0	3,319	4,804	377	8,500	3,172	195
CANADA	7,708	6,503	4,534	18,745	3,828	755	3,217	9,943	717	13,877	2,843	146	12,560	74,387	2,800	89,747	12,904	5,120
FRANCE	18,979	174	6,205	25,358	11,798	42	11,537	28	572	12,137	11,749	0	25,450	9,425	1,775	36,650	26,179	368
GERMANY	66,190	1,132	18,727	86,049	21,136	47	16,364	1,803	1,837	20,004	16,356	0	36,826	23,571	981	61,378	38,609	5,009
ITALY	6,079	92	1,633	7,804	4,897	13	14,828	153	4,319	19,300	15,793	0	9,774	3,310	835	13,919	9,412	53
JAPAN	8,715	5,110	3,277	17,102	9,558	2,201	8,668	23,780	439	32,887	8,849	3	13,690	29,352	2,347	45,389	13,108	462
LUXEMBOURG	2,910	69	1,862	4,841	3,306	47	281	105	23	409	281	0	16,188	839	1,759	18,786	17,515	347
NETHERLANDS	17,893	68	3,565	21,526	11,504	31	5,319	1	134	5,454	5,303	0	37,110	410	1,530	39,050	40,337	232
SWEDEN	5,162	21	374	5,557	4,933	0	2,342	0	196	2,538	2,388	0	6,404	571	224	7,199	6,562	1
SWITZERLAND	12,698	249	4,674	17,621	5,863	171	1,715	1,059	781	3,555	1,589	603	10,152	1,628	336	12,116	11,060	590
UNITED KINGDOM	34,470	30,851	10,108	75,429	64,226	26,519	1,239	16,529	286	18,054	1,321	3,664	52,976	121,460	7,114	181,550	45,594	42,625
	188,745	45,742	55,772	290,259	149,581	30,779	68,060	53,899	9,639	131,598	69,140	4,416	224,449	269,757	20,078	514,284	224,452	55,002
Non G-10 Developed Countries																		
AUSTRALIA	5,477	5,881	990	12,348	3,983	803	1,512	194	241	1,947	1,561	0	8,554	19,739	1,443	29,736	8,025	286
AUSTRIA	2,326	4	1,150	3,480	2,196	0	2,116	27	270	2,413	2,530	0	1,946	1	283	2,230	2,577	0
DENMARK	1,890	29	593	2,512	1,699	1	1,281	4	86	1,371	1,281	0	10,933	285	536	11,754	10,837	1
FINLAND	544	3	181	728	503	0	290	1	180	471	290	0	2,334	98	227	2,659	2,206	0
GREECE	1,497	13	140	1,650	1,480	0	1,942	3	222	2,167	1,942	2	819	4,375	165	5,359	765	690
ICELAND	455	0	37	492	456	0	2	0	3	5	2	0	204	0	0	204	217	0
IRELAND	7,962	228	1,269	9,459	6,611	175	580	482	36	1,098	554	0	9,343	1,654	1,391	12,388	10,018	115
ISRAEL	140	24	243	407	138	15	730	245	3	978	909	11	616	359	5	980	476	193
NEW ZEALAND	226	557	14	797	307	5	19	52	79	150	19	0	719	282	204	1,205	900	91
NORWAY	4,912	101	325	5,338	4,789	0	2,750	0	459	3,209	2,767	0	2,409	393	187	2,989	2,532	1
PORTUGAL	1,075	52	199	1,326	960	0	502	0	34	536	502	0	1,184	470	103	1,757	1,350	35
SOUTH AFRICA	652	1,888	185	2,725	493	959	878	1,115	3	1,996	878	0	661	2,790	100	3,551	636	60
SPAIN	5,935	73	1,304	7,312	5,488	20	5,336	93	685	6,114	5,331	32	10,602	9,080	827	20,509	10,911	315
TURKEY	2,689	31	29	2,749	2,341	36	1,991	1,306	0	3,297	2,031	613	2,656	1,196	89	3,941	3,360	808
OTHER NON G-10 DEV.	140	17	9	166	455	17	19	0	0	19	19	0	4,428	0	201	4,629	643	0
	35,920	8,901	6,668	51,489	31,899	2,031	19,948	3,522	2,301	25,771	20,616	658	57,408	40,722	5,761	103,891	55,453	2,595

Country Exposure Lending Survey /1: June 30, 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	107	50	0	157	108	21	82	33	0	115	82	0	65	87	73	225	93	38
CZECH REPUBLIC	79	461	23	563	86	51	1,007	991	57	2,055	1,007	5	208	1,425	51	1,684	265	156
HUNGARY	85	188	55	328	102	161	218	819	9	1,046	218	4	59	936	12	1,007	67	154
MACEDONIA	0	0	0	0	5	0	2	0	0	2	2	0	0	0	0	0	0	0
POLAND	215	917	75	1,207	215	329	438	2,179	8	2,625	438	249	559	4,189	36	4,784	469	604
ROMANIA	192	15	0	207	199	15	117	518	0	635	119	228	103	312	1	416	125	208
RUSSIA	1,833	394	10	2,237	2,113	225	1,319	832	6	2,157	1,564	324	3,166	1,902	13	5,081	3,322	785
SERBIA & MONTENEGRO	0	0	0	0	0	0	45	0	0	45	45	0	0	0	0	0	1	0
SLOVAKIA	107	12	31	150	110	0	111	222	4	337	111	21	135	461	0	596	177	161
OTHER E. EUROPE	715	52	20	787	692	37	481	422	26	929	482	270	384	292	15	691	506	224
	3,333	2,089	214	5,636	3,630	839	3,820	6,016	110	9,946	4,068	1,101	4,679	9,604	201	14,484	5,025	2,330
Latin America and the Caribbean																		
ARGENTINA	94	117	56	267	135	74	1,459	1,471	0	2,930	1,459	168	849	2,888	58	3,795	1,332	326
BOLIVIA	2	10	0	12	2	10	0	0	0	0	0	0	32	2	0	34	41	2
BRAZIL	2,134	1,022	23	3,179	1,811	19	1,844	4,153	1	5,998	1,857	1	5,783	14,485	819	21,087	5,836	1,372
CHILE	1,232	291	212	1,735	1,233	55	297	724	102	1,123	297	60	2,555	7,450	606	10,611	2,546	523
COLOMBIA	721	0	10	731	721	0	766	352	0	1,118	765	0	528	1,710	101	2,339	652	8
COSTA RICA	163	51	0	214	163	11	114	25	0	139	114	21	260	25	1	286	376	17
DOMINICAN REPUBLIC	64	8	0	72	65	8	444	111	0	555	508	0	131	59	0	190	240	8
ECUADOR	210	152	0	362	210	152	40	46	0	86	40	46	128	76	0	204	221	77
EL SALVADOR	218	73	5	296	219	0	127	70	0	197	127	0	222	51	2	275	254	0
GUATEMALA	297	18	1	316	297	14	74	101	0	175	74	5	222	64	1	287	349	13
HONDURAS	107	10	0	117	107	0	0	87	0	87	21	0	72	39	9	120	109	0
JAMAICA	128	168	0	296	136	29	70	13	0	83	103	11	229	101	1	331	236	5
MEXICO	3,079	10,331	185	13,595	3,091	282	3,408	27,579	11	30,998	3,245	794	11,945	27,353	383	39,681	12,792	423
NICARAGUA	20	0	0	20	20	0	6	0	0	6	6	0	23	0	0	23	36	0
PARAGUAY	2	2	0	4	2	2	5	38	0	43	5	38	2	83	0	85	12	36
PERU	111	214	1	326	117	194	405	45	0	450	405	0	173	595	133	901	249	396
TRINIDAD & TOBAGO	143	168	2	313	166	4	137	183	31	351	137	18	289	98	6	393	283	17
URUGUAY	41	45	6	92	240	3	130	364	0	494	196	319	39	485	4	528	122	344
VENEZUELA	28	104	0	132	30	0	337	283	0	620	547	0	510	282	277	1,069	780	0
OTHER LAT. AM. & CAR	39	8	6	53	110	5	27	17	0	44	24	2	4,610	393	582	5,585	6,982	54
	8,833	12,792	507	22,132	8,875	862	9,690	35,662	145	45,497	9,930	1,483	28,602	56,239	2,983	87,824	33,448	3,621

Country Exposure Lending Survey /1: June 30, 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	4,766	1,558	254	6,578	4,794	1,110	2,694	2,880	49	5,623	2,719	770	2,723	2,066	29	4,818	2,615	1,921
CHINA-TAIWAN	550	2,897	250	3,697	725	762	2,113	4,365	2	6,480	2,245	31	2,224	5,487	44	7,755	1,669	931
INDIA	1,646	1,171	258	3,075	1,859	2	493	3,028	11	3,532	492	0	6,027	10,470	574	17,071	5,913	937
INDONESIA	207	507	9	723	208	109	334	406	4	744	339	21	491	1,282	109	1,882	975	785
IRAN	0	0	0	0	0	0	0	0	0	0	0	0	12	0	0	12	12	0
IRAQ	0	0	0	0	12	0	50	0	0	50	50	0	0	0	0	0	0	0
JORDAN	16	21	4	41	28	16	0	114	0	114	0	9	53	40	0	93	49	15
KOREA	3,728	2,911	261	6,900	4,035	2,116	2,080	3,927	226	6,233	2,051	205	3,836	46,693	495	51,024	3,469	5,615
KUWAIT	305	53	7	365	278	0	37	0	11	48	37	0	450	1	26	477	413	0
MALAYSIA	501	353	28	882	431	144	675	2,616	2	3,293	721	9	785	6,377	36	7,198	886	940
OMAN	75	0	0	75	74	0	0	0	0	0	0	0	58	0	0	58	64	0
PAKISTAN	36	136	0	172	57	86	11	477	1	489	12	0	52	830	0	882	339	64
PHILIPPINES	681	67	0	748	806	114	263	797	0	1,060	440	202	387	1,668	6	2,061	516	238
QATAR	240	0	0	240	240	0	65	0	1	66	65	0	293	0	0	293	309	0
SAUDI ARABIA	600	0	170	770	600	0	98	0	92	190	98	0	600	0	55	655	942	0
SRI LANKA	48	29	0	77	53	20	11	9	0	20	54	8	1	124	0	125	1	84
SYRIA	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	1	0	0
THAILAND	172	123	11	306	151	78	3,655	853	34	4,542	3,656	6	357	2,689	29	3,075	341	142
UNITED ARAB EMIRATES	838	398	79	1,315	868	0	502	75	10	587	502	75	839	1,150	289	2,278	1,054	310
OTHER ASIA	43	82	0	125	47	58	236	360	0	596	236	154	221	265	1	487	220	145
	14,452	10,306	1,331	26,089	15,266	4,615	13,317	19,907	443	33,667	13,717	1,490	19,410	79,142	1,693	100,245	19,787	12,127
Africa																		
ALGERIA	1	843	0	844	3	264	19	1	0	20	27	0	0	127	0	127	34	11
CAMEROON	0	0	0	0	0	0	0	30	0	30	0	0	5	65	0	70	26	11
CONGO (KINSHASA)	0	0	0	0	0	0	0	20	0	20	0	16	0	4	0	4	0	0
EGYPT	114	343	1	458	142	34	930	12	0	942	930	12	164	569	3	736	180	118
ETHIOPIA	2	0	0	2	2	0	0	0	0	0	0	0	0	0	0	0	0	0
GABON	1	0	0	1	0	0	0	42	0	42	0	1	2	25	0	27	1	0
GHANA	31	0	0	31	29	0	3	0	0	3	3	0	11	0	17	28	11	0
IVORY COAST	21	0	0	21	1	0	14	34	0	48	14	3	0	21	0	21	0	0
KENYA	7	3	0	10	14	0	0	125	0	125	0	7	0	184	0	184	27	73
LIBYA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
MALAWI	1	0	0	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0
MOROCCO	134	22	25	181	133	0	76	88	0	164	75	0	28	55	32	115	102	0
NIGERIA	257	21	0	278	256	0	742	417	0	1,159	742	3	94	320	0	414	143	63
SENEGAL	0	0	0	0	0	0	0	63	0	63	0	1	2	28	0	30	5	2
SUDAN	0	0	0	0	0	0	2	0	0	2	2	0	0	0	6	6	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	23	99	0	122	22	29	46	79	0	125	46	1	14	77	1	92	22	15
ZAMBIA	2	14	0	16	2	11	205	118	0	323	205	2	0	30	0	30	0	7
ZIMBABWE	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0
OTHER AFRICA	53	2	0	55	286	2	10	150	37	197	10	2	163	84	8	255	333	20
	647	1,347	26	2,020	892	340	2,047	1,179	37	3,263	2,054	48	483	1,589	67	2,139	884	320
Banking Centers																		
BAHAMAS	125	73	14	212	302	73	0	81	0	81	51	57	2,503	38	174	2,715	3,180	43
BAHRAIN	418	187	34	639	628	193	5	80	172	257	4	27	199	245	20	464	239	1
BERMUDA	55	12	16	83	34	12	282	0	0	282	73	0	9,947	0	377	10,324	11,964	0
CAYMAN ISLANDS	571	179	9	759	10,428	178	232	0	99	331	242	0	30,556	21	665	31,242	52,414	23
HONG KONG	3,454	342	734	4,530	3,196	805	133	3,100	28	3,261	213	82	5,088	14,092	182	19,362	5,508	4,611
LEBANON	37	19	6	62	78	19	39	82	0	121	39	36	12	82	0	94	19	90
LIBERIA	0	0	0	0	0	0	0	0	0	0	0	0	114	0	9	123	222	0
MACAO	0	0	0	0	1	1	0	13	3	16	0	1	75	164	6	245	61	175
NETHERLAND ANTILLES	167	5	0	172	158	0	1	0	0	1	1	0	325	203	328	856	575	0
PANAMA	516	145	6	667	554	0	294	84	0	378	294	0	453	386	13	852	887	31
SINGAPORE	1,765	1,448	110	3,323	2,441	656	270	6,833	56	7,159	270	12	1,870	11,012	108	12,990	1,772	6,473
	7,108	2,410	929	10,447	17,820	1,937	1,256	10,273	358	11,887	1,187	215	51,142	26,243	1,882	79,267	76,841	11,447
International & Regional Organizations																		
AFRICAN REGIONAL	0	0	0	0	0	0	65	0	19	84	65	0	0	0	0	0	0	0
ASIAN REGIONAL	0	0	0	0	0	0	149	0	103	252	149	0	0	0	0	0	0	0
E. EUROPEAN REGIONAL	0	0	0	0	0	0	0	0	66	66	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	0	0	0	736	0	71	807	286	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	0	146	0	73	219	81	0	0	0	0	0	0	0
MIDDLE EAST REGIONAL	0	0	0	0	0	0	14	0	2	16	14	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	0	995	0	2,382	3,377	973	0	0	0	0	0	0	0
	0	0	0	0	0	0	2,105	0	2,716	4,821	1,568	0	0	0	0	0	0	0
GRAND TOTALS	259,038	83,587	65,447	408,072	227,963	41,403	120,243	130,458	15,749	266,450	122,280	9,411	386,173	483,296	32,665	902,134	415,890	87,442

Country Exposure Lending Survey /1: June 30, 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	11,569	1,525	13,094	116	13,210	6,419	19,513
CANADA	13,347	7,129	20,476	10,929	31,405	80,921	101,397
FRANCE	50,278	8,356	58,634	7,375	66,009	9,523	68,157
GERMANY	113,162	20,726	133,888	92	133,980	26,291	160,179
ITALY	29,000	6,783	35,783	1,200	36,983	3,490	39,273
JAPAN	28,086	5,932	34,018	1,031	35,049	58,554	92,572
LUXEMBOURG	18,715	3,643	22,358	1	22,359	975	23,333
NETHERLANDS	53,494	4,910	58,404	0	58,404	354	58,758
SWEDEN	12,276	719	12,995	365	13,360	517	13,512
SWITZERLAND	21,489	5,433	26,922	884	27,806	2,908	29,830
UNITED KINGDOM	74,554	13,968	88,522	5,716	94,238	160,800	249,322
	425,970	79,124	505,094	27,709	532,803	350,752	855,846
Non G-10 Developed Countries							
AUSTRALIA	12,240	2,595	14,835	2,640	17,475	26,883	41,718
AUSTRIA	5,442	1,703	7,145	0	7,145	27	7,172
DENMARK	13,325	1,196	14,521	133	14,654	222	14,743
FINLAND	2,745	586	3,331	48	3,379	93	3,424
GREECE	4,168	527	4,695	0	4,695	4,391	9,086
ICELAND	627	40	667	0	667	0	667
IRELAND	15,298	2,685	17,983	5	17,988	1,251	19,234
ISRAEL	863	251	1,114	50	1,164	757	1,871
NEW ZEALAND	668	291	959	122	1,081	866	1,825
NORWAY	9,040	964	10,004	308	10,312	396	10,400
PORTUGAL	2,317	336	2,653	0	2,653	538	3,191
SOUTH AFRICA	2,110	288	2,398	895	3,293	6,279	8,677
SPAIN	20,082	2,815	22,897	4,348	27,245	8,444	31,341
TURKEY	6,895	118	7,013	339	7,352	2,549	9,562
OTHER NON G-10 DEV.	4,451	210	4,661	0	4,661	17	4,678
	100,271	14,605	114,876	8,888	123,764	52,713	167,589

Country Exposure Lending Survey /1: June 30, 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	240	73	313	0	313	171	484
CZECH REPUBLIC	1,238	131	1,369	91	1,460	2,972	4,341
HUNGARY	337	76	413	227	640	2,029	2,442
MACEDONIA	2	0	2	0	2	0	2
POLAND	968	119	1,087	0	1,087	7,434	8,521
ROMANIA	323	1	324	32	356	851	1,175
RUSSIA	5,645	29	5,674	107	5,781	3,145	8,819
SERBIA & MONTENEGRO	3	0	3	0	3	0	3
SLOVAKIA	285	35	320	19	339	747	1,067
OTHER E. EUROPE	1,294	61	1,355	101	1,456	768	2,123
	10,335	525	10,860	577	11,437	18,117	28,977
Latin America and the Caribbean							
ARGENTINA	2,118	114	2,232	99	2,331	3,737	5,969
BOLIVIA	14	0	14	8	22	12	26
BRAZIL	8,525	843	9,368	4,170	13,538	19,805	29,173
CHILE	3,092	920	4,012	1,009	5,021	6,274	10,286
COLOMBIA	1,576	111	1,687	611	2,298	2,079	3,766
COSTA RICA	409	1	410	19	429	101	511
DOMINICAN REPUBLIC	447	0	447	28	475	178	625
ECUADOR	202	0	202	40	242	274	476
EL SALVADOR	396	7	403	74	477	194	597
GUATEMALA	405	2	407	39	446	183	590
HONDURAS	118	9	127	66	193	136	263
JAMAICA	351	1	352	128	480	282	634
MEXICO	15,508	512	16,020	3,583	19,603	60,959	76,979
NICARAGUA	34	0	34	0	34	0	34
PARAGUAY	6	0	6	0	6	123	129
PERU	335	134	469	267	736	854	1,323
TRINIDAD & TOBAGO	357	39	396	6	402	449	845
URUGUAY	86	10	96	0	96	749	845
VENEZUELA	710	277	987	0	987	669	1,656
OTHER LAT. AM. & CAR	4,423	587	5,010	9	5,019	128	5,138
	39,112	3,567	42,679	10,156	52,835	97,186	139,865

Country Exposure Lending Survey /1: June 30, 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	10,045	332	10,377	1,408	11,785	6,550	16,927
CHINA-TAIWAN	4,607	292	4,899	1,940	6,839	11,861	16,760
INDIA	8,123	843	8,966	4,419	13,385	15,327	24,293
INDONESIA	927	122	1,049	0	1,049	2,229	3,278
IRAN	12	0	12	0	12	0	12
IRAQ	50	0	50	0	50	0	50
JORDAN	69	4	73	0	73	175	248
KOREA	9,005	982	9,987	14,795	24,782	50,824	60,811
KUWAIT	792	44	836	54	890	54	890
MALAYSIA	1,563	66	1,629	408	2,037	9,417	11,046
OMAN	132	0	132	0	132	0	132
PAKISTAN	99	1	100	180	280	1,457	1,557
PHILIPPINES	1,197	6	1,203	85	1,288	2,535	3,738
QATAR	461	1	462	0	462	0	462
SAUDI ARABIA	1,289	314	1,603	0	1,603	0	1,603
SRI LANKA	60	0	60	11	71	164	224
SYRIA	1	0	1	0	1	0	1
THAILAND	4,062	74	4,136	461	4,597	3,776	7,912
UNITED ARAB EMIRATES	2,168	378	2,546	0	2,546	1,628	4,174
OTHER ASIA	458	1	459	29	488	675	1,134
	45,120	3,460	48,580	23,790	72,370	106,672	155,252
Africa							
ALGERIA	19	0	19	0	19	971	990
CAMEROON	5	0	5	0	5	96	101
CONGO (KINSHASA)	0	0	0	0	0	24	24
EGYPT	1,205	4	1,209	0	1,209	923	2,132
ETHIOPIA	2	0	2	0	2	0	2
GABON	3	0	3	0	3	67	70
GHANA	45	17	62	0	62	0	62
IVORY COAST	35	0	35	0	35	55	90
KENYA	7	0	7	0	7	314	321
LIBYA	0	0	0	0	0	0	0
MALAWI	1	0	1	0	1	0	1
MOROCCO	237	57	294	9	303	165	459
NIGERIA	1,093	0	1,093	63	1,156	758	1,851
SENEGAL	2	0	2	15	17	91	93
SUDAN	2	6	8	0	8	0	8

Country Exposure Lending Survey /1: June 30, 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	47	1	48	102	150	255	303
ZAMBIA	207	0	207	27	234	164	371
ZIMBABWE	0	0	0	0	0	0	0
OTHER AFRICA	226	44	270	0	270	236	506
	3,136	129	3,265	216	3,481	4,119	7,384
Banking Centers							
BAHAMAS	2,260	188	2,448	0	2,448	192	2,640
BAHRAIN	622	226	848	0	848	512	1,360
BERMUDA	9,797	378	10,175	0	10,175	0	10,175
CAYMAN ISLANDS	30,148	766	30,914	0	30,914	21	30,935
HONG KONG	7,738	940	8,678	122	8,800	17,425	26,103
LEBANON	88	6	94	0	94	184	278
LIBERIA	58	9	67	0	67	0	67
MACAO	75	9	84	169	253	177	261
NETHERLAND ANTILLES	483	315	798	85	883	208	1,006
PANAMA	883	19	902	95	997	615	1,517
SINGAPORE	2,707	264	2,971	0	2,971	20,920	23,891
	54,859	3,120	57,979	471	58,450	40,254	98,233
International & Regional Organizations							
AFRICAN REGIONAL	65	19	84	0	84	0	84
ASIAN REGIONAL	129	103	232	0	232	0	232
E. EUROPEAN REGIONAL	0	66	66	0	66	0	66
INTERNATIONAL	719	71	790	0	790	0	790
LATIN AMER. REGIONAL	124	73	197	0	197	0	197
MIDDLE EAST REGIONAL	14	2	16	0	16	0	16
W. EUROPEAN REGIONAL	975	2,382	3,357	0	3,357	0	3,357
	2,026	2,716	4,742	0	4,742	0	4,742
GRAND TOTALS	680,829	107,246	788,075	71,807	859,882	669,813	1,457,888

Country Exposure Lending Survey /1: June 30, 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	11,569	6,419	1,710	4,709	1,525	19,513	1,109	2,350	11,148	1,107	10,095	4,375	16,630
CANADA	13,347	79,705	5,208	74,497	8,345	101,397	22,779	17,417	11,038	5,501	10,770	76,262	92,801
FRANCE	50,278	9,523	369	9,154	8,356	68,157	31,109	149,772	45,219	368	39,883	9,396	54,983
GERMANY	113,162	26,265	5,251	21,014	20,752	160,179	24,984	159,414	71,911	5,055	59,870	21,054	98,020
ITALY	29,000	3,490	59	3,431	6,783	39,273	4,022	53,153	29,437	59	28,763	3,723	33,219
JAPAN	28,086	58,134	2,899	55,235	6,352	92,572	6,906	28,218	28,787	2,665	31,252	55,622	87,074
LUXEMBOURG	18,715	975	364	611	3,643	23,333	2,147	8,313	20,149	365	16,311	610	21,124
NETHERLANDS	53,494	354	205	149	4,910	58,758	13,012	57,894	51,138	208	41,973	165	51,511
SWEDEN	12,276	517	1	516	719	13,512	5,269	20,600	12,361	1	9,561	517	12,879
SWITZERLAND	21,489	2,908	2,281	627	5,433	29,830	4,938	50,567	17,115	1,364	14,569	611	19,090
UNITED KINGDOM	74,554	150,999	54,666	96,333	23,769	249,322	60,034	459,465	97,851	69,868	151,010	99,358	267,077
	425,970	339,289	73,013	266,276	90,587	855,846	176,309	1,007,163	396,154	86,561	414,057	271,693	754,408
Non G-10 Developed Countries													
AUSTRALIA	12,240	24,321	744	23,577	5,157	41,718	6,943	13,037	10,635	1,078	9,157	24,472	36,185
AUSTRIA	5,442	27	0	27	1,703	7,172	1,526	1,467	6,250	0	3,211	30	6,280
DENMARK	13,325	222	2	220	1,196	14,743	2,564	7,908	13,188	2	5,636	221	13,411
FINLAND	2,745	93	0	93	586	3,424	1,660	19,280	2,608	0	2,384	93	2,701
GREECE	4,168	4,391	692	3,699	527	9,086	7,257	4,607	4,132	692	4,239	3,762	8,586
ICELAND	627	0	0	0	40	667	125	1,025	639	0	447	0	639
IRELAND	15,298	1,251	160	1,091	2,685	19,234	3,693	3,117	14,983	160	12,928	1,093	16,236
ISRAEL	863	622	160	462	386	1,871	31	517	1,055	219	834	462	1,736
NEW ZEALAND	668	866	91	775	291	1,825	1,380	520	845	96	582	1,427	2,368
NORWAY	9,040	396	1	395	964	10,400	2,335	2,689	9,079	1	8,015	402	9,482
PORTUGAL	2,317	522	35	487	352	3,191	1,440	10,866	2,239	35	1,906	491	2,765
SOUTH AFRICA	2,110	5,727	1,018	4,709	840	8,677	1,023	1,137	1,908	1,019	2,457	4,776	7,703
SPAIN	20,082	8,444	365	8,079	2,815	31,341	2,814	39,381	20,862	279	19,837	8,046	29,187
TURKEY	6,895	2,533	1,452	1,081	134	9,562	354	8,423	7,271	1,457	6,707	1,110	9,838
OTHER NON G-10 DEV.	4,451	17	17	0	210	4,678	139	914	982	17	827	0	999
	100,271	49,432	4,737	44,695	17,886	167,589	33,284	114,888	96,676	5,055	79,167	46,385	148,116
Eastern Europe													
BULGARIA	240	170	58	112	74	484	49	659	269	59	263	117	445
CZECH REPUBLIC	1,238	2,866	227	2,639	237	4,341	1,883	387	1,329	212	1,445	2,743	4,284
HUNGARY	337	1,943	314	1,629	162	2,442	219	165	360	319	616	1,637	2,316
MACEDONIA	2	0	0	0	0	2	0	0	7	0	7	0	7

Country Exposure Lending Survey /1: June 30, 2006

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency	In Local Currency										
POLAND	968	7,183	1,186	5,997	370	8,521	1,928	864	1,002	1,182	1,612	5,997	8,181
ROMANIA	323	845	421	424	7	1,175	548	492	369	451	683	471	1,291
RUSSIA	5,645	3,128	1,210	1,918	46	8,819	2,498	9,605	6,351	1,334	5,369	2,266	9,951
SERBIA & MONTENEGRO	3	0	0	0	0	3	0	5	3	0	3	0	3
SLOVAKIA	285	693	200	493	89	1,067	768	262	327	182	406	515	1,024
OTHER E. EUROPE	1,294	765	428	337	64	2,123	911	2,533	1,442	530	1,491	360	2,332
	10,335	17,593	4,044	13,549	1,049	28,977	8,804	14,972	11,459	4,269	11,895	14,106	29,834
Latin America and the Caribbean													
ARGENTINA	2,118	3,737	518	3,219	114	5,969	536	2,593	2,557	540	2,691	3,413	6,510
BOLIVIA	14	12	12	0	0	26	6	5	21	12	29	0	33
BRAZIL	8,525	19,367	1,313	18,054	1,281	29,173	7,073	9,558	8,236	1,392	7,225	18,122	27,750
CHILE	3,092	6,226	561	5,665	968	10,286	926	408	3,083	594	2,220	5,870	9,547
COLOMBIA	1,576	2,062	8	2,054	128	3,766	568	1,953	1,656	8	1,481	2,120	3,784
COSTA RICA	409	101	48	53	1	511	64	78	489	49	475	53	591
DOMINICAN REPUBLIC	447	178	16	162	0	625	28	92	480	16	448	165	661
ECUADOR	202	274	275	-1	0	476	116	248	242	275	453	0	517
EL SALVADOR	396	194	0	194	7	597	19	112	432	0	259	194	626
GUATEMALA	405	183	31	152	2	590	26	114	498	32	433	151	681
HONDURAS	118	136	0	136	9	263	31	44	131	0	127	135	266
JAMAICA	351	282	44	238	1	634	553	12	351	45	342	237	633
MEXICO	15,508	60,008	657	59,351	1,463	76,979	4,299	9,885	15,932	1,392	10,748	59,428	76,752
NICARAGUA	34	0	0	0	0	34	7	0	46	0	47	0	46
PARAGUAY	6	123	76	47	0	129	1	5	8	76	58	47	131
PERU	335	854	588	266	134	1,323	484	1,511	420	590	751	266	1,276
TRINIDAD & TOBAGO	357	449	38	411	39	845	35	151	394	39	416	410	843
URUGUAY	86	735	546	189	24	845	25	92	156	547	565	190	893
VENEZUELA	710	669	0	669	277	1,656	58	1,983	976	0	745	657	1,633
OTHER LAT. AM. & CAR	4,423	128	60	68	587	5,138	166	355	6,360	61	5,985	67	6,488
	39,112	95,718	4,791	90,927	5,035	139,865	15,021	29,199	42,468	5,668	35,498	91,525	139,661
Asia													
CHINA-MAINLAND	10,045	6,494	3,183	3,311	388	16,927	600	1,286	9,981	3,791	12,973	4,103	17,875
CHINA-TAIWAN	4,607	11,448	1,769	9,679	705	16,760	6,829	1,881	4,458	1,711	5,614	9,946	16,115
INDIA	8,123	14,579	902	13,677	1,591	24,293	576	1,093	8,216	939	7,562	13,827	22,982
INDONESIA	927	2,191	357	1,834	160	3,278	999	1,136	1,406	913	2,146	2,037	4,356
IRAN	12	0	0	0	0	12	2	0	12	0	1	0	12
IRAQ	50	0	0	0	0	50	0	32	62	0	62	0	62

Country Exposure Lending Survey /1: June 30, 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										
JORDAN	69	175	40	135	4	248	41	150	77	40	80	135	252
KOREA	9,005	50,081	7,358	42,723	1,725	60,811	13,496	7,976	8,928	7,912	16,222	43,112	59,952
KUWAIT	792	54	0	54	44	890	206	405	728	0	604	54	782
MALAYSIA	1,563	9,324	712	8,612	159	11,046	1,497	3,196	1,584	1,093	2,395	8,687	11,364
OMAN	132	0	0	0	0	132	142	118	137	0	71	0	137
PAKISTAN	99	1,443	150	1,293	15	1,557	8	219	408	150	259	1,295	1,853
PHILIPPINES	1,197	2,530	381	2,149	11	3,738	70	4,166	1,613	554	1,587	2,281	4,448
QATAR	461	0	0	0	1	462	188	263	477	0	341	0	477
SAUDI ARABIA	1,289	0	0	0	314	1,603	711	1,145	1,630	0	1,351	0	1,630
SRI LANKA	60	162	112	50	2	224	42	56	108	112	155	60	280
SYRIA	1	0	0	0	0	1	0	1	0	0	0	0	0
THAILAND	4,062	3,660	133	3,527	190	7,912	283	1,036	4,025	226	4,231	3,672	7,923
UNITED ARAB EMIRATES	2,168	1,622	372	1,250	384	4,174	1,037	1,139	2,397	385	2,347	1,252	4,034
OTHER ASIA	458	671	261	410	5	1,134	38	173	459	321	716	441	1,221
	45,120	104,434	15,730	88,704	5,698	155,252	26,765	25,471	46,706	18,147	58,717	90,902	155,755
Africa													
ALGERIA	19	971	275	696	0	990	9	135	63	275	323	847	1,185
CAMEROON	5	95	11	84	1	101	2	8	26	11	37	101	138
CONGO (KINSHASA)	0	24	17	7	0	24	0	0	0	16	17	8	24
EGYPT	1,205	922	163	759	5	2,132	1,077	283	1,237	164	1,213	795	2,196
ETHIOPIA	2	0	0	0	0	2	0	14	2	0	2	0	2
GABON	3	67	1	66	0	70	0	6	1	1	1	73	75
GHANA	45	0	0	0	17	62	0	55	43	0	35	0	43
IVORY COAST	35	55	3	52	0	90	0	0	15	3	18	117	135
KENYA	7	312	62	250	2	321	17	35	33	80	108	255	368
LIBYA	0	0	0	0	0	0	0	0	0	0	0	0	0
MALAWI	1	0	0	0	0	1	0	16	1	0	1	0	1
MOROCCO	237	165	0	165	57	459	374	71	310	0	232	164	474
NIGERIA	1,093	758	66	692	0	1,851	123	193	1,137	66	1,172	718	1,921
SENEGAL	2	91	2	89	0	93	4	2	5	3	7	92	100
SUDAN	2	0	0	0	6	8	0	0	2	0	2	0	2
TUNISIA	47	255	44	211	1	303	9	73	46	45	84	212	303
ZAMBIA	207	162	20	142	2	371	29	19	207	20	228	143	370
ZIMBABWE	0	0	0	0	0	0	0	0	0	0	0	0	0
OTHER AFRICA	226	236	24	212	44	506	56	81	628	24	616	218	870
	3,136	4,113	688	3,425	135	7,384	1,700	991	3,756	708	4,096	3,743	8,207

Country Exposure Lending Survey /1: June 30, 2006

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency	In Local Currency										
Banking Centers													
BAHAMAS	2,260	192	155	37	188	2,640	204	7	3,204	173	3,067	37	3,414
BAHRAIN	622	512	211	301	226	1,360	80	442	871	221	876	301	1,393
BERMUDA	9,797	0	0	0	378	10,175	4,858	10,223	11,412	0	9,735	0	11,412
CAYMAN ISLANDS	30,148	21	21	0	766	30,935	5,649	6,033	59,190	24	57,102	0	59,214
HONG KONG	7,738	16,955	4,277	12,678	1,410	26,103	12,584	7,601	8,139	5,302	11,415	13,625	27,066
LEBANON	88	183	137	46	7	278	58	83	135	145	232	46	326
LIBERIA	58	0	0	0	9	67	50	853	135	0	111	0	135
MACAO	75	177	126	51	9	261	118	1	62	177	98	51	290
NETHERLAND ANTILLES	483	208	0	208	315	1,006	187	112	696	0	357	208	904
PANAMA	883	615	31	584	19	1,517	81	3,393	1,205	31	846	585	1,821
SINGAPORE	2,707	19,228	6,162	13,066	1,956	23,891	635	3,203	3,520	6,848	8,974	13,436	23,804
	54,859	38,091	11,120	26,971	5,283	98,233	24,504	31,951	88,569	12,921	92,813	28,289	129,779
International & Regional Organizations													
AFRICAN REGIONAL	65	0	0	0	19	84	0	0	65	0	60	0	65
ASIAN REGIONAL	129	0	0	0	103	232	0	10	129	0	73	0	129
E. EUROPEAN REGIONAL	0	0	0	0	66	66	0	0	0	0	0	0	0
INTERNATIONAL	719	0	0	0	71	790	0	8	269	0	75	0	269
LATIN AMER. REGIONAL	124	0	0	0	73	197	0	0	81	0	81	0	81
MIDDLE EAST REGIONAL	14	0	0	0	2	16	0	0	14	0	0	0	14
W. EUROPEAN REGIONAL	975	0	0	0	2,382	3,357	82	371	953	0	939	0	953
	2,026	0	0	0	2,716	4,742	82	389	1,511	0	1,228	0	1,511
GRAND TOTALS	680,829	648,670	114,123	534,547	128,389	1,457,888	286,469	1,225,024	687,299	133,329	697,471	546,643	1,367,271

Country Exposure Lending Survey /1: June 30, 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	15,628	7,058	22,686	13,210	578	1,935	-10,023	1,606	26
CANADA	13,572	60,676	74,248	70,623	3,310	3,562	9,252	5,152	71
FRANCE	674	1,680	2,354	20,363	2,834	7,654	9,432	18,043	226
GERMANY	8,354	31,183	39,537	62,947	4,446	45,852	5,797	22,548	262
ITALY	773	1,517	2,290	17,438	1,766	1,038	1,898	20,720	253
JAPAN	34,629	52,083	86,712	90,843	2,866	2,015	-22,842	18,922	113
LUXEMBOURG	3,430	2,533	5,963	14,687	1,672	239	-3,860	10,285	5
NETHERLANDS	964	1,329	2,293	21,914	3,834	6,173	-1,832	13,221	348
SWEDEN	0	152	152	4,356	574	491	-138	6,841	115
SWITZERLAND	1,188	998	2,186	21,655	2,262	7,568	3,815	2,782	142
UNITED KINGDOM	363,853	86,607	450,460	317,364	62,314	20,786	106,069	8,196	1,436
	443,065	245,816	688,881	655,400	86,456	97,313	97,568	128,316	2,997
Non G-10 Developed Countries									
AUSTRALIA	1,894	26,167	28,061	33,778	1,910	2,287	3,372	4,111	303
AUSTRIA	1	127	128	1,502	880	71	-98	1,584	27
DENMARK	1	88	89	4,076	79	214	140	4,579	4
FINLAND	0	45	45	1,397	78	215	50	1,799	21
GREECE	1,699	3,601	5,300	6,487	298	270	-789	1,066	202
ICELAND	0	0	0	153	13	1	0	388	6
IRELAND	3,038	2,327	5,365	16,838	1,471	1,783	-3,191	4,219	30
ISRAEL	351	355	706	2,047	309	59	-14	403	53
NEW ZEALAND	160	914	1,074	1,832	922	88	364	126	0
NORWAY	0	88	88	3,373	137	92	0	1,122	2
PORTUGAL	91	639	730	1,854	44	119	19	903	11
SOUTH AFRICA	121	7,660	7,781	9,788	131	266	-2,584	1,035	20
SPAIN	81	4,015	4,096	10,493	1,569	907	5,026	10,578	93
TURKEY	1,368	1,091	2,459	3,445	864	454	704	2,002	1,131
OTHER NON G-10 DEV.	36	0	36	6,779	576	4,047	63	1,196	22
	8,841	47,117	55,958	103,842	9,281	10,873	3,062	35,111	1,925

Country Exposure Lending Survey /1: June 30, 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	109	98	207	270	34	0	-31	107	28
CZECH REPUBLIC	690	2,202	2,892	3,462	223	43	631	89	8
HUNGARY	298	1,469	1,767	1,864	36	1	342	266	35
MACEDONIA	0	0	0	15	5	0	0	2	0
POLAND	1,627	6,339	7,966	8,238	40	9	1,859	721	33
ROMANIA	555	259	814	820	123	0	160	39	10
RUSSIA	934	2,119	3,053	3,968	1,361	185	1,735	2,204	331
SERBIA & MONTENEGRO	0	0	0	4	0	0	0	3	0
SLOVAKIA	250	477	727	682	64	19	154	44	31
OTHER E. EUROPE	600	269	869	2,058	369	97	15	387	300
	5,063	13,232	18,295	21,381	2,255	354	4,865	3,862	776
Latin America and the Caribbean									
ARGENTINA	430	3,363	3,793	4,655	710	54	220	1,585	186
BOLIVIA	3	1	4	130	7	0	-38	0	7
BRAZIL	863	14,300	15,163	17,204	620	760	4,706	2,960	849
CHILE	801	4,410	5,211	6,449	302	72	1,069	210	444
COLOMBIA	0	1,468	1,468	1,885	150	5	382	518	270
COSTA RICA	60	22	82	170	81	1	19	93	227
DOMINICAN REPUBLIC	31	119	150	255	36	0	45	400	37
ECUADOR	0	234	234	346	42	1	41	39	417
EL SALVADOR	0	120	120	140	45	9	101	45	103
GUATEMALA	25	119	144	174	100	6	43	23	466
HONDURAS	0	70	70	270	13	0	66	0	92
JAMAICA	88	66	154	221	38	38	129	18	9
MEXICO	31	57,699	57,730	58,191	1,887	650	14,450	2,636	2,956
NICARAGUA	0	0	0	27	12	0	0	6	12
PARAGUAY	0	134	134	166	2	0	0	5	6
PERU	273	309	582	884	97	10	275	176	61
TRINIDAD & TOBAGO	215	361	576	579	38	1	-130	7	73
URUGUAY	644	429	1,073	1,288	77	4	146	52	82
VENEZUELA	0	681	681	1,233	493	239	87	331	66
OTHER LAT. AM. & CAR	95	56	151	6,662	1,978	39	152	1,109	48
	3,559	83,961	87,520	100,929	6,728	1,889	21,763	10,213	6,411

Country Exposure Lending Survey /1: June 30, 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	2,207	3,473	5,680	8,910	1,812	477	784	2,083	925
CHINA-TAIWAN	7,399	7,003	14,402	15,300	876	820	-1,476	1,572	518
INDIA	1,131	9,810	10,941	19,970	874	593	4,260	3,181	1,788
INDONESIA	1,684	1,576	3,260	6,887	1,319	82	536	427	136
IRAN	0	0	0	8	0	0	0	0	0
IRAQ	0	0	0	8	12	8	0	47	0
JORDAN	128	118	246	439	14	7	-39	0	115
KOREA	2,166	34,338	36,504	45,152	1,499	632	13,528	4,687	3,252
KUWAIT	0	0	0	6,644	27	91	55	8	352
MALAYSIA	1,730	7,237	8,967	11,169	632	152	1,148	915	449
OMAN	0	0	0	454	5	1	0	1	137
PAKISTAN	112	1,164	1,276	1,801	313	2	159	34	169
PHILIPPINES	1,615	1,847	3,462	5,233	726	7	822	294	234
QATAR	0	0	0	573	28	11	0	56	54
SAUDI ARABIA	0	0	0	6,570	376	35	0	25	242
SRI LANKA	0	151	151	217	69	11	54	0	47
SYRIA	0	0	0	15	0	1	0	0	0
THAILAND	123	3,284	3,407	5,126	266	66	549	431	567
UNITED ARAB EMIRATES	977	1,137	2,114	3,552	350	106	-150	175	693
OTHER ASIA	1,727	1,266	2,993	4,736	100	7	-2,204	212	106
	20,999	72,404	93,403	142,764	9,298	3,101	18,026	14,148	9,784
Africa									
ALGERIA	260	728	988	1,189	195	0	135	14	133
CAMEROON	6	95	101	184	38	0	14	0	8
CONGO (KINSHASA)	41	5	46	47	0	0	-20	0	0
EGYPT	380	599	979	2,197	73	4	10	968	359
ETHIOPIA	0	0	0	104	0	0	0	0	11
GABON	154	71	225	235	7	2	-150	0	0
GHANA	0	0	0	13	0	2	0	0	54
IVORY COAST	6	128	134	124	65	20	-9	14	0
KENYA	141	218	359	530	50	2	-20	0	32
LIBYA	0	0	0	7	0	0	0	0	0
MALAWI	0	0	0	19	0	0	0	0	16
MOROCCO	18	138	156	550	74	0	10	70	44
NIGERIA	175	520	695	4,069	70	1	112	742	142
SENEGAL	7	69	76	85	7	0	19	0	6

Country Exposure Lending Survey /1: June 30, 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	15	0	0	0	1	0
TUNISIA	71	82	153	375	1	0	117	22	44
ZAMBIA	69	68	137	215	0	0	56	205	19
ZIMBABWE	0	0	0	1	0	0	0	0	0
OTHER AFRICA	425	158	583	1,418	419	12	913	0	71
	1,753	2,879	4,632	11,377	999	43	1,187	2,036	939
Banking Centers									
BAHAMAS	110,478	1,833	112,311	2,866	975	13	-101,473	50	15
BAHRAIN	1,805	163	1,968	633	316	57	6,857	19	71
BERMUDA	191	2	193	3,964	2,213	597	3,409	1,747	95
CAYMAN ISLANDS	30,265	10	30,275	19,346	29,224	179	-40,033	5,320	126
HONG KONG	28,167	14,363	42,530	42,831	4,353	1,977	-14,603	3,355	1,638
LEBANON	115	70	185	1,744	55	1	6	43	94
LIBERIA	0	0	0	173	77	0	0	0	0
MACAO	90	24	114	854	61	25	-12	13	131
NETHERLAND ANTILLES	0	123	123	177	229	18	195	215	9
PANAMA	244	489	733	972	341	19	-164	117	100
SINGAPORE	27,715	13,418	41,133	30,496	2,540	672	-12,953	999	259
	199,070	30,495	229,565	104,056	40,384	3,558	-158,771	11,878	2,538
International & Regional Organizations									
AFRICAN REGIONAL	0	0	0	3	0	0	0	20	0
ASIAN REGIONAL	0	0	0	66	0	0	0	24	0
E. EUROPEAN REGIONAL	0	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	1,427	102	552	0	381	0
LATIN AMER. REGIONAL	0	0	0	126	0	43	0	93	0
MIDDLE EAST REGIONAL	0	0	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	334	0	22	0	245	0
	0	0	0	1,956	102	617	0	763	0
GRAND TOTALS	682,350	495,904	1,178,254	1,141,705	155,503	117,748	-12,300	206,327	25,370

Country Exposure Lending Survey /1: June 30, 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	6,427	1,316	813	8,556	6,155	912	2,395	339	335	3,069	2,513	0	2,747	4,764	377	7,888	2,480	195
CANADA	4,703	5,561	3,709	13,973	2,488	733	1,897	8,295	633	10,825	1,833	112	6,747	65,849	2,787	75,383	6,717	4,656
FRANCE	15,212	130	6,013	21,355	9,387	0	11,385	28	572	11,985	11,559	0	23,681	9,365	1,771	34,817	24,273	368
GERMANY	63,795	994	18,086	82,875	20,888	47	15,680	1,798	1,659	19,137	15,672	0	33,687	23,473	981	58,141	35,351	5,008
ITALY	4,833	92	1,630	6,555	4,500	13	14,734	153	4,319	19,206	15,699	0	9,433	3,245	834	13,512	9,238	46
JAPAN	6,647	5,088	3,194	14,929	7,417	2,201	8,653	23,780	392	32,825	8,834	3	12,786	29,266	2,346	44,398	12,536	461
LUXEMBOURG	2,872	32	1,862	4,766	3,234	18	281	105	23	409	281	0	15,562	838	1,758	18,158	16,634	347
NETHERLANDS	14,877	43	3,281	18,201	10,869	20	5,263	1	134	5,398	5,263	0	33,354	310	1,495	35,159	35,006	188
SWEDEN	4,090	0	317	4,407	3,931	0	2,273	0	188	2,461	2,319	0	5,913	517	214	6,644	6,111	1
SWITZERLAND	10,591	228	4,416	15,235	5,334	171	1,688	1,059	685	3,432	1,562	603	9,210	1,621	332	11,163	10,219	590
UNITED KINGDOM	29,482	26,887	6,811	63,180	59,309	23,858	1,049	16,518	76	17,643	1,126	3,664	44,023	107,594	7,081	158,698	37,416	42,346
	163,529	40,371	50,132	254,032	133,512	27,973	65,298	52,076	9,016	126,390	66,661	4,382	197,143	246,842	19,976	463,961	195,981	54,206
Non G-10 Developed Countries																		
AUSTRALIA	4,726	5,878	945	11,549	3,515	803	1,453	194	215	1,862	1,502	0	6,061	18,249	1,435	25,745	5,618	275
AUSTRIA	2,100	0	1,150	3,250	2,084	0	1,964	27	270	2,261	2,378	0	1,378	0	283	1,661	1,788	0
DENMARK	1,464	9	577	2,050	1,397	1	1,276	4	84	1,364	1,276	0	10,585	209	535	11,329	10,515	1
FINLAND	325	1	179	505	329	0	271	1	180	452	271	0	2,149	91	227	2,467	2,008	0
GREECE	1,497	13	140	1,650	1,478	0	1,928	3	222	2,153	1,928	2	743	4,375	165	5,283	726	690
ICELAND	452	0	37	489	452	0	2	0	3	5	2	0	173	0	0	173	185	0
IRELAND	6,400	95	1,269	7,764	5,264	45	566	478	32	1,076	539	0	8,332	678	1,384	10,394	9,180	115
ISRAEL	113	18	243	374	113	15	461	245	3	709	662	11	289	359	5	653	280	193
NEW ZEALAND	127	553	11	691	254	5	19	52	76	147	19	0	522	261	204	987	572	91
NORWAY	4,388	71	321	4,780	4,385	0	2,714	0	457	3,171	2,714	0	1,938	325	186	2,449	1,980	1
PORTUGAL	833	52	199	1,084	717	0	502	0	34	536	502	0	982	470	103	1,555	1,020	35
SOUTH AFRICA	607	1,886	185	2,678	448	959	846	1,115	3	1,964	838	0	657	2,726	100	3,483	622	60
SPAIN	4,925	47	1,303	6,275	4,946	0	5,336	93	685	6,114	5,331	32	9,821	8,304	827	18,952	10,585	247
TURKEY	2,420	31	29	2,480	2,065	36	1,851	1,306	0	3,157	1,891	613	2,624	1,196	89	3,909	3,315	808
OTHER NON G-10 DEV.	112	17	9	138	427	17	19	0	0	19	19	0	4,320	0	201	4,521	536	0
	30,489	8,671	6,597	45,757	27,874	1,881	19,208	3,518	2,264	24,990	19,872	658	50,574	37,243	5,744	93,561	48,930	2,516

Country Exposure Lending Survey /1: June 30, 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	104	50	0	154	105	21	71	33	0	104	71	0	65	87	73	225	93	38
CZECH REPUBLIC	58	450	23	531	58	51	1,007	991	57	2,055	1,007	5	173	1,425	51	1,649	264	156
HUNGARY	61	188	55	304	77	161	218	819	9	1,046	218	4	58	936	12	1,006	65	154
MACEDONIA	0	0	0	0	5	0	2	0	0	2	2	0	0	0	0	0	0	0
POLAND	198	913	75	1,186	198	329	367	2,096	8	2,471	367	249	403	4,174	36	4,613	437	604
ROMANIA	187	15	0	202	188	15	39	518	0	557	62	228	97	312	1	410	119	208
RUSSIA	1,700	394	10	2,104	1,980	225	849	832	6	1,687	1,094	324	3,096	1,902	13	5,011	3,277	785
SERBIA & MONTENEGRO	0	0	0	0	0	0	3	0	0	3	3	0	0	0	0	0	0	0
SLOVAKIA	105	10	31	146	105	0	45	222	4	271	45	21	135	461	0	596	177	161
OTHER E. EUROPE	613	51	20	684	598	36	356	422	26	804	357	270	325	292	15	632	487	224
	3,026	2,071	214	5,311	3,314	838	2,957	5,933	110	9,000	3,226	1,101	4,352	9,589	201	14,142	4,919	2,330
Latin America and the Caribbean																		
ARGENTINA	82	81	56	219	106	73	1,374	962	0	2,336	1,374	158	662	2,694	58	3,414	1,077	309
BOLIVIA	2	10	0	12	2	10	0	0	0	0	0	0	12	2	0	14	19	2
BRAZIL	1,778	964	23	2,765	1,484	19	1,626	3,955	1	5,582	1,639	1	5,121	14,448	819	20,388	5,113	1,372
CHILE	1,139	287	212	1,638	1,139	54	212	577	102	891	212	55	1,741	5,362	606	7,709	1,732	485
COLOMBIA	602	0	10	612	601	0	504	352	0	856	503	0	470	1,710	101	2,281	552	8
COSTA RICA	77	51	0	128	77	11	93	25	0	118	93	21	239	25	1	265	319	17
DOMINICAN REPUBLIC	24	8	0	32	25	8	390	111	0	501	415	0	33	59	0	92	40	8
ECUADOR	89	152	0	241	89	152	40	46	0	86	40	46	73	76	0	149	113	77
EL SALVADOR	146	73	5	224	147	0	54	70	0	124	54	0	196	51	2	249	231	0
GUATEMALA	162	18	1	181	160	14	40	101	0	141	40	5	203	64	1	268	298	13
HONDURAS	59	10	0	69	59	0	0	87	0	87	0	0	59	39	9	107	72	0
JAMAICA	116	168	0	284	116	29	40	13	0	53	73	11	195	101	1	297	162	5
MEXICO	2,900	10,298	119	13,317	2,908	280	2,972	27,503	10	30,485	2,810	718	9,636	22,207	383	32,226	10,214	394
NICARAGUA	7	0	0	7	7	0	6	0	0	6	6	0	21	0	0	21	33	0
PARAGUAY	1	2	0	3	1	2	5	38	0	43	5	38	0	83	0	83	2	36
PERU	70	214	1	285	76	194	177	45	0	222	177	0	88	595	133	816	167	396
TRINIDAD & TOBAGO	108	168	2	278	145	4	2	183	31	216	2	18	247	98	6	351	247	17
URUGUAY	11	38	6	55	14	0	51	254	0	305	51	234	24	443	4	471	91	313
VENEZUELA	25	104	0	129	26	0	337	283	0	620	508	0	348	282	277	907	442	0
OTHER LAT. AM. & CAR	18	8	6	32	32	5	17	17	0	34	17	2	4,388	103	581	5,072	6,311	54
	7,416	12,654	441	20,511	7,214	855	7,940	34,622	144	42,706	8,019	1,307	23,756	48,442	2,982	75,180	27,235	3,506

Country Exposure Lending Survey /1: June 30, 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	4,638	1,552	254	6,444	4,656	1,104	2,694	2,880	49	5,623	2,719	770	2,713	2,062	29	4,804	2,606	1,917
CHINA-TAIWAN	275	2,794	246	3,315	552	762	2,113	3,497	2	5,612	2,245	31	2,219	5,157	44	7,420	1,661	918
INDIA	1,627	1,164	258	3,049	1,827	2	492	2,987	11	3,490	492	0	6,004	10,428	574	17,006	5,897	937
INDONESIA	204	507	9	720	194	107	240	406	4	650	245	21	483	1,278	109	1,870	967	785
IRAN	0	0	0	0	0	0	0	0	0	0	0	0	12	0	0	12	12	0
IRAQ	0	0	0	0	12	0	50	0	0	50	50	0	0	0	0	0	0	0
JORDAN	16	21	4	41	28	16	0	114	0	114	0	9	53	40	0	93	49	15
KOREA	3,601	2,885	261	6,747	3,882	2,094	1,821	3,927	226	5,974	1,794	205	3,583	43,269	495	47,347	3,252	5,613
KUWAIT	305	53	7	365	278	0	37	0	11	48	37	0	450	1	26	477	413	0
MALAYSIA	481	353	28	862	411	144	603	2,616	2	3,221	643	9	479	6,355	36	6,870	530	940
OMAN	74	0	0	74	73	0	0	0	0	0	0	0	58	0	0	58	64	0
PAKISTAN	36	136	0	172	57	86	11	477	1	489	12	0	52	830	0	882	339	64
PHILIPPINES	675	67	0	742	784	114	177	797	0	974	354	202	345	1,666	6	2,017	475	238
QATAR	240	0	0	240	240	0	65	0	1	66	65	0	156	0	0	156	172	0
SAUDI ARABIA	596	0	170	766	596	0	95	0	92	187	95	0	598	0	52	650	939	0
SRI LANKA	48	29	0	77	53	20	11	9	0	20	54	8	1	124	0	125	1	84
SYRIA	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	1	0	0
THAILAND	164	123	11	298	142	78	3,655	853	34	4,542	3,656	6	243	2,684	29	2,956	227	142
UNITED ARAB EMIRATES	833	398	79	1,310	864	0	502	75	10	587	502	75	833	1,149	289	2,271	1,031	310
OTHER ASIA	43	82	0	125	45	58	200	360	0	560	200	154	215	229	1	445	214	109
	13,856	10,164	1,327	25,347	14,694	4,585	12,766	18,998	443	32,207	13,163	1,490	18,498	75,272	1,690	95,460	18,849	12,072
Africa																		
ALGERIA	0	843	0	843	2	264	19	1	0	20	27	0	0	127	0	127	34	11
CAMEROON	0	0	0	0	0	0	0	30	0	30	0	0	5	65	0	70	26	11
CONGO (KINSHASA)	0	0	0	0	0	0	0	20	0	20	0	16	0	4	0	4	0	0
EGYPT	111	341	1	453	133	34	930	12	0	942	930	12	164	569	3	736	174	118
ETHIOPIA	2	0	0	2	2	0	0	0	0	0	0	0	0	0	0	0	0	0
GABON	1	0	0	1	0	0	0	42	0	42	0	1	2	25	0	27	1	0
GHANA	31	0	0	31	29	0	3	0	0	3	3	0	11	0	17	28	11	0
IVORY COAST	21	0	0	21	1	0	14	34	0	48	14	3	0	21	0	21	0	0
KENYA	7	3	0	10	6	0	0	125	0	125	0	7	0	184	0	184	27	73
LIBYA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
MALAWI	1	0	0	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0
MOROCCO	134	22	25	181	133	0	75	88	0	163	75	0	28	55	32	115	102	0
NIGERIA	257	21	0	278	256	0	742	417	0	1,159	742	3	94	320	0	414	139	63
SENEGAL	0	0	0	0	0	0	0	63	0	63	0	1	2	28	0	30	5	2

Country Exposure Lending Survey /1: June 30, 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	6	6	0	0
TUNISIA	18	99	0	117	17	29	15	79	0	94	15	1	14	77	1	92	14	15
ZAMBIA	2	14	0	16	2	11	205	118	0	323	205	2	0	30	0	30	0	7
ZIMBABWE	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
OTHER AFRICA	53	2	0	55	285	2	10	150	37	197	10	2	163	84	7	254	333	20
	638	1,345	26	2,009	867	340	2,015	1,179	37	3,231	2,023	48	483	1,589	66	2,138	866	320
Banking Centers																		
BAHAMAS	94	73	14	181	180	73	0	81	0	81	0	57	2,166	38	174	2,378	3,024	43
BAHRAIN	418	187	34	639	628	193	5	80	172	257	4	27	199	245	20	464	239	1
BERMUDA	29	0	16	45	8	0	282	0	0	282	73	0	9,486	0	362	9,848	11,331	0
CAYMAN ISLANDS	275	0	9	284	9,357	1	217	0	99	316	227	0	29,656	21	658	30,335	49,606	23
HONG KONG	2,752	286	731	3,769	2,810	744	133	3,091	27	3,251	211	76	4,853	13,578	182	18,613	5,118	4,482
LEBANON	37	19	6	62	78	19	39	82	0	121	39	36	12	82	0	94	18	90
LIBERIA	0	0	0	0	0	0	0	0	0	0	0	0	58	0	9	67	135	0
MACAO	0	0	0	0	1	1	0	13	3	16	0	1	75	164	6	245	61	175
NETHERLAND ANTILLES	167	5	0	172	158	0	1	0	0	1	1	0	315	203	315	833	537	0
PANAMA	428	145	6	579	440	0	56	84	0	140	56	0	399	386	13	798	709	31
SINGAPORE	899	1,439	106	2,444	1,700	395	232	6,833	53	7,118	232	12	1,576	10,956	105	12,637	1,588	6,441
	5,099	2,154	922	8,175	15,360	1,426	965	10,264	354	11,583	843	209	48,795	25,673	1,844	76,312	72,366	11,286
International & Regional Organizations																		
AFRICAN REGIONAL	0	0	0	0	0	0	65	0	19	84	65	0	0	0	0	0	0	0
ASIAN REGIONAL	0	0	0	0	0	0	129	0	103	232	129	0	0	0	0	0	0	0
E. EUROPEAN REGIONAL	0	0	0	0	0	0	0	0	66	66	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	0	0	0	719	0	71	790	269	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	0	124	0	73	197	81	0	0	0	0	0	0	0
MIDDLE EAST REGIONAL	0	0	0	0	0	0	14	0	2	16	14	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	0	975	0	2,382	3,357	953	0	0	0	0	0	0	0
	0	0	0	0	0	0	2,026	0	2,716	4,742	1,511	0	0	0	0	0	0	0
GRAND TOTALS	224,053	77,430	59,659	361,142	202,835	37,898	113,175	126,590	15,084	254,849	115,318	9,195	343,601	444,650	32,503	820,754	369,146	86,236

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

(\$ Millions)

All Other U. S. Banks - Group C

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
G-10 and Switzerland							
BELGIUM	2,241	0	2,241	185	2,426	356	2,597
CANADA	10,138	922	11,060	6,367	17,427	11,128	22,188
FRANCE	5,688	196	5,884	98	5,982	104	5,988
GERMANY	6,218	819	7,037	102	7,139	241	7,278
ITALY	1,681	4	1,685	53	1,738	65	1,750
JAPAN	2,987	131	3,118	37	3,155	108	3,226
LUXEMBOURG	664	1	665	8	673	38	703
NETHERLANDS	6,828	319	7,147	110	7,257	125	7,272
SWEDEN	1,632	75	1,707	55	1,762	75	1,782
SWITZERLAND	3,076	358	3,434	27	3,461	28	3,462
UNITED KINGDOM	14,131	3,540	17,671	7,318	24,989	18,140	35,811
	55,284	6,365	61,649	14,360	76,009	30,408	92,057
Non G-10 Developed Countries							
AUSTRALIA	3,303	79	3,382	75	3,457	1,493	4,875
AUSTRIA	946	0	946	5	951	5	951
DENMARK	779	19	798	39	837	96	894
FINLAND	423	2	425	9	434	9	434
GREECE	90	0	90	0	90	0	90
ICELAND	34	0	34	0	34	0	34
IRELAND	2,587	11	2,598	1,050	3,648	1,113	3,711
ISRAEL	623	0	623	6	629	6	629
NEW ZEALAND	296	6	302	20	322	25	327
NORWAY	1,031	7	1,038	38	1,076	98	1,136
PORTUGAL	444	0	444	0	444	0	444
SOUTH AFRICA	81	0	81	66	147	66	147
SPAIN	1,791	1	1,792	675	2,467	802	2,594
TURKEY	441	0	441	0	441	0	441
OTHER NON G-10 DEV.	136	0	136	0	136	0	136
	13,005	125	13,130	1,983	15,113	3,713	16,843
Eastern Europe							
BULGARIA	14	0	14	0	14	0	14
CZECH REPUBLIC	56	0	56	11	67	11	67
HUNGARY	25	0	25	0	25	0	25
POLAND	244	0	244	20	264	102	346

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

(\$ Millions)

All Other U. S. Banks - Group C

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
ROMANIA	89	0	89	0	89	0	89
RUSSIA	673	0	673	0	673	0	673
SERBIA & MONTENEGRO	42	0	42	0	42	0	42
SLOVAKIA	68	0	68	2	70	2	70
OTHER E. EUROPE	286	0	286	1	287	1	287
	1,497	0	1,497	34	1,531	116	1,613
Latin America and the Caribbean							
ARGENTINA	284	0	284	0	284	739	1,023
BOLIVIA	20	0	20	0	20	0	20
BRAZIL	1,236	0	1,236	52	1,288	293	1,529
CHILE	992	0	992	48	1,040	2,239	3,231
COLOMBIA	439	0	439	0	439	0	439
COSTA RICA	128	0	128	0	128	0	128
DOMINICAN REPUBLIC	192	0	192	0	192	0	192
ECUADOR	176	0	176	0	176	0	176
EL SALVADOR	171	0	171	0	171	0	171
GUATEMALA	188	0	188	0	188	0	188
HONDURAS	61	0	61	0	61	0	61
JAMAICA	76	0	76	0	76	0	76
MEXICO	2,924	67	2,991	338	3,329	5,255	8,246
NICARAGUA	15	0	15	0	15	0	15
PARAGUAY	3	0	3	0	3	0	3
PERU	354	0	354	0	354	0	354
TRINIDAD & TOBAGO	212	0	212	0	212	0	212
URUGUAY	124	0	124	0	124	159	283
VENEZUELA	165	0	165	0	165	0	165
OTHER LAT. AM. & CAR	253	1	254	0	254	290	544
	8,013	68	8,081	438	8,519	8,975	17,056
Asia							
CHINA-MAINLAND	138	0	138	10	148	10	148
CHINA-TAIWAN	280	4	284	27	311	1,301	1,585
INDIA	43	0	43	0	43	90	133
INDONESIA	105	0	105	4	109	4	109
IRAN	0	0	0	0	0	0	0
JORDAN	0	0	0	0	0	0	0

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

(\$ Millions)

All Other U. S. Banks - Group C

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
KOREA	639	0	639	46	685	3,450	4,089
KUWAIT	0	0	0	0	0	0	0
MALAYSIA	398	0	398	10	408	22	420
OMAN	1	0	1	0	1	0	1
PHILIPPINES	134	0	134	2	136	2	136
QATAR	137	0	137	0	137	0	137
SAUDI ARABIA	9	3	12	0	12	0	12
SRI LANKA	0	0	0	0	0	0	0
THAILAND	122	0	122	5	127	5	127
UNITED ARAB EMIRATES	11	0	11	1	12	1	12
OTHER ASIA	42	0	42	36	78	36	78
	2,059	7	2,066	141	2,207	4,921	6,987
Africa							
ALGERIA	1	0	1	0	1	0	1
EGYPT	3	0	3	2	5	2	5
KENYA	0	0	0	0	0	0	0
MOROCCO	1	0	1	0	1	0	1
NIGERIA	0	0	0	0	0	0	0
TUNISIA	36	0	36	0	36	0	36
ZIMBABWE	0	0	0	0	0	0	0
OTHER AFRICA	0	1	1	0	1	0	1
	41	1	42	2	44	2	44
Banking Centers							
BAHAMAS	368	0	368	0	368	0	368
BAHRAIN	0	0	0	0	0	0	0
BERMUDA	487	15	502	11	513	12	514
CAYMAN ISLANDS	1,211	7	1,218	179	1,397	179	1,397
HONG KONG	937	4	941	52	993	579	1,520
LEBANON	0	0	0	0	0	0	0
LIBERIA	56	0	56	0	56	0	56
MACAO	0	0	0	0	0	0	0
NETHERLAND ANTILLES	10	13	23	0	23	0	23
PANAMA	380	0	380	0	380	0	380
SINGAPORE	1,198	10	1,208	46	1,254	65	1,273
	4,647	49	4,696	288	4,984	835	5,531

Country Exposure Lending Survey /1: June 30, 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
International & Regional Organizations							
ASIAN REGIONAL	20	0	20	0	20	0	20
INTERNATIONAL	17	0	17	0	17	0	17
LATIN AMER. REGIONAL	22	0	22	0	22	0	22
W. EUROPEAN REGIONAL	20	0	20	0	20	0	20
	79	0	79	0	79	0	79
GRAND TOTALS	84,625	6,615	91,240	17,246	108,486	48,970	140,210

Country Exposure Lending Survey /1: June 30, 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	2,241	356	0	356	0	2,597	32	43	3,224	41	2,370	311	3,576
CANADA	10,138	11,128	568	10,560	922	22,188	7,544	599	8,537	520	2,016	12,066	21,123
FRANCE	5,688	104	0	104	196	5,988	125	194	4,507	42	2,106	63	4,612
GERMANY	6,218	241	0	241	819	7,278	429	110	4,190	1	240	241	4,432
ITALY	1,681	65	7	58	4	1,750	16	23	665	7	403	61	733
JAPAN	2,987	108	1	107	131	3,226	60	227	2,728	1	1,591	581	3,310
LUXEMBOURG	664	38	29	9	1	703	61	8	953	29	48	9	991
NETHERLANDS	6,828	125	22	103	319	7,272	102	106	6,006	55	537	71	6,132
SWEDEN	1,632	75	0	75	75	1,782	11	38	1,522	0	450	75	1,597
SWITZERLAND	3,076	28	0	28	358	3,462	103	64	1,397	0	583	28	1,425
UNITED KINGDOM	14,131	17,841	636	17,205	3,839	35,811	26,625	422	13,290	2,940	5,859	18,930	35,160
	55,284	30,109	1,263	28,846	6,664	92,057	35,108	1,834	47,019	3,636	16,203	32,436	83,091
Non G-10 Developed Countries													
AUSTRALIA	3,303	1,493	11	1,482	79	4,875	124	31	2,934	11	175	1,482	4,427
AUSTRIA	946	5	0	5	0	951	2	7	1,053	0	108	5	1,058
DENMARK	779	96	0	96	19	894	9	2	629	0	176	96	725
FINLAND	423	9	0	9	2	434	0	0	391	0	172	9	400
GREECE	90	0	0	0	0	90	0	4	55	0	3	0	55
ICELAND	34	0	0	0	0	34	20	1	36	0	18	0	36
IRELAND	2,587	1,113	28	1,085	11	3,711	84	58	2,200	130	1,153	983	3,313
ISRAEL	623	6	0	6	0	629	9	8	468	0	89	6	474
NEW ZEALAND	296	25	0	25	6	327	0	0	381	0	29	25	406
NORWAY	1,031	98	0	98	7	1,136	15	2	1,009	0	180	98	1,107
PORTUGAL	444	0	0	0	0	444	0	0	573	0	245	0	573
SOUTH AFRICA	81	66	0	66	0	147	0	10	99	0	65	66	165
SPAIN	1,791	802	68	734	1	2,594	11	30	868	88	531	713	1,669
TURKEY	441	0	0	0	0	441	5	23	461	0	188	4	465
OTHER NON G-10 DEV.	136	0	0	0	0	136	0	0	135	0	33	0	135
	13,005	3,713	107	3,606	125	16,843	279	176	11,292	229	3,165	3,487	15,008

Country Exposure Lending Survey /1: June 30, 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	56	11	0	11	67	0	0	29	0	18	11	40	
HUNGARY	25	0	0	0	25	0	0	27	0	25	0	27	
POLAND	244	102	0	102	346	0	0	120	0	9	102	222	
ROMANIA	89	0	0	0	89	0	0	74	0	14	0	74	
RUSSIA	673	0	0	0	673	0	0	648	0	80	0	648	
SERBIA & MONTENEGRO	42	0	0	0	42	0	0	43	0	1	0	43	
SLOVAKIA	68	2	0	2	70	0	0	71	0	69	2	73	
OTHER E. EUROPE	286	1	0	1	287	0	1	238	1	66	0	239	
	1,497	116	0	116	0	1,613	0	1	1,264	1	285	115	1,380
Latin America and the Caribbean													
ARGENTINA	284	739	19	720	0	1,023	1	11	369	28	147	733	1,130
BOLIVIA	20	0	0	0	0	20	0	21	22	0	17	0	22
BRAZIL	1,236	293	0	293	0	1,529	23	89	1,268	0	837	292	1,560
CHILE	992	2,239	43	2,196	0	3,231	1	22	993	44	225	2,196	3,233
COLOMBIA	439	0	0	0	0	439	8	10	482	0	152	0	482
COSTA RICA	128	0	0	0	0	128	8	5	164	0	127	0	164
DOMINICAN REPUBLIC	192	0	0	0	0	192	19	42	333	0	81	0	333
ECUADOR	176	0	0	0	0	176	22	30	229	0	189	0	229
EL SALVADOR	171	0	0	0	0	171	2	1	168	0	99	0	168
GUATEMALA	188	0	0	0	0	188	7	5	222	0	164	0	222
HONDURAS	61	0	0	0	0	61	2	2	106	0	93	0	106
JAMAICA	76	0	0	0	0	76	0	0	124	0	33	0	124
MEXICO	2,924	5,255	105	5,150	67	8,246	397	118	3,196	107	1,127	5,161	8,464
NICARAGUA	15	0	0	0	0	15	0	0	16	0	15	0	16
PARAGUAY	3	0	0	0	0	3	1	1	11	0	4	0	11
PERU	354	0	0	0	0	354	4	3	351	0	105	0	351
TRINIDAD & TOBAGO	212	0	0	0	0	212	1	1	192	0	21	0	192
URUGUAY	124	159	118	41	0	283	3	2	402	119	349	41	562
VENEZUELA	165	0	0	0	0	165	9	63	381	0	177	0	381
OTHER LAT. AM. & CAR	253	290	0	290	1	544	51	190	756	0	578	290	1,046
	8,013	8,975	285	8,690	68	17,056	559	616	9,785	298	4,540	8,713	18,796

Country Exposure Lending Survey /1: June 30, 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	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency Claims	In Local Currency Claims										
Asia													
CHINA-MAINLAND	138	10	10	0	0	148	24	29	147	10	155	1	158
CHINA-TAIWAN	280	1,301	13	1,288	4	1,585	17	29	181	13	177	1,289	1,483
INDIA	43	90	0	90	0	133	13	13	48	0	18	90	138
INDONESIA	105	4	0	4	0	109	0	1	116	2	18	5	123
IRAN	0	0	0	0	0	0	0	0	0	0	0	0	0
JORDAN	0	0	0	0	0	0	0	0	0	0	0	0	0
KOREA	639	3,450	23	3,427	0	4,089	7	41	627	24	200	3,424	4,075
KUWAIT	0	0	0	0	0	0	0	3	0	0	0	0	0
MALAYSIA	398	22	0	22	0	420	1	2	454	0	15	32	486
OMAN	1	0	0	0	0	1	0	0	1	0	1	0	1
PHILIPPINES	134	2	0	2	0	136	1	4	149	0	21	7	156
QATAR	137	0	0	0	0	137	0	1	137	0	0	0	137
SAUDI ARABIA	9	0	0	0	3	12	5	9	10	0	8	0	10
SRI LANKA	0	0	0	0	0	0	0	1	0	0	0	0	0
THAILAND	122	5	0	5	0	127	0	4	123	0	28	10	133
UNITED ARAB EMIRATES	11	1	0	1	0	12	0	10	27	0	21	1	28
OTHER ASIA	42	36	36	0	0	78	3	2	44	36	8	0	80
	2,059	4,921	82	4,839	7	6,987	71	149	2,064	85	670	4,859	7,008
Africa													
ALGERIA	1	0	0	0	0	1	0	0	1	0	1	0	1
EGYPT	3	2	0	2	0	5	0	19	15	0	7	2	17
KENYA	0	0	0	0	0	0	0	0	8	0	0	0	8
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	1	0	4
TUNISIA	36	0	0	0	0	36	0	0	44	0	0	0	44
ZIMBABWE	0	0	0	0	0	0	0	0	1	0	1	0	1
OTHER AFRICA	0	0	0	0	1	1	0	0	1	0	1	0	1
	41	2	0	2	1	44	0	21	74	0	11	2	76

Country Exposure Lending Survey /1: June 30, 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	368	0	0	0	368	8	22	329	0	211	0	329	
BAHRAIN	0	0	0	0	0	0	0	0	0	0	0	0	
BERMUDA	487	12	0	12	514	737	663	659	12	161	0	671	
CAYMAN ISLANDS	1,211	179	0	179	1,397	135	95	3,894	177	615	0	4,071	
HONG KONG	937	579	165	414	1,520	2	6	778	196	543	398	1,372	
LEBANON	0	0	0	0	0	0	0	1	0	0	0	1	
LIBERIA	56	0	0	0	56	0	0	87	0	1	0	87	
MACAO	0	0	0	0	0	0	0	0	0	0	0	0	
NETHERLAND ANTILLES	10	0	0	0	13	23	1	38	0	20	0	38	
PANAMA	380	0	0	0	380	8	4	530	0	200	0	530	
SINGAPORE	1,198	65	32	33	1,273	45	13	963	293	814	415	1,671	
	4,647	835	197	638	49	5,531	936	803	7,279	678	2,565	813	8,770
International & Regional Organizations													
ASIAN REGIONAL	20	0	0	0	20	0	0	20	0	0	0	20	
INTERNATIONAL	17	0	0	0	17	0	0	17	0	0	0	17	
LATIN AMER. REGIONAL	22	0	0	0	22	0	0	0	0	0	0	0	
W. EUROPEAN REGIONAL	20	0	0	0	20	0	0	20	0	0	0	20	
	79	0	0	0	0	79	0	0	57	0	0	0	57
GRAND TOTALS	84,625	48,671	1,934	46,737	6,914	140,210	36,953	3,600	78,834	4,927	27,439	50,425	134,186

Country Exposure Lending Survey /1: June 30, 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	14	158	172	1,700	1,578	598	13	0	23
CANADA	363	4,831	5,194	7,339	1,667	1,993	2,958	0	274
FRANCE	0	6	6	166	420	1,600	53	0	64
GERMANY	0	139	139	58	1,329	3,359	79	0	42
ITALY	7	5	12	94	70	1,083	54	0	18
JAPAN	0	71	71	104	1,289	1,076	9	0	7
LUXEMBOURG	71	78	149	132	541	252	-23	0	2
NETHERLANDS	9	6	15	1,128	2,365	3,186	94	10	79
SWEDEN	0	20	20	979	119	230	34	0	13
SWITZERLAND	0	1	1	313	186	1,866	436	0	7
UNITED KINGDOM	21,029	14,956	35,985	27,891	5,909	2,723	2,456	0	90
	21,493	20,271	41,764	39,904	15,473	17,966	6,163	10	619
Non G-10 Developed Countries									
AUSTRALIA	0	2,129	2,129	2,206	244	613	116	0	9
AUSTRIA	0	0	0	4	265	158	0	0	2
DENMARK	0	57	57	74	22	172	19	0	1
FINLAND	0	0	0	76	33	64	7	0	0
GREECE	0	0	0	3	2	37	0	0	3
ICELAND	0	0	0	0	2	0	0	0	0
IRELAND	0	158	158	2,333	315	703	1,088	0	48
ISRAEL	0	0	0	110	64	220	0	19	6
NEW ZEALAND	0	56	56	54	140	55	17	0	0
NORWAY	0	60	60	186	101	123	9	0	0
PORTUGAL	0	0	0	11	129	0	-106	0	0
SOUTH AFRICA	0	0	0	66	18	0	32	6	2
SPAIN	0	128	128	233	21	945	519	0	12
TURKEY	0	0	0	0	26	2	0	0	23
OTHER NON G-10 DEV.	0	0	0	29	1	2	0	6	0
	0	2,588	2,588	5,385	1,383	3,094	1,701	31	106

Country Exposure Lending Survey /1: June 30, 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	8	35	0	0	0
HUNGARY	0	0	0	0	2	0	0	0	0
POLAND	0	96	96	99	0	124	4	0	0
ROMANIA	0	0	0	0	6	21	0	1	2
RUSSIA	0	0	0	2	8	33	0	1	0
SERBIA & MONTENEGRO	0	0	0	0	1	0	0	0	0
SLOVAKIA	0	0	0	0	3	0	0	0	0
OTHER E. EUROPE	0	0	0	2	6	54	1	6	5
	0	96	96	103	34	267	5	8	8
Latin America and the Caribbean									
ARGENTINA	141	992	1,133	1,134	121	14	-1	141	11
BOLIVIA	0	0	0	0	2	0	0	0	18
BRAZIL	0	241	241	258	400	367	0	6	258
CHILE	0	2,191	2,191	2,206	101	100	0	0	23
COLOMBIA	0	3	3	3	47	5	0	0	109
COSTA RICA	0	6	6	6	37	1	0	0	40
DOMINICAN REPUBLIC	0	1	1	5	129	0	0	0	11
ECUADOR	0	2	2	5	56	5	0	0	44
EL SALVADOR	0	3	3	3	18	21	0	0	64
GUATEMALA	0	17	17	18	38	4	0	0	61
HONDURAS	0	4	4	4	45	0	0	0	21
JAMAICA	0	1	1	1	64	16	0	0	10
MEXICO	98	4,819	4,917	4,992	699	413	2	2	269
NICARAGUA	0	3	3	3	1	0	0	0	4
PARAGUAY	0	1	1	1	8	0	0	0	1
PERU	0	0	0	2	48	51	0	0	62
TRINIDAD & TOBAGO	0	0	0	0	8	28	0	0	20
URUGUAY	372	39	411	8	278	0	30	0	9
VENEZUELA	0	1	1	65	223	15	2	0	63
OTHER LAT. AM. & CAR	253	273	526	238	552	49	-331	5	81
	864	8,597	9,461	8,952	2,875	1,089	-298	154	1,179

Country Exposure Lending Survey /1: June 30, 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	4	16	21	-18	0	38
CHINA-TAIWAN	4	1,639	1,643	1,662	6	105	36	0	18
INDIA	2	104	106	106	16	11	2	10	8
INDONESIA	0	0	0	26	14	0	0	0	0
IRAN	0	0	0	1	0	0	0	0	0
JORDAN	0	0	0	76	0	0	0	0	0
KOREA	62	4,063	4,125	4,124	30	45	61	10	20
KUWAIT	0	0	0	1	0	0	0	0	1
MALAYSIA	0	12	12	22	67	0	6	0	1
OMAN	0	0	0	4	0	0	0	0	1
PHILIPPINES	0	0	0	9	22	2	0	0	4
QATAR	0	0	0	1	0	0	0	0	1
SAUDI ARABIA	0	0	0	1,901	1	0	0	0	10
SRI LANKA	0	0	0	0	0	0	0	0	1
THAILAND	0	0	0	6	6	0	3	0	4
UNITED ARAB EMIRATES	0	0	0	0	17	1	0	0	10
OTHER ASIA	58	0	58	62	6	4	-21	4	1
	126	5,818	5,944	8,005	201	189	69	24	118
Africa									
ALGERIA	0	0	0	0	0	0	0	0	0
EGYPT	0	0	0	0	12	0	0	0	18
KENYA	0	0	0	3	8	0	0	0	0
MOROCCO	0	0	0	0	0	1	0	0	0
NIGERIA	0	0	0	0	4	0	0	0	2
TUNISIA	0	0	0	0	8	0	0	0	0
ZIMBABWE	0	0	0	0	1	0	0	0	0
OTHER AFRICA	0	0	0	65	1	0	0	0	0
	0	0	0	68	34	1	0	0	20
Banking Centers									
BAHAMAS	6,630	1,001	7,631	4,435	237	276	1,645	0	19
BAHRAIN	0	0	0	4	0	0	0	0	0
BERMUDA	209	0	209	317	257	84	11	0	11
CAYMAN ISLANDS	9,417	5,630	15,047	1,235	2,777	96	-20,478	0	1
HONG KONG	367	328	695	1,146	521	665	83	0	6
LEBANON	0	0	0	1	1	0	0	0	0
LIBERIA	0	0	0	12	31	0	0	0	0

Country Exposure Lending Survey /1: June 30, 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	64	0	0	0	0	0
NETHERLAND ANTILLES	0	0	0	25	28	0	0	0	1
PANAMA	0	22	22	42	152	1	8	0	26
SINGAPORE	349	379	728	2,603	660	253	87	0	5
	16,972	7,360	24,332	9,884	4,664	1,375	-18,644	0	69
International & Regional Organizations									
ASIAN REGIONAL	0	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	87	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	22	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	0	0	0	0
	0	0	0	87	0	22	0	0	0
GRAND TOTALS	39,455	44,730	84,185	72,388	24,664	24,003	-11,004	227	2,119

Country Exposure Lending Survey /1: June 30, 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	1,514	157	0	1,671	2,377	41	155	159	0	314	155	0	572	40	0	612	692	0		
CANADA	3,005	942	825	4,772	1,340	22	1,320	1,648	84	3,052	1,010	34	5,813	8,538	13	14,364	6,187	464		
FRANCE	3,767	44	192	4,003	2,411	42	152	0	0	152	190	0	1,769	60	4	1,833	1,906	0		
GERMANY	2,395	138	641	3,174	248	0	684	5	178	867	684	0	3,139	98	0	3,237	3,258	1		
ITALY	1,246	0	3	1,249	397	0	94	0	0	94	94	0	341	65	1	407	174	7		
JAPAN	2,068	22	83	2,173	2,141	0	15	0	47	62	15	0	904	86	1	991	572	1		
LUXEMBOURG	38	37	0	75	72	29	0	0	0	0	0	0	626	1	1	628	881	0		
NETHERLANDS	3,016	25	284	3,325	635	11	56	0	0	56	40	0	3,756	100	35	3,891	5,331	44		
SWEDEN	1,072	21	57	1,150	1,002	0	69	0	8	77	69	0	491	54	10	555	451	0		
SWITZERLAND	2,107	21	258	2,386	529	0	27	0	96	123	27	0	942	7	4	953	841	0		
UNITED KINGDOM	4,988	3,964	3,297	12,249	4,917	2,661	190	11	210	411	195	0	8,953	13,866	33	22,852	8,178	279		
	25,216	5,371	5,640	36,227	16,069	2,806	2,762	1,823	623	5,208	2,479	34	27,306	22,915	102	50,323	28,471	796		
Non G-10 Developed Countries																				
AUSTRALIA	751	3	45	799	468	0	59	0	26	85	59	0	2,493	1,490	8	3,991	2,407	11		
AUSTRIA	226	4	0	230	112	0	152	0	0	152	152	0	568	1	0	569	789	0		
DENMARK	426	20	16	462	302	0	5	0	2	7	5	0	348	76	1	425	322	0		
FINLAND	219	2	2	223	174	0	19	0	0	19	19	0	185	7	0	192	198	0		
GREECE	0	0	0	0	2	0	14	0	0	14	14	0	76	0	0	76	39	0		
ICELAND	3	0	0	3	4	0	0	0	0	0	0	0	31	0	0	31	32	0		
IRELAND	1,562	133	0	1,695	1,347	130	14	4	4	22	15	0	1,011	976	7	1,994	838	0		
ISRAEL	27	6	0	33	25	0	269	0	0	269	247	0	327	0	0	327	196	0		
NEW ZEALAND	99	4	3	106	53	0	0	0	3	3	0	0	197	21	0	218	328	0		
NORWAY	524	30	4	558	404	0	36	0	2	38	53	0	471	68	1	540	552	0		
PORTUGAL	242	0	0	242	243	0	0	0	0	0	0	0	202	0	0	202	330	0		
SOUTH AFRICA	45	2	0	47	45	0	32	0	0	32	40	0	4	64	0	68	14	0		
SPAIN	1,010	26	1	1,037	542	20	0	0	0	0	0	0	781	776	0	1,557	326	68		
TURKEY	269	0	0	269	276	0	140	0	0	140	140	0	32	0	0	32	45	0		
OTHER NON G-10 DEV.	28	0	0	28	28	0	0	0	0	0	0	0	108	0	0	108	107	0		
	5,431	230	71	5,732	4,025	150	740	4	37	781	744	0	6,834	3,479	17	10,330	6,523	79		

Country Exposure Lending Survey /1: June 30, 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	21	11	0	32	28	0	0	0	0	0	0	0	35	0	0	35	1	0
HUNGARY	24	0	0	24	25	0	0	0	0	0	0	0	1	0	0	1	2	0
POLAND	17	4	0	21	17	0	71	83	0	154	71	0	156	15	0	171	32	0
ROMANIA	5	0	0	5	11	0	78	0	0	78	57	0	6	0	0	6	6	0
RUSSIA	133	0	0	133	133	0	470	0	0	470	470	0	70	0	0	70	45	0
SERBIA & MONTENEGRO	0	0	0	0	0	0	42	0	0	42	42	0	0	0	0	0	1	0
SLOVAKIA	2	2	0	4	5	0	66	0	0	66	66	0	0	0	0	0	0	0
OTHER E. EUROPE	102	1	0	103	94	1	125	0	0	125	125	0	59	0	0	59	19	0
	307	18	0	325	316	1	863	83	0	946	842	0	327	15	0	342	106	0
Latin America and the Caribbean																		
ARGENTINA	12	36	0	48	29	1	85	509	0	594	85	10	187	194	0	381	255	17
BOLIVIA	0	0	0	0	0	0	0	0	0	0	0	0	20	0	0	20	22	0
BRAZIL	356	58	0	414	327	0	218	198	0	416	218	0	662	37	0	699	723	0
CHILE	93	4	0	97	94	1	85	147	0	232	85	5	814	2,088	0	2,902	814	38
COLOMBIA	119	0	0	119	120	0	262	0	0	262	262	0	58	0	0	58	100	0
COSTA RICA	86	0	0	86	86	0	21	0	0	21	21	0	21	0	0	21	57	0
DOMINICAN REPUBLIC	40	0	0	40	40	0	54	0	0	54	93	0	98	0	0	98	200	0
ECUADOR	121	0	0	121	121	0	0	0	0	0	0	0	55	0	0	55	108	0
EL SALVADOR	72	0	0	72	72	0	73	0	0	73	73	0	26	0	0	26	23	0
GUATEMALA	135	0	0	135	137	0	34	0	0	34	34	0	19	0	0	19	51	0
HONDURAS	48	0	0	48	48	0	0	0	0	0	21	0	13	0	0	13	37	0
JAMAICA	12	0	0	12	20	0	30	0	0	30	30	0	34	0	0	34	74	0
MEXICO	179	33	66	278	183	2	436	76	1	513	435	76	2,309	5,146	0	7,455	2,578	29
NICARAGUA	13	0	0	13	13	0	0	0	0	0	0	0	2	0	0	2	3	0
PARAGUAY	1	0	0	1	1	0	0	0	0	0	0	0	2	0	0	2	10	0
PERU	41	0	0	41	41	0	228	0	0	228	228	0	85	0	0	85	82	0
TRINIDAD & TOBAGO	35	0	0	35	21	0	135	0	0	135	135	0	42	0	0	42	36	0
URUGUAY	30	7	0	37	226	3	79	110	0	189	145	85	15	42	0	57	31	31
VENEZUELA	3	0	0	3	4	0	0	0	0	0	39	0	162	0	0	162	338	0
OTHER LAT. AM. & CAR	21	0	0	21	78	0	10	0	0	10	7	0	222	290	1	513	671	0
	1,417	138	66	1,621	1,661	7	1,750	1,040	1	2,791	1,911	176	4,846	7,797	1	12,644	6,213	115

Country Exposure Lending Survey /1: June 30, 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	128	6	0	134	138	6	0	0	0	0	0	10	4	0	14	9	4	
CHINA-TAIWAN	275	103	4	382	173	0	0	868	0	868	0	5	330	0	335	8	13	
INDIA	19	7	0	26	32	0	1	41	0	42	0	23	42	0	65	16	0	
INDONESIA	3	0	0	3	14	2	94	0	0	94	94	8	4	0	12	8	0	
IRAN	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
JORDAN	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
KOREA	127	26	0	153	153	22	259	0	0	259	257	253	3,424	0	3,677	217	2	
KUWAIT	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
MALAYSIA	20	0	0	20	20	0	72	0	0	72	78	306	22	0	328	356	0	
OMAN	1	0	0	1	1	0	0	0	0	0	0	0	0	0	0	0	0	
PHILIPPINES	6	0	0	6	22	0	86	0	0	86	86	42	2	0	44	41	0	
QATAR	0	0	0	0	0	0	0	0	0	0	0	137	0	0	137	137	0	
SAUDI ARABIA	4	0	0	4	4	0	3	0	0	3	3	2	0	3	5	3	0	
SRI LANKA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
THAILAND	8	0	0	8	9	0	0	0	0	0	0	114	5	0	119	114	0	
UNITED ARAB EMIRATES	5	0	0	5	4	0	0	0	0	0	0	6	1	0	7	23	0	
OTHER ASIA	0	0	0	0	2	0	36	0	0	36	36	6	36	0	42	6	36	
	596	142	4	742	572	30	551	909	0	1,460	554	0	912	3,870	3	4,785	938	55
Africa																		
ALGERIA	1	0	0	1	1	0	0	0	0	0	0	0	0	0	0	0	0	
EGYPT	3	2	0	5	9	0	0	0	0	0	0	0	0	0	0	6	0	
KENYA	0	0	0	0	8	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	0	0	0	0	0	0	0	0	0	0	0	4	0	
TUNISIA	5	0	0	5	5	0	31	0	0	31	31	0	0	0	0	8	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	1	0	0	0	0	0	0	0	0	1	1	0	0	
	9	2	0	11	25	0	32	0	0	32	31	0	0	0	1	1	18	0

Country Exposure Lending Survey /1: June 30, 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	122	0	0	0	0	0	51	0	337	0	0	337	156	0
BAHRAIN	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
BERMUDA	26	12	0	38	26	12	0	0	0	0	0	0	461	0	15	476	633	0
CAYMAN ISLANDS	296	179	0	475	1,071	177	15	0	0	15	15	0	900	0	7	907	2,808	0
HONG KONG	702	56	3	761	386	61	0	9	1	10	2	6	235	514	0	749	390	129
LEBANON	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0
LIBERIA	0	0	0	0	0	0	0	0	0	0	0	0	56	0	0	56	87	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	10	0	13	23	38	0
PANAMA	88	0	0	88	114	0	238	0	0	238	238	0	54	0	0	54	178	0
SINGAPORE	866	9	4	879	741	261	38	0	3	41	38	0	294	56	3	353	184	32
	2,009	256	7	2,272	2,460	511	291	9	4	304	344	6	2,347	570	38	2,955	4,475	161
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	17	0	0	17	17	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	0	22	0	0	22	0	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	0	20	0	0	20	20	0	0	0	0	0	0	0
	0	0	0	0	0	0	79	0	0	79	57	0	0	0	0	0	0	0
GRAND TOTALS	34,985	6,157	5,788	46,930	25,128	3,505	7,068	3,868	665	11,601	6,962	216	42,572	38,646	162	81,380	46,744	1,206

E.16 ENDNOTES

Report as of June 30, 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 69 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 June 30, 2006		
Banking Organization Category	Tier 1 Capital	Total Assets
All Reporting Banks	\$ 493.4 billion*	\$ 8,198.8 billion
Large Financial Institutions	\$ 331.1 billion*	\$ 6,045.4 billion
All Other Banks	\$ 162.3 billion	\$ 2,153.4 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.