



Statistical Release

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September 28, 2012

Country Exposure Lending Survey /1: June 30, 2012

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	18,235	5,008	23,243	155	23,398	2,038	25,281
CANADA	85,597	22,215	107,812	19,594	127,406	65,717	173,529
FRANCE	202,813	32,547	235,360	4,095	239,455	6,102	241,462
GERMANY	147,185	73,434	220,619	43,940	264,559	68,874	289,493
ITALY	31,016	25,480	56,496	4,114	60,610	6,919	63,415
JAPAN	133,561	19,721	153,282	90,561	243,843	276,045	429,327
LUXEMBOURG	23,751	6,312	30,063	56	30,119	2,189	32,252
NETHERLANDS	98,913	14,887	113,800	2,154	115,954	6,219	120,019
SWEDEN	20,239	3,977	24,216	112	24,328	365	24,581
SWITZERLAND	44,464	7,223	51,687	27,882	79,569	35,503	87,190
UNITED KINGDOM	213,127	70,680	283,807	6,339	290,146	469,157	752,964
Total	1,018,901	281,484	1,300,385	199,002	1,499,387	939,128	2,239,513
Non G-10 Developed Countries							
AUSTRALIA	66,169	5,953	72,122	8,540	80,662	63,150	135,272
AUSTRIA	13,654	1,852	15,506	157	15,663	208	15,714
DENMARK	22,799	2,916	25,715	40	25,755	157	25,872
FINLAND	8,545	2,075	10,620	92	10,712	168	10,788
GREECE	2,412	995	3,407	10	3,417	1,357	4,764
ICELAND	602	7	609	0	609	0	609
IRELAND	45,049	9,266	54,315	120	54,435	2,374	56,689
ISRAEL	3,749	453	4,202	669	4,871	1,874	6,076
NEW ZEALAND	5,333	822	6,155	981	7,136	2,012	8,167
NORWAY	11,551	1,522	13,073	64	13,137	168	13,241
PORTUGAL	3,994	1,302	5,296	55	5,351	178	5,474
SOUTH AFRICA	5,072	699	5,771	470	6,241	6,076	11,847
SPAIN	35,115	5,677	40,792	4,955	45,747	9,573	50,365
TURKEY	15,842	996	16,838	1,530	18,368	5,423	22,261
OTHER NON G-10 DEV.	12,263	634	12,897	31	12,928	305	13,202
Total	252,149	35,169	287,318	17,714	305,032	93,023	380,341

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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	190	5	195	0	195	329	524
CZECH REPUBLIC	797	692	1,489	12	1,501	3,833	5,322
HUNGARY	2,840	259	3,099	37	3,136	2,605	5,704
MACEDONIA	22	3	25	0	25	0	25
POLAND	3,462	188	3,650	2,336	5,986	12,387	16,037
ROMANIA	314	9	323	141	464	1,495	1,818
RUSSIA	15,796	914	16,710	880	17,590	10,049	26,759
SERBIA & MONTENEGRO	61	0	61	2	63	3	64
SLOVAKIA	440	67	507	0	507	488	995
OTHER E. EUROPE	4,546	233	4,779	0	4,779	2,276	7,055
Total	28,468	2,370	30,838	3,408	34,246	33,465	64,303
Latin America and the Caribbean							
ARGENTINA	2,500	7	2,507	899	3,406	5,654	8,161
BOLIVIA	35	0	35	0	35	0	35
BRAZIL	52,655	9,907	62,562	25,348	87,910	54,806	117,368
CHILE	13,196	2,231	15,427	3,534	18,961	9,301	24,728
COLOMBIA	6,075	688	6,763	1,721	8,484	6,565	13,328
COSTA RICA	1,251	29	1,280	330	1,610	939	2,219
DOMINICAN REPUBLIC	726	5	731	117	848	366	1,097
ECUADOR	269	3	272	27	299	436	708
EL SALVADOR	394	21	415	1,849	2,264	1,924	2,339
GUATEMALA	1,453	23	1,476	248	1,724	1,030	2,506
HONDURAS	474	70	544	130	674	528	1,072
JAMAICA	317	4	321	104	425	271	592
MEXICO	34,485	2,852	37,337	11,664	49,001	93,130	130,467
NICARAGUA	53	9	62	21	83	199	261
PARAGUAY	359	0	359	1	360	301	660
PERU	3,426	382	3,808	480	4,288	1,843	5,651
TRINIDAD & TOBAGO	386	236	622	54	676	919	1,541
URUGUAY	544	53	597	36	633	1,185	1,782
VENEZUELA	1,428	19	1,447	162	1,609	1,032	2,479
OTHER LAT. AM. & CAR.	16,846	972	17,818	403	18,221	813	18,631
Total	136,872	17,511	154,383	47,128	201,511	181,242	335,625

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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	47,042	3,500	50,542	4,088	54,630	31,363	81,905
CHINA-TAIWAN	10,071	491	10,562	5,545	16,107	26,690	37,252
INDIA	39,252	1,525	40,777	20,540	61,317	31,505	72,282
INDONESIA	6,942	202	7,144	205	7,349	5,444	12,588
IRAN	49	0	49	0	49	0	49
IRAQ	228	0	228	0	228	0	228
JORDAN	265	11	276	47	323	387	663
KOREA	33,716	1,811	35,527	17,543	53,070	68,573	104,100
KUWAIT	4,576	84	4,660	160	4,820	418	5,078
MALAYSIA	6,609	360	6,969	1,073	8,042	13,028	19,997
OMAN	297	35	332	1	333	17	349
PAKISTAN	506	5	511	177	688	1,094	1,605
PHILIPPINES	2,449	194	2,643	391	3,034	5,329	7,972
QATAR	3,663	475	4,138	0	4,138	27	4,165
SAUDI ARABIA	5,629	1,063	6,692	927	7,619	1,123	7,815
SRI LANKA	297	0	297	63	360	220	517
SYRIA	2	0	2	0	2	0	2
THAILAND	2,532	288	2,820	1,655	4,475	7,227	10,047
UNITED ARAB EMIRATES	9,952	1,323	11,275	0	11,275	4,375	15,650
OTHER ASIA	4,480	37	4,517	241	4,758	2,036	6,553
Total	178,557	11,404	189,961	52,656	242,617	198,856	388,817
Africa							
ALGERIA	176	5	181	0	181	2,037	2,218
CAMEROON	135	0	135	30	165	234	369
CONGO (KINSHASA)	0	0	0	0	0	65	65
EGYPT	977	61	1,038	0	1,038	1,358	2,396
ETHIOPIA	0	0	0	0	0	0	0
GABON	50	0	50	0	50	46	96
GHANA	238	5	243	0	243	0	243
IVORY COAST	29	0	29	0	29	108	137
KENYA	398	24	422	152	574	727	1,149
LIBYA	0	0	0	0	0	0	0
MALAWI	1	0	1	0	1	0	1
MOROCCO	934	39	973	3	976	318	1,291
NIGERIA	1,779	21	1,800	17	1,817	1,146	2,946
SENEGAL	19	0	19	85	104	199	218
SUDAN	3	0	3	0	3	0	3
TUNISIA	101	16	117	1	118	319	436
ZAMBIA	59	2	61	38	99	234	295
ZIMBABWE	11	0	11	0	11	0	11
OTHER AFRICA	1,391	59	1,450	22	1,472	553	2,003
Total	6,301	232	6,533	348	6,881	7,344	13,877

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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
Banking Centers							
BAHAMAS	3,584	265	3,849	2	3,851	100	3,949
BAHRAIN	1,426	84	1,510	3	1,513	427	1,937
BERMUDA	16,079	1,393	17,472	44	17,516	98	17,570
CAYMAN ISLANDS	153,295	17,697	170,992	12	171,004	2,304	173,296
HONG KONG	21,133	2,184	23,317	2,791	26,108	32,799	56,116
LEBANON	722	6	728	1	729	407	1,135
LIBERIA	336	170	506	0	506	0	506
MACAO	587	1	588	0	588	45	633
NETHERLANDS ANTILLES	364	15	379	0	379	33	412
PANAMA	2,067	444	2,511	22	2,533	1,273	3,784
SINGAPORE	30,170	3,309	33,479	492	33,971	36,731	70,210
Total	229,763	25,568	255,331	3,367	258,698	74,217	329,548
International & Regional Organizations							
AFRICAN REGIONAL	664	20	684	0	684	0	684
ASIAN REGIONAL	2,244	154	2,398	0	2,398	0	2,398
E. EUROPEAN REGIONAL	210	31	241	0	241	0	241
INTERNATIONAL	7,016	1,385	8,401	21	8,422	21	8,422
LATIN AMER. REGIONAL	2,693	275	2,968	18	2,986	18	2,986
MIDDLE EAST REGIONAL	210	16	226	0	226	0	226
W. EUROPEAN REGIONAL	16,680	310	16,990	74	17,064	74	17,064
Total	29,717	2,191	31,908	113	32,021	113	32,021
Grand Total	1,880,728	375,929	2,256,657	323,736	2,580,393	1,527,388	3,784,045

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			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	18,235	2,037	448	1,589	5,009	25,281	4,624	32,731	20,019	458	16,235	1,590	22,067
CANADA	85,597	64,647	5,153	59,494	23,285	173,529	48,931	77,576	81,866	5,634	37,655	60,366	147,866
FRANCE	202,813	5,842	514	5,328	32,807	241,462	42,917	538,027	200,339	280	166,624	5,513	206,132
GERMANY	147,185	68,874	1,115	67,759	73,434	289,493	31,365	333,910	122,323	611	92,618	66,980	189,914
ITALY	31,016	6,919	530	6,389	25,480	63,415	7,346	273,885	32,530	567	26,300	6,214	39,311
JAPAN	133,561	274,207	41,419	232,788	21,559	429,327	21,654	214,310	114,797	40,867	138,837	246,177	401,841
LUXEMBOURG	23,751	2,189	172	2,017	6,312	32,252	5,234	51,638	31,637	318	21,614	2,017	33,972
NETHERLANDS	98,913	6,211	232	5,979	14,895	120,019	14,676	205,189	103,320	247	42,318	9,075	112,642
SWEDEN	20,239	365	23	342	3,977	24,581	7,341	75,868	20,221	23	13,310	341	20,585
SWITZERLAND	44,464	35,424	2,354	33,070	7,302	87,190	13,245	92,374	39,424	4,350	35,186	33,013	76,787
UNITED KINGDOM	213,127	462,324	230,890	231,434	77,513	752,964	78,274	659,461	159,670	252,508	320,059	240,356	652,534
Total	1,018,901	929,039	282,850	646,189	291,573	2,239,513	275,607	2,554,969	926,146	305,863	910,756	671,642	1,903,651
Non G-10 Developed Countries													
AUSTRALIA	66,169	60,502	2,295	58,207	8,601	135,272	17,069	124,718	60,685	2,389	31,280	60,441	123,515
AUSTRIA	13,654	208	0	208	1,852	15,714	1,449	30,445	14,748	0	9,173	208	14,956
DENMARK	22,799	157	77	80	2,916	25,872	5,868	19,703	21,233	77	19,065	81	21,391
FINLAND	8,545	168	4	164	2,075	10,788	1,795	46,109	6,931	0	5,252	119	7,050
GREECE	2,412	1,357	12	1,345	995	4,764	1,254	11,395	2,086	12	1,244	1,413	3,511
ICELAND	602	0	0	0	7	609	66	2,591	638	0	505	0	638
IRELAND	45,049	2,374	895	1,479	9,266	56,689	3,800	31,424	50,294	8,156	47,805	2,104	60,554
ISRAEL	3,749	1,577	281	1,296	750	6,076	1,120	9,698	3,279	223	2,617	1,357	4,859
NEW ZEALAND	5,333	2,012	57	1,955	822	8,167	762	6,387	3,612	28	1,891	2,498	6,138
NORWAY	11,551	168	2	166	1,522	13,241	2,803	20,422	11,688	2	8,126	166	11,856
PORTUGAL	3,994	127	0	127	1,353	5,474	1,098	54,310	3,426	0	2,377	161	3,587
SOUTH AFRICA	5,072	6,058	358	5,700	717	11,847	1,127	25,491	4,324	339	2,619	5,938	10,601
SPAIN	35,115	9,550	482	9,068	5,700	50,365	3,905	180,626	37,053	509	32,065	10,137	47,699
TURKEY	15,842	5,414	1,518	3,896	1,005	22,261	1,525	65,661	15,665	1,539	12,935	4,074	21,278
OTHER NON G-10 DEV.	12,263	305	16	289	634	13,202	143	1,226,401	9,371	17	8,953	294	9,682
Total	252,149	89,977	5,997	83,980	38,215	380,341	43,784	1,855,381	245,033	13,291	185,907	88,991	347,315

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			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	190	326	130	196	8	524	10	10,419	215	130	136	197	542
CZECH REPUBLIC	797	3,727	251	3,476	798	5,322	282	8,259	864	343	846	3,501	4,708
HUNGARY	2,840	2,590	350	2,240	274	5,704	315	35,357	2,897	359	2,967	2,259	5,515
MACEDONIA	22	0	0	0	3	25	0	0	91	0	5	0	91
POLAND	3,462	12,308	1,232	11,076	267	16,037	2,513	22,035	3,371	1,288	3,319	11,315	15,974
ROMANIA	314	1,479	436	1,043	25	1,818	329	9,569	414	438	665	1,053	1,905
RUSSIA	15,796	9,979	1,121	8,858	984	26,759	1,678	88,725	15,500	1,265	11,036	9,125	25,890
SERBIA & MONTENEGRO	61	3	3	0	0	64	1	109	60	3	58	0	63
SLOVAKIA	440	478	10	468	77	995	114	5,187	439	10	328	518	967
OTHER E. EUROPE	4,546	2,267	1,047	1,220	242	7,055	342	54,720	5,027	1,137	4,217	1,338	7,502
Total	28,468	33,157	4,580	28,577	2,678	64,303	5,584	234,380	28,878	4,973	23,577	29,306	63,157
Latin America and the Caribbean													
ARGENTINA	2,500	5,652	1,443	4,209	9	8,161	1,703	18,142	3,274	1,459	3,123	4,571	9,304
BOLIVIA	35	0	0	0	0	35	2	6	121	0	100	0	121
BRAZIL	52,655	54,023	9,251	44,772	10,690	117,368	17,767	73,618	47,198	8,298	42,453	45,501	100,997
CHILE	13,196	9,301	148	9,153	2,231	24,728	788	3,812	14,202	148	8,259	9,187	23,537
COLOMBIA	6,075	6,554	398	6,156	699	13,328	3,039	15,780	6,503	398	4,933	6,223	13,124
COSTA RICA	1,251	939	503	436	29	2,219	504	455	1,381	504	1,312	436	2,321
DOMINICAN REPUBLIC	726	364	118	246	7	1,097	161	464	991	118	596	246	1,355
ECUADOR	269	436	0	436	3	708	137	96	483	0	320	470	953
EL SALVADOR	394	1,924	1,837	87	21	2,339	247	735	466	1,838	1,212	87	2,391
GUATEMALA	1,453	1,029	234	795	24	2,506	30	278	1,706	235	1,189	794	2,735
HONDURAS	474	528	163	365	70	1,072	160	39	539	164	518	365	1,068
JAMAICA	317	271	129	142	4	592	8	566	398	129	258	142	669
MEXICO	34,485	92,514	5,050	87,464	3,468	130,467	6,139	64,300	37,279	4,700	26,340	87,480	129,459
NICARAGUA	53	199	122	77	9	261	11	10	78	122	174	77	277
PARAGUAY	359	301	0	301	0	660	34	26	437	0	245	300	737
PERU	3,426	1,837	903	934	388	5,651	674	13,506	4,040	903	3,208	934	5,877
TRINIDAD & TOBAGO	386	919	108	811	236	1,541	36	110	379	104	328	812	1,295
URUGUAY	544	1,174	491	683	64	1,782	194	229	1,444	493	1,029	683	2,620
VENEZUELA	1,428	1,032	1	1,031	19	2,479	329	16,403	2,014	1	1,226	1,145	3,160
OTHER LAT. AM. & CAR	16,846	813	116	697	972	18,631	587	12,741	35,504	168	31,535	697	36,369
Total	136,872	179,810	21,015	158,795	18,943	335,625	32,550	221,316	158,437	19,782	128,358	160,150	338,369

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			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	47,042	31,117	6,280	24,837	3,746	81,905	3,025	40,383	40,761	7,111	40,384	26,158	74,030
CHINA-TAIWAN	10,071	26,539	7,645	18,894	642	37,252	14,047	2,874	10,811	5,864	15,757	19,243	35,918
INDIA	39,252	30,670	4,393	26,277	2,360	72,282	2,645	17,577	31,936	4,465	31,446	27,489	63,890
INDONESIA	6,942	5,429	1,776	3,653	217	12,588	2,050	19,497	9,590	2,359	10,646	4,109	16,058
IRAN	49	0	0	0	0	49	0	0	0	0	0	0	0
IRAQ	228	0	0	0	0	228	36	145	34	0	34	0	34
JORDAN	265	387	75	312	11	663	89	66	195	75	248	312	582
KOREA	33,716	68,215	6,855	61,360	2,169	104,100	15,182	65,914	34,315	6,859	33,565	63,220	104,394
KUWAIT	4,576	416	94	322	86	5,078	121	249	4,758	93	4,623	367	5,218
MALAYSIA	6,609	12,884	1,067	11,817	504	19,997	7,386	18,355	6,383	1,036	5,201	11,859	19,278
OMAN	297	17	12	5	35	349	122	269	375	11	274	5	391
PAKISTAN	506	1,080	204	876	19	1,605	185	394	578	205	505	877	1,660
PHILIPPINES	2,449	5,305	731	4,574	218	7,972	258	26,088	3,032	833	3,183	4,683	8,548
QATAR	3,663	27	2	25	475	4,165	473	5,674	3,894	62	2,387	28	3,984
SAUDI ARABIA	5,629	1,123	519	604	1,063	7,815	785	1,346	5,390	492	4,887	596	6,478
SRI LANKA	297	198	61	137	22	517	43	30	362	60	401	138	560
SYRIA	2	0	0	0	0	2	0	0	2	0	0	0	2
THAILAND	2,532	7,083	219	6,864	432	10,047	117	8,871	2,886	221	2,058	7,197	10,304
UNITED ARAB EMIRATES	9,952	4,373	1,933	2,440	1,325	15,650	1,281	15,016	11,406	2,040	10,860	2,509	15,955
OTHER ASIA	4,480	2,027	572	1,455	46	6,553	306	34,059	5,062	649	5,189	1,573	7,284
Total	178,557	196,890	32,438	164,452	13,370	388,817	48,151	256,807	171,770	32,435	171,648	170,363	374,568
Africa													
ALGERIA	176	2,037	428	1,609	5	2,218	478	160	142	478	490	1,942	2,562
CAMEROON	135	234	11	223	0	369	31	38	135	11	145	234	380
CONGO (KINSHASA)	0	65	59	6	0	65	12	36	0	62	63	7	69
EGYPT	977	1,358	132	1,226	61	2,396	263	2,148	585	133	332	1,244	1,962
ETHIOPIA	0	0	0	0	0	0	30	5	0	0	0	0	0
GABON	50	46	7	39	0	96	8	81	57	7	26	43	107
GHANA	238	0	0	0	5	243	365	2	282	0	241	0	282
IVORY COAST	29	108	5	103	0	137	7	220	229	5	233	109	343
KENYA	398	726	227	499	25	1,149	228	90	448	240	433	520	1,208
LIBYA	0	0	0	0	0	0	0	0	0	0	0	0	0
MALAWI	1	0	0	0	0	1	9	0	1	0	1	0	1
MOROCCO	934	318	0	318	39	1,291	72	384	1,028	0	737	381	1,409

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			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						Local Residents	in Non-Local Currency			
NIGERIA	1,779	1,144	122	1,022	23	2,946	706	156	1,762	121	1,704	1,084	2,967
SENEGAL	19	199	10	189	0	218	17	36	21	9	29	194	224
SUDAN	3	0	0	0	0	3	0	0	3	0	3	0	3
TUNISIA	101	319	51	268	16	436	35	834	116	52	134	285	453
ZAMBIA	59	234	28	206	2	295	62	60	70	29	83	234	333
ZIMBABWE	11	0	0	0	0	11	0	0	11	0	11	0	11
OTHER AFRICA	1,391	553	287	266	59	2,003	518	84	2,210	331	1,752	341	2,882
Total	6,301	7,341	1,367	5,974	235	13,877	2,841	4,334	7,100	1,478	6,417	6,618	15,196
Banking Centers													
BAHAMAS	3,584	100	21	79	265	3,949	71	76	10,749	27	9,891	78	10,854
BAHRAIN	1,426	427	165	262	84	1,937	123	472	2,572	320	2,782	262	3,154
BERMUDA	16,079	98	63	35	1,393	17,570	5,219	19,507	16,529	71	13,397	26	16,626
CAYMAN ISLANDS	153,295	2,304	1,878	426	17,697	173,296	7,164	33,702	248,806	1,819	206,938	16	250,641
HONG KONG	21,133	32,627	11,816	20,811	2,356	56,116	2,691	23,352	25,359	13,531	32,356	24,159	63,049
LEBANON	722	406	385	21	7	1,135	164	969	803	386	930	21	1,210
LIBERIA	336	0	0	0	170	506	164	2,177	756	0	297	0	756
MACAO	587	45	3	42	1	633	162	0	372	112	292	48	532
NETHERLAND ANTILLES	364	33	14	19	15	412	34	416	588	14	346	17	619
PANAMA	2,067	1,273	1,259	14	444	3,784	331	9,383	3,387	1,261	2,633	14	4,662
SINGAPORE	30,170	36,158	9,956	26,202	3,882	70,210	2,553	22,067	29,471	10,481	36,179	27,406	67,358
Total	229,763	73,471	25,560	47,911	26,314	329,548	18,676	112,121	339,392	28,022	306,041	52,047	419,461
International & Regional Organizations													
AFRICAN REGIONAL	664	0	0	0	20	684	0	0	464	0	142	0	464
ASIAN REGIONAL	2,244	0	1	-1	154	2,398	45	1	1,967	0	475	0	1,967
E. EUROPEAN REGIONAL	210	0	0	0	31	241	0	0	5	0	5	0	5
INTERNATIONAL	7,016	21	0	21	1,385	8,422	19	14	6,509	0	3,860	21	6,530
LATIN AMER. REGIONAL	2,693	18	0	18	275	2,986	20	0	2,564	0	937	18	2,582
MIDDLE EAST REGIONAL	210	0	0	0	16	226	20	0	218	0	218	0	218
W. EUROPEAN REGIONAL	16,680	74	22	52	310	17,064	200	15	16,447	22	7,110	2	16,471
Total	29,717	113	23	90	2,191	32,021	304	30	28,174	22	12,747	41	28,237
GRAND TOTALS	1,880,728	1,509,798	373,830	1,135,968	393,519	3,784,045	427,497	5,239,338	1,904,930	405,866	1,745,451	1,179,158	3,489,954

Table 3 - Selected Additional Items

(\$ Millions)

All U. S. Banks - Group A

	Foreign-Office Liabilities				Risk Transfers		Memorandum Items		
	By Country of Foreign Office			By Country of Creditor	Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due To (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
Non-Local Currency	Local Currency	Total							
G-10 and Switzerland									
BELGIUM	30,316	13,555	43,871	17,150	2,965	1,168	10,457	3,689	281
CANADA	6,551	44,723	51,274	55,835	24,611	26,989	17,232	7,271	233
FRANCE	553	2,985	3,538	54,086	8,506	11,030	3,767	23,852	565
GERMANY	6,987	26,704	33,691	61,706	16,370	42,515	50,430	44,445	350
ITALY	1,339	12,058	13,397	38,812	5,858	4,479	12,193	13,582	141
JAPAN	58,894	182,925	241,819	240,038	32,378	38,306	82,878	15,592	193
LUXEMBOURG	14,261	24,476	38,737	46,668	8,888	859	-48,270	6,870	208
NETHERLANDS	29,261	9,833	39,094	38,640	19,038	11,517	-38,098	10,350	351
SWEDEN	175	698	873	7,501	1,809	1,828	-522	2,783	12
SWITZERLAND	6,068	1,921	7,989	30,786	6,073	9,174	29,813	6,742	863
UNITED KINGDOM	819,186	207,659	1,026,845	369,129	88,565	111,484	236,693	19,305	1,450
Total	973,591	527,537	1,501,128	960,351	215,061	259,349	356,573	154,481	4,647
Non G-10 Developed Countries									
AUSTRALIA	4,348	57,235	61,583	66,108	10,646	13,805	12,385	10,114	154
AUSTRIA	7	91	98	5,310	1,459	364	107	2,770	37
DENMARK	1,218	1,627	2,845	10,123	516	2,083	-2,654	3,449	25
FINLAND	108	380	488	2,985	319	1,982	-349	1,751	11
GREECE	568	2,908	3,476	5,309	122	379	-664	272	2
ICELAND	104	49	153	1,133	59	23	-162	344	2
IRELAND	24,176	5,423	29,599	56,341	15,419	2,286	6,850	10,237	45
ISRAEL	557	549	1,106	1,997	306	774	749	825	131
NEW ZEALAND	67	964	1,031	2,079	1,112	2,319	1,442	739	3
NORWAY	120	687	807	8,310	569	433	-545	2,839	94
PORTUGAL	38	562	600	3,102	235	770	-18	845	103
SOUTH AFRICA	226	6,093	6,319	8,826	493	1,022	557	971	154
SPAIN	298	4,658	4,956	18,864	5,575	2,546	6,190	15,055	583
TURKEY	1,373	2,592	3,965	4,235	2,113	2,093	1,598	2,924	2,637
OTHER NON G-10 DEV.	1	353	354	7,080	1,757	4,644	-1,571	3,217	82
Total	33,209	84,171	117,380	201,802	40,700	35,523	23,915	56,352	4,063
Eastern Europe									
BULGARIA	184	205	389	893	25	1	0	33	5
CZECH REPUBLIC	1,343	3,046	4,389	4,191	221	36	-7	409	11
HUNGARY	843	1,701	2,544	2,834	123	37	266	2,103	1
MACEDONIA	0	0	0	40	69	0	0	4	0
POLAND	1,563	8,432	9,995	10,221	1,194	990	4,799	896	48
ROMANIA	505	876	1,381	1,432	114	1	320	158	9
RUSSIA	2,181	7,304	9,485	15,967	1,199	1,085	927	4,871	1,419
SERBIA & MONTENEGRO	1	0	1	98	9	10	7	38	0
SLOVAKIA	54	1,193	1,247	1,715	60	10	207	29	3
OTHER E. EUROPE	1,224	1,619	2,843	5,688	879	189	-68	1,368	293
Total	7,898	24,376	32,274	43,079	3,893	2,359	6,451	9,909	1,789

Table 3 - Selected Additional Items

(\$ Millions)

All U. S. Banks - Group A

	Foreign-Office Liabilities				Risk Transfers		Memorandum Items		
	By Country of Foreign Office			By Country of Creditor	Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due To (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
Non-Local Currency	Local Currency	Total							
Latin America and the Caribbean									
ARGENTINA	1,276	3,486	4,762	5,373	1,397	243	1,320	472	455
BOLIVIA	0	1	1	72	85	0	-3	0	4
BRAZIL	2,252	26,373	28,625	25,215	6,456	12,139	22,837	19,342	7,306
CHILE	108	5,717	5,825	7,166	1,381	339	4,434	2,545	2,471
COLOMBIA	57	4,819	4,876	5,163	594	100	1,842	2,074	981
COSTA RICA	309	300	609	898	135	5	583	16	156
DOMINICAN REPUBLIC	84	164	248	788	270	5	121	48	31
ECUADOR	1	504	505	693	253	4	77	0	466
EL SALVADOR	75	0	75	1,763	76	4	1,152	22	81
GUATEMALA	283	499	782	1,006	295	42	718	12	406
HONDURAS	105	293	398	519	77	12	285	2	83
JAMAICA	52	115	167	334	81	0	67	15	22
MEXICO	1,599	80,055	81,654	83,988	5,450	2,992	23,434	11,035	1,645
NICARAGUA	132	46	178	265	32	6	151	0	3
PARAGUAY	0	300	300	497	79	1	3	1	13
PERU	646	706	1,352	1,784	883	270	239	427	806
TRINIDAD & TOBAGO	442	667	1,109	3,221	1	13	157	12	114
URUGUAY	2,628	474	3,102	1,266	906	2	1,340	39	72
VENEZUELA	1	869	870	1,409	766	64	311	429	175
OTHER LAT. AM. & CAR	485	313	798	23,554	19,171	460	-353	616	201
Total	10,535	125,701	136,236	164,974	38,388	16,701	58,715	37,107	15,491
Asia									
CHINA-MAINLAND	4,980	22,120	27,100	43,777	4,359	8,488	5,946	12,608	12,627
CHINA-TAIWAN	13,328	9,640	22,968	28,438	2,026	2,718	11,006	3,101	276
INDIA	1,850	9,581	11,431	19,926	2,607	8,638	10,114	10,988	12,462
INDONESIA	2,102	3,401	5,503	10,536	3,952	264	244	2,982	946
IRAN	0	0	0	6	0	49	4	0	0
IRAQ	0	0	0	30	22	216	0	11	36
JORDAN	142	244	386	930	35	107	80	6	154
KOREA	4,785	46,575	51,360	59,341	5,313	2,853	25,650	7,924	8,875
KUWAIT	180	174	354	6,883	373	146	-19	115	744
MALAYSIA	3,281	8,687	11,968	16,465	430	646	821	2,408	192
OMAN	84	23	107	1,998	80	4	43	9	331
PAKISTAN	213	637	850	954	108	34	177	154	165
PHILIPPINES	2,143	2,793	4,936	6,188	845	50	1,932	713	254
QATAR	53	21	74	1,990	616	322	90	176	260
SAUDI ARABIA	279	17	296	24,613	300	574	1,355	29	495
SRI LANKA	67	79	146	228	66	1	54	199	54
SYRIA	0	0	0	13	0	0	0	0	0
THAILAND	329	5,429	5,758	7,282	828	138	2,137	1,323	435
UNITED ARAB EMIRATES	4,786	1,843	6,629	10,332	2,271	639	-1,455	1,478	2,050
OTHER ASIA	1,709	2,064	3,773	7,340	991	214	-1,416	530	878
Total	40,311	113,328	153,639	247,270	25,222	26,101	56,763	44,754	41,234

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						
Africa									
ALGERIA	457	1,606	2,063	1,991	387	37	361	0	468
CAMEROON	2	202	204	318	10	0	43	0	14
CONGO (KINSHASA)	70	9	79	163	4	0	-6	0	12
EGYPT	120	1,323	1,443	2,396	211	584	141	69	415
ETHIOPIA	0	0	0	30	0	0	0	0	30
GABON	91	137	228	371	10	0	23	22	5
GHANA	0	0	0	263	96	52	0	9	188
IVORY COAST	2	144	146	153	206	0	-24	6	2
KENYA	284	287	571	990	93	9	208	13	143
LIBYA	0	0	0	488	0	0	0	0	0
MALAWI	0	0	0	28	0	0	0	0	9
MOROCCO	56	259	315	413	158	0	68	40	195
NIGERIA	889	819	1,708	9,105	80	36	175	900	697
SENEGAL	5	109	114	115	7	0	93	17	8
SUDAN	0	0	0	66	0	0	0	0	0
TUNISIA	79	238	317	485	33	0	8	25	27
ZAMBIA	83	112	195	230	38	0	104	55	62
ZIMBABWE	0	0	0	1	0	0	0	0	0
OTHER AFRICA	1,041	161	1,202	3,594	976	41	3,186	267	372
Total	3,179	5,406	8,585	21,200	2,309	759	4,380	1,423	2,647

Table 3 - Selected Additional Items

(\$ Millions)

All U. S. Banks - Group A

Foreign-Office Liabilities					Risk Transfers			Memorandum Items		
By Country of Foreign Office				By Country of Creditor	Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due To (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance	
Non-Local Currency	Local Currency	Total								
Banking Centers										
BAHAMAS	68,950	88	69,038	3,456	7,552	381	-38,390	60	38	
BAHRAIN	2,176	204	2,380	2,227	1,347	46	-1,665	88	82	
BERMUDA	964	0	964	10,885	2,606	2,157	3,747	1,022	355	
CAYMAN ISLANDS	112,174	1,086	113,260	81,084	98,836	3,791	-202,542	18,364	29	
HONG KONG	38,209	20,948	59,157	63,388	17,090	7,804	-557	3,379	2,224	
LEBANON	637	15	652	4,171	94	12	187	288	402	
LIBERIA	33	0	33	754	457	37	-40	37	3	
MACAO	134	58	192	1,040	249	350	59	48	51	
NETHERLAND ANTILLES	3,193	96	3,289	1,189	246	24	5,319	47	3	
PANAMA	1,612	58	1,670	3,108	1,387	67	118	47	386	
SINGAPORE	40,724	22,076	62,800	52,874	9,750	8,722	20,533	1,779	1,124	
Total	268,806	44,629	313,435	224,176	139,614	23,391	-213,231	25,159	4,697	
International & Regional Organizations										
AFRICAN REGIONAL	0	0	0	365	0	200	0	303	0	
ASIAN REGIONAL	0	0	0	97	28	305	0	670	121	
E. EUROPEAN REGIONAL	0	0	0	0	0	205	0	192	0	
INTERNATIONAL	0	0	0	1,536	6	513	0	937	205	
LATIN AMER. REGIONAL	0	0	0	732	0	129	0	703	119	
MIDDLE EAST REGIONAL	0	0	0	37	12	4	0	0	20	
W. EUROPEAN REGIONAL	0	0	0	4,156	0	284	0	3,941	14	
Total	0	0	0	6,923	46	1,640	0	6,746	479	
GRAND TOTALS	1,337,529	925,148	2,262,677	1,869,775	465,233	365,823	293,566	335,931	75,047	

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	7,161	497	2,744	10,402	8,406	366	4,921	878	1,290	7,089	5,370	0	6,153	662	974	7,789	6,243	92
CANADA	25,888	5,829	4,776	36,493	36,778	982	24,470	13,555	1,138	39,163	7,199	1,674	35,239	45,263	16,301	96,803	37,889	2,978
FRANCE	91,198	777	26,330	118,305	85,387	77	25,598	130	1,502	27,230	29,480	0	86,017	4,935	4,715	95,667	85,472	203
GERMANY	60,307	2,031	36,495	98,833	36,440	457	43,487	60,000	14,408	117,895	38,447	1	43,391	6,843	22,531	72,765	47,436	153
ITALY	7,697	275	3,394	11,366	7,223	7	13,586	334	18,997	32,917	17,665	0	9,733	6,310	3,089	19,132	7,642	560
JAPAN	94,205	57,702	10,410	162,317	75,028	31,120	12,268	116,025	3,914	132,207	13,991	5,402	27,088	100,480	5,397	132,965	25,778	4,345
LUXEMBOURG	2,010	127	760	2,897	3,376	18	2,635	1,482	1,659	5,776	2,677	0	19,106	580	3,893	23,579	25,584	300
NETHERLANDS	23,703	221	5,088	29,012	21,347	20	8,638	2,930	609	12,177	6,683	0	66,572	3,060	9,190	78,822	75,290	227
SWEDEN	11,865	32	2,853	14,750	11,833	6	2,140	126	339	2,605	1,846	0	6,234	207	785	7,226	6,542	17
SWITZERLAND	21,225	425	3,952	25,602	15,506	149	5,096	31,837	177	37,110	4,899	5	18,143	3,162	3,094	24,399	19,019	4,196
UNITED KINGDOM	46,342	75,057	34,483	155,882	70,842	66,921	8,167	61,542	3,600	73,309	4,321	13,338	158,618	325,725	32,596	516,939	84,507	172,249
Total	391,601	142,973	131,285	665,859	372,166	100,123	151,006	288,839	47,633	487,478	132,578	20,420	476,294	497,227	102,565	1,076,086	421,402	185,320
Non G-10 Developed Countries																		
AUSTRALIA	25,976	17,099	2,772	45,847	25,455	678	14,472	4,424	625	19,521	9,524	122	25,721	38,979	2,556	67,256	25,706	1,589
AUSTRIA	3,037	13	859	3,909	3,140	0	6,651	16	586	7,253	7,091	0	3,966	179	407	4,552	4,517	0
DENMARK	8,762	9	1,697	10,468	7,302	0	671	6	127	804	715	0	13,366	142	1,092	14,600	13,216	77
FINLAND	4,669	9	677	5,355	3,160	0	1,905	15	918	2,838	2,052	0	1,971	144	480	2,595	1,719	0
GREECE	554	5	228	787	562	0	128	91	391	610	123	0	1,730	1,261	376	3,367	1,401	12
ICELAND	499	0	5	504	476	0	49	0	0	49	49	0	54	0	2	56	113	0
IRELAND	13,714	437	1,792	15,943	15,812	402	551	255	307	1,113	638	48	30,784	1,682	7,167	39,633	33,844	7,706
ISRAEL	494	31	151	676	400	30	875	1,265	1	2,141	1,002	25	2,380	281	301	2,962	1,877	168
NEW ZEALAND	304	704	391	1,399	444	3	3,652	617	153	4,422	1,568	0	1,377	691	278	2,346	1,600	25
NORWAY	3,318	13	304	3,635	3,625	0	4,074	78	328	4,480	4,126	0	4,159	77	890	5,126	3,937	2
PORTUGAL	1,432	58	260	1,750	1,417	0	216	0	730	946	267	0	2,346	69	312	2,727	1,742	0
SOUTH AFRICA	2,739	1,805	410	4,954	2,416	301	971	1,883	2	2,856	1,146	0	1,362	2,370	287	4,019	762	38
SPAIN	15,442	353	2,944	18,739	16,889	3	6,099	230	430	6,759	6,248	104	13,574	8,967	2,303	24,844	13,916	402
TURKEY	11,820	222	740	12,782	10,844	61	1,615	3,336	2	4,953	1,755	810	2,407	1,856	254	4,517	3,066	668
OTHER NON G-10 DEV.	46	17	55	118	1,089	2	847	104	386	1,337	902	0	11,370	184	193	11,747	7,380	15
Total	92,806	20,775	13,285	126,866	93,031	1,480	42,776	12,320	4,986	60,082	37,206	1,109	116,567	56,882	16,898	190,347	114,796	10,702

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	86	59	0	145	87	35	33	141	0	174	42	31	71	126	5	202	86	64
CZECH REPUBLIC	73	165	65	303	103	57	379	2,247	518	3,144	380	0	345	1,315	109	1,769	381	286
HUNGARY	264	182	49	495	267	81	2,389	1,687	194	4,270	2,427	66	187	721	16	924	203	212
MACEDONIA	0	0	0	0	0	0	22	0	3	25	85	0	0	0	0	0	6	0
POLAND	615	186	124	925	581	15	1,700	7,627	0	9,327	1,694	588	1,147	4,495	64	5,706	1,096	685
ROMANIA	43	19	7	69	83	0	151	1,003	0	1,154	192	245	120	457	2	579	139	193
RUSSIA	7,625	1,715	319	9,659	7,833	449	1,295	4,825	58	6,178	1,483	72	6,876	3,439	537	10,852	6,184	744
SERBIA & MONTENEGRO	9	1	0	10	9	1	39	2	0	41	39	2	13	0	0	13	12	0
SLOVAKIA	2	34	11	47	2	0	133	171	34	338	133	0	305	273	22	600	304	10
OTHER E. EUROPE	2,604	142	35	2,781	3,002	105	883	1,559	79	2,521	945	726	1,059	566	119	1,744	1,080	306
Total	11,321	2,503	610	14,434	11,967	743	7,024	19,262	886	27,172	7,420	1,730	10,123	11,392	874	22,389	9,491	2,500
Latin America and the Caribbean																		
ARGENTINA	352	739	1	1,092	484	102	515	2,113	0	2,628	535	886	1,633	2,800	6	4,439	2,255	471
BOLIVIA	0	0	0	0	3	0	1	0	0	1	1	0	34	0	0	34	117	0
BRAZIL	14,303	7,348	561	22,212	9,819	1,113	13,138	27,612	0	40,750	15,679	2,900	25,214	19,063	9,346	53,623	21,700	4,285
CHILE	7,942	293	1,642	9,877	8,037	4	440	327	25	792	469	46	4,814	8,681	564	14,059	5,696	98
COLOMBIA	2,321	1,196	438	3,955	2,537	182	2,275	569	182	3,026	2,289	0	1,479	4,789	68	6,336	1,677	216
COSTA RICA	432	227	14	673	476	151	82	246	3	331	83	125	737	466	12	1,215	822	228
DOMINICAN REPUBLIC	130	9	0	139	129	3	90	170	0	260	143	28	506	185	5	696	719	87
ECUADOR	156	72	0	228	159	0	0	138	0	138	0	0	113	226	3	342	324	0
EL SALVADOR	85	241	1	327	113	186	43	508	0	551	43	485	266	1,175	20	1,461	310	1,167
GUATEMALA	654	135	3	792	747	53	34	385	0	419	34	50	765	509	20	1,294	925	132
HONDURAS	181	122	56	359	211	40	57	97	5	159	63	47	236	309	9	554	265	77
JAMAICA	33	90	0	123	55	84	5	122	0	127	10	41	279	59	4	342	333	4
MEXICO	4,331	6,396	215	10,942	4,500	1,157	11,706	33,571	157	45,434	12,236	618	18,448	52,547	2,480	73,475	20,543	2,925
NICARAGUA	6	22	0	28	10	4	0	26	0	26	0	16	47	151	9	207	68	102
PARAGUAY	118	83	0	201	157	0	0	52	0	52	0	0	241	166	0	407	280	0
PERU	977	813	30	1,820	1,339	235	480	132	254	866	564	0	1,969	892	98	2,959	2,137	668
TRINIDAD & TOBAGO	9	29	0	38	3	5	22	679	231	932	22	25	355	211	5	571	354	74
URUGUAY	28	27	2	57	241	12	170	736	13	919	576	219	346	411	38	795	627	262
VENEZUELA	32	153	18	203	27	0	333	447	0	780	391	0	1,063	432	1	1,496	1,596	1
OTHER LAT. AM. & CAR	213	62	16	291	222	94	57	110	22	189	60	6	16,576	641	934	18,151	35,222	68
Total	32,303	18,057	2,997	53,357	29,269	3,425	29,448	68,040	892	98,380	33,198	5,492	75,121	93,713	13,622	182,456	95,970	10,865

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	25,781	7,185	2,094	35,060	24,352	2,292	4,799	11,615	1,081	17,495	2,972	442	16,462	12,317	325	29,104	13,437	4,377
CHINA-TAIWAN	3,140	6,249	285	9,674	3,704	2,631	2,011	9,747	15	11,773	2,010	14	4,920	10,543	190	15,653	5,097	3,219
INDIA	16,324	3,936	498	20,758	12,710	275	2,979	11,383	31	14,393	2,975	8	19,949	15,351	996	36,296	16,251	4,182
INDONESIA	1,210	617	10	1,837	1,810	538	3,441	2,221	3	5,665	3,551	358	2,291	2,591	189	5,071	4,229	1,463
IRAN	0	0	0	0	0	0	0	0	0	0	0	0	49	0	0	49	0	0
IRAQ	0	0	0	0	0	0	12	0	0	12	34	0	216	0	0	216	0	0
JORDAN	179	28	8	215	135	7	7	225	0	232	7	7	79	134	3	216	53	61
KOREA	11,850	4,843	409	17,102	13,018	1,499	9,745	21,550	628	31,923	9,886	610	12,121	41,822	774	54,717	11,411	4,750
KUWAIT	715	138	37	890	681	4	3,362	156	11	3,529	3,361	0	499	122	36	657	716	89
MALAYSIA	2,315	1,023	271	3,609	1,890	351	2,440	5,481	4	7,925	2,481	0	1,854	6,380	85	8,319	2,012	685
OMAN	254	4	10	268	259	3	1	0	0	1	0	0	42	13	25	80	116	8
PAKISTAN	124	13	0	137	134	6	35	705	5	745	47	37	347	362	0	709	397	162
PHILIPPINES	838	390	19	1,247	962	235	762	3,302	37	4,101	1,020	244	849	1,613	138	2,600	1,050	354
QATAR	1,244	15	11	1,270	1,320	60	396	0	222	618	257	0	2,023	12	242	2,277	2,317	2
SAUDI ARABIA	1,883	320	839	3,042	1,745	107	2,198	0	78	2,276	2,198	0	1,548	803	146	2,497	1,447	385
SRI LANKA	55	43	0	98	110	12	200	51	0	251	204	0	42	104	0	146	48	48
SYRIA	0	0	0	0	0	0	0	0	0	0	0	0	2	0	0	2	2	0
THAILAND	603	502	98	1,203	583	36	1,292	3,806	75	5,173	1,292	0	637	2,775	115	3,527	1,011	185
UNITED ARAB EMIRATES	3,820	318	592	4,730	4,414	314	2,303	1,966	109	4,378	2,296	603	3,829	2,089	622	6,540	4,696	1,123
OTHER ASIA	1,026	122	3	1,151	1,247	47	1,418	857	30	2,305	1,478	211	2,036	1,048	4	3,088	2,337	391
Total	71,361	25,746	5,184	102,291	69,074	8,417	37,401	73,065	2,329	112,795	36,069	2,534	69,795	98,079	3,890	171,764	66,627	21,484
Africa																		
ALGERIA	10	32	0	42	10	0	1	1,551	5	1,557	1	365	165	454	0	619	131	113
CAMEROON	3	6	0	9	3	1	131	114	0	245	131	0	1	114	0	115	1	10
CONGO (KINSHASA)	0	5	0	5	0	5	0	6	0	6	0	0	0	54	0	54	0	57
EGYPT	395	5	22	422	135	0	23	166	17	206	34	8	559	1,187	22	1,768	416	125
ETHIOPIA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
GABON	0	7	0	7	0	3	50	7	0	57	57	0	0	32	0	32	0	4
GHANA	136	0	0	136	149	0	37	0	2	39	37	0	65	0	3	68	96	0
IVORY COAST	3	7	0	10	203	5	6	38	0	44	6	0	20	63	0	83	20	0
KENYA	172	44	0	216	172	26	201	372	0	573	201	8	25	310	24	359	75	206
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	707	133	10	850	799	0	33	119	0	152	33	0	194	66	29	289	196	0
NIGERIA	753	46	11	810	753	25	745	714	4	1,463	745	0	281	384	6	671	264	96
SENEGAL	1	20	0	21	1	9	17	145	0	162	17	0	1	34	0	35	3	0
SUDAN	3	0	0	3	3	0	0	0	0	0	0	0	0	0	0	0	0	0
TUNISIA	24	127	4	155	24	1	58	125	0	183	73	33	19	67	12	98	19	18
ZAMBIA	4	9	1	14	4	1	55	176	0	231	55	6	0	49	1	50	11	22
ZIMBABWE	11	0	0	11	11	0	0	0	0	0	0	0	0	0	0	0	0	0
OTHER AFRICA	196	100	15	311	216	130	403	203	3	609	433	16	792	250	41	1,083	1,561	185
Total	2,419	541	63	3,023	2,484	206	1,760	3,736	31	5,527	1,823	436	2,122	3,064	138	5,324	2,793	836

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	
Banking Centers																		
BAHAMAS	80	3	18	101	4,767	8	46	75	1	122	46	0	3,458	22	246	3,726	5,936	19
BAHRAIN	1,145	95	40	1,280	2,189	241	87	120	16	223	89	0	194	212	28	434	294	79
BERMUDA	133	37	4	174	143	29	104	0	0	104	104	0	15,842	61	1,389	17,292	16,282	42
CAYMAN ISLANDS	383	14	254	651	6,345	95	124	0	359	483	180	0	152,788	2,290	17,084	172,162	242,281	1,724
HONG KONG	8,565	4,614	1,341	14,520	13,034	3,184	82	7,459	39	7,580	108	105	12,486	20,554	804	33,844	12,217	10,242
LEBANON	293	78	6	377	346	79	344	124	0	468	344	124	85	204	0	289	113	183
LIBERIA	5	0	0	5	6	0	0	0	0	0	0	0	331	0	170	501	750	0
MACAO	80	1	0	81	84	0	7	38	1	46	7	0	500	6	0	506	281	112
NETHERLAND ANTILLES	1	7	1	9	2	6	11	0	0	11	19	0	352	26	14	392	567	8
PANAMA	757	122	60	939	912	119	283	437	151	871	443	437	1,027	714	233	1,974	2,032	705
SINGAPORE	11,175	3,259	501	14,935	9,664	3,349	10,353	13,631	214	24,198	11,138	17	8,642	19,268	2,594	30,504	8,669	7,115
Total	22,617	8,230	2,225	33,072	37,492	7,110	11,441	21,884	781	34,106	12,478	683	195,705	43,357	22,562	261,624	289,422	20,229
International & Regional Organizations																		
AFRICAN REGIONAL	0	0	0	0	0	0	664	0	20	684	464	0	0	0	0	0	0	0
ASIAN REGIONAL	0	0	0	0	0	0	2,244	0	154	2,398	1,967	0	0	0	0	0	0	0
E. EUROPEAN REGIONAL	0	0	0	0	0	0	210	0	31	241	5	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	0	0	0	7,016	21	1,385	8,422	6,509	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	0	2,693	18	275	2,986	2,564	0	0	0	0	0	0	0
MIDDLE EAST REGIONAL	0	0	0	0	0	0	210	0	16	226	218	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	0	16,680	74	310	17,064	16,447	22	0	0	0	0	0	0
Total	0	0	0	0	0	0	29,717	113	2,191	32,021	28,174	22	0	0	0	0	0	0
GRAND TOTALS	624,428	218,825	155,649	998,902	615,483	121,504	310,573	487,259	59,729	857,561	288,946	32,426	945,727	803,714	160,549	1,909,990	1,000,501	251,936

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	17,148	5,005	22,153	3	22,156	1,205	23,358
CANADA	49,052	21,582	70,634	4,039	74,673	38,328	108,962
FRANCE	194,929	32,402	227,331	2,336	229,667	3,276	230,607
GERMANY	136,343	72,048	208,391	40,763	249,154	64,948	273,339
ITALY	28,985	25,479	54,464	3,010	57,474	5,068	59,532
JAPAN	124,740	19,331	144,071	90,345	234,416	237,386	381,457
LUXEMBOURG	22,802	6,306	29,108	13	29,121	2,143	31,251
NETHERLANDS	89,388	14,814	104,202	2,053	106,255	5,581	109,783
SWEDEN	16,913	3,967	20,880	0	20,880	125	21,005
SWITZERLAND	40,001	6,615	46,616	27,522	74,138	35,113	81,729
UNITED KINGDOM	179,937	67,288	247,225	1,860	249,085	448,030	695,255
Total	900,238	274,837	1,175,075	171,944	1,347,019	841,203	2,016,278
Non G-10 Developed Countries							
AUSTRALIA	47,139	5,456	52,595	4,396	56,991	54,894	107,489
AUSTRIA	13,040	1,852	14,892	0	14,892	4	14,896
DENMARK	22,228	2,908	25,136	0	25,136	106	25,242
FINLAND	7,277	2,069	9,346	4	9,350	21	9,367
GREECE	2,399	995	3,394	0	3,394	1,037	4,431
ICELAND	590	7	597	0	597	0	597
IRELAND	43,246	9,222	52,468	88	52,556	2,133	54,601
ISRAEL	2,712	453	3,165	669	3,834	1,874	5,039
NEW ZEALAND	4,505	822	5,327	795	6,122	1,797	7,124
NORWAY	9,029	1,521	10,550	0	10,550	96	10,646
PORTUGAL	3,756	1,302	5,058	0	5,058	81	5,139
SOUTH AFRICA	4,761	699	5,460	463	5,923	6,068	11,528
SPAIN	33,284	5,612	38,896	4,624	43,520	8,969	47,865
TURKEY	15,353	996	16,349	1,530	17,879	5,265	21,614
OTHER NON G-10 DEV.	7,891	634	8,525	0	8,525	0	8,525
Total	217,210	34,548	251,758	12,569	264,327	82,345	334,103

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	188	5	193	0	193	307	500
CZECH REPUBLIC	678	692	1,370	5	1,375	3,455	4,825
HUNGARY	2,824	259	3,083	9	3,092	2,404	5,487
MACEDONIA	22	3	25	0	25	0	25
POLAND	3,157	188	3,345	2,250	5,595	10,261	13,606
ROMANIA	302	9	311	141	452	1,346	1,657
RUSSIA	15,301	914	16,215	778	16,993	9,493	25,708
SERBIA & MONTENEGRO	60	0	60	0	60	0	60
SLOVAKIA	375	67	442	0	442	290	732
OTHER E. EUROPE	4,318	233	4,551	0	4,551	2,181	6,732
Total	27,225	2,370	29,595	3,183	32,778	29,737	59,332
Latin America and the Caribbean							
ARGENTINA	2,362	7	2,369	442	2,811	4,059	6,428
BOLIVIA	30	0	30	0	30	0	30
BRAZIL	45,658	9,907	55,565	25,163	80,728	49,213	104,778
CHILE	11,089	2,229	13,318	2,509	15,827	2,792	16,110
COLOMBIA	5,287	688	5,975	1,544	7,519	5,726	11,701
COSTA RICA	1,096	29	1,125	324	1,449	928	2,053
DOMINICAN REPUBLIC	479	5	484	117	601	366	850
ECUADOR	221	3	224	0	224	408	632
EL SALVADOR	352	21	373	1,849	2,222	1,924	2,297
GUATEMALA	1,209	23	1,232	248	1,480	1,030	2,262
HONDURAS	452	70	522	130	652	528	1,050
JAMAICA	308	4	312	104	416	271	583
MEXICO	29,501	2,851	32,352	8,727	41,079	76,831	109,183
NICARAGUA	44	9	53	21	74	199	252
PARAGUAY	355	0	355	1	356	301	656
PERU	2,766	382	3,148	480	3,628	1,843	4,991
TRINIDAD & TOBAGO	289	236	525	0	525	651	1,176
URUGUAY	433	53	486	0	486	725	1,211
VENEZUELA	1,025	18	1,043	162	1,205	1,032	2,075
OTHER LAT. AM. & CAR	16,278	971	17,249	15	17,264	160	17,409
Total	119,234	17,506	136,740	41,836	178,576	148,987	285,727

Country Exposure Lending Survey /1: June 30, 2012

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	44,133	3,500	47,633	2,875	50,508	29,654	77,287
CHINA-TAIWAN	9,734	491	10,225	5,433	15,658	26,526	36,751
INDIA	38,841	1,524	40,365	20,366	60,731	29,402	69,767
INDONESIA	6,587	202	6,789	205	6,994	5,444	12,233
IRAN	49	0	49	0	49	0	49
IRAQ	228	0	228	0	228	0	228
JORDAN	258	11	269	47	316	331	600
KOREA	32,248	1,811	34,059	17,523	51,582	58,233	92,292
KUWAIT	4,566	83	4,649	160	4,809	405	5,054
MALAYSIA	5,957	360	6,317	1,036	7,353	12,985	19,302
OMAN	275	35	310	1	311	1	311
PAKISTAN	489	5	494	164	658	1,009	1,503
PHILIPPINES	2,213	190	2,403	391	2,794	5,328	7,731
QATAR	3,430	475	3,905	0	3,905	21	3,926
SAUDI ARABIA	5,281	1,062	6,343	927	7,270	1,105	7,448
SRI LANKA	297	0	297	63	360	220	517
SYRIA	2	0	2	0	2	0	2
THAILAND	2,526	288	2,814	1,624	4,438	7,090	9,904
UNITED ARAB EMIRATES	9,533	1,323	10,856	0	10,856	4,230	15,086
OTHER ASIA	4,349	37	4,386	198	4,584	1,250	5,636
Total	170,996	11,397	182,393	51,013	233,406	183,234	365,627
Africa							
ALGERIA	176	5	181	0	181	2,037	2,218
CAMEROON	135	0	135	30	165	234	369
CONGO (KINSHASA)	0	0	0	0	0	65	65
EGYPT	706	61	767	0	767	1,046	1,813
ETHIOPIA	0	0	0	0	0	0	0
GABON	25	0	25	0	25	46	71
GHANA	238	5	243	0	243	0	243
IVORY COAST	29	0	29	0	29	108	137
KENYA	398	24	422	152	574	727	1,149
LIBYA	0	0	0	0	0	0	0
MALAWI	1	0	1	0	1	0	1
MOROCCO	933	39	972	3	975	318	1,290
NIGERIA	1,776	21	1,797	17	1,814	1,146	2,943

Country Exposure Lending Survey /1: June 30, 2012

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
SENEGAL	19	0	19	85	104	199	218
SUDAN	3	0	3	0	3	0	3
TUNISIA	69	16	85	1	86	319	404
ZAMBIA	59	2	61	38	99	234	295
ZIMBABWE	11	0	11	0	11	0	11
OTHER AFRICA	1,350	55	1,405	22	1,427	553	1,958
Total	5,928	228	6,156	348	6,504	7,032	13,188
Banking Centers							
BAHAMAS	2,784	264	3,048	2	3,050	100	3,148
BAHRAIN	1,393	84	1,477	3	1,480	403	1,880
BERMUDA	15,200	1,349	16,549	36	16,585	46	16,595
CAYMAN ISLANDS	149,975	17,677	167,652	12	167,664	2,303	169,955
HONG KONG	18,739	2,182	20,921	2,768	23,689	31,291	52,212
LEBANON	718	6	724	1	725	144	868
LIBERIA	296	170	466	0	466	0	466
MACAO	586	1	587	0	587	45	632
NETHERLAND ANTILLES	343	15	358	0	358	2	360
PANAMA	1,701	444	2,145	1	2,146	1,194	3,339
SINGAPORE	26,970	3,301	30,271	368	30,639	36,108	66,379
Total	218,705	25,493	244,198	3,191	247,389	71,636	315,834
International & Regional Organizations							
AFRICAN REGIONAL	578	20	598	0	598	0	598
ASIAN REGIONAL	1,748	154	1,902	0	1,902	0	1,902
E. EUROPEAN REGIONAL	210	31	241	0	241	0	241
INTERNATIONAL	6,004	1,385	7,389	21	7,410	21	7,410
LATIN AMER. REGIONAL	1,995	275	2,270	18	2,288	18	2,288
MIDDLE EAST REGIONAL	210	16	226	0	226	0	226
W. EUROPEAN REGIONAL	14,658	310	14,968	24	14,992	24	14,992
Total	25,403	2,191	27,594	63	27,657	63	27,657
GRAND TOTALS	1,684,939	368,570	2,053,509	284,147	2,337,656	1,364,237	3,417,746

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	17,148	1,204	448	756	5,006	23,358	3,407	32,686	18,649	457	15,798	775	19,881
CANADA	49,052	37,258	4,304	32,954	22,652	108,962	24,519	76,876	46,550	4,668	33,669	33,585	84,803
FRANCE	194,929	3,016	505	2,511	32,662	230,607	42,436	537,817	192,205	264	164,052	2,690	195,159
GERMANY	136,343	64,948	1,114	63,834	72,048	273,339	30,584	333,814	115,141	610	90,221	63,069	178,820
ITALY	28,985	5,068	530	4,538	25,479	59,532	7,103	273,863	31,787	567	26,005	4,356	36,710
JAPAN	124,740	235,548	38,889	196,659	21,169	381,457	21,559	214,003	108,243	38,371	132,985	205,899	352,513
LUXEMBOURG	22,802	2,143	172	1,971	6,306	31,251	4,975	51,636	28,610	318	20,279	1,971	30,899
NETHERLANDS	89,388	5,573	231	5,342	14,822	109,783	14,197	204,954	90,311	229	40,654	8,475	99,015
SWEDEN	16,913	125	0	125	3,967	21,005	7,251	75,820	17,179	0	11,845	125	17,304
SWITZERLAND	40,001	35,034	2,350	32,684	6,694	81,729	12,933	92,226	36,980	4,340	34,234	32,654	73,974
UNITED KINGDOM	179,937	441,363	229,079	212,284	73,955	695,255	63,498	658,822	123,866	249,000	305,550	218,369	591,235
Total	900,238	831,280	277,622	553,658	284,760	2,016,278	232,462	2,552,517	809,521	298,824	875,292	571,968	1,680,313
Non G-10 Developed Countries													
AUSTRALIA	47,139	52,246	2,193	50,053	8,104	107,489	16,871	124,639	42,199	2,285	29,219	52,212	96,696
AUSTRIA	13,040	4	0	4	1,852	14,896	1,312	30,434	14,004	0	9,144	4	14,008
DENMARK	22,228	106	77	29	2,908	25,242	5,868	19,698	20,701	77	18,961	30	20,808
FINLAND	7,277	21	4	17	2,069	9,367	1,794	46,109	5,624	0	4,127	17	5,641
GREECE	2,399	1,037	12	1,025	995	4,431	1,254	11,395	2,072	12	1,233	1,039	3,123
ICELAND	590	0	0	0	7	597	58	2,581	614	0	502	0	614
IRELAND	43,246	2,133	820	1,313	9,222	54,601	3,443	31,403	47,531	8,079	46,206	1,945	57,555
ISRAEL	2,712	1,577	281	1,296	750	5,039	792	9,661	2,532	223	2,201	1,357	4,112
NEW ZEALAND	4,505	1,797	57	1,740	822	7,124	760	6,387	2,537	28	1,736	2,283	4,848
NORWAY	9,029	96	1	95	1,521	10,646	2,779	20,385	8,809	1	7,184	95	8,905
PORTUGAL	3,756	30	0	30	1,353	5,139	1,097	54,289	3,135	0	2,319	63	3,198
SOUTH AFRICA	4,761	6,050	358	5,692	717	11,528	1,127	25,491	4,186	339	2,598	5,936	10,461
SPAIN	33,284	8,946	481	8,465	5,635	47,865	3,873	180,617	36,068	509	31,767	9,601	46,178
TURKEY	15,353	5,256	1,498	3,758	1,005	21,614	1,507	65,643	14,979	1,519	12,630	3,936	20,434
OTHER NON G-10 DEV.	7,891	0	0	0	634	8,525	143	1,226,401	9,099	1	8,907	21	9,121
Total	217,210	79,299	5,782	73,517	37,594	334,103	42,678	1,855,133	214,090	13,073	178,734	78,539	305,702

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		Foreign-Office Claims		Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency	In Local Currency					Cross-Border Claims	on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	on Local Residents in the Local Currency		
Eastern Europe													
BULGARIA	188	304	125	179	8	500	10	10,419	207	125	128	180	512
CZECH REPUBLIC	678	3,349	243	3,106	798	4,825	282	8,259	741	335	803	3,128	4,204
HUNGARY	2,824	2,389	293	2,096	274	5,487	315	35,357	2,869	301	2,954	2,116	5,286
MACEDONIA	22	0	0	0	3	25	0	0	91	0	5	0	91
POLAND	3,157	10,182	1,232	8,950	267	13,606	2,513	22,035	3,108	1,287	3,310	9,188	13,583
ROMANIA	302	1,330	432	898	25	1,657	329	9,569	400	434	651	909	1,743
RUSSIA	15,301	9,423	1,101	8,322	984	25,708	1,678	88,712	15,125	1,245	10,861	8,589	24,959
SERBIA & MONTENEGRO	60	0	0	0	0	60	1	109	50	0	48	0	50
SLOVAKIA	375	280	9	271	77	732	114	5,187	374	9	303	298	681
OTHER E. EUROPE	4,318	2,172	1,047	1,125	242	6,732	342	54,716	4,765	1,137	4,181	1,243	7,145
Total	27,225	29,429	4,482	24,947	2,678	59,332	5,584	234,363	27,730	4,873	23,244	25,651	58,254
Latin America and the Caribbean													
ARGENTINA	2,362	4,057	849	3,208	9	6,428	1,700	18,097	2,898	865	2,878	3,564	7,327
BOLIVIA	30	0	0	0	0	30	2	4	40	0	36	0	40
BRAZIL	45,658	48,430	9,228	39,202	10,690	104,778	16,915	73,275	43,603	8,275	40,909	39,750	91,628
CHILE	11,089	2,792	76	2,716	2,229	16,110	668	3,768	12,199	75	7,445	2,750	15,024
COLOMBIA	5,287	5,715	383	5,332	699	11,701	2,957	15,703	5,704	382	4,613	5,401	11,487
COSTA RICA	1,096	928	499	429	29	2,053	503	452	1,200	500	1,192	429	2,129
DOMINICAN REPUBLIC	479	364	118	246	7	850	158	461	646	118	490	246	1,010
ECUADOR	221	408	0	408	3	632	132	84	343	0	247	442	785
EL SALVADOR	352	1,924	1,837	87	21	2,297	242	732	392	1,838	1,168	87	2,317
GUATEMALA	1,209	1,029	234	795	24	2,262	30	276	1,408	235	997	794	2,437
HONDURAS	452	528	163	365	70	1,050	158	36	481	164	472	365	1,010
JAMAICA	308	271	129	142	4	583	8	566	372	129	254	142	643
MEXICO	29,501	76,215	4,648	71,567	3,467	109,183	5,252	64,142	31,246	4,294	24,082	71,577	107,117
NICARAGUA	44	199	122	77	9	252	8	9	61	122	161	77	260
PARAGUAY	355	301	0	301	0	656	32	21	406	0	226	300	706
PERU	2,766	1,837	903	934	388	4,991	662	13,498	3,347	903	2,886	934	5,184
TRINIDAD & TOBAGO	289	651	65	586	236	1,176	36	105	283	65	275	586	934
URUGUAY	433	714	253	461	64	1,211	192	221	661	253	530	461	1,375
VENEZUELA	1,025	1,032	1	1,031	18	2,075	122	16,348	1,285	1	899	1,145	2,431
OTHER LAT. AM. & CAR	16,278	160	89	71	971	17,409	393	12,588	33,956	82	30,524	71	34,109
Total	119,234	147,555	19,597	127,958	18,938	285,727	30,170	220,386	140,531	18,301	120,284	129,121	287,953

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		Total Cross-Border and Foreign Office Claims		
	Total	In Non-Local Currency	In Local Currency						on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year			
Asia													
CHINA-MAINLAND	44,133	29,408	5,896	23,512	3,746	77,287	2,111	40,188	39,248	6,727	38,808	24,875	70,850
CHINA-TAIWAN	9,734	26,375	7,640	18,735	642	36,751	14,045	2,852	10,231	5,859	15,193	19,082	35,172
INDIA	38,841	28,567	4,383	24,184	2,359	69,767	2,604	17,526	31,493	4,456	31,062	25,375	61,324
INDONESIA	6,587	5,429	1,776	3,653	217	12,233	2,049	19,497	9,249	2,358	10,595	4,109	15,716
IRAN	49	0	0	0	0	49	0	0	0	0	0	0	0
IRAQ	228	0	0	0	0	228	36	144	34	0	34	0	34
JORDAN	258	331	70	261	11	600	89	66	188	70	241	261	519
KOREA	32,248	57,875	6,852	51,023	2,169	92,292	15,134	65,881	32,915	6,856	32,718	52,870	92,641
KUWAIT	4,566	403	85	318	85	5,054	121	249	4,748	84	4,613	363	5,195
MALAYSIA	5,957	12,841	1,065	11,776	504	19,302	7,386	18,351	5,849	1,034	4,895	11,816	18,699
OMAN	275	1	1	0	35	311	122	268	348	0	253	0	348
PAKISTAN	489	995	204	791	19	1,503	180	385	542	205	487	792	1,539
PHILIPPINES	2,213	5,304	730	4,574	214	7,731	254	26,083	2,825	832	3,178	4,683	8,340
QATAR	3,430	21	0	21	475	3,926	473	5,666	3,666	60	2,356	24	3,750
SAUDI ARABIA	5,281	1,105	502	603	1,062	7,448	757	1,338	5,041	475	4,540	595	6,111
SRI LANKA	297	198	61	137	22	517	43	30	362	60	401	138	560
SYRIA	2	0	0	0	0	2	0	0	2	0	0	0	2
THAILAND	2,526	6,946	218	6,728	432	9,904	117	8,863	2,859	220	2,034	7,061	10,140
UNITED ARAB EMIRATES	9,533	4,228	1,840	2,388	1,325	15,086	1,281	14,994	10,792	1,947	10,589	2,457	15,196
OTHER ASIA	4,349	1,241	516	725	46	5,636	295	34,055	5,001	593	5,121	843	6,437
Total	170,996	181,268	31,839	149,429	13,363	365,627	47,097	256,436	165,393	31,836	167,118	155,344	352,573
Africa													
ALGERIA	176	2,037	428	1,609	5	2,218	478	159	142	478	490	1,942	2,562
CAMEROON	135	234	11	223	0	369	31	38	135	11	145	234	380
CONGO (KINSHASA)	0	65	59	6	0	65	12	36	0	62	63	7	69
EGYPT	706	1,046	122	924	61	1,813	263	2,146	566	123	326	962	1,651
ETHIOPIA	0	0	0	0	0	0	30	5	0	0	0	0	0
GABON	25	46	7	39	0	71	8	81	32	7	26	43	82
GHANA	238	0	0	0	5	243	365	2	282	0	241	0	282
IVORY COAST	29	108	5	103	0	137	7	220	229	5	233	109	343
KENYA	398	726	227	499	25	1,149	228	90	447	240	433	520	1,207
LIBYA	0	0	0	0	0	0	0	0	0	0	0	0	0
MALAWI	1	0	0	0	0	1	9	0	1	0	1	0	1
MOROCCO	933	318	0	318	39	1,290	72	384	1,023	0	732	381	1,404
NIGERIA	1,776	1,144	122	1,022	23	2,943	706	153	1,759	121	1,704	1,084	2,964
SENEGAL	19	199	10	189	0	218	17	36	19	9	27	194	222

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents				Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims		Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency	In Local Currency	on Local Residents in Non-Local Currency						Remaining Maturity under 1 Year	on Local Residents in the Local Currency		
SUDAN	3	0	0	0	0	3	0	0	3	0	3	0	3
TUNISIA	69	319	51	268	16	404	35	834	84	52	134	285	421
ZAMBIA	59	234	28	206	2	295	62	60	70	29	83	234	333
ZIMBABWE	11	0	0	0	0	11	0	0	11	0	11	0	11
OTHER AFRICA	1,350	553	287	266	55	1,958	498	84	2,156	331	1,748	341	2,828
Total	5,928	7,029	1,357	5,672	231	13,188	2,821	4,328	6,959	1,468	6,400	6,336	14,763
Banking Centers													
BAHAMAS	2,784	100	21	79	264	3,148	58	31	9,923	27	9,538	78	10,028
BAHRAIN	1,393	403	155	248	84	1,880	123	469	2,537	310	2,770	248	3,095
BERMUDA	15,200	46	20	26	1,349	16,595	4,635	19,359	15,207	28	13,079	17	15,252
CAYMAN ISLANDS	149,975	2,303	1,877	426	17,677	169,955	5,984	33,659	239,285	1,737	205,531	16	241,038
HONG KONG	18,739	31,119	11,157	19,962	2,354	52,212	2,480	23,257	22,890	12,851	29,728	23,310	59,051
LEBANON	718	143	122	21	7	868	164	969	797	122	867	21	940
LIBERIA	296	0	0	0	170	466	164	2,177	684	0	266	0	684
MACAO	586	45	3	42	1	632	162	0	367	112	287	48	527
NETHERLAND ANTILLES	343	2	0	2	15	360	34	416	467	0	249	0	467
PANAMA	1,701	1,194	1,194	0	444	3,339	324	9,347	2,730	1,194	2,312	0	3,924
SINGAPORE	26,970	35,535	9,948	25,587	3,874	66,379	2,524	21,989	27,527	10,447	34,872	26,481	64,455
Total	218,705	70,890	24,497	46,393	26,239	315,834	16,652	111,673	322,414	26,828	299,499	50,219	399,461
International & Regional Organizations													
AFRICAN REGIONAL	578	0	0	0	20	598	0	0	378	0	142	0	378
ASIAN REGIONAL	1,748	0	0	0	154	1,902	45	1	1,471	0	454	0	1,471
E. EUROPEAN REGIONAL	210	0	0	0	31	241	0	0	5	0	5	0	5
INTERNATIONAL	6,004	21	0	21	1,385	7,410	19	14	5,499	0	3,811	21	5,520
LATIN AMER. REGIONAL	1,995	18	0	18	275	2,288	20	0	1,973	0	911	18	1,991
MIDDLE EAST REGIONAL	210	0	0	0	16	226	20	0	218	0	218	0	218
W. EUROPEAN REGIONAL	14,658	24	22	2	310	14,992	200	15	14,469	22	6,934	2	14,493
Total	25,403	63	22	41	2,191	27,657	304	30	24,013	22	12,475	41	24,076
GRAND TOTALS	1,684,939	1,346,813	365,198	981,615	385,994	3,417,746	377,768	5,234,866	1,710,651	395,225	1,683,046	1,017,219	3,123,095

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	30,316	12,852	43,168	16,669	2,406	877	10,307	3,689	281
CANADA	6,140	32,457	38,597	47,849	5,420	6,928	3,985	7,261	98
FRANCE	535	1,663	2,198	52,573	7,000	9,785	2,179	23,852	552
GERMANY	6,987	25,671	32,658	60,981	15,369	37,838	48,714	44,433	319
ITALY	1,339	10,308	11,647	37,055	5,643	2,982	11,390	13,578	134
JAPAN	16,107	130,025	146,132	144,260	27,419	35,195	70,867	15,592	173
LUXEMBOURG	14,261	24,333	38,594	44,961	6,626	674	-49,099	6,870	206
NETHERLANDS	29,204	8,408	37,612	36,622	10,975	6,919	-37,807	10,346	340
SWEDEN	167	576	743	6,863	1,287	1,021	-614	2,783	11
SWITZERLAND	6,067	1,888	7,955	30,276	5,559	6,620	29,404	6,742	844
UNITED KINGDOM	788,556	186,725	975,281	336,893	71,579	101,647	236,834	19,286	1,263
Total	899,679	434,906	1,334,585	815,002	159,283	210,486	326,160	154,432	4,221
Non G-10 Developed Countries									
AUSTRALIA	4,285	51,699	55,984	64,186	4,317	7,009	9,166	10,103	123
AUSTRIA	7	44	51	5,277	1,238	274	-45	2,765	28
DENMARK	1,218	1,616	2,834	10,098	476	2,003	-2,700	3,449	25
FINLAND	108	321	429	2,927	273	1,930	-381	1,751	11
GREECE	567	1,289	1,856	3,684	63	376	-747	272	2
ICELAND	0	0	0	980	47	23	0	344	2
IRELAND	18,964	5,074	24,038	51,897	14,264	2,087	2,884	10,234	25
ISRAEL	557	549	1,106	1,982	265	441	749	825	107
NEW ZEALAND	67	935	1,002	1,731	723	2,177	1,271	739	3
NORWAY	120	494	614	7,652	206	427	-497	2,839	94
PORTUGAL	38	196	234	2,726	148	737	-121	845	103
SOUTH AFRICA	226	6,092	6,318	8,787	492	841	558	971	154
SPAIN	297	4,049	4,346	18,214	5,353	1,405	6,322	15,047	582
TURKEY	1,353	2,391	3,744	3,967	1,905	2,082	1,335	2,924	2,632
OTHER NON G-10 DEV.	0	1	1	6,720	1,652	422	-1,756	3,199	78
Total	27,807	74,750	102,557	190,828	31,422	22,234	16,038	56,307	3,969

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	157	184	341	845	18	0	-26	33	5
CZECH REPUBLIC	1,343	2,462	3,805	3,600	203	25	-157	409	11
HUNGARY	797	1,574	2,371	2,660	110	36	187	2,103	1
MACEDONIA	0	0	0	40	69	0	0	4	0
POLAND	1,562	6,378	7,940	8,176	1,183	940	3,770	896	48
ROMANIA	497	705	1,202	1,253	112	1	180	158	9
RUSSIA	2,174	6,857	9,031	15,508	1,173	938	692	4,871	1,407
SERBIA & MONTENEGRO	0	0	0	97	0	10	3	38	0
SLOVAKIA	54	358	412	880	37	10	-92	29	3
OTHER E. EUROPE	1,224	1,506	2,730	5,574	826	170	-101	1,368	293
Total	7,808	20,024	27,832	38,633	3,731	2,130	4,456	9,909	1,777
Latin America and the Caribbean									
ARGENTINA	943	2,674	3,617	4,267	1,120	212	812	472	433
BOLIVIA	0	1	1	72	10	0	-3	0	2
BRAZIL	2,252	20,947	23,199	23,880	5,480	7,940	21,725	19,339	6,907
CHILE	108	233	341	1,874	1,230	86	2,656	2,545	2,416
COLOMBIA	53	4,129	4,182	4,971	496	11	1,692	2,074	946
COSTA RICA	304	300	604	893	109	5	575	16	127
DOMINICAN REPUBLIC	84	164	248	788	170	3	121	48	31
ECUADOR	1	503	504	693	157	1	50	0	453
EL SALVADOR	75	0	75	1,763	44	4	1,152	22	68
GUATEMALA	283	499	782	1,006	202	3	718	12	342
HONDURAS	105	293	398	519	39	10	285	2	83
JAMAICA	52	115	167	334	64	0	67	15	22
MEXICO	1,312	66,980	68,292	71,850	4,162	2,761	17,112	11,035	1,471
NICARAGUA	132	46	178	265	22	4	151	0	3
PARAGUAY	0	300	300	497	51	0	3	1	13
PERU	646	706	1,352	1,784	685	105	239	427	637
TRINIDAD & TOBAGO	440	455	895	3,007	0	6	101	12	64
URUGUAY	1,803	290	2,093	1,212	231	2	1,221	39	64
VENEZUELA	1	869	870	1,409	387	11	311	429	122
OTHER LAT. AM. & CAR	458	67	525	23,186	17,997	326	2,869	616	73
Total	9,052	99,571	108,623	144,270	32,656	11,490	51,857	37,104	14,277

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	4,954	21,650	26,604	42,678	4,159	6,850	5,397	12,605	12,420
CHINA-TAIWAN	13,327	9,589	22,916	28,387	1,691	2,628	10,891	3,101	259
INDIA	1,848	7,546	9,394	17,881	2,431	8,515	9,719	10,988	12,433
INDONESIA	2,102	3,401	5,503	10,336	3,902	201	244	2,982	946
IRAN	0	0	0	4	0	49	0	0	0
IRAQ	0	0	0	30	22	216	0	11	36
JORDAN	104	179	283	827	35	107	48	6	154
KOREA	4,775	35,888	40,663	48,637	4,747	2,232	24,179	7,924	8,856
KUWAIT	83	162	245	6,774	373	146	-44	115	744
MALAYSIA	3,280	8,682	11,962	16,063	429	529	767	2,408	188
OMAN	17	0	17	1,904	75	4	0	9	331
PAKISTAN	213	565	778	882	72	17	166	154	165
PHILIPPINES	2,130	2,792	4,922	6,153	843	19	1,941	713	249
QATAR	9	13	22	1,938	589	290	66	176	259
SAUDI ARABIA	169	9	178	20,627	298	573	1,409	29	490
SRI LANKA	67	79	146	227	66	1	54	199	54
SYRIA	0	0	0	13	0	0	0	0	0
THAILAND	328	5,324	5,652	7,165	807	138	2,119	1,323	435
UNITED ARAB EMIRATES	3,837	1,757	5,594	9,215	1,983	546	-1,403	1,478	2,030
OTHER ASIA	1,644	1,278	2,922	6,482	982	135	-1,483	530	877
Total	38,887	98,914	137,801	226,223	23,504	23,196	54,070	44,751	40,926
Africa									
ALGERIA	457	1,606	2,063	1,991	387	37	361	0	468
CAMEROON	2	202	204	318	10	0	43	0	14
CONGO (KINSHASA)	70	9	79	163	4	0	-6	0	12
EGYPT	113	1,015	1,128	2,081	208	309	68	69	413
ETHIOPIA	0	0	0	30	0	0	0	0	30
GABON	91	137	228	371	10	0	23	22	5
GHANA	0	0	0	263	96	52	0	9	188
IVORY COAST	2	144	146	153	206	0	-24	6	2
KENYA	284	287	571	990	92	9	208	13	143
LIBYA	0	0	0	488	0	0	0	0	0
MALAWI	0	0	0	28	0	0	0	0	9

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						
MOROCCO	56	259	315	413	154	0	68	40	195
NIGERIA	889	819	1,708	9,105	79	35	175	900	697
SENEGAL	5	109	114	115	5	0	93	17	8
SUDAN	0	0	0	66	0	0	0	0	0
TUNISIA	79	238	317	485	33	0	8	25	27
ZAMBIA	83	112	195	230	38	0	104	55	62
ZIMBABWE	0	0	0	1	0	0	0	0	0
OTHER AFRICA	1,041	161	1,202	3,474	945	23	3,186	267	372
Total	3,172	5,098	8,270	20,765	2,267	465	4,307	1,423	2,645
Banking Centers									
BAHAMAS	60,684	88	60,772	3,453	7,270	125	-30,237	60	19
BAHRAIN	2,052	191	2,243	2,088	1,344	45	-1,621	88	82
BERMUDA	219	0	219	9,293	2,027	2,021	3,391	1,022	350
CAYMAN ISLANDS	68,786	634	69,420	76,324	92,135	3,374	-171,230	18,364	29
HONG KONG	36,427	19,492	55,919	60,160	16,203	7,012	-1,318	3,379	2,158
LEBANON	142	10	152	3,671	91	12	20	288	402
LIBERIA	33	0	33	754	389	1	-40	37	3
MACAO	134	58	192	827	245	350	59	48	51
NETHERLAND ANTILLES	3,187	26	3,213	1,103	146	24	-3,371	47	3
PANAMA	1,612	0	1,612	3,049	1,061	33	75	47	306
SINGAPORE	40,375	21,381	61,756	49,549	9,152	7,202	20,430	1,779	1,112
Total	213,651	41,880	255,531	210,271	130,063	20,199	-183,842	25,159	4,515
International & Regional Organizations									
AFRICAN REGIONAL	0	0	0	365	0	200	0	303	0
ASIAN REGIONAL	0	0	0	97	28	305	0	670	121
E. EUROPEAN REGIONAL	0	0	0	0	0	205	0	192	0
INTERNATIONAL	0	0	0	1,397	0	505	0	937	205
LATIN AMER. REGIONAL	0	0	0	732	0	22	0	703	99
MIDDLE EAST REGIONAL	0	0	0	33	12	4	0	0	20
W. EUROPEAN REGIONAL	0	0	0	4,156	0	189	0	3,941	14
Total	0	0	0	6,780	40	1,430	0	6,746	459
GRAND TOTALS	1,200,056	775,143	1,975,199	1,652,772	382,966	291,630	273,046	335,831	72,789

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	7,009	417	2,743	10,169	8,359	365	4,780	557	1,290	6,627	5,229	0	5,359	230	972	6,561	5,061	92
CANADA	19,953	3,758	4,153	27,864	16,802	677	6,305	12,523	1,138	19,966	5,467	1,666	22,794	20,977	16,291	60,062	24,281	2,325
FRANCE	88,019	596	26,185	114,800	82,803	69	25,002	35	1,502	26,539	28,886	0	81,908	2,385	4,715	89,008	80,516	195
GERMANY	57,589	1,960	35,109	94,658	34,524	456	40,867	59,956	14,408	115,231	36,024	1	37,887	3,032	22,531	63,450	44,593	153
ITALY	7,373	126	3,393	10,892	7,033	7	13,529	291	18,997	32,817	17,632	0	8,083	4,651	3,089	15,823	7,122	560
JAPAN	91,309	53,920	10,020	155,249	73,647	29,751	7,987	95,005	3,914	106,906	9,720	5,320	25,444	86,623	5,397	117,464	24,876	3,300
LUXEMBOURG	1,881	83	760	2,724	2,860	18	2,630	1,481	1,659	5,770	2,653	0	18,291	579	3,887	22,757	23,097	300
NETHERLANDS	20,636	43	5,027	25,706	16,321	3	5,176	2,924	609	8,709	5,899	0	63,576	2,606	9,178	75,360	68,091	226
SWEDEN	9,932	2	2,843	12,777	10,084	0	1,496	112	339	1,947	1,502	0	5,485	11	785	6,281	5,593	0
SWITZERLAND	18,062	363	3,359	21,784	13,884	149	4,906	31,802	177	36,885	4,888	5	17,033	2,869	3,079	22,981	18,208	4,186
UNITED KINGDOM	39,305	70,605	32,744	142,654	60,901	63,808	4,201	59,522	3,589	67,312	3,387	13,336	136,431	311,236	30,955	478,622	59,578	171,856
Total	361,068	131,873	126,336	619,277	327,218	95,303	116,879	264,208	47,622	428,709	121,287	20,328	422,291	435,199	100,879	958,369	361,016	183,193
Non G-10 Developed Countries																		
AUSTRALIA	22,579	13,800	2,593	38,972	17,506	574	3,980	4,413	310	8,703	4,352	122	20,580	34,033	2,553	57,166	20,341	1,589
AUSTRIA	2,986	4	859	3,849	2,876	0	6,258	0	586	6,844	6,698	0	3,796	0	407	4,203	4,430	0
DENMARK	8,555	3	1,689	10,247	7,150	0	592	6	127	725	634	0	13,081	97	1,092	14,270	12,917	77
FINLAND	3,439	3	671	4,113	1,932	0	1,903	14	918	2,835	2,050	0	1,935	4	480	2,419	1,642	0
GREECE	551	3	228	782	559	0	126	90	391	607	121	0	1,722	944	376	3,042	1,392	12
ICELAND	487	0	5	492	464	0	49	0	0	49	49	0	54	0	2	56	101	0
IRELAND	13,174	325	1,792	15,291	15,262	339	551	255	307	1,113	638	48	29,521	1,553	7,123	38,197	31,631	7,692
ISRAEL	358	31	151	540	279	30	464	1,265	1	1,730	606	25	1,890	281	301	2,472	1,647	168
NEW ZEALAND	277	679	391	1,347	357	3	3,431	617	153	4,201	1,347	0	797	501	278	1,576	833	25
NORWAY	2,112	13	304	2,429	2,165	0	3,668	78	328	4,074	3,720	0	3,249	5	889	4,143	2,924	1
PORTUGAL	1,420	6	260	1,686	1,405	0	215	0	730	945	266	0	2,121	24	312	2,457	1,464	0
SOUTH AFRICA	2,646	1,803	410	4,859	2,323	301	961	1,883	2	2,846	1,136	0	1,154	2,364	287	3,805	727	38
SPAIN	14,868	301	2,879	18,048	16,389	3	5,820	230	430	6,480	6,171	104	12,596	8,415	2,303	23,314	13,508	402
TURKEY	11,533	219	740	12,492	10,548	61	1,454	3,200	2	4,656	1,594	792	2,366	1,837	254	4,457	2,837	666
OTHER NON G-10 DEV.	46	0	55	101	1,089	1	742	0	386	1,128	761	0	7,103	0	193	7,296	7,249	0
Total	85,031	17,190	13,027	115,248	80,304	1,312	30,214	12,051	4,671	46,936	30,143	1,091	101,965	50,058	16,850	168,873	103,643	10,670

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	86	56	0	142	86	33	33	126	0	159	42	31	69	122	5	196	79	61
CZECH REPUBLIC	63	160	65	288	89	57	377	1,912	518	2,807	378	0	238	1,277	109	1,624	274	278
HUNGARY	249	145	49	443	252	43	2,389	1,553	194	4,136	2,427	54	186	691	16	893	190	204
MACEDONIA	0	0	0	0	0	0	22	0	3	25	85	0	0	0	0	0	6	0
POLAND	573	151	124	848	573	14	1,474	5,905	0	7,379	1,468	588	1,110	4,126	64	5,300	1,067	685
ROMANIA	43	11	7	61	83	0	143	878	0	1,021	184	242	116	441	2	559	133	192
RUSSIA	7,378	1,668	319	9,365	7,633	448	1,213	4,390	58	5,661	1,401	54	6,710	3,365	537	10,612	6,091	743
SERBIA & MONTENEGRO	8	0	0	8	8	0	39	0	0	39	39	0	13	0	0	13	3	0
SLOVAKIA	2	1	11	14	2	0	93	72	34	199	93	0	280	207	22	509	279	9
OTHER E. EUROPE	2,595	140	35	2,770	2,969	105	694	1,471	79	2,244	756	726	1,029	561	119	1,709	1,040	306
Total	10,997	2,332	610	13,939	11,695	700	6,477	16,307	886	23,670	6,873	1,695	9,751	10,790	874	21,415	9,162	2,478
Latin America and the Caribbean																		
ARGENTINA	351	546	1	898	481	94	480	1,355	0	1,835	500	472	1,531	2,156	6	3,693	1,917	299
BOLIVIA	0	0	0	0	3	0	1	0	0	1	1	0	29	0	0	29	36	0
BRAZIL	11,539	7,133	561	19,233	8,533	1,113	12,651	26,503	0	39,154	15,343	2,900	21,468	14,794	9,346	45,608	19,727	4,262
CHILE	7,142	225	1,640	9,007	7,326	2	358	150	25	533	389	18	3,589	2,417	564	6,570	4,484	55
COLOMBIA	2,071	1,069	438	3,578	2,293	177	1,995	408	182	2,585	2,009	0	1,221	4,238	68	5,527	1,402	205
COSTA RICA	340	224	14	578	384	148	82	241	3	326	83	125	674	463	12	1,149	733	227
DOMINICAN REPUBLIC	58	9	0	67	58	3	63	170	0	233	102	28	358	185	5	548	486	87
ECUADOR	146	45	0	191	149	0	0	138	0	138	0	0	75	225	3	303	194	0
EL SALVADOR	69	241	1	311	97	186	22	508	0	530	22	485	261	1,175	20	1,456	273	1,167
GUATEMALA	501	135	3	639	594	53	16	385	0	401	16	50	692	509	20	1,221	798	132
HONDURAS	169	122	56	347	184	40	57	97	5	159	63	47	226	309	9	544	234	77
JAMAICA	31	90	0	121	49	84	5	122	0	127	6	41	272	59	4	335	317	4
MEXICO	4,223	6,005	215	10,443	4,378	1,135	10,895	32,759	157	43,811	11,155	430	14,383	37,451	2,479	54,313	15,713	2,729
NICARAGUA	4	22	0	26	8	4	0	26	0	26	0	16	40	151	9	200	53	102
PARAGUAY	118	83	0	201	157	0	0	52	0	52	0	0	237	166	0	403	249	0
PERU	760	813	30	1,603	1,167	235	425	132	254	811	437	0	1,581	892	98	2,571	1,743	668
TRINIDAD & TOBAGO	9	4	0	13	3	1	2	507	231	740	2	0	278	140	5	423	278	64
URUGUAY	27	5	2	34	57	5	68	442	13	523	86	80	338	267	38	643	518	168
VENEZUELA	27	153	17	197	27	0	296	447	0	743	354	0	702	432	1	1,135	904	1
OTHER LAT. AM. & CAR	70	55	16	141	58	34	22	33	22	77	22	1	16,186	72	933	17,191	33,876	47
Total	27,655	16,979	2,994	47,628	26,006	3,314	27,438	64,475	892	92,805	30,590	4,693	64,141	66,101	13,620	143,862	83,935	10,294

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	24,011	6,535	2,094	32,640	23,260	2,080	4,748	11,451	1,081	17,280	2,921	442	15,374	11,422	325	27,121	13,067	4,205
CHINA-TAIWAN	2,842	6,233	285	9,360	3,170	2,628	2,011	9,745	15	11,771	2,010	14	4,881	10,397	190	15,468	5,051	3,217
INDIA	16,056	3,703	498	20,257	12,336	275	2,957	10,705	31	13,693	2,953	8	19,828	14,159	995	34,982	16,204	4,173
INDONESIA	1,209	617	10	1,836	1,764	537	3,227	2,221	3	5,451	3,337	358	2,151	2,591	189	4,931	4,148	1,463
IRAN	0	0	0	0	0	0	0	0	0	0	0	0	49	0	0	49	0	0
IRAQ	0	0	0	0	0	0	12	0	0	12	34	0	216	0	0	216	0	0
JORDAN	179	25	8	212	135	5	7	202	0	209	7	7	72	104	3	179	46	58
KOREA	11,312	4,841	409	16,562	12,236	1,498	9,345	21,550	628	31,523	9,506	610	11,591	31,484	774	43,849	11,173	4,748
KUWAIT	705	133	37	875	671	0	3,362	156	11	3,529	3,361	0	499	114	35	648	716	84
MALAYSIA	1,945	1,001	271	3,217	1,637	350	2,418	5,481	4	7,903	2,459	0	1,594	6,359	85	8,038	1,753	684
OMAN	242	0	10	252	247	0	1	0	0	1	0	0	32	1	25	58	101	0
PAKISTAN	107	11	0	118	116	6	35	647	5	687	47	37	347	337	0	684	379	162
PHILIPPINES	838	390	19	1,247	960	235	568	3,302	37	3,907	826	244	807	1,612	134	2,553	1,039	353
QATAR	1,244	14	11	1,269	1,320	60	279	0	222	501	140	0	1,907	7	242	2,156	2,206	0
SAUDI ARABIA	1,763	313	838	2,914	1,626	100	2,104	0	78	2,182	2,104	0	1,414	792	146	2,352	1,311	375
SRI LANKA	55	43	0	98	110	12	200	51	0	251	204	0	42	104	0	146	48	48
SYRIA	0	0	0	0	0	0	0	0	0	0	0	0	2	0	0	2	2	0
THAILAND	601	496	98	1,195	560	36	1,292	3,805	75	5,172	1,292	0	633	2,645	115	3,393	1,007	184
UNITED ARAB EMIRATES	3,748	270	592	4,610	4,342	276	2,302	1,966	109	4,377	2,295	603	3,483	1,992	622	6,097	4,155	1,068
OTHER ASIA	942	116	3	1,061	1,233	47	1,418	448	30	1,896	1,478	211	1,989	677	4	2,670	2,290	335
Total	67,799	24,741	5,183	97,723	65,723	8,145	36,286	71,730	2,329	110,345	34,974	2,534	66,911	84,797	3,884	155,592	64,696	21,157
Africa																		
ALGERIA	10	32	0	42	10	0	1	1,551	5	1,557	1	365	165	454	0	619	131	113
CAMEROON	3	6	0	9	3	1	131	114	0	245	131	0	1	114	0	115	1	10
CONGO (KINSHASA)	0	5	0	5	0	5	0	6	0	6	0	0	0	54	0	54	0	57
EGYPT	395	0	22	417	132	0	23	0	17	40	34	0	288	1,046	22	1,356	400	123
ETHIOPIA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
GABON	0	7	0	7	0	3	25	7	0	32	32	0	0	32	0	32	0	4
GHANA	136	0	0	136	149	0	37	0	2	39	37	0	65	0	3	68	96	0
IVORY COAST	3	7	0	10	203	5	6	38	0	44	6	0	20	63	0	83	20	0
KENYA	172	44	0	216	172	26	201	372	0	573	201	8	25	310	24	359	74	206
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	706	133	10	849	796	0	33	119	0	152	33	0	194	66	29	289	194	0
NIGERIA	753	46	11	810	753	25	745	714	4	1,463	745	0	278	384	6	668	261	96
SENEGAL	1	20	0	21	1	9	17	145	0	162	17	0	1	34	0	35	1	0

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	3	0	0	3	3	0	0	0	0	0	0	0	0	0	0	0	0	0
TUNISIA	24	127	4	155	24	1	26	125	0	151	41	33	19	67	12	98	19	18
ZAMBIA	4	9	1	14	4	1	55	176	0	231	55	6	0	49	1	50	11	22
ZIMBABWE	11	0	0	11	11	0	0	0	0	0	0	0	0	0	0	0	0	0
OTHER AFRICA	196	100	15	311	216	130	403	203	1	607	403	16	751	250	39	1,040	1,537	185
Total	2,418	536	63	3,017	2,478	206	1,703	3,570	29	5,302	1,736	428	1,807	2,923	136	4,866	2,745	834
Banking Centers																		
BAHAMAS	33	3	18	54	4,720	8	1	75	0	76	1	0	2,750	22	246	3,018	5,202	19
BAHRAIN	1,144	83	40	1,267	2,186	236	87	120	16	223	89	0	162	200	28	390	262	74
BERMUDA	133	16	4	153	143	16	37	0	0	37	37	0	15,030	30	1,345	16,405	15,027	12
CAYMAN ISLANDS	264	14	253	531	5,470	14	124	0	359	483	180	0	149,587	2,289	17,065	168,941	233,635	1,723
HONG KONG	7,140	4,447	1,340	12,927	11,367	3,098	30	7,312	39	7,381	56	96	11,569	19,360	803	31,732	11,467	9,657
LEBANON	289	1	6	296	342	1	344	0	0	344	344	0	85	142	0	227	111	121
LIBERIA	5	0	0	5	6	0	0	0	0	0	0	0	291	0	170	461	678	0
MACAO	79	1	0	80	79	0	7	38	1	46	7	0	500	6	0	506	281	112
NETHERLAND ANTILLES	1	0	1	2	2	0	0	0	0	0	0	0	342	2	14	358	465	0
PANAMA	666	117	60	843	802	117	98	375	151	624	213	375	937	702	233	1,872	1,715	702
SINGAPORE	8,947	3,013	495	12,455	8,458	3,323	10,219	13,630	214	24,063	11,004	17	7,804	18,892	2,592	29,288	8,065	7,107
Total	18,701	7,695	2,217	28,613	33,575	6,813	10,947	21,550	780	33,277	11,931	488	189,057	41,645	22,496	253,198	276,908	19,527
International & Regional Organizations																		
AFRICAN REGIONAL	0	0	0	0	0	0	578	0	20	598	378	0	0	0	0	0	0	0
ASIAN REGIONAL	0	0	0	0	0	0	1,748	0	154	1,902	1,471	0	0	0	0	0	0	0
E. EUROPEAN REGIONAL	0	0	0	0	0	0	210	0	31	241	5	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	0	0	0	6,004	21	1,385	7,410	5,499	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	0	1,995	18	275	2,288	1,973	0	0	0	0	0	0	0
MIDDLE EAST REGIONAL	0	0	0	0	0	0	210	0	16	226	218	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	0	14,658	24	310	14,992	14,469	22	0	0	0	0	0	0
Total	0	0	0	0	0	0	25,403	63	2,191	27,657	24,013	22	0	0	0	0	0	0
GRAND TOTALS	573,669	201,346	150,430	925,445	546,999	115,793	255,347	453,954	59,400	768,701	261,547	31,279	855,923	691,513	158,739	1,706,175	902,105	248,153

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	1,087	3	1,090	152	1,242	833	1,923
CANADA	36,545	633	37,178	15,555	52,733	27,389	64,567
FRANCE	7,884	145	8,029	1,759	9,788	2,826	10,855
GERMANY	10,842	1,386	12,228	3,177	15,405	3,926	16,154
ITALY	2,031	1	2,032	1,104	3,136	1,851	3,883
JAPAN	8,821	390	9,211	216	9,427	38,659	47,870
LUXEMBOURG	949	6	955	43	998	46	1,001
NETHERLANDS	9,525	73	9,598	101	9,699	638	10,236
SWEDEN	3,326	10	3,336	112	3,448	240	3,576
SWITZERLAND	4,463	608	5,071	360	5,431	390	5,461
UNITED KINGDOM	33,190	3,392	36,582	4,479	41,061	21,127	57,709
Total	118,663	6,647	125,310	27,058	152,368	97,925	223,235
Non G-10 Developed Countries							
AUSTRALIA	19,030	497	19,527	4,144	23,671	8,256	27,783
AUSTRIA	614	0	614	157	771	204	818
DENMARK	571	8	579	40	619	51	630
FINLAND	1,268	6	1,274	88	1,362	147	1,421
GREECE	13	0	13	10	23	320	333
ICELAND	12	0	12	0	12	0	12
IRELAND	1,803	44	1,847	32	1,879	241	2,088
ISRAEL	1,037	0	1,037	0	1,037	0	1,037
NEW ZEALAND	828	0	828	186	1,014	215	1,043
NORWAY	2,522	1	2,523	64	2,587	72	2,595
PORTUGAL	238	0	238	55	293	97	335
SOUTH AFRICA	311	0	311	7	318	8	319
SPAIN	1,831	65	1,896	331	2,227	604	2,500
TURKEY	489	0	489	0	489	158	647
OTHER NON G-10 DEV.	4,372	0	4,372	31	4,403	305	4,677
Total	34,939	621	35,560	5,145	40,705	10,678	46,238

Country Exposure Lending Survey /1: June 30, 2012

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
Eastern Europe							
BULGARIA	2	0	2	0	2	22	24
CZECH REPUBLIC	119	0	119	7	126	378	497
HUNGARY	16	0	16	28	44	201	217
POLAND	305	0	305	86	391	2,126	2,431
ROMANIA	12	0	12	0	12	149	161
RUSSIA	495	0	495	102	597	556	1,051
SERBIA & MONTENEGRO	1	0	1	2	3	3	4
SLOVAKIA	65	0	65	0	65	198	263
OTHER E. EUROPE	228	0	228	0	228	95	323
Total	1,243	0	1,243	225	1,468	3,728	4,971
Latin America and the Caribbean							
ARGENTINA	138	0	138	457	595	1,595	1,733
BOLIVIA	5	0	5	0	5	0	5
BRAZIL	6,997	0	6,997	185	7,182	5,593	12,590
CHILE	2,107	2	2,109	1,025	3,134	6,509	8,618
COLOMBIA	788	0	788	177	965	839	1,627
COSTA RICA	155	0	155	6	161	11	166
DOMINICAN REPUBLIC	247	0	247	0	247	0	247
ECUADOR	48	0	48	27	75	28	76
EL SALVADOR	42	0	42	0	42	0	42
GUATEMALA	244	0	244	0	244	0	244
HONDURAS	22	0	22	0	22	0	22
JAMAICA	9	0	9	0	9	0	9
MEXICO	4,984	1	4,985	2,937	7,922	16,299	21,284
NICARAGUA	9	0	9	0	9	0	9
PARAGUAY	4	0	4	0	4	0	4
PERU	660	0	660	0	660	0	660
TRINIDAD & TOBAGO	97	0	97	54	151	268	365
URUGUAY	111	0	111	36	147	460	571
VENEZUELA	403	1	404	0	404	0	404
OTHER LAT. AM. & CAR	568	1	569	388	957	653	1,222
Total	17,638	5	17,643	5,292	22,935	32,255	49,898

Country Exposure Lending Survey /1: June 30, 2012

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
Asia							
CHINA-MAINLAND	2,909	0	2,909	1,213	4,122	1,709	4,618
CHINA-TAIWAN	337	0	337	112	449	164	501
INDIA	411	1	412	174	586	2,103	2,515
INDONESIA	355	0	355	0	355	0	355
IRAN	0	0	0	0	0	0	0
IRAQ	0	0	0	0	0	0	0
JORDAN	7	0	7	0	7	56	63
KOREA	1,468	0	1,468	20	1,488	10,340	11,808
KUWAIT	10	1	11	0	11	13	24
MALAYSIA	652	0	652	37	689	43	695
OMAN	22	0	22	0	22	16	38
PAKISTAN	17	0	17	13	30	85	102
PHILIPPINES	236	4	240	0	240	1	241
QATAR	233	0	233	0	233	6	239
SAUDI ARABIA	348	1	349	0	349	18	367
SRI LANKA	0	0	0	0	0	0	0
THAILAND	6	0	6	31	37	137	143
UNITED ARAB EMIRATES	419	0	419	0	419	145	564
OTHER ASIA	131	0	131	43	174	786	917
Total	7,561	7	7,568	1,643	9,211	15,622	23,190
Africa							
ALGERIA	0	0	0	0	0	0	0
EGYPT	271	0	271	0	271	312	583
GABON	25	0	25	0	25	0	25
KENYA	0	0	0	0	0	0	0
MOROCCO	1	0	1	0	1	0	1
NIGERIA	3	0	3	0	3	0	3
SENEGAL	0	0	0	0	0	0	0
TUNISIA	32	0	32	0	32	0	32
OTHER AFRICA	41	4	45	0	45	0	45
Total	373	4	377	0	377	312	689

Country Exposure Lending Survey /1: June 30, 2012

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
Banking Centers							
BAHAMAS	800	1	801	0	801	0	801
BAHRAIN	33	0	33	0	33	24	57
BERMUDA	879	44	923	8	931	52	975
CAYMAN ISLANDS	3,320	20	3,340	0	3,340	1	3,341
HONG KONG	2,394	2	2,396	23	2,419	1,508	3,904
LEBANON	4	0	4	0	4	263	267
LIBERIA	40	0	40	0	40	0	40
MACAO	1	0	1	0	1	0	1
NETHERLAND ANTILLES	21	0	21	0	21	31	52
PANAMA	366	0	366	21	387	79	445
SINGAPORE	3,200	8	3,208	124	3,332	623	3,831
Total	11,058	75	11,133	176	11,309	2,581	13,714
International & Regional Organizations							
AFRICAN REGIONAL	86	0	86	0	86	0	86
ASIAN REGIONAL	496	0	496	0	496	0	496
INTERNATIONAL	1,012	0	1,012	0	1,012	0	1,012
LATIN AMER. REGIONAL	698	0	698	0	698	0	698
MIDDLE EAST REGIONAL	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	2,022	0	2,022	50	2,072	50	2,072
Total	4,314	0	4,314	50	4,364	50	4,364
GRAND TOTALS	195,789	7,359	203,148	39,589	242,737	163,151	366,299

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		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						Remaining Maturity under 1 Year				
G-10 and Switzerland													
BELGIUM	1,087	833	0	833	3	1,923	1,217	45	1,370	1	437	815	2,186
CANADA	36,545	27,389	849	26,540	633	64,567	24,412	700	35,316	966	3,986	26,781	63,063
FRANCE	7,884	2,826	9	2,817	145	10,855	481	210	8,134	16	2,572	2,823	10,973
GERMANY	10,842	3,926	1	3,925	1,386	16,154	781	96	7,182	1	2,397	3,911	11,094
ITALY	2,031	1,851	0	1,851	1	3,883	243	22	743	0	295	1,858	2,601
JAPAN	8,821	38,659	2,530	36,129	390	47,870	95	307	6,554	2,496	5,852	40,278	49,328
LUXEMBOURG	949	46	0	46	6	1,001	259	2	3,027	0	1,335	46	3,073
NETHERLANDS	9,525	638	1	637	73	10,236	479	235	13,009	18	1,664	600	13,627
SWEDEN	3,326	240	23	217	10	3,576	90	48	3,042	23	1,465	216	3,281
SWITZERLAND	4,463	390	4	386	608	5,461	312	148	2,444	10	952	359	2,813
UNITED KINGDOM	33,190	20,961	1,811	19,150	3,558	57,709	14,776	639	35,804	3,508	14,509	21,987	61,299
Total	118,663	97,759	5,228	92,531	6,813	223,235	43,145	2,452	116,625	7,039	35,464	99,674	223,338
Non G-10 Developed Countries													
AUSTRALIA	19,030	8,256	102	8,154	497	27,783	198	79	18,486	104	2,061	8,229	26,819
AUSTRIA	614	204	0	204	0	818	137	11	744	0	29	204	948
DENMARK	571	51	0	51	8	630	0	5	532	0	104	51	583
FINLAND	1,268	147	0	147	6	1,421	1	0	1,307	0	1,125	102	1,409
GREECE	13	320	0	320	0	333	0	0	14	0	11	374	388
ICELAND	12	0	0	0	0	12	8	10	24	0	3	0	24
IRELAND	1,803	241	75	166	44	2,088	357	21	2,763	77	1,599	159	2,999
ISRAEL	1,037	0	0	0	0	1,037	328	37	747	0	416	0	747
NEW ZEALAND	828	215	0	215	0	1,043	2	0	1,075	0	155	215	1,290
NORWAY	2,522	72	1	71	1	2,595	24	37	2,879	1	942	71	2,951
PORTUGAL	238	97	0	97	0	335	1	21	291	0	58	98	389
SOUTH AFRICA	311	8	0	8	0	319	0	0	138	0	21	2	140
SPAIN	1,831	604	1	603	65	2,500	32	9	985	0	298	536	1,521
TURKEY	489	158	20	138	0	647	18	18	686	20	305	138	844
OTHER NON G-10 DEV.	4,372	305	16	289	0	4,677	0	0	272	16	46	273	561
Total	34,939	10,678	215	10,463	621	46,238	1,106	248	30,943	218	7,173	10,452	41,613

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		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						Remaining Maturity under 1 Year				
Eastern Europe													
BULGARIA	2	22	5	17	0	24	0	0	8	5	8	17	30
CZECH REPUBLIC	119	378	8	370	0	497	0	0	123	8	43	373	504
HUNGARY	16	201	57	144	0	217	0	0	28	58	13	143	229
POLAND	305	2,126	0	2,126	0	2,431	0	0	263	1	9	2,127	2,391
ROMANIA	12	149	4	145	0	161	0	0	14	4	14	144	162
RUSSIA	495	556	20	536	0	1,051	0	13	375	20	175	536	931
SERBIA & MONTENEGRO	1	3	3	0	0	4	0	0	10	3	10	0	13
SLOVAKIA	65	198	1	197	0	263	0	0	65	1	25	220	286
OTHER E. EUROPE	228	95	0	95	0	323	0	4	262	0	36	95	357
Total	1,243	3,728	98	3,630	0	4,971	0	17	1,148	100	333	3,655	4,903
Latin America and the Caribbean													
ARGENTINA	138	1,595	594	1,001	0	1,733	3	45	376	594	245	1,007	1,977
BOLIVIA	5	0	0	0	0	5	0	2	81	0	64	0	81
BRAZIL	6,997	5,593	23	5,570	0	12,590	852	343	3,595	23	1,544	5,751	9,369
CHILE	2,107	6,509	72	6,437	2	8,618	120	44	2,003	73	814	6,437	8,513
COLOMBIA	788	839	15	824	0	1,627	82	77	799	16	320	822	1,637
COSTA RICA	155	11	4	7	0	166	1	3	181	4	120	7	192
DOMINICAN REPUBLIC	247	0	0	0	0	247	3	3	345	0	106	0	345
ECUADOR	48	28	0	28	0	76	5	12	140	0	73	28	168
EL SALVADOR	42	0	0	0	0	42	5	3	74	0	44	0	74
GUATEMALA	244	0	0	0	0	244	0	2	298	0	192	0	298
HONDURAS	22	0	0	0	0	22	2	3	58	0	46	0	58
JAMAICA	9	0	0	0	0	9	0	0	26	0	4	0	26
MEXICO	4,984	16,299	402	15,897	1	21,284	887	158	6,033	406	2,258	15,903	22,342
NICARAGUA	9	0	0	0	0	9	3	1	17	0	13	0	17
PARAGUAY	4	0	0	0	0	4	2	5	31	0	19	0	31
PERU	660	0	0	0	0	660	12	8	693	0	322	0	693
TRINIDAD & TOBAGO	97	268	43	225	0	365	0	5	96	39	53	226	361
URUGUAY	111	460	238	222	0	571	2	8	783	240	499	222	1,245
VENEZUELA	403	0	0	0	1	404	207	55	729	0	327	0	729
OTHER LAT. AM. & CAR	568	653	27	626	1	1,222	194	153	1,548	86	1,011	626	2,260
Total	17,638	32,255	1,418	30,837	5	49,898	2,380	930	17,906	1,481	8,074	31,029	50,416

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	2,909	1,709	384	1,325	0	4,618	914	195	1,513	384	1,576	1,283	3,180
CHINA-TAIWAN	337	164	5	159	0	501	2	22	580	5	564	161	746
INDIA	411	2,103	10	2,093	1	2,515	41	51	443	9	384	2,114	2,566
INDONESIA	355	0	0	0	0	355	1	0	341	1	51	0	342
IRAN	0	0	0	0	0	0	0	0	0	0	0	0	0
IRAQ	0	0	0	0	0	0	0	1	0	0	0	0	0
JORDAN	7	56	5	51	0	63	0	0	7	5	7	51	63
KOREA	1,468	10,340	3	10,337	0	11,808	48	33	1,400	3	847	10,350	11,753
KUWAIT	10	13	9	4	1	24	0	0	10	9	10	4	23
MALAYSIA	652	43	2	41	0	695	0	4	534	2	306	43	579
OMAN	22	16	11	5	0	38	0	1	27	11	21	5	43
PAKISTAN	17	85	0	85	0	102	5	9	36	0	18	85	121
PHILIPPINES	236	1	1	0	4	241	4	5	207	1	5	0	208
QATAR	233	6	2	4	0	239	0	8	228	2	31	4	234
SAUDI ARABIA	348	18	17	1	1	367	28	8	349	17	347	1	367
SRI LANKA	0	0	0	0	0	0	0	0	0	0	0	0	0
THAILAND	6	137	1	136	0	143	0	8	27	1	24	136	164
UNITED ARAB EMIRATES	419	145	93	52	0	564	0	22	614	93	271	52	759
OTHER ASIA	131	786	56	730	0	917	11	4	61	56	68	730	847
Total	7,561	15,622	599	15,023	7	23,190	1,054	371	6,377	599	4,530	15,019	21,995
Africa													
ALGERIA	0	0	0	0	0	0	0	1	0	0	0	0	0
EGYPT	271	312	10	302	0	583	0	2	19	10	6	282	311
GABON	25	0	0	0	0	25	0	0	25	0	0	0	25
KENYA	0	0	0	0	0	0	0	0	1	0	0	0	1
MOROCCO	1	0	0	0	0	1	0	0	5	0	5	0	5
NIGERIA	3	0	0	0	0	3	0	3	3	0	0	0	3
SENEGAL	0	0	0	0	0	0	0	0	2	0	2	0	2
TUNISIA	32	0	0	0	0	32	0	0	32	0	0	0	32
OTHER AFRICA	41	0	0	0	4	45	20	0	54	0	4	0	54
Total	373	312	10	302	4	689	20	6	141	10	17	282	433

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						Non-Local Currency	Local Currency			
Banking Centers													
BAHAMAS	800	0	0	0	1	801	13	45	826	0	353	0	826
BAHRAIN	33	24	10	14	0	57	0	3	35	10	12	14	59
BERMUDA	879	52	43	9	44	975	584	148	1,322	43	318	9	1,374
CAYMAN ISLANDS	3,320	1	1	0	20	3,341	1,180	43	9,521	82	1,407	0	9,603
HONG KONG	2,394	1,508	659	849	2	3,904	211	95	2,469	680	2,628	849	3,998
LEBANON	4	263	263	0	0	267	0	0	6	264	63	0	270
LIBERIA	40	0	0	0	0	40	0	0	72	0	31	0	72
MACAO	1	0	0	0	0	1	0	0	5	0	5	0	5
NETHERLAND ANTILLES	21	31	14	17	0	52	0	0	121	14	97	17	152
PANAMA	366	79	65	14	0	445	7	36	657	67	321	14	738
SINGAPORE	3,200	623	8	615	8	3,831	29	78	1,944	34	1,307	925	2,903
Total	11,058	2,581	1,063	1,518	75	13,714	2,024	448	16,978	1,194	6,542	1,828	20,000
International & Regional Organizations													
AFRICAN REGIONAL	86	0	0	0	0	86	0	0	86	0	0	0	86
ASIAN REGIONAL	496	0	1	-1	0	496	0	0	496	0	21	0	496
INTERNATIONAL	1,012	0	0	0	0	1,012	0	0	1,010	0	49	0	1,010
LATIN AMER. REGIONAL	698	0	0	0	0	698	0	0	591	0	26	0	591
MIDDLE EAST REGIONAL	0	0	0	0	0	0	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	2,022	50	0	50	0	2,072	0	0	1,978	0	176	0	1,978
Total	4,314	50	1	49	0	4,364	0	0	4,161	0	272	0	4,161
GRAND TOTALS	195,789	162,985	8,632	154,353	7,525	366,299	49,729	4,472	194,279	10,641	62,405	161,939	366,859

Table 3 - Selected Additional Items

(\$ Millions)

All Other U. S. Banks - Group C

	Foreign-Office Liabilities By Country of Foreign Office			By Country of Creditor	Risk Transfers		Memorandum Items		
	Non-Local Currency	Local Currency	Total		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
G-10 and Switzerland									
BELGIUM	0	703	703	481	559	291	150	0	0
CANADA	411	12,266	12,677	7,986	19,191	20,061	13,247	10	135
FRANCE	18	1,322	1,340	1,513	1,506	1,245	1,588	0	13
GERMANY	0	1,033	1,033	725	1,001	4,677	1,716	12	31
ITALY	0	1,750	1,750	1,757	215	1,497	803	4	7
JAPAN	42,787	52,900	95,687	95,778	4,959	3,111	12,011	0	20
LUXEMBOURG	0	143	143	1,707	2,262	185	829	0	2
NETHERLANDS	57	1,425	1,482	2,018	8,063	4,598	-291	4	11
SWEDEN	8	122	130	638	522	807	92	0	1
SWITZERLAND	1	33	34	510	514	2,554	409	0	19
UNITED KINGDOM	30,630	20,934	51,564	32,236	16,986	9,837	-141	19	187
Total	73,912	92,631	166,543	145,349	55,778	48,863	30,413	49	426
Non G-10 Developed Countries									
AUSTRALIA	63	5,536	5,599	1,922	6,329	6,796	3,219	11	31
AUSTRIA	0	47	47	33	221	90	152	5	9
DENMARK	0	11	11	25	40	80	46	0	0
FINLAND	0	59	59	58	46	52	32	0	0
GREECE	1	1,619	1,620	1,625	59	3	83	0	0
ICELAND	104	49	153	153	12	0	-162	0	0
IRELAND	5,212	349	5,561	4,444	1,155	199	3,966	3	20
ISRAEL	0	0	0	15	41	333	0	0	24
NEW ZEALAND	0	29	29	348	389	142	171	0	0
NORWAY	0	193	193	658	363	6	-48	0	0
PORTUGAL	0	366	366	376	87	33	103	0	0
SOUTH AFRICA	0	1	1	39	1	181	-1	0	0
SPAIN	1	609	610	650	222	1,141	-132	8	1
TURKEY	20	201	221	268	208	11	263	0	5
OTHER NON G-10 DEV.	1	353	353	360	105	4,222	185	18	4
Total	5,402	9,421	14,823	10,974	9,278	13,289	7,877	45	94

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	27	21	48	48	7	1	26	0	0
CZECH REPUBLIC	0	584	584	591	18	11	150	0	0
HUNGARY	46	127	173	174	13	1	79	0	0
POLAND	1	2,054	2,055	2,045	11	50	1,029	0	0
ROMANIA	8	171	179	179	2	0	140	0	0
RUSSIA	7	447	454	459	26	147	235	0	12
SERBIA & MONTENEGRO	1	0	1	1	9	0	4	0	0
SLOVAKIA	0	835	835	835	23	0	299	0	0
OTHER E. EUROPE	0	113	113	114	53	19	33	0	0
Total	90	4,352	4,442	4,446	162	229	1,995	0	12
Latin America and the Caribbean									
ARGENTINA	333	812	1,145	1,106	277	31	508	0	22
BOLIVIA	0	0	0	0	75	0	0	0	2
BRAZIL	0	5,426	5,426	1,335	976	4,199	1,112	3	399
CHILE	0	5,484	5,484	5,292	151	253	1,778	0	55
COLOMBIA	4	690	694	192	98	89	150	0	35
COSTA RICA	5	0	5	5	26	0	8	0	29
DOMINICAN REPUBLIC	0	0	0	0	100	2	0	0	0
ECUADOR	0	1	1	0	96	3	27	0	13
EL SALVADOR	0	0	0	0	32	0	0	0	13
GUATEMALA	0	0	0	0	93	39	0	0	64
HONDURAS	0	0	0	0	38	2	0	0	0
JAMAICA	0	0	0	0	17	0	0	0	0
MEXICO	287	13,075	13,362	12,138	1,288	231	6,322	0	174
NICARAGUA	0	0	0	0	10	2	0	0	0
PARAGUAY	0	0	0	0	28	1	0	0	0
PERU	0	0	0	0	198	165	0	0	169
TRINIDAD & TOBAGO	2	212	214	214	1	7	56	0	50
URUGUAY	825	184	1,009	54	675	0	119	0	8
VENEZUELA	0	0	0	0	379	53	0	0	53
OTHER LAT. AM. & CAR	27	246	273	368	1,174	134	-3,222	0	128
Total	1,483	26,130	27,613	20,704	5,732	5,211	6,858	3	1,214

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	26	470	496	1,099	200	1,638	549	3	207
CHINA-TAIWAN	1	51	52	51	335	90	115	0	17
INDIA	2	2,035	2,037	2,045	176	123	395	0	29
INDONESIA	0	0	0	200	50	63	0	0	0
IRAN	0	0	0	2	0	0	4	0	0
IRAQ	0	0	0	0	0	0	0	0	0
JORDAN	38	65	103	103	0	0	32	0	0
KOREA	10	10,687	10,697	10,704	566	621	1,471	0	19
KUWAIT	97	12	109	109	0	0	25	0	0
MALAYSIA	1	5	6	402	1	117	54	0	4
OMAN	67	23	90	94	5	0	43	0	0
PAKISTAN	0	72	72	72	36	17	11	0	0
PHILIPPINES	13	1	14	35	2	31	-9	0	5
QATAR	44	8	52	52	27	32	24	0	1
SAUDI ARABIA	110	8	118	3,986	2	1	-54	0	5
SRI LANKA	0	0	0	1	0	0	0	0	0
THAILAND	1	105	106	117	21	0	18	0	0
UNITED ARAB EMIRATES	949	86	1,035	1,117	288	93	-52	0	20
OTHER ASIA	65	786	851	858	9	79	67	0	1
Total	1,424	14,414	15,838	21,047	1,718	2,905	2,693	3	308
Africa									
ALGERIA	0	0	0	0	0	0	0	0	0
EGYPT	7	308	315	315	3	275	73	0	2
GABON	0	0	0	0	0	0	0	0	0
KENYA	0	0	0	0	1	0	0	0	0
MOROCCO	0	0	0	0	4	0	0	0	0
NIGERIA	0	0	0	0	1	1	0	0	0
SENEGAL	0	0	0	0	2	0	0	0	0
TUNISIA	0	0	0	0	0	0	0	0	0
OTHER AFRICA	0	0	0	120	31	18	0	0	0
Total	7	308	315	435	42	294	73	0	2

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						
Banking Centers									
BAHAMAS	8,266	0	8,266	3	282	256	-8,153	0	19
BAHRAIN	124	13	137	139	3	1	-44	0	0
BERMUDA	745	0	745	1,592	579	136	356	0	5
CAYMAN ISLANDS	43,388	452	43,840	4,760	6,701	417	-31,312	0	0
HONG KONG	1,782	1,456	3,238	3,228	887	792	761	0	66
LEBANON	495	5	500	500	3	0	167	0	0
LIBERIA	0	0	0	0	68	36	0	0	0
MACAO	0	0	0	213	4	0	0	0	0
NETHERLAND ANTILLES	6	70	76	86	100	0	8,690	0	0
PANAMA	0	58	58	59	326	34	43	0	80
SINGAPORE	349	695	1,044	3,325	598	1,520	103	0	12
Total	55,155	2,749	57,904	13,905	9,551	3,192	-29,389	0	182
International & Regional Organizations									
AFRICAN REGIONAL	0	0	0	0	0	0	0	0	0
ASIAN REGIONAL	0	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	139	6	8	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	107	0	0	20
MIDDLE EAST REGIONAL	0	0	0	4	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	95	0	0	0
Total	0	0	0	143	6	210	0	0	20
GRAND TOTALS	137,473	150,005	287,478	217,003	82,267	74,193	20,520	100	2,258

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

(\$ Millions)

All Other U. S. Banks - Group C

Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis	Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7			
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
G-10 and Switzerland																		
BELGIUM	152	80	1	233	47	1	141	321	0	462	141	0	794	432	2	1,228	1,182	0
CANADA	5,935	2,071	623	8,629	19,976	305	18,165	1,032	0	19,197	1,732	8	12,445	24,286	10	36,741	13,608	653
FRANCE	3,179	181	145	3,505	2,584	8	596	95	0	691	594	0	4,109	2,550	0	6,659	4,956	8
GERMANY	2,718	71	1,386	4,175	1,916	1	2,620	44	0	2,664	2,423	0	5,504	3,811	0	9,315	2,843	0
ITALY	324	149	1	474	190	0	57	43	0	100	33	0	1,650	1,659	0	3,309	520	0
JAPAN	2,896	3,782	390	7,068	1,381	1,369	4,281	21,020	0	25,301	4,271	82	1,644	13,857	0	15,501	902	1,045
LUXEMBOURG	129	44	0	173	516	0	5	1	0	6	24	0	815	1	6	822	2,487	0
NETHERLANDS	3,067	178	61	3,306	5,026	17	3,462	6	0	3,468	784	0	2,996	454	12	3,462	7,199	1
SWEDEN	1,933	30	10	1,973	1,749	6	644	14	0	658	344	0	749	196	0	945	949	17
SWITZERLAND	3,163	62	593	3,818	1,622	0	190	35	0	225	11	0	1,110	293	15	1,418	811	10
UNITED KINGDOM	7,037	4,452	1,739	13,228	9,941	3,113	3,966	2,020	11	5,997	934	2	22,187	14,489	1,641	38,317	24,929	393
Total	30,533	11,100	4,949	46,582	44,948	4,820	34,127	24,631	11	58,769	11,291	92	54,003	62,028	1,686	117,717	60,386	2,127
Non G-10 Developed Countries																		
AUSTRALIA	3,397	3,299	179	6,875	7,949	104	10,492	11	315	10,818	5,172	0	5,141	4,946	3	10,090	5,365	0
AUSTRIA	51	9	0	60	264	0	393	16	0	409	393	0	170	179	0	349	87	0
DENMARK	207	6	8	221	152	0	79	0	0	79	81	0	285	45	0	330	299	0
FINLAND	1,230	6	6	1,242	1,228	0	2	1	0	3	2	0	36	140	0	176	77	0
GREECE	3	2	0	5	3	0	2	1	0	3	2	0	8	317	0	325	9	0
ICELAND	12	0	0	12	12	0	0	0	0	0	0	0	0	0	0	0	12	0
IRELAND	540	112	0	652	550	63	0	0	0	0	0	0	1,263	129	44	1,436	2,213	14
ISRAEL	136	0	0	136	121	0	411	0	0	411	396	0	490	0	0	490	230	0
NEW ZEALAND	27	25	0	52	87	0	221	0	0	221	221	0	580	190	0	770	767	0
NORWAY	1,206	0	0	1,206	1,460	0	406	0	0	406	406	0	910	72	1	983	1,013	1
PORTUGAL	12	52	0	64	12	0	1	0	0	1	1	0	225	45	0	270	278	0
SOUTH AFRICA	93	2	0	95	93	0	10	0	0	10	10	0	208	6	0	214	35	0
SPAIN	574	52	65	691	500	0	279	0	0	279	77	0	978	552	0	1,530	408	0
TURKEY	287	3	0	290	296	0	161	136	0	297	161	18	41	19	0	60	229	2
OTHER NON G-10 DEV.	0	17	0	17	0	1	105	104	0	209	141	0	4,267	184	0	4,451	131	15
Total	7,775	3,585	258	11,618	12,727	168	12,562	269	315	13,146	7,063	18	14,602	6,824	48	21,474	11,153	32

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

(\$ Millions)

All Other U. S. Banks - Group C

Claims on Banking Sector					Claims on Public Sector						Claims on Other Sector							
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
Eastern Europe																		
BULGARIA	0	3	0	3	1	2	0	15	0	15	0	0	2	4	0	6	7	3
CZECH REPUBLIC	10	5	0	15	14	0	2	335	0	337	2	0	107	38	0	145	107	8
HUNGARY	15	37	0	52	15	38	0	134	0	134	0	12	1	30	0	31	13	8
POLAND	42	35	0	77	8	1	226	1,722	0	1,948	226	0	37	369	0	406	29	0
ROMANIA	0	8	0	8	0	0	8	125	0	133	8	3	4	16	0	20	6	1
RUSSIA	247	47	0	294	200	1	82	435	0	517	82	18	166	74	0	240	93	1
SERBIA & MONTENEGRO	1	1	0	2	1	1	0	2	0	2	0	2	0	0	0	0	9	0
SLOVAKIA	0	33	0	33	0	0	40	99	0	139	40	0	25	66	0	91	25	1
OTHER E. EUROPE	9	2	0	11	33	0	189	88	0	277	189	0	30	5	0	35	40	0
Total	324	171	0	495	272	43	547	2,955	0	3,502	547	35	372	602	0	974	329	22
Latin America and the Caribbean																		
ARGENTINA	1	193	0	194	3	8	35	758	0	793	35	414	102	644	0	746	338	172
BOLIVIA	0	0	0	0	0	0	0	0	0	0	0	0	5	0	0	5	81	0
BRAZIL	2,764	215	0	2,979	1,286	0	487	1,109	0	1,596	336	0	3,746	4,269	0	8,015	1,973	23
CHILE	800	68	2	870	711	2	82	177	0	259	80	28	1,225	6,264	0	7,489	1,212	43
COLOMBIA	250	127	0	377	244	5	280	161	0	441	280	0	258	551	0	809	275	11
COSTA RICA	92	3	0	95	92	3	0	5	0	5	0	0	63	3	0	66	89	1
DOMINICAN REPUBLIC	72	0	0	72	71	0	27	0	0	27	41	0	148	0	0	148	233	0
ECUADOR	10	27	0	37	10	0	0	0	0	0	0	0	38	1	0	39	130	0
EL SALVADOR	16	0	0	16	16	0	21	0	0	21	21	0	5	0	0	5	37	0
GUATEMALA	153	0	0	153	153	0	18	0	0	18	18	0	73	0	0	73	127	0
HONDURAS	12	0	0	12	27	0	0	0	0	0	0	0	10	0	0	10	31	0
JAMAICA	2	0	0	2	6	0	0	0	0	0	4	0	7	0	0	7	16	0
MEXICO	108	391	0	499	122	22	811	812	0	1,623	1,081	188	4,065	15,096	1	19,162	4,830	196
NICARAGUA	2	0	0	2	2	0	0	0	0	0	0	0	7	0	0	7	15	0
PARAGUAY	0	0	0	0	0	0	0	0	0	0	0	0	4	0	0	4	31	0
PERU	217	0	0	217	172	0	55	0	0	55	127	0	388	0	0	388	394	0
TRINIDAD & TOBAGO	0	25	0	25	0	4	20	172	0	192	20	25	77	71	0	148	76	10
URUGUAY	1	22	0	23	184	7	102	294	0	396	490	139	8	144	0	152	109	94
VENEZUELA	5	0	1	6	0	0	37	0	0	37	37	0	361	0	0	361	692	0
OTHER LAT. AM. & CAR	143	7	0	150	164	60	35	77	0	112	38	5	390	569	1	960	1,346	21
Total	4,648	1,078	3	5,729	3,263	111	2,010	3,565	0	5,575	2,608	799	10,980	27,612	2	38,594	12,035	571

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

(\$ Millions)

All Other U. S. Banks - Group C

Claims on Banking Sector					Claims on Public Sector						Claims on Other Sector							
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
Asia																		
CHINA-MAINLAND	1,770	650	0	2,420	1,092	212	51	164	0	215	51	0	1,088	895	0	1,983	370	172
CHINA-TAIWAN	298	16	0	314	534	3	0	2	0	2	0	0	39	146	0	185	46	2
INDIA	268	233	0	501	374	0	22	678	0	700	22	0	121	1,192	1	1,314	47	9
INDONESIA	1	0	0	1	46	1	214	0	0	214	214	0	140	0	0	140	81	0
IRAN	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
IRAQ	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
JORDAN	0	3	0	3	0	2	0	23	0	23	0	0	7	30	0	37	7	3
KOREA	538	2	0	540	782	1	400	0	0	400	380	0	530	10,338	0	10,868	238	2
KUWAIT	10	5	0	15	10	4	0	0	0	0	0	0	0	8	1	9	0	5
MALAYSIA	370	22	0	392	253	1	22	0	0	22	22	0	260	21	0	281	259	1
OMAN	12	4	0	16	12	3	0	0	0	0	0	0	10	12	0	22	15	8
PAKISTAN	17	2	0	19	18	0	0	58	0	58	0	0	0	25	0	25	18	0
PHILIPPINES	0	0	0	0	2	0	194	0	0	194	194	0	42	1	4	47	11	1
QATAR	0	1	0	1	0	0	117	0	0	117	117	0	116	5	0	121	111	2
SAUDI ARABIA	120	7	1	128	119	7	94	0	0	94	94	0	134	11	0	145	136	10
SRI LANKA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
THAILAND	2	6	0	8	23	0	0	1	0	1	0	0	4	130	0	134	4	1
UNITED ARAB EMIRATES	72	48	0	120	72	38	1	0	0	1	1	0	346	97	0	443	541	55
OTHER ASIA	84	6	0	90	14	0	0	409	0	409	0	0	47	371	0	418	47	56
Total	3,562	1,005	1	4,568	3,351	272	1,115	1,335	0	2,450	1,095	0	2,884	13,282	6	16,172	1,931	327
Africa																		
ALGERIA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
EGYPT	0	5	0	5	3	0	0	166	0	166	0	8	271	141	0	412	16	2
GABON	0	0	0	0	0	0	25	0	0	25	25	0	0	0	0	0	0	0
KENYA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0
MOROCCO	1	0	0	1	3	0	0	0	0	0	0	0	0	0	0	0	2	0
NIGERIA	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0	3	3	0
SENEGAL	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2	0
TUNISIA	0	0	0	0	0	0	32	0	0	32	32	0	0	0	0	0	0	0
OTHER AFRICA	0	0	0	0	0	0	0	2	2	30	30	0	41	0	2	43	24	0
Total	1	5	0	6	6	0	57	166	2	225	87	8	315	141	2	458	48	2

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

(\$ Millions)

All Other U. S. Banks - Group C

Claims on Banking Sector					Claims on Public Sector						Claims on Other Sector							
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis	Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7			
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
Banking Centers																		
BAHAMAS	47	0	0	47	47	0	45	0	1	46	45	0	708	0	0	708	734	0
BAHRAIN	1	12	0	13	3	5	0	0	0	0	0	0	32	12	0	44	32	5
BERMUDA	0	21	0	21	0	13	67	0	0	67	67	0	812	31	44	887	1,255	30
CAYMAN ISLANDS	119	0	1	120	875	81	0	0	0	0	0	0	3,201	1	19	3,221	8,646	1
HONG KONG	1,425	167	1	1,593	1,667	86	52	147	0	199	52	9	917	1,194	1	2,112	750	585
LEBANON	4	77	0	81	4	78	0	124	0	124	0	124	0	62	0	62	2	62
LIBERIA	0	0	0	0	0	0	0	0	0	0	0	0	40	0	0	40	72	0
MACAO	1	0	0	1	5	0	0	0	0	0	0	0	0	0	0	0	0	0
NETHERLAND ANTILLES	0	7	0	7	0	6	11	0	0	11	19	0	10	24	0	34	102	8
PANAMA	91	5	0	96	110	2	185	62	0	247	230	62	90	12	0	102	317	3
SINGAPORE	2,228	246	6	2,480	1,206	26	134	1	0	135	134	0	838	376	2	1,216	604	8
Total	3,916	535	8	4,459	3,917	297	494	334	1	829	547	195	6,648	1,712	66	8,426	12,514	702
International & Regional Organizations																		
AFRICAN REGIONAL	0	0	0	0	0	0	86	0	0	86	86	0	0	0	0	0	0	0
ASIAN REGIONAL	0	0	0	0	0	0	496	0	0	496	496	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	0	0	0	1,012	0	0	1,012	1,010	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	0	698	0	0	698	591	0	0	0	0	0	0	0
MIDDLE EAST REGIONAL	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	0	2,022	50	0	2,072	1,978	0	0	0	0	0	0	0
Total	0	0	0	0	0	0	4,314	50	0	4,364	4,161	0	0	0	0	0	0	0
GRAND TOTALS	50,759	17,479	5,219	73,457	68,484	5,711	55,226	33,305	329	88,860	27,399	1,147	89,804	112,201	1,810	203,815	98,396	3,783

E.16 ENDNOTES

Report as of June 30, 2012

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 71 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, ten organizations comprise the grouping called Large Financial Institutions (LFI). The Large Financial Institution category includes data from the following banking organizations: Bank of America Corp., Bank of New York Mellon, Citigroup, Deutsche Bank Trust Corp. (Taunus Corp.), Goldman Sachs Group, HSBC Holdings PLC., JPMorgan Chase, Morgan Stanley, State Street Corp. and Wells Fargo.

Information about the Tier 1 capital and the total assets of the categories of reporting banking organizations follows. Fluctuations in total asset data are attributable in part to the inclusion of assets of respondents that have changed their basis of reporting from bank only to fully consolidated bank holding company, or to merger and acquisition activity.

As of June 30, 2012		
Banking Organization Category	Tier 1 Capital	Total Assets
All Reporting Banks	\$ 1,099.4 billion*	\$ 14,374.1 billion
Large Financial Institutions	\$ 751.8 billion*	\$ 10,240.9 billion
All Other Banks	\$ 347.6 billion*	\$ 4,133.2 billion

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

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

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

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

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

† See endnote 2/.

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.

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.