



Statistical Release

March 30, 2012

E.16 (126)

Country Exposure Lending Survey /1: December 31, 2011

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	16,581	5,976	22,557	205	22,762	5,443	28,000
CANADA	82,192	15,921	98,113	17,206	115,319	65,371	163,484
FRANCE	184,877	37,228	222,105	3,612	225,717	6,031	228,136
GERMANY	240,635	65,907	306,542	28,146	334,688	44,826	351,368
ITALY	31,583	26,861	58,444	4,938	63,382	7,527	65,971
JAPAN	152,333	27,118	179,451	93,168	272,619	274,334	453,785
LUXEMBOURG	24,045	8,121	32,166	258	32,424	2,934	35,100
NETHERLANDS	98,936	14,542	113,478	583	114,061	4,388	117,866
SWEDEN	22,723	1,654	24,377	181	24,558	426	24,803
SWITZERLAND	35,684	9,757	45,441	32,799	78,240	39,968	85,409
UNITED KINGDOM	234,394	88,608	323,002	11,249	334,251	462,895	785,897
Total	1,123,983	301,693	1,425,676	192,345	1,618,021	914,143	2,339,819
Non G-10 Developed Countries							
AUSTRALIA	70,348	14,208	84,556	5,918	90,474	57,500	142,056
AUSTRIA	10,545	4,628	15,173	554	15,727	607	15,780
DENMARK	23,913	3,030	26,943	31	26,974	70	27,013
FINLAND	6,593	1,998	8,591	1,513	10,104	1,548	10,139
GREECE	2,922	907	3,829	15	3,844	1,968	5,797
ICELAND	767	28	795	0	795	0	795
IRELAND	43,684	10,278	53,962	208	54,170	3,010	56,972
ISRAEL	4,485	332	4,817	658	5,475	1,903	6,720
NEW ZEALAND	3,169	955	4,124	552	4,676	1,533	5,657
NORWAY	12,197	1,774	13,971	60	14,031	216	14,187
PORTUGAL	4,515	1,700	6,215	55	6,270	385	6,600
SOUTH AFRICA	4,847	1,297	6,144	809	6,953	6,570	12,714
SPAIN	36,619	6,132	42,751	8,018	50,769	11,044	53,795
TURKEY	16,550	931	17,481	2,192	19,673	5,619	23,100
OTHER NON G-10 DEV.	6,490	312	6,802	19	6,821	232	7,034
Total	247,644	48,510	296,154	20,602	316,756	92,205	388,359

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
Eastern Europe							
BULGARIA	140	6	146	14	160	345	491
CZECH REPUBLIC	712	698	1,410	171	1,581	3,878	5,288
HUNGARY	3,868	243	4,111	304	4,415	2,368	6,479
MACEDONIA	87	2	89	0	89	0	89
POLAND	2,752	274	3,026	2,246	5,272	12,366	15,392
ROMANIA	228	50	278	286	564	1,785	2,063
RUSSIA	14,299	1,064	15,363	379	15,742	5,892	21,255
SERBIA & MONTENEGRO	93	1	94	1	95	2	96
SLOVAKIA	472	69	541	9	550	728	1,269
OTHER E. EUROPE	3,959	237	4,196	5	4,201	2,307	6,503
Total	26,610	2,644	29,254	3,415	32,669	29,671	58,925
Latin America and the Caribbean							
ARGENTINA	2,823	6	2,829	882	3,711	6,082	8,911
BOLIVIA	102	0	102	0	102	0	102
BRAZIL	48,715	25,733	74,448	32,707	107,155	62,248	136,696
CHILE	10,609	2,732	13,341	3,451	16,792	8,680	22,021
COLOMBIA	7,395	758	8,153	1,640	9,793	5,624	13,777
COSTA RICA	1,242	92	1,334	249	1,583	852	2,186
DOMINICAN REPUBLIC	997	17	1,014	62	1,076	334	1,348
ECUADOR	371	4	375	39	414	431	806
EL SALVADOR	271	24	295	1,899	2,194	1,973	2,268
GUATEMALA	1,148	34	1,182	293	1,475	1,025	2,207
HONDURAS	370	137	507	155	662	576	1,083
JAMAICA	320	18	338	86	424	240	578
MEXICO	30,793	2,382	33,175	13,795	46,970	92,499	125,674
NICARAGUA	35	16	51	25	76	205	256
PARAGUAY	333	1	334	0	334	295	629
PERU	2,571	434	3,005	353	3,358	1,825	4,830
TRINIDAD & TOBAGO	442	278	720	49	769	1,058	1,778
URUGUAY	807	15	822	32	854	1,120	1,942
VENEZUELA	1,427	136	1,563	206	1,769	1,027	2,590
OTHER LAT. AM. & CAR.	16,020	1,239	17,259	137	17,396	822	18,081
Total	126,791	34,056	160,847	56,060	216,907	186,916	347,763

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	
Asia							
CHINA-MAINLAND	47,576	4,993	52,569	2,232	54,801	23,168	75,737
CHINA-TAIWAN	15,575	847	16,422	5,268	21,690	25,205	41,627
INDIA	39,879	2,055	41,934	22,190	64,124	32,500	74,434
INDONESIA	8,371	227	8,598	82	8,680	5,620	14,218
IRAN	0	0	0	0	0	0	0
IRAQ	311	0	311	0	311	0	311
JORDAN	198	2	200	110	310	521	721
KOREA	32,141	1,744	33,885	18,607	52,492	67,181	101,066
KUWAIT	3,714	143	3,857	104	3,961	453	4,310
MALAYSIA	6,251	352	6,603	842	7,445	13,441	20,044
OMAN	259	33	292	3	295	17	309
PAKISTAN	274	2	276	202	478	1,170	1,446
PHILIPPINES	2,385	188	2,573	761	3,334	5,278	7,851
QATAR	4,963	488	5,451	35	5,486	327	5,778
SAUDI ARABIA	5,368	1,132	6,500	344	6,844	373	6,873
SRI LANKA	245	0	245	68	313	230	475
SYRIA	3	0	3	0	3	0	3
THAILAND	1,925	329	2,254	1,963	4,217	7,964	10,218
UNITED ARAB EMIRATES	10,131	1,671	11,802	0	11,802	4,272	16,074
OTHER ASIA	3,464	80	3,544	158	3,702	1,900	5,444
Total	183,033	14,286	197,319	52,969	250,288	189,620	386,939
Africa							
ALGERIA	52	14	66	0	66	1,450	1,516
CAMEROON	151	0	151	16	167	169	320
CONGO (KINSHASA)	4	0	4	0	4	65	69
EGYPT	1,023	119	1,142	0	1,142	1,404	2,546
ETHIOPIA	0	0	0	0	0	0	0
GABON	27	0	27	0	27	51	78
GHANA	482	1	483	0	483	0	483
IVORY COAST	62	0	62	0	62	83	145
KENYA	87	10	97	10	107	658	755
LIBYA	1	0	1	0	1	0	1
MALAWI	2	0	2	0	2	0	2
MOROCCO	664	57	721	1	722	302	1,023
NIGERIA	947	9	956	26	982	1,077	2,033
SENEGAL	21	0	21	98	119	203	224
SUDAN	1	3	4	0	4	0	4
TUNISIA	287	24	311	0	311	188	499
ZAMBIA	58	0	58	11	69	197	255
ZIMBABWE	8	0	8	0	8	0	8
OTHER AFRICA	1,621	58	1,679	196	1,875	689	2,368
Total	5,498	295	5,793	358	6,151	6,536	12,329

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
Banking Centers							
BAHAMAS	3,252	354	3,606	0	3,606	106	3,712
BAHRAIN	2,874	97	2,971	3	2,974	412	3,383
BERMUDA	14,196	1,556	15,752	38	15,790	97	15,849
CAYMAN ISLANDS	153,135	21,381	174,516	12	174,528	3,269	177,785
HONG KONG	18,247	2,801	21,048	1,972	23,020	30,605	51,653
LEBANON	554	7	561	0	561	393	954
LIBERIA	441	160	601	0	601	0	601
MACAO	735	8	743	0	743	59	802
NETHERLANDS ANTILLES	4,464	26	4,490	0	4,490	31	4,521
PANAMA	2,113	391	2,504	23	2,527	1,274	3,778
SINGAPORE	24,649	2,574	27,223	753	27,976	37,037	64,260
Total	224,660	29,355	254,015	2,801	256,816	73,283	327,298
International & Regional Organizations							
AFRICAN REGIONAL	558	120	678	0	678	0	678
ASIAN REGIONAL	1,433	156	1,589	0	1,589	0	1,589
E. EUROPEAN REGIONAL	602	25	627	0	627	0	627
INTERNATIONAL	3,847	1,077	4,924	126	5,050	126	5,050
LATIN AMER. REGIONAL	1,115	259	1,374	182	1,556	182	1,556
MIDDLE EAST REGIONAL	241	13	254	0	254	0	254
W. EUROPEAN REGIONAL	12,935	865	13,800	70	13,870	70	13,870
Total	20,731	2,515	23,246	378	23,624	378	23,624
Grand Total	1,958,950	433,354	2,392,304	328,928	2,721,232	1,492,752	3,885,056

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	16,581	5,443	345	5,098	5,976	28,000	2,589	37,295	17,713	376	10,581	5,147	23,236
CANADA	82,192	64,272	4,180	60,092	17,020	163,484	56,322	93,368	77,192	4,037	34,244	61,388	142,617
FRANCE	184,877	5,815	944	4,871	37,444	228,136	35,034	390,653	176,060	617	148,267	5,517	182,194
GERMANY	240,635	44,826	1,153	43,673	65,907	351,368	28,737	350,793	129,222	757	103,998	42,914	172,893
ITALY	31,583	7,527	140	7,387	26,861	65,971	4,550	265,562	30,009	181	25,267	7,731	37,921
JAPAN	152,333	272,179	33,313	238,866	29,273	453,785	23,535	196,664	126,127	32,552	144,373	239,042	397,721
LUXEMBOURG	24,045	2,934	75	2,859	8,121	35,100	4,762	73,978	33,566	367	23,720	2,857	36,790
NETHERLANDS	98,936	4,388	219	4,169	14,542	117,866	13,478	220,022	102,656	229	43,284	7,812	110,697
SWEDEN	22,723	426	26	400	1,654	24,803	7,799	82,790	22,449	25	14,645	402	22,876
SWITZERLAND	35,684	39,859	1,887	37,972	9,866	85,409	10,428	97,940	29,247	3,413	24,897	37,999	70,659
UNITED KINGDOM	234,394	454,434	224,117	230,317	97,069	785,897	61,530	618,441	188,235	246,166	348,608	236,322	670,723
Total	1,123,983	902,103	266,399	635,704	313,733	2,339,819	248,764	2,427,506	932,476	288,720	921,884	647,131	1,868,327
Non G-10 Developed Countries													
AUSTRALIA	70,348	55,296	3,304	51,992	16,412	142,056	15,816	131,269	65,685	3,376	38,118	54,057	123,118
AUSTRIA	10,545	607	0	607	4,628	15,780	1,714	31,973	11,754	0	7,395	734	12,488
DENMARK	23,913	70	3	67	3,030	27,013	5,493	24,103	22,104	3	19,452	66	22,173
FINLAND	6,593	1,548	586	962	1,998	10,139	1,988	46,769	6,338	0	5,296	138	6,476
GREECE	2,922	1,968	20	1,948	907	5,797	493	44,835	2,752	20	1,886	2,083	4,855
ICELAND	767	0	0	0	28	795	65	2,425	709	0	632	0	709
IRELAND	43,684	3,010	1,020	1,990	10,278	56,972	4,231	37,470	49,346	9,612	46,821	3,262	62,220
ISRAEL	4,485	1,395	249	1,146	840	6,720	1,146	9,424	3,363	251	2,878	1,154	4,768
NEW ZEALAND	3,169	1,533	48	1,485	955	5,657	748	6,256	3,495	48	1,731	1,915	5,458
NORWAY	12,197	216	6	210	1,774	14,187	3,324	23,339	12,126	6	8,506	213	12,345
PORTUGAL	4,515	297	0	297	1,788	6,600	279	52,966	4,451	0	3,175	340	4,791
SOUTH AFRICA	4,847	6,315	428	5,887	1,552	12,714	1,191	27,334	4,448	428	3,893	5,865	10,741
SPAIN	36,619	11,019	836	10,183	6,157	53,795	7,618	169,169	34,844	881	28,064	11,713	47,438
TURKEY	16,550	5,612	1,148	4,464	938	23,100	1,666	66,350	15,921	1,164	10,955	4,616	21,701
OTHER NON G-10 DEV.	6,490	232	18	214	312	7,034	130	1,511,659	5,967	20	5,560	236	6,223
Total	247,644	89,118	7,666	81,452	51,597	388,359	45,902	2,185,341	243,303	15,809	184,362	86,392	345,504

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	
	Cross-Border Claims	Total	In Non-Local Currency										In Local Currency
Eastern Europe													
BULGARIA	140	339	165	174	12	491	16	10,767	186	166	128	175	527
CZECH REPUBLIC	712	3,743	236	3,507	833	5,288	883	6,936	745	323	877	3,572	4,640
HUNGARY	3,868	2,338	280	2,058	273	6,479	633	32,643	3,910	284	3,788	2,074	6,268
MACEDONIA	87	0	0	0	2	89	0	0	90	0	89	0	90
POLAND	2,752	12,257	1,724	10,533	383	15,392	2,956	20,551	2,569	1,758	2,900	10,735	15,062
ROMANIA	228	1,773	456	1,317	62	2,063	231	9,587	334	468	666	1,338	2,140
RUSSIA	14,299	5,819	1,046	4,773	1,137	21,255	755	81,003	14,469	1,205	11,204	5,022	20,696
SERBIA & MONTENEGRO	93	2	2	0	1	96	1	175	94	2	89	0	96
SLOVAKIA	472	718	17	701	79	1,269	93	4,678	478	42	347	761	1,281
OTHER E. EUROPE	3,959	2,296	1,111	1,185	248	6,503	269	52,802	4,143	1,181	3,717	1,374	6,698
Total	26,610	29,285	5,037	24,248	3,030	58,925	5,837	219,142	27,018	5,429	23,805	25,051	57,498
Latin America and the Caribbean													
ARGENTINA	2,823	6,072	1,637	4,435	16	8,911	1,878	21,708	2,879	1,671	2,994	4,764	9,314
BOLIVIA	102	0	0	0	0	102	2	12	113	0	84	0	113
BRAZIL	48,715	61,452	10,947	50,505	26,529	136,696	15,819	73,055	44,337	9,856	42,428	50,566	104,759
CHILE	10,609	8,680	312	8,368	2,732	22,021	536	4,219	11,399	313	7,835	8,405	20,117
COLOMBIA	7,395	5,599	207	5,392	783	13,777	2,496	16,750	7,896	207	6,748	5,488	13,591
COSTA RICA	1,242	852	465	387	92	2,186	439	595	1,323	464	1,402	387	2,174
DOMINICAN REPUBLIC	997	333	62	271	18	1,348	46	454	1,253	61	929	285	1,599
ECUADOR	371	430	0	430	5	806	58	175	522	0	400	430	952
EL SALVADOR	271	1,973	1,882	91	24	2,268	226	710	339	1,883	1,220	90	2,312
GUATEMALA	1,148	1,023	227	796	36	2,207	26	391	1,430	227	1,256	796	2,453
HONDURAS	370	576	173	403	137	1,083	8	46	412	173	402	403	988
JAMAICA	320	240	136	104	18	578	45	604	388	135	302	104	627
MEXICO	30,793	91,169	4,656	86,513	3,712	125,674	6,149	70,590	34,339	4,672	24,597	86,527	125,538
NICARAGUA	35	205	51	154	16	256	0	6	52	51	86	155	258
PARAGUAY	333	295	0	295	1	629	28	24	408	0	257	294	702
PERU	2,571	1,820	716	1,104	439	4,830	342	15,405	3,138	716	2,170	1,104	4,958
TRINIDAD & TOBAGO	442	1,057	127	930	279	1,778	28	68	417	123	371	931	1,471
URUGUAY	807	1,118	454	664	17	1,942	171	276	1,248	456	1,005	664	2,368
VENEZUELA	1,427	1,027	1	1,026	136	2,590	255	21,352	1,791	1	1,193	1,133	2,925
OTHER LAT. AM. & CAR	16,020	822	114	708	1,239	18,081	340	14,058	28,019	125	25,609	710	28,854
Total	126,791	184,743	22,167	162,576	36,229	347,763	28,892	240,498	141,703	21,134	121,288	163,236	326,073

Country Exposure Lending Survey /1: December 31, 2011

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	47,576	22,852	4,836	18,016	5,309	75,737	4,214	39,396	42,550	5,553	42,520	19,169	67,272
CHINA-TAIWAN	15,575	24,857	7,480	17,377	1,195	41,627	14,087	3,299	16,026	6,176	20,792	17,706	39,908
INDIA	39,879	31,453	6,396	25,057	3,102	74,434	1,728	17,653	35,041	6,655	36,394	26,734	68,430
INDONESIA	8,371	5,595	1,482	4,113	252	14,218	2,064	20,047	10,880	2,066	11,878	4,525	17,471
IRAN	0	0	0	0	0	0	0	0	0	0	0	0	0
IRAQ	311	0	0	0	0	311	2	186	14	0	14	0	14
JORDAN	198	521	130	391	2	721	100	70	133	130	165	391	654
KOREA	32,141	66,724	9,364	57,360	2,201	101,066	15,581	66,281	32,875	9,416	34,754	58,088	100,379
KUWAIT	3,714	450	116	334	146	4,310	232	277	3,865	115	2,821	359	4,339
MALAYSIA	6,251	13,342	606	12,736	451	20,044	7,125	19,823	6,058	668	5,412	12,805	19,531
OMAN	259	17	13	4	33	309	120	255	313	10	189	4	327
PAKISTAN	274	1,149	127	1,022	23	1,446	568	613	495	127	381	1,024	1,646
PHILIPPINES	2,385	5,264	739	4,525	202	7,851	138	29,319	2,770	927	3,251	4,620	8,317
QATAR	4,963	327	251	76	488	5,778	309	5,639	4,947	251	4,405	76	5,274
SAUDI ARABIA	5,368	373	43	330	1,132	6,873	1,185	1,331	5,209	43	4,370	330	5,582
SRI LANKA	245	222	26	196	8	475	55	36	270	26	254	202	498
SYRIA	3	0	0	0	0	3	0	0	3	0	2	0	3
THAILAND	1,925	7,809	728	7,081	484	10,218	120	9,869	2,228	728	2,306	7,423	10,379
UNITED ARAB EMIRATES	10,131	4,270	1,868	2,402	1,673	16,074	2,937	15,606	10,959	1,885	9,706	2,429	15,273
OTHER ASIA	3,464	1,892	456	1,436	88	5,444	259	29,802	4,127	570	4,064	1,572	6,269
Total	183,033	187,117	34,661	152,456	16,789	386,939	50,824	259,502	178,763	35,346	183,678	157,457	371,566
Africa													
ALGERIA	52	1,450	250	1,200	14	1,516	176	23	44	316	350	1,683	2,043
CAMEROON	151	169	7	162	0	320	18	0	153	7	160	166	326
CONGO (KINSHASA)	4	65	58	7	0	69	2	25	4	60	61	6	70
EGYPT	1,023	1,404	106	1,298	119	2,546	406	2,518	713	107	573	1,356	2,176
ETHIOPIA	0	0	0	0	0	0	5	4	0	0	0	0	0
GABON	27	51	4	47	0	78	4	24	27	3	6	47	77
GHANA	482	0	0	0	1	483	182	10	366	0	360	0	366
IVORY COAST	62	83	0	83	0	145	0	45	174	1	48	109	284
KENYA	87	651	181	470	17	755	56	70	139	204	296	493	836
LIBYA	1	0	0	0	0	1	0	0	1	0	1	0	1
MALAWI	2	0	0	0	0	2	1	0	2	0	2	0	2
MOROCCO	664	301	0	301	58	1,023	36	366	713	0	617	358	1,071

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				
	Cross-Border Claims	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									
NIGERIA	947	1,076	84	992	10	2,033	592	132	970	84	933	982	2,036
SENEGAL	21	203	3	200	0	224	12	37	22	4	23	201	227
SUDAN	1	0	0	0	3	4	0	0	1	0	1	0	1
TUNISIA	287	188	23	165	24	499	64	820	286	40	234	181	507
ZAMBIA	58	197	35	162	0	255	10	55	68	35	94	192	295
ZIMBABWE	8	0	0	0	0	8	0	0	8	0	8	0	8
OTHER AFRICA	1,621	689	389	300	58	2,368	276	120	2,190	480	1,860	302	2,972
Total	5,498	6,527	1,140	5,387	304	12,329	1,840	4,249	5,881	1,341	5,627	6,076	13,298
Banking Centers													
BAHAMAS	3,252	106	27	79	354	3,712	103	74	9,665	35	8,995	78	9,778
BAHRAIN	2,874	412	80	332	97	3,383	114	477	3,664	80	3,632	332	4,076
BERMUDA	14,196	97	76	21	1,556	15,849	5,414	20,133	13,735	75	11,211	20	13,830
CAYMAN ISLANDS	153,135	3,269	2,884	385	21,381	177,785	9,198	40,574	239,529	3,198	200,417	13	242,740
HONG KONG	18,247	30,372	9,269	21,103	3,034	51,653	2,183	26,726	20,950	12,148	27,117	24,077	57,175
LEBANON	554	393	372	21	7	954	85	966	626	373	758	20	1,019
LIBERIA	441	0	0	0	160	601	76	4,413	748	0	453	0	748
MACAO	735	59	24	35	8	802	215	0	768	128	699	37	933
NETHERLAND ANTILLES	4,464	31	13	18	26	4,521	22	679	4,757	13	4,609	18	4,788
PANAMA	2,113	1,274	1,261	13	391	3,778	324	10,178	3,368	1,261	2,774	13	4,642
SINGAPORE	24,649	36,178	11,064	25,114	3,433	64,260	3,077	17,854	23,983	10,230	30,117	26,309	60,522
Total	224,660	72,191	25,070	47,121	30,447	327,298	20,811	122,074	321,793	27,541	290,782	50,917	400,251
International & Regional Organizations													
AFRICAN REGIONAL	558	0	0	0	120	678	0	0	431	0	27	0	431
ASIAN REGIONAL	1,433	0	0	0	156	1,589	21	15	1,268	0	189	0	1,268
E. EUROPEAN REGIONAL	602	0	0	0	25	627	0	0	101	0	65	0	101
INTERNATIONAL	3,847	126	0	126	1,077	5,050	22	23	3,499	0	2,158	126	3,625
LATIN AMER. REGIONAL	1,115	182	0	182	259	1,556	20	34	1,090	0	384	182	1,272
MIDDLE EAST REGIONAL	241	0	0	0	13	254	9	0	241	0	241	0	241
W. EUROPEAN REGIONAL	12,935	70	61	9	865	13,870	5	3	12,363	61	4,909	7	12,431
Total	20,731	378	61	317	2,515	23,624	77	75	18,993	61	7,973	315	19,369
GRAND TOTALS	1,958,950	1,471,462	362,201	1,109,261	454,644	3,885,056	402,947	5,458,387	1,869,930	395,381	1,739,399	1,136,575	3,401,886

Table 3 - Selected Additional Items

(\$ Millions)

All U. S. Banks - Group A

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due To (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
G-10 and Switzerland									
BELGIUM	32,340	15,643	47,983	18,006	3,001	1,788	5,238	3,178	212
CANADA	9,104	44,449	53,553	57,218	21,246	25,094	18,446	8,767	169
FRANCE	528	3,154	3,682	40,332	7,640	16,136	3,535	23,237	1,041
GERMANY	5,991	28,443	34,434	64,216	14,927	127,494	23,958	44,169	325
ITALY	1,149	11,185	12,334	34,030	3,346	4,535	12,761	10,190	202
JAPAN	60,665	173,322	233,987	233,840	12,792	39,582	64,459	21,309	156
LUXEMBOURG	9,403	21,386	30,789	44,126	10,744	936	-52,503	6,371	72
NETHERLANDS	24,942	8,283	33,225	51,981	19,187	11,816	-33,841	12,600	444
SWEDEN	88	620	708	7,539	2,323	2,596	-344	3,005	247
SWITZERLAND	5,567	1,650	7,217	34,936	3,663	8,547	35,687	2,848	629
UNITED KINGDOM	782,822	206,275	989,097	388,044	115,484	133,586	272,008	18,834	1,183
Total	932,599	514,410	1,447,009	974,268	214,353	372,110	349,404	154,508	4,680
Non G-10 Developed Countries									
AUSTRALIA	4,783	53,864	58,647	67,886	10,076	12,601	12,954	11,020	110
AUSTRIA	8	88	96	3,855	1,647	311	87	1,270	14
DENMARK	1,205	1,524	2,729	10,454	294	2,104	-2,623	4,319	10
FINLAND	106	188	294	2,006	285	1,949	-132	1,547	4
GREECE	677	3,561	4,238	6,058	379	414	-508	672	1
ICELAND	0	0	0	1,109	57	115	0	387	0
IRELAND	23,411	7,857	31,268	56,095	18,387	2,861	7,579	11,278	51
ISRAEL	579	426	1,005	2,030	302	1,417	716	1,211	137
NEW ZEALAND	39	942	981	1,848	1,018	263	967	651	10
NORWAY	96	489	585	5,792	549	617	-295	2,062	1
PORTUGAL	42	599	641	3,667	451	474	136	1,016	72
SOUTH AFRICA	791	4,973	5,764	8,897	227	647	787	850	138
SPAIN	299	3,084	3,383	16,280	5,652	5,853	9,437	11,444	441
TURKEY	1,062	2,447	3,509	4,327	2,000	2,462	2,508	2,518	2,482
OTHER NON G-10 DEV.	89	387	476	6,829	1,841	2,343	-3,002	840	24
Total	33,187	80,429	113,616	197,133	43,165	34,431	28,611	51,085	3,495
Eastern Europe									
BULGARIA	134	224	358	978	61	15	44	29	4
CZECH REPUBLIC	888	2,983	3,871	3,830	241	55	776	477	19
HUNGARY	777	1,280	2,057	2,467	106	43	452	1,786	2
MACEDONIA	0	0	0	46	3	0	0	3	0
POLAND	1,727	8,327	10,054	10,295	856	804	4,702	1,192	37
ROMANIA	519	1,025	1,544	1,602	140	2	483	92	4
RUSSIA	1,494	6,717	8,211	12,517	1,187	608	1,548	5,552	1,108
SERBIA & MONTENEGRO	1	2	3	17	14	13	9	44	0
SLOVAKIA	47	1,311	1,358	1,399	94	4	309	7	0
OTHER E. EUROPE	1,323	1,542	2,865	6,425	642	197	-140	1,505	205
Total	6,910	23,411	30,321	39,576	3,344	1,741	8,183	10,687	1,379

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						
Latin America and the Caribbean									
ARGENTINA	1,537	3,663	5,200	6,316	935	518	1,288	288	507
BOLIVIA	0	1	1	95	11	0	-3	0	6
BRAZIL	1,044	27,731	28,775	28,329	3,491	8,898	26,025	18,039	7,697
CHILE	50	5,206	5,256	6,585	1,271	444	4,404	1,430	3,234
COLOMBIA	80	3,920	4,000	4,768	762	166	1,881	2,085	1,867
COSTA RICA	358	245	603	876	154	73	473	11	119
DOMINICAN REPUBLIC	86	196	282	714	273	3	79	110	87
ECUADOR	4	388	392	690	187	34	79	1	428
EL SALVADOR	74	0	74	1,906	72	4	1,186	39	35
GUATEMALA	271	461	732	1,161	282	1	692	2	320
HONDURAS	100	321	421	569	53	12	338	0	52
JAMAICA	59	95	154	296	68	0	50	37	11
MEXICO	2,327	76,508	78,835	78,759	4,730	1,153	22,223	9,360	1,236
NICARAGUA	130	50	180	205	20	2	152	0	2
PARAGUAY	6	304	310	468	74	0	-12	1	28
PERU	672	789	1,461	2,971	752	186	252	213	591
TRINIDAD & TOBAGO	333	796	1,129	3,138	5	33	196	4	108
URUGUAY	2,158	501	2,659	1,185	786	341	2,249	72	49
VENEZUELA	0	821	821	1,361	561	92	360	418	81
OTHER LAT. AM. & CAR	643	576	1,219	25,071	12,769	760	-2,215	588	307
Total	9,932	122,572	132,504	165,463	27,256	12,720	59,697	32,698	16,765
Asia									
CHINA-MAINLAND	4,408	21,088	25,496	33,490	3,969	7,124	5,087	16,671	11,672
CHINA-TAIWAN	12,111	9,366	21,477	27,854	1,615	2,139	11,383	3,100	311
INDIA	1,695	9,012	10,707	18,885	3,469	6,375	11,173	11,218	14,110
INDONESIA	2,275	3,399	5,674	10,775	3,904	397	413	3,817	1,235
IRAN	0	0	0	5	0	0	0	0	0
IRAQ	0	0	0	710	0	297	0	54	2
JORDAN	151	259	410	1,080	5	69	129	7	130
KOREA	3,410	45,185	48,595	53,397	4,393	2,879	22,082	8,661	9,756
KUWAIT	291	155	446	6,913	261	87	175	83	845
MALAYSIA	2,100	10,362	12,462	15,633	351	416	1,428	1,869	208
OMAN	81	21	102	1,926	61	10	43	19	106
PAKISTAN	166	726	892	919	285	63	216	101	379
PHILIPPINES	1,779	2,738	4,517	6,163	725	60	2,311	942	300
QATAR	298	41	339	2,404	226	241	62	410	213
SAUDI ARABIA	326	16	342	17,709	394	554	103	32	1,111
SRI LANKA	34	127	161	193	33	2	71	172	57
SYRIA	0	0	0	11	0	0	0	0	0
THAILAND	536	5,398	5,934	7,757	783	137	2,140	764	505
UNITED ARAB EMIRATES	3,540	1,703	5,243	7,162	1,602	731	613	1,935	1,573
OTHER ASIA	1,826	2,254	4,080	7,586	973	64	-1,732	481	674
Total	35,027	111,850	146,877	220,572	23,049	21,645	55,697	50,336	43,187

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	369	1,380	1,749	1,706	579	39	326	0	187
CAMEROON	2	151	153	431	7	0	23	0	8
CONGO (KINSHASA)	89	8	97	118	2	0	-31	4	2
EGYPT	425	1,093	1,518	2,395	275	529	187	80	400
ETHIOPIA	0	0	0	83	0	0	0	0	5
GABON	57	175	232	310	1	0	-22	2	3
GHANA	0	0	0	125	12	128	0	14	141
IVORY COAST	2	189	191	191	154	16	-68	25	0
KENYA	338	306	644	1,127	97	1	75	9	49
LIBYA	0	0	0	426	0	0	0	0	1
MALAWI	0	0	0	18	0	0	0	0	1
MOROCCO	43	258	301	286	138	32	59	47	179
NIGERIA	1,331	720	2,051	6,972	46	31	153	369	596
SENEGAL	6	99	105	93	3	0	110	16	4
SUDAN	0	0	0	53	0	0	0	1	0
TUNISIA	94	135	229	607	34	1	-27	164	44
ZAMBIA	83	103	186	234	40	0	83	52	3
ZIMBABWE	0	0	0	2	0	0	0	0	0
OTHER AFRICA	846	180	1,026	4,469	816	156	5,149	317	171
Total	3,685	4,797	8,482	19,646	2,204	933	6,017	1,100	1,794

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						
Banking Centers									
BAHAMAS	80,012	89	80,101	3,464	6,810	388	-55,358	84	53
BAHRAIN	1,525	227	1,752	1,980	886	95	-215	96	57
BERMUDA	818	0	818	12,451	2,948	3,413	4,862	1,344	1,417
CAYMAN ISLANDS	104,475	550	105,025	81,591	87,533	1,197	-241,034	19,896	37
HONG KONG	33,342	19,107	52,449	59,981	14,424	5,869	10,853	3,041	1,683
LEBANON	650	15	665	4,969	86	14	129	237	323
LIBERIA	37	0	37	1,408	344	37	-42	60	2
MACAO	168	53	221	984	516	376	-40	121	27
NETHERLAND ANTILLES	3,749	66	3,815	2,367	355	62	2,898	50	3
PANAMA	1,516	55	1,571	2,898	1,300	45	244	35	325
SINGAPORE	37,577	20,978	58,555	48,657	7,396	7,701	22,632	1,589	1,611
Total	263,869	41,140	305,009	220,750	122,598	19,197	-255,071	26,553	5,538
International & Regional Organizations									
AFRICAN REGIONAL	0	0	0	128	0	127	0	148	0
ASIAN REGIONAL	0	0	0	35	2	167	0	156	200
E. EUROPEAN REGIONAL	0	0	0	691	0	501	0	522	0
INTERNATIONAL	0	0	0	3,475	0	348	0	757	268
LATIN AMER. REGIONAL	0	0	0	509	0	25	0	240	182
MIDDLE EAST REGIONAL	0	0	0	8	0	0	0	0	9
W. EUROPEAN REGIONAL	0	0	0	1,594	0	574	0	4,250	15
Total	0	0	0	6,440	2	1,742	0	6,073	674
GRAND TOTALS	1,285,209	898,609	2,183,818	1,843,848	435,971	464,519	252,538	333,040	77,512

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	4,433	585	3,186	8,204	5,614	272	7,671	1,386	1,732	10,789	8,131	0	4,477	3,472	1,058	9,007	3,968	104
CANADA	24,204	7,370	5,104	36,678	31,862	867	22,357	13,686	2,323	38,366	8,829	52	35,631	43,216	8,494	87,341	36,501	3,118
FRANCE	92,887	715	28,592	122,194	82,528	28	19,167	176	1,731	21,074	21,200	4	72,823	4,924	6,905	84,652	72,332	585
GERMANY	166,370	2,952	41,323	210,645	56,914	393	43,164	35,575	11,402	90,141	36,335	20	31,101	6,299	13,182	50,582	35,973	344
ITALY	13,787	1,317	2,589	17,693	12,438	16	8,306	276	21,091	29,673	9,778	0	9,490	5,934	3,181	18,605	7,793	165
JAPAN	97,094	44,205	9,941	151,240	65,778	27,936	11,553	110,638	4,564	126,755	11,892	1,114	43,686	117,336	12,613	173,635	48,457	3,502
LUXEMBOURG	2,893	664	871	4,428	6,003	13	335	1,625	1,739	3,699	354	0	20,817	645	5,511	26,973	27,209	354
NETHERLANDS	26,148	217	5,110	31,475	25,487	23	7,966	1,825	500	10,291	4,830	0	64,822	2,346	8,932	76,100	72,339	206
SWEDEN	12,927	30	339	13,296	13,979	9	3,169	128	321	3,618	1,833	0	6,627	268	994	7,889	6,637	16
SWITZERLAND	18,722	1,198	6,201	26,121	13,609	150	1,580	35,235	190	37,005	1,382	5	15,382	3,426	3,366	22,174	14,256	3,258
UNITED KINGDOM	51,782	66,950	34,988	153,720	97,246	68,607	10,252	68,010	3,462	81,724	4,997	11,000	172,360	319,474	50,158	541,992	85,992	166,559
Total	511,247	126,203	138,244	775,694	411,458	98,314	135,520	268,560	49,055	453,135	109,561	12,195	477,216	507,340	114,394	1,098,950	411,457	178,211
Non G-10 Developed Countries																		
AUSTRALIA	27,597	15,007	2,811	45,415	28,435	618	14,788	4,195	1,036	20,019	9,368	805	27,963	36,094	10,361	74,418	27,882	1,953
AUSTRIA	3,243	17	925	4,185	3,316	0	4,656	6	857	5,519	5,314	0	2,646	584	2,846	6,076	3,124	0
DENMARK	7,813	14	1,748	9,575	6,151	0	2,908	8	209	3,125	2,855	0	13,192	48	1,073	14,313	13,098	3
FINLAND	3,114	1,416	672	5,202	2,896	0	1,886	14	854	2,754	1,904	0	1,593	118	472	2,183	1,538	0
GREECE	638	45	204	887	635	0	649	166	255	1,070	625	0	1,635	1,757	448	3,840	1,492	20
ICELAND	671	0	16	687	565	0	27	0	11	38	27	0	69	0	1	70	117	0
IRELAND	12,544	505	2,120	15,169	13,766	338	503	422	314	1,239	526	49	30,637	2,083	7,844	40,564	35,054	9,225
ISRAEL	470	3	155	628	446	3	859	1,141	8	2,008	970	28	3,156	251	169	3,576	1,947	220
NEW ZEALAND	538	567	527	1,632	670	2	1,475	347	165	1,987	1,325	0	1,156	619	263	2,038	1,500	46
NORWAY	2,662	4	312	2,978	2,996	0	5,167	139	436	5,742	5,167	0	4,368	73	1,026	5,467	3,963	6
PORTUGAL	1,576	193	325	2,094	1,561	0	402	15	885	1,302	723	0	2,537	89	490	3,116	2,167	0
SOUTH AFRICA	2,346	1,643	486	4,475	2,460	350	849	2,355	2	3,206	891	32	1,652	2,317	809	4,778	1,097	46
SPAIN	18,791	995	3,108	22,894	18,878	13	3,591	372	453	4,416	3,432	0	14,237	9,652	2,571	26,460	12,534	868
TURKEY	12,561	247	783	13,591	11,206	32	1,692	2,347	11	4,050	1,810	455	2,297	3,018	137	5,452	2,905	677
OTHER NON G-10 DEV.	56	23	73	152	1,469	2	630	124	55	809	684	0	5,804	85	184	6,073	3,814	18
Total	94,620	20,679	14,265	129,564	95,450	1,358	40,082	11,651	5,551	57,284	35,621	1,369	112,942	56,788	28,694	198,424	112,232	13,082

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	62	38	1	101	66	37	30	188	0	218	30	49	48	113	5	166	90	80
CZECH REPUBLIC	92	71	70	233	111	63	415	2,425	522	3,362	415	11	205	1,247	106	1,558	219	249
HUNGARY	198	75	88	361	230	62	3,224	1,640	140	5,004	3,224	61	446	623	15	1,084	456	161
MACEDONIA	0	0	0	0	0	0	86	0	2	88	86	0	1	0	0	1	4	0
POLAND	619	170	163	952	581	10	1,010	7,907	2	8,919	929	1,010	1,123	4,180	109	5,412	1,059	738
ROMANIA	17	39	3	59	87	14	93	1,274	0	1,367	105	260	118	460	47	625	142	194
RUSSIA	6,557	2,029	436	9,022	6,854	582	928	1,013	65	2,006	1,042	19	6,814	2,777	563	10,154	6,573	604
SERBIA & MONTENEGRO	9	0	1	10	11	0	38	2	0	40	38	2	46	0	0	46	45	0
SLOVAKIA	1	34	19	54	1	25	252	356	43	651	252	0	219	328	7	554	225	17
OTHER E. EUROPE	1,810	159	58	2,027	1,987	134	1,190	1,782	32	3,004	1,211	811	959	355	147	1,461	945	236
Total	9,365	2,615	839	12,819	9,928	927	7,266	16,587	806	24,659	7,332	2,223	9,979	10,083	999	21,061	9,758	2,279
Latin America and the Caribbean																		
ARGENTINA	772	596	2	1,370	532	98	468	2,579	0	3,047	399	1,019	1,583	2,897	4	4,484	1,948	554
BOLIVIA	0	0	0	0	0	0	1	0	0	1	1	0	101	0	0	101	112	0
BRAZIL	13,628	13,114	573	27,315	10,058	2,411	13,325	29,052	0	42,377	13,294	3,778	21,762	19,286	25,160	66,208	20,985	3,667
CHILE	6,667	212	1,740	8,619	7,031	21	485	638	48	1,171	485	3	3,457	7,830	944	12,231	3,883	289
COLOMBIA	3,530	847	127	4,504	3,873	6	1,836	244	203	2,283	1,836	0	2,029	4,508	428	6,965	2,187	201
COSTA RICA	408	194	3	605	458	112	62	174	42	278	62	76	772	484	47	1,303	803	276
DOMINICAN REPUBLIC	376	27	0	403	436	2	100	171	0	271	126	25	521	135	17	673	691	34
ECUADOR	167	113	0	280	173	0	0	103	0	103	0	0	204	214	4	422	349	0
EL SALVADOR	20	219	1	240	50	160	61	580	0	641	61	558	190	1,174	23	1,387	228	1,165
GUATEMALA	636	148	1	785	784	66	9	346	0	355	9	28	503	529	33	1,065	637	133
HONDURAS	145	171	5	321	157	72	97	94	3	194	97	21	128	311	129	568	158	80
JAMAICA	29	85	0	114	34	82	6	97	0	103	59	50	285	58	18	361	295	3
MEXICO	3,577	14,174	327	18,078	3,442	1,776	11,260	27,866	173	39,299	11,295	467	15,956	49,129	1,882	66,967	19,602	2,429
NICARAGUA	8	48	0	56	8	35	0	12	0	12	0	0	27	145	16	188	44	16
PARAGUAY	169	109	0	278	195	0	0	35	0	35	0	0	164	151	1	316	213	0
PERU	815	757	26	1,598	1,134	322	321	155	235	711	393	0	1,435	908	173	2,516	1,611	394
TRINIDAD & TOBAGO	6	16	0	22	0	4	23	854	271	1,148	23	25	413	187	7	607	394	94
URUGUAY	16	29	0	45	168	16	212	695	1	908	623	187	579	394	14	987	457	253
VENEZUELA	1	278	55	334	12	0	323	378	0	701	321	0	1,103	371	81	1,555	1,458	1
OTHER LAT. AM. & CAR	283	57	7	347	118	36	82	108	31	221	82	7	15,655	657	1,201	17,513	27,819	82
Total	31,253	31,194	2,867	65,314	28,663	5,219	28,671	64,181	1,007	93,859	29,166	6,244	66,867	89,368	30,182	186,417	83,874	9,671

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	27,668	7,178	3,030	37,876	26,599	1,283	4,256	3,833	1,870	9,959	4,219	336	15,652	11,841	93	27,586	11,732	3,934
CHINA-TAIWAN	6,393	5,374	377	12,144	6,751	2,780	4,107	8,606	12	12,725	4,107	11	5,075	10,877	458	16,410	5,168	3,385
INDIA	17,969	4,172	880	23,021	15,395	827	2,701	12,898	37	15,636	2,699	1,236	19,209	14,383	1,138	34,730	16,947	4,592
INDONESIA	1,764	548	16	2,328	2,253	436	4,245	2,799	4	7,048	4,265	328	2,362	2,248	207	4,817	4,362	1,302
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	14	0	14	14	14	0	297	0	0	297	0	0
JORDAN	141	38	2	181	104	17	2	304	0	306	2	9	55	179	0	234	27	104
KOREA	12,589	4,360	525	17,474	14,222	1,842	8,309	20,688	525	29,522	8,434	2,303	11,243	41,676	694	53,613	10,219	5,271
KUWAIT	657	194	42	893	640	6	1,972	86	9	2,067	1,972	0	1,085	170	92	1,347	1,253	109
MALAYSIA	3,244	1,190	271	4,705	2,951	65	1,262	5,594	4	6,860	1,262	0	1,745	6,558	77	8,380	1,845	603
OMAN	217	3	12	232	228	2	0	0	0	0	0	0	42	14	21	77	85	8
PAKISTAN	101	23	0	124	94	0	34	794	2	830	42	28	139	332	0	471	359	99
PHILIPPINES	948	423	7	1,378	1,131	459	853	3,137	20	4,010	871	203	584	1,704	161	2,449	768	265
QATAR	2,368	314	18	2,700	2,426	250	369	0	280	649	372	0	2,226	13	190	2,429	2,149	1
SAUDI ARABIA	2,407	123	927	3,457	2,216	29	1,558	0	94	1,652	1,558	0	1,403	250	111	1,764	1,435	14
SRI LANKA	29	52	0	81	36	2	182	55	182	237	199	0	34	115	0	149	35	24
SYRIA	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0	3	3	0
THAILAND	486	568	120	1,174	452	18	791	4,539	154	5,484	791	568	648	2,702	55	3,405	985	142
UNITED ARAB EMIRATES	4,258	271	967	5,496	4,586	256	1,806	1,955	42	3,803	1,767	597	4,067	2,044	662	6,773	4,606	1,032
OTHER ASIA	976	177	5	1,158	1,367	71	1,523	812	66	2,401	1,662	161	965	903	9	1,877	1,098	338
Total	82,215	25,008	7,199	114,422	81,451	8,343	33,984	66,100	3,119	103,203	34,236	5,780	66,834	96,009	3,968	166,811	63,076	21,223
Africa																		
ALGERIA	1	40	0	41	3	1	2	1,098	14	1,114	25	180	49	312	0	361	16	135
CAMEROON	0	10	0	10	0	1	151	63	0	214	153	0	0	96	0	96	0	6
CONGO (KINSHASA)	0	6	0	6	0	6	0	6	0	6	0	0	4	53	0	57	4	54
EGYPT	272	12	2	286	172	4	21	794	80	895	33	45	730	598	37	1,365	508	58
ETHIOPIA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
GABON	0	11	0	11	0	1	25	15	0	40	25	1	2	25	0	27	2	1
GHANA	216	0	0	216	225	0	114	0	1	115	114	0	152	0	0	152	27	0
IVORY COAST	0	8	0	8	127	0	41	18	0	59	25	1	21	57	0	78	22	0
KENYA	60	37	5	102	60	13	0	295	0	295	0	6	27	319	5	351	79	185
LIBYA	1	0	0	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0
MALAWI	2	0	0	2	2	0	0	0	0	0	0	0	0	0	0	0	0	0
MOROCCO	563	134	25	722	575	0	40	104	0	144	40	0	61	63	32	156	98	0
NIGERIA	544	172	5	721	548	5	239	594	1	834	239	0	164	310	3	477	183	79
SENEGAL	4	14	0	18	4	3	15	152	0	167	15	0	2	37	0	39	3	1
SUDAN	0	0	0	0	0	0	1	0	0	1	1	0	0	0	3	3	0	0
TUNISIA	13	50	3	66	13	1	258	80	0	338	258	20	16	58	21	95	15	19
ZAMBIA	6	10	0	16	6	1	52	129	0	181	52	8	0	58	0	58	10	26
ZIMBABWE	8	0	0	8	8	0	0	0	0	0	0	0	0	0	0	0	0	0
OTHER AFRICA	174	229	11	414	224	287	395	204	5	604	395	11	1,052	256	42	1,350	1,571	182
Total	1,864	733	51	2,648	1,968	323	1,354	3,552	101	5,007	1,375	272	2,280	2,242	143	4,665	2,538	746

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	95	2	4	101	4,524	8	45	76	0	121	45	0	3,112	28	350	3,490	5,096	27
BAHRAIN	2,645	71	56	2,772	3,398	57	11	194	17	222	13	2	218	147	24	389	253	21
BERMUDA	2	39	2	43	14	34	81	0	0	81	81	0	14,113	58	1,554	15,725	13,640	41
CAYMAN ISLANDS	941	15	165	1,121	11,490	15	142	0	280	422	315	0	152,052	3,254	20,936	176,242	227,724	3,183
HONG KONG	6,813	4,463	1,206	12,482	9,451	3,357	172	7,363	15	7,550	199	381	11,262	18,546	1,580	31,388	11,300	8,410
LEBANON	174	71	7	252	214	72	316	120	0	436	321	120	64	202	0	266	91	181
LIBERIA	0	0	0	0	0	0	0	0	0	0	0	0	441	0	160	601	748	0
MACAO	95	1	0	96	449	0	46	32	2	80	46	0	594	26	6	626	273	128
NETHERLAND ANTILLES	0	7	1	8	4	3	11	0	11	23	23	0	4,453	24	25	4,502	4,730	10
PANAMA	936	221	48	1,205	1,100	215	230	326	120	676	338	326	947	727	223	1,897	1,930	720
SINGAPORE	10,099	3,670	469	14,238	10,212	2,929	6,531	13,802	393	20,726	5,983	812	8,019	18,706	1,712	28,437	7,788	6,489
Total	21,800	8,560	1,958	32,318	40,856	6,690	7,585	21,913	827	30,325	7,364	1,641	195,275	41,718	26,570	263,563	273,573	19,210
International & Regional Organizations																		
AFRICAN REGIONAL	0	0	0	0	0	0	558	0	120	678	431	0	0	0	0	0	0	0
ASIAN REGIONAL	0	0	0	0	0	0	1,433	0	156	1,589	1,268	0	0	0	0	0	0	0
E. EUROPEAN REGIONAL	0	0	0	0	0	0	602	0	25	627	101	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	0	0	0	3,847	126	1,077	5,050	3,499	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	0	1,115	182	259	1,556	1,090	0	0	0	0	0	0	0
MIDDLE EAST REGIONAL	0	0	0	0	0	0	241	0	13	254	241	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	0	12,935	70	865	13,870	12,363	61	0	0	0	0	0	0
Total	0	0	0	0	0	0	20,731	378	2,515	23,624	18,993	61	0	0	0	0	0	0
GRAND TOTALS	752,364	214,992	165,423	1,132,779	669,774	121,174	275,193	452,922	62,981	791,096	243,648	29,785	931,393	803,548	204,950	1,939,891	956,508	244,422

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	15,316	5,968	21,284	0	21,284	4,564	25,848
CANADA	45,294	15,431	60,725	2,267	62,992	35,239	95,964
FRANCE	176,539	36,291	212,830	1,868	214,698	3,367	216,197
GERMANY	228,218	64,544	292,762	24,826	317,588	40,650	333,412
ITALY	29,232	26,861	56,093	3,618	59,711	5,481	61,574
JAPAN	145,818	27,110	172,928	93,033	265,961	230,852	403,780
LUXEMBOURG	22,900	8,116	31,016	4	31,020	2,359	33,375
NETHERLANDS	88,610	14,404	103,014	544	103,558	3,846	106,860
SWEDEN	17,979	1,646	19,625	1	19,626	124	19,749
SWITZERLAND	30,427	8,001	38,428	32,450	70,878	39,587	78,015
UNITED KINGDOM	199,742	84,338	284,080	7,860	291,940	442,516	726,596
Total	1,000,075	292,710	1,292,785	166,471	1,459,256	808,585	2,101,370
Non G-10 Developed Countries							
AUSTRALIA	51,560	13,288	64,848	1,438	66,286	49,589	114,437
AUSTRIA	9,952	4,628	14,580	436	15,016	439	15,019
DENMARK	22,940	3,013	25,953	0	25,953	24	25,977
FINLAND	5,607	1,982	7,589	1,409	8,998	1,426	9,015
GREECE	2,896	907	3,803	0	3,803	1,533	5,336
ICELAND	742	28	770	0	770	0	770
IRELAND	40,850	10,214	51,064	134	51,198	2,650	53,714
ISRAEL	3,282	332	3,614	658	4,272	1,903	5,517
NEW ZEALAND	2,433	955	3,388	364	3,752	1,314	4,702
NORWAY	9,825	1,771	11,596	0	11,596	146	11,742
PORTUGAL	4,161	1,700	5,861	35	5,896	307	6,168
SOUTH AFRICA	4,546	1,297	5,843	808	6,651	6,568	12,411
SPAIN	35,016	6,106	41,122	7,686	48,808	10,405	51,527
TURKEY	16,058	931	16,989	2,192	19,181	5,461	22,450
OTHER NON G-10 DEV.	4,559	312	4,871	1	4,872	6	4,877
Total	214,427	47,464	261,891	15,161	277,052	81,771	343,662

Country Exposure Lending Survey /1: December 31, 2011

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	125	6	131	14	145	323	454
CZECH REPUBLIC	677	698	1,375	165	1,540	3,462	4,837
HUNGARY	3,855	243	4,098	291	4,389	2,155	6,253
MACEDONIA	87	2	89	0	89	0	89
POLAND	2,464	274	2,738	2,223	4,961	10,179	12,917
ROMANIA	195	50	245	286	531	1,631	1,876
RUSSIA	13,839	1,064	14,903	254	15,157	5,337	20,240
SERBIA & MONTENEGRO	93	1	94	0	94	0	94
SLOVAKIA	436	69	505	9	514	478	983
OTHER E. EUROPE	3,647	237	3,884	5	3,889	2,219	6,103
Total	25,418	2,644	28,062	3,247	31,309	25,784	53,846
Latin America and the Caribbean							
ARGENTINA	2,542	6	2,548	535	3,083	4,601	7,149
BOLIVIA	25	0	25	0	25	0	25
BRAZIL	43,392	25,733	69,125	32,329	101,454	56,769	125,894
CHILE	8,844	2,727	11,571	2,640	14,211	2,854	14,425
COLOMBIA	6,727	758	7,485	1,487	8,972	4,934	12,419
COSTA RICA	1,027	92	1,119	243	1,362	844	1,963
DOMINICAN REPUBLIC	672	17	689	62	751	332	1,021
ECUADOR	265	4	269	12	281	403	672
EL SALVADOR	220	24	244	1,899	2,143	1,973	2,217
GUATEMALA	918	34	952	293	1,245	1,025	1,977
HONDURAS	349	137	486	155	641	576	1,062
JAMAICA	307	18	325	86	411	240	565
MEXICO	25,711	2,373	28,084	10,885	38,969	76,852	104,936
NICARAGUA	27	16	43	25	68	205	248
PARAGUAY	327	1	328	0	328	295	623
PERU	2,043	434	2,477	353	2,830	1,825	4,302
TRINIDAD & TOBAGO	340	278	618	0	618	796	1,414
URUGUAY	689	15	704	0	704	684	1,388
VENEZUELA	1,008	135	1,143	148	1,291	963	2,106
OTHER LAT. AM. & CAR	15,323	1,235	16,558	11	16,569	149	16,707
Total	110,756	34,037	144,793	51,163	195,956	156,320	301,113

Country Exposure Lending Survey /1: December 31, 2011

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	45,153	4,993	50,146	1,097	51,243	21,458	71,604
CHINA-TAIWAN	15,265	847	16,112	5,168	21,280	25,047	41,159
INDIA	39,456	2,055	41,511	22,031	63,542	30,592	72,103
INDONESIA	8,026	227	8,253	82	8,335	5,620	13,873
IRAN	0	0	0	0	0	0	0
IRAQ	311	0	311	0	311	0	311
JORDAN	191	2	193	88	281	394	587
KOREA	30,557	1,740	32,297	18,586	50,883	57,358	89,655
KUWAIT	3,702	143	3,845	104	3,949	419	4,264
MALAYSIA	5,744	352	6,096	801	6,897	13,393	19,489
OMAN	248	33	281	3	284	3	284
PAKISTAN	271	2	273	199	472	1,108	1,381
PHILIPPINES	2,180	186	2,366	761	3,127	5,278	7,644
QATAR	4,733	488	5,221	35	5,256	321	5,542
SAUDI ARABIA	4,921	1,132	6,053	344	6,397	355	6,408
SRI LANKA	244	0	244	68	312	230	474
SYRIA	3	0	3	0	3	0	3
THAILAND	1,917	329	2,246	1,941	4,187	7,824	10,070
UNITED ARAB EMIRATES	9,635	1,671	11,306	0	11,306	4,109	15,415
OTHER ASIA	3,423	80	3,503	119	3,622	1,138	4,641
Total	175,980	14,280	190,260	51,427	241,687	174,647	364,907
Africa							
ALGERIA	52	14	66	0	66	1,450	1,516
CAMEROON	151	0	151	16	167	169	320
CONGO (KINSHASA)	4	0	4	0	4	65	69
EGYPT	681	119	800	0	800	1,142	1,942
ETHIOPIA	0	0	0	0	0	0	0
GABON	2	0	2	0	2	51	53
GHANA	481	1	482	0	482	0	482
IVORY COAST	62	0	62	0	62	83	145
KENYA	87	10	97	10	107	658	755
LIBYA	1	0	1	0	1	0	1
MALAWI	2	0	2	0	2	0	2
MOROCCO	664	57	721	1	722	302	1,023
NIGERIA	945	9	954	26	980	1,077	2,031

Country Exposure Lending Survey /1: December 31, 2011

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	21	0	21	98	119	203	224
SUDAN	1	3	4	0	4	0	4
TUNISIA	254	24	278	0	278	188	466
ZAMBIA	58	0	58	11	69	197	255
ZIMBABWE	8	0	8	0	8	0	8
OTHER AFRICA	1,561	55	1,616	196	1,812	689	2,305
Total	5,035	292	5,327	358	5,685	6,274	11,601
Banking Centers							
BAHAMAS	2,686	351	3,037	0	3,037	106	3,143
BAHRAIN	2,834	97	2,931	3	2,934	393	3,324
BERMUDA	13,260	1,502	14,762	33	14,795	44	14,806
CAYMAN ISLANDS	150,665	21,357	172,022	12	172,034	3,267	175,289
HONG KONG	16,324	2,798	19,122	1,901	21,023	28,884	48,006
LEBANON	549	7	556	0	556	137	693
LIBERIA	399	160	559	0	559	0	559
MACAO	731	8	739	0	739	59	798
NETHERLAND ANTILLES	4,370	26	4,396	0	4,396	0	4,396
PANAMA	1,672	391	2,063	1	2,064	1,197	3,260
SINGAPORE	20,688	2,557	23,245	625	23,870	36,464	59,709
Total	214,178	29,254	243,432	2,575	246,007	70,551	313,983
International & Regional Organizations							
AFRICAN REGIONAL	557	120	677	0	677	0	677
ASIAN REGIONAL	1,251	156	1,407	0	1,407	0	1,407
E. EUROPEAN REGIONAL	602	25	627	0	627	0	627
INTERNATIONAL	3,843	1,075	4,918	126	5,044	126	5,044
LATIN AMER. REGIONAL	922	259	1,181	182	1,363	182	1,363
MIDDLE EAST REGIONAL	241	13	254	0	254	0	254
W. EUROPEAN REGIONAL	12,927	865	13,792	70	13,862	70	13,862
Total	20,343	2,513	22,856	378	23,234	378	23,234
GRAND TOTALS	1,766,212	423,194	2,189,406	290,780	2,480,186	1,324,310	3,513,716

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		
G-10 and Switzerland													
BELGIUM	15,316	4,564	344	4,220	5,968	25,848	2,411	37,198	16,347	374	10,137	4,264	20,985
CANADA	45,294	34,140	2,982	31,158	16,530	95,964	23,463	92,869	42,595	3,335	28,088	31,808	77,738
FRANCE	176,539	3,151	936	2,215	36,507	216,197	34,689	390,432	167,937	603	145,983	2,854	171,394
GERMANY	228,218	40,650	1,152	39,498	64,544	333,412	27,929	350,710	121,503	756	101,500	38,781	161,040
ITALY	29,232	5,481	139	5,342	26,861	61,574	4,268	265,538	29,148	177	25,028	5,686	35,011
JAPAN	145,818	228,697	30,427	198,270	29,265	403,780	23,414	196,606	121,389	29,805	140,196	198,445	349,639
LUXEMBOURG	22,900	2,359	75	2,284	8,116	33,375	4,496	73,972	30,110	367	22,047	2,282	32,759
NETHERLANDS	88,610	3,846	206	3,640	14,404	106,860	13,212	219,853	88,681	198	40,664	7,278	96,157
SWEDEN	17,979	124	1	123	1,646	19,749	7,700	82,752	18,351	0	11,935	123	18,474
SWITZERLAND	30,427	39,478	1,886	37,592	8,110	78,015	10,117	97,883	26,544	3,405	23,472	37,616	67,565
UNITED KINGDOM	199,742	434,437	221,011	213,426	92,417	726,596	47,844	617,595	154,241	240,549	329,658	216,242	611,032
Total	1,000,075	796,927	259,159	537,768	304,368	2,101,370	199,543	2,425,408	816,846	279,569	878,708	545,379	1,641,794
Non G-10 Developed Countries													
AUSTRALIA	51,560	47,385	3,225	44,160	15,492	114,437	15,772	131,224	48,631	3,296	35,813	46,224	98,151
AUSTRIA	9,952	439	0	439	4,628	15,019	1,644	31,964	10,968	0	7,322	566	11,534
DENMARK	22,940	24	3	21	3,013	25,977	5,493	24,097	21,074	3	18,922	20	21,097
FINLAND	5,607	1,426	586	840	1,982	9,015	1,988	46,769	5,300	0	4,308	16	5,316
GREECE	2,896	1,533	20	1,513	907	5,336	493	44,835	2,724	20	1,866	1,560	4,304
ICELAND	742	0	0	0	28	770	57	2,425	672	0	628	0	672
IRELAND	40,850	2,650	947	1,703	10,214	53,714	3,741	37,435	45,844	9,535	44,513	2,975	58,354
ISRAEL	3,282	1,395	249	1,146	840	5,517	940	9,361	2,534	251	2,480	1,154	3,939
NEW ZEALAND	2,433	1,314	48	1,266	955	4,702	744	6,255	2,357	48	1,545	1,696	4,101
NORWAY	9,825	146	5	141	1,771	11,742	3,300	23,302	9,539	5	7,737	142	9,686
PORTUGAL	4,161	219	0	219	1,788	6,168	279	52,953	4,144	0	3,115	253	4,397
SOUTH AFRICA	4,546	6,313	428	5,885	1,552	12,411	1,191	27,333	4,297	428	3,856	5,863	10,588
SPAIN	35,016	10,380	835	9,545	6,131	51,527	7,614	169,135	33,925	868	27,849	11,066	45,859
TURKEY	16,058	5,454	1,127	4,327	938	22,450	1,651	66,259	15,219	1,143	10,671	4,479	20,841
OTHER NON G-10 DEV.	4,559	6	0	6	312	4,877	110	1,511,659	5,690	2	5,470	28	5,720
Total	214,427	78,684	7,473	71,211	50,551	343,662	45,017	2,185,006	212,918	15,599	176,095	76,042	304,559

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		on Local Residents in the Local Currency	
Eastern Europe													
BULGARIA	125	317	161	156	12	454	16	10,767	177	162	119	157	496
CZECH REPUBLIC	677	3,327	231	3,096	833	4,837	883	6,935	709	315	854	3,161	4,185
HUNGARY	3,855	2,125	244	1,881	273	6,253	633	32,643	3,885	247	3,776	1,897	6,029
MACEDONIA	87	0	0	0	2	89	0	0	87	0	86	0	87
POLAND	2,464	10,070	1,724	8,346	383	12,917	2,956	20,551	2,336	1,746	2,875	8,548	12,630
ROMANIA	195	1,619	451	1,168	62	1,876	231	9,587	288	463	656	1,183	1,934
RUSSIA	13,839	5,264	1,021	4,243	1,137	20,240	755	80,993	14,120	1,179	11,045	4,492	19,791
SERBIA & MONTENEGRO	93	0	0	0	1	94	1	175	84	0	79	0	84
SLOVAKIA	436	468	16	452	79	983	93	4,678	442	16	323	512	970
OTHER E. EUROPE	3,647	2,208	1,111	1,097	248	6,103	269	52,801	3,797	1,181	3,676	1,286	6,264
Total	25,418	25,398	4,959	20,439	3,030	53,846	5,837	219,130	25,925	5,309	23,489	21,236	52,470
Latin America and the Caribbean													
ARGENTINA	2,542	4,591	1,117	3,474	16	7,149	1,874	21,671	2,487	1,151	2,729	3,802	7,440
BOLIVIA	25	0	0	0	0	25	1	10	35	0	28	0	35
BRAZIL	43,392	55,973	10,917	45,056	26,529	125,894	15,240	73,042	41,568	9,826	41,262	45,117	96,511
CHILE	8,844	2,854	105	2,749	2,727	14,425	491	4,170	9,763	105	7,191	2,787	12,655
COLOMBIA	6,727	4,909	196	4,713	783	12,419	2,386	16,737	7,254	196	6,527	4,810	12,260
COSTA RICA	1,027	844	462	382	92	1,963	438	593	1,140	461	1,264	382	1,983
DOMINICAN REPUBLIC	672	331	62	269	18	1,021	45	449	869	61	768	283	1,213
ECUADOR	265	402	0	402	5	672	54	167	385	0	328	402	787
EL SALVADOR	220	1,973	1,882	91	24	2,217	217	707	271	1,883	1,187	90	2,244
GUATEMALA	918	1,023	227	796	36	1,977	22	389	1,176	227	1,068	796	2,199
HONDURAS	349	576	173	403	137	1,062	6	44	373	173	376	403	949
JAMAICA	307	240	136	104	18	565	32	604	363	135	300	104	602
MEXICO	25,711	75,522	4,306	71,216	3,703	104,936	5,224	70,461	28,767	4,321	22,357	71,224	104,312
NICARAGUA	27	205	51	154	16	248	0	1	43	51	81	155	249
PARAGUAY	327	295	0	295	1	623	28	22	365	0	229	294	659
PERU	2,043	1,820	716	1,104	439	4,302	339	15,394	2,532	716	1,925	1,104	4,352
TRINIDAD & TOBAGO	340	795	85	710	279	1,414	28	68	318	85	319	710	1,113
URUGUAY	689	682	249	433	17	1,388	168	260	465	248	551	433	1,146
VENEZUELA	1,008	963	1	962	135	2,106	40	21,299	1,143	1	915	1,069	2,213
OTHER LAT. AM. & CAR	15,323	149	71	78	1,235	16,707	181	13,937	26,876	73	24,875	80	27,029
Total	110,756	154,147	20,756	133,391	36,210	301,113	26,814	240,025	126,193	19,713	114,280	134,045	279,951

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		
Asia													
CHINA-MAINLAND	45,153	21,142	4,529	16,613	5,309	71,604	2,316	39,289	40,946	5,246	40,896	17,765	63,957
CHINA-TAIWAN	15,265	24,699	7,476	17,223	1,195	41,159	14,086	3,262	15,619	6,171	20,389	17,551	39,341
INDIA	39,456	29,545	6,385	23,160	3,102	72,103	1,709	17,597	34,631	6,644	36,011	24,799	66,074
INDONESIA	8,026	5,595	1,482	4,113	252	13,873	2,064	20,047	10,599	2,066	11,823	4,525	17,190
IRAN	0	0	0	0	0	0	0	0	0	0	0	0	0
IRAQ	311	0	0	0	0	311	2	186	14	0	14	0	14
JORDAN	191	394	54	340	2	587	100	69	126	54	158	340	520
KOREA	30,557	56,901	9,360	47,541	2,197	89,655	15,575	66,223	31,145	9,411	33,580	48,250	88,806
KUWAIT	3,702	416	85	331	146	4,264	232	277	3,853	84	2,809	356	4,293
MALAYSIA	5,744	13,294	605	12,689	451	19,489	7,125	19,817	5,702	666	5,304	12,755	19,123
OMAN	248	3	3	0	33	284	120	255	297	0	179	0	297
PAKISTAN	271	1,087	127	960	23	1,381	566	613	472	127	377	962	1,561
PHILIPPINES	2,180	5,264	739	4,525	200	7,644	133	29,318	2,581	927	3,246	4,620	8,128
QATAR	4,733	321	250	71	488	5,542	309	5,630	4,719	250	4,374	71	5,040
SAUDI ARABIA	4,921	355	28	327	1,132	6,408	1,157	1,325	4,811	28	3,973	327	5,166
SRI LANKA	244	222	26	196	8	474	55	36	269	26	253	202	497
SYRIA	3	0	0	0	0	3	0	0	3	0	2	0	3
THAILAND	1,917	7,669	728	6,941	484	10,070	120	9,859	2,210	728	2,290	7,283	10,221
UNITED ARAB EMIRATES	9,635	4,107	1,753	2,354	1,673	15,415	2,937	15,584	10,099	1,770	9,223	2,381	14,250
OTHER ASIA	3,423	1,130	407	723	88	4,641	248	29,798	4,064	521	3,999	859	5,444
Total	175,980	172,144	34,037	138,107	16,783	364,907	48,854	259,185	172,160	34,719	178,900	143,046	349,925
Africa													
ALGERIA	52	1,450	250	1,200	14	1,516	176	23	44	316	350	1,683	2,043
CAMEROON	151	169	7	162	0	320	18	0	153	7	160	166	326
CONGO (KINSHASA)	4	65	58	7	0	69	2	25	4	60	61	6	70
EGYPT	681	1,142	96	1,046	119	1,942	406	2,514	680	97	552	1,104	1,881
ETHIOPIA	0	0	0	0	0	0	5	4	0	0	0	0	0
GABON	2	51	4	47	0	53	4	24	2	3	6	47	52
GHANA	481	0	0	0	1	482	182	2	365	0	359	0	365
IVORY COAST	62	83	0	83	0	145	0	45	174	1	48	109	284
KENYA	87	651	181	470	17	755	56	70	137	204	295	493	834
LIBYA	1	0	0	0	0	1	0	0	1	0	1	0	1
MALAWI	2	0	0	0	0	2	1	0	2	0	2	0	2
MOROCCO	664	301	0	301	58	1,023	36	366	710	0	614	358	1,068
NIGERIA	945	1,076	84	992	10	2,031	592	132	967	84	932	982	2,033
SENEGAL	21	203	3	200	0	224	12	37	22	4	23	201	227

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	1	0	0	0	3	4	0	0	1	0	1	0	1
TUNISIA	254	188	23	165	24	466	64	820	253	40	234	181	474
ZAMBIA	58	197	35	162	0	255	10	55	68	35	94	192	295
ZIMBABWE	8	0	0	0	0	8	0	0	8	0	8	0	8
OTHER AFRICA	1,561	689	389	300	55	2,305	265	120	2,169	480	1,856	302	2,951
Total	5,035	6,265	1,130	5,135	301	11,601	1,829	4,237	5,760	1,331	5,596	5,824	12,915
Banking Centers													
BAHAMAS	2,686	106	27	79	351	3,143	102	20	8,994	35	8,523	78	9,107
BAHRAIN	2,834	393	71	322	97	3,324	114	477	3,624	71	3,622	322	4,017
BERMUDA	13,260	44	29	15	1,502	14,806	4,829	20,069	12,421	28	10,813	15	12,464
CAYMAN ISLANDS	150,665	3,267	2,882	385	21,357	175,289	8,087	40,526	231,530	3,196	199,032	13	234,739
HONG KONG	16,324	28,651	8,482	20,169	3,031	48,006	2,090	26,659	18,703	11,327	24,588	23,142	53,172
LEBANON	549	137	117	20	7	693	85	965	619	117	708	19	755
LIBERIA	399	0	0	0	160	559	76	4,413	680	0	453	0	680
MACAO	731	59	24	35	8	798	215	0	751	128	682	37	916
NETHERLAND ANTILLES	4,370	0	0	0	26	4,396	22	673	4,569	0	4,464	0	4,569
PANAMA	1,672	1,197	1,197	0	391	3,260	308	10,156	2,724	1,197	2,474	0	3,921
SINGAPORE	20,688	35,605	11,055	24,550	3,416	59,709	3,040	17,824	20,499	10,214	27,261	25,500	56,213
Total	214,178	69,459	23,884	45,575	30,346	313,983	18,968	121,782	305,114	26,313	282,620	49,126	380,553
International & Regional Organizations													
AFRICAN REGIONAL	557	0	0	0	120	677	0	0	430	0	26	0	430
ASIAN REGIONAL	1,251	0	0	0	156	1,407	21	15	1,086	0	189	0	1,086
E. EUROPEAN REGIONAL	602	0	0	0	25	627	0	0	101	0	65	0	101
INTERNATIONAL	3,843	126	0	126	1,075	5,044	22	23	3,495	0	2,158	126	3,621
LATIN AMER. REGIONAL	922	182	0	182	259	1,363	20	34	922	0	384	182	1,104
MIDDLE EAST REGIONAL	241	0	0	0	13	254	9	0	241	0	241	0	241
W. EUROPEAN REGIONAL	12,927	70	61	9	865	13,862	5	3	12,362	61	4,909	7	12,430
Total	20,343	378	61	317	2,513	23,234	77	75	18,637	61	7,972	315	19,013
GRAND TOTALS	1,766,212	1,303,402	351,459	951,943	444,102	3,513,716	346,939	5,454,848	1,683,553	382,614	1,667,660	975,013	3,041,180

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	32,340	14,931	47,271	17,495	2,563	1,457	4,992	3,178	196
CANADA	8,800	28,450	37,250	47,583	5,214	6,911	6,810	8,767	48
FRANCE	510	1,940	2,450	38,828	6,603	14,899	1,861	23,237	994
GERMANY	5,991	27,310	33,301	63,459	13,764	121,591	21,906	44,169	315
ITALY	1,149	9,219	10,368	30,439	3,089	2,791	11,753	10,190	201
JAPAN	19,877	121,279	141,156	140,911	12,249	37,126	53,176	21,309	130
LUXEMBOURG	9,403	20,923	30,326	42,822	8,227	728	-53,131	6,371	70
NETHERLANDS	24,891	6,670	31,561	50,571	10,593	6,893	-33,699	12,600	427
SWEDEN	88	498	586	7,031	876	504	-480	3,005	246
SWITZERLAND	5,567	1,618	7,185	34,238	3,266	5,606	34,922	2,848	620
UNITED KINGDOM	742,455	181,106	923,561	348,317	98,884	122,030	269,454	18,834	922
Total	851,071	413,944	1,265,015	821,694	165,328	320,536	317,564	154,508	4,169
Non G-10 Developed Countries									
AUSTRALIA	4,723	49,457	54,180	64,971	3,907	4,700	9,002	11,020	108
AUSTRIA	1	34	35	3,816	1,402	259	-31	1,270	13
DENMARK	1,205	1,509	2,714	10,425	182	2,050	-2,659	4,319	10
FINLAND	106	170	276	1,984	217	1,933	-228	1,547	4
GREECE	673	1,547	2,220	4,034	276	401	-562	672	1
ICELAND	0	0	0	1,109	45	115	0	387	0
IRELAND	17,341	7,716	25,057	50,822	17,507	2,654	3,561	11,278	16
ISRAEL	579	426	1,005	2,027	240	980	716	1,121	104
NEW ZEALAND	39	911	950	1,550	579	225	793	651	9
NORWAY	96	372	468	5,278	329	615	-302	2,062	1
PORTUGAL	42	219	261	3,282	429	414	36	1,016	72
SOUTH AFRICA	791	4,972	5,763	8,876	225	496	786	850	138
SPAIN	298	2,424	2,722	15,591	5,292	4,828	9,761	11,444	440
TURKEY	1,029	2,251	3,280	4,030	1,780	2,452	2,257	2,518	2,403
OTHER NON G-10 DEV.	89	2	91	6,420	1,753	599	-3,084	840	24
Total	27,012	72,010	99,022	184,215	34,163	22,721	20,046	50,995	3,343

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	106	203	309	929	54	2	20	29	4
CZECH REPUBLIC	887	2,343	3,230	3,185	235	54	645	477	19
HUNGARY	729	1,124	1,853	2,261	92	42	394	1,786	2
MACEDONIA	0	0	0	46	0	0	0	3	0
POLAND	1,727	6,064	7,791	8,048	843	748	3,653	1,192	37
ROMANIA	508	827	1,335	1,393	120	1	340	92	4
RUSSIA	1,490	6,291	7,781	12,077	1,158	469	1,290	5,552	1,102
SERBIA & MONTENEGRO	0	2	2	16	4	13	3	44	0
SLOVAKIA	47	411	458	499	69	4	78	7	0
OTHER E. EUROPE	1,323	1,440	2,763	6,322	587	176	-158	1,505	205
Total	6,817	18,705	25,522	34,776	3,162	1,509	6,265	10,687	1,373
Latin America and the Caribbean									
ARGENTINA	1,198	2,868	4,066	5,185	811	506	872	288	489
BOLIVIA	0	1	1	95	10	0	-3	0	1
BRAZIL	1,044	22,629	23,673	27,033	2,965	5,819	24,833	18,039	7,336
CHILE	50	191	241	1,738	1,190	233	2,735	1,430	3,116
COLOMBIA	79	3,376	3,455	4,612	718	95	1,754	2,085	1,836
COSTA RICA	356	245	601	874	120	7	467	11	99
DOMINICAN REPUBLIC	86	184	270	702	214	3	79	110	53
ECUADOR	4	387	391	690	140	19	52	1	421
EL SALVADOR	74	0	74	1,906	55	4	1,186	39	35
GUATEMALA	271	461	732	1,161	259	0	692	2	254
HONDURAS	100	321	421	569	34	10	338	0	52
JAMAICA	59	95	154	296	56	0	50	37	11
MEXICO	2,031	64,067	66,098	67,635	3,948	870	16,469	9,360	1,091
NICARAGUA	130	50	180	205	17	0	152	0	2
PARAGUAY	6	304	310	468	37	0	-12	1	28
PERU	672	789	1,461	2,971	549	61	252	213	490
TRINIDAD & TOBAGO	331	585	916	2,925	4	26	144	4	58
URUGUAY	1,369	304	1,673	1,133	118	341	2,126	72	32
VENEZUELA	0	815	815	1,361	287	46	291	418	40
OTHER LAT. AM. & CAR	587	71	658	24,683	11,968	414	3,303	588	205
Total	8,447	97,743	106,190	146,242	23,500	8,454	55,780	32,698	15,649

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	4,399	20,522	24,921	31,700	3,700	6,039	4,593	16,671	11,576
CHINA-TAIWAN	12,110	9,309	21,419	27,795	1,442	2,065	11,272	3,100	284
INDIA	1,691	7,140	8,831	17,002	3,373	6,301	10,778	11,218	14,096
INDONESIA	2,275	3,399	5,674	10,574	3,870	299	413	3,817	1,235
IRAN	0	0	0	5	0	0	0	0	0
IRAQ	0	0	0	710	0	297	0	54	2
JORDAN	113	192	305	975	5	69	99	7	130
KOREA	3,410	34,911	38,321	43,101	3,623	2,275	20,630	8,661	9,719
KUWAIT	168	144	312	6,779	259	85	156	83	845
MALAYSIA	2,100	10,355	12,455	15,146	348	266	1,373	1,869	203
OMAN	16	0	16	1,836	56	10	0	19	106
PAKISTAN	166	667	833	860	262	60	205	101	379
PHILIPPINES	1,766	2,738	4,504	6,149	722	41	2,319	942	299
QATAR	254	32	286	2,351	223	236	37	410	213
SAUDI ARABIA	206	6	212	14,440	392	503	170	32	1,110
SRI LANKA	34	127	161	192	33	2	71	172	57
SYRIA	0	0	0	11	0	0	0	0	0
THAILAND	530	5,286	5,816	7,644	772	137	2,128	764	503
UNITED ARAB EMIRATES	2,652	1,623	4,275	6,096	1,158	651	661	1,935	1,571
OTHER ASIA	1,763	1,482	3,245	6,746	935	48	-1,809	481	674
Total	33,653	97,933	131,586	200,112	21,173	19,384	53,096	50,336	43,002
Africa									
ALGERIA	369	1,380	1,749	1,706	579	39	326	0	187
CAMEROON	2	151	153	431	7	0	23	0	8
CONGO (KINSHASA)	89	8	97	118	2	0	-31	4	2
EGYPT	417	801	1,218	2,095	258	203	115	80	400
ETHIOPIA	0	0	0	83	0	0	0	0	5
GABON	57	175	232	310	1	0	-22	2	3
GHANA	0	0	0	125	12	128	0	14	141
IVORY COAST	2	189	191	191	154	16	-68	25	0
KENYA	338	306	644	1,127	95	1	75	9	49
LIBYA	0	0	0	426	0	0	0	0	1
MALAWI	0	0	0	18	0	0	0	0	1

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	43	258	301	286	135	32	59	47	179
NIGERIA	1,331	720	2,051	6,972	45	31	153	369	596
SENEGAL	6	99	105	93	3	0	110	16	4
SUDAN	0	0	0	53	0	0	0	1	0
TUNISIA	94	135	229	607	34	1	-27	164	44
ZAMBIA	83	103	186	234	40	0	83	52	3
ZIMBABWE	0	0	0	2	0	0	0	0	0
OTHER AFRICA	846	180	1,026	4,375	814	115	5,149	317	171
Total	3,677	4,505	8,182	19,252	2,179	566	5,945	1,100	1,794
Banking Centers									
BAHAMAS	68,648	89	68,737	3,463	6,435	119	-44,183	84	27
BAHRAIN	1,406	214	1,620	1,843	884	93	-169	96	57
BERMUDA	175	0	175	11,836	2,439	3,281	4,164	1,344	1,412
CAYMAN ISLANDS	75,749	550	76,299	76,351	81,671	864	-223,817	19,895	36
HONG KONG	31,679	17,710	49,389	56,931	13,319	5,122	9,834	3,041	1,631
LEBANON	153	10	163	4,467	83	14	-25	237	323
LIBERIA	37	0	37	1,408	281	0	-42	60	2
MACAO	168	53	221	953	500	373	-40	121	27
NETHERLAND ANTILLES	3,721	20	3,741	2,287	252	53	-3,919	50	1
PANAMA	1,516	0	1,516	2,838	1,095	43	202	35	267
SINGAPORE	37,104	20,336	57,440	45,107	5,905	5,986	22,050	1,589	1,598
Total	220,356	38,982	259,338	207,484	112,864	15,948	-235,945	26,552	5,381
International & Regional Organizations									
AFRICAN REGIONAL	0	0	0	128	0	127	0	148	0
ASIAN REGIONAL	0	0	0	18	2	167	0	156	200
E. EUROPEAN REGIONAL	0	0	0	691	0	501	0	522	0
INTERNATIONAL	0	0	0	3,404	0	348	0	757	268
LATIN AMER. REGIONAL	0	0	0	509	0	0	0	240	167
MIDDLE EAST REGIONAL	0	0	0	8	0	0	0	0	9
W. EUROPEAN REGIONAL	0	0	0	1,594	0	567	0	4,250	15
Total	0	0	0	6,352	2	1,710	0	6,073	659
GRAND TOTALS	1,151,033	743,822	1,894,855	1,620,127	362,371	390,828	222,751	332,949	75,370

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	4,166	548	3,178	7,892	5,534	271	7,461	1,072	1,732	10,265	7,922	0	3,689	2,944	1,058	7,691	2,891	103
CANADA	16,402	4,289	4,655	25,346	13,357	694	6,414	12,101	2,323	20,838	6,204	52	22,478	17,750	8,453	48,681	23,034	2,589
FRANCE	89,810	604	27,655	118,069	79,775	21	18,377	67	1,731	20,175	20,611	0	68,352	2,480	6,905	77,737	67,551	582
GERMANY	161,956	2,797	39,960	204,713	54,202	393	41,222	35,558	11,402	88,182	34,681	20	25,040	2,295	13,182	40,517	32,620	343
ITALY	13,368	1,218	2,589	17,175	12,299	16	8,262	224	21,091	29,577	9,727	0	7,602	4,039	3,181	14,822	7,122	161
JAPAN	92,006	40,169	9,933	142,108	61,917	26,148	11,533	89,720	4,564	105,817	11,872	1,028	42,279	98,808	12,613	153,700	47,600	2,629
LUXEMBOURG	2,389	90	871	3,350	4,886	13	325	1,625	1,739	3,689	342	0	20,186	644	5,506	26,336	24,882	354
NETHERLANDS	22,635	126	4,995	27,756	19,394	5	4,120	1,821	500	6,441	4,023	0	61,855	1,899	8,909	72,663	65,264	193
SWEDEN	10,593	9	332	10,934	10,979	0	1,586	113	321	2,020	1,550	0	5,800	2	993	6,795	5,822	0
SWITZERLAND	15,016	1,166	4,468	20,650	11,612	150	1,391	35,194	190	36,775	1,378	5	14,020	3,118	3,343	20,481	13,554	3,250
UNITED KINGDOM	44,282	62,716	32,159	139,157	86,700	63,564	5,559	67,190	3,459	76,208	4,343	10,997	149,901	304,531	48,720	503,152	63,198	165,988
Total	472,623	113,732	130,795	717,150	360,655	91,275	106,250	244,685	49,052	399,987	102,653	12,102	421,202	438,510	112,863	972,575	353,538	176,192
Non G-10 Developed Countries																		
AUSTRALIA	23,003	11,910	2,560	37,473	20,112	538	5,030	4,184	371	9,585	4,987	805	23,527	31,291	10,357	65,175	23,532	1,953
AUSTRIA	3,145	3	925	4,073	3,001	0	4,275	0	857	5,132	4,909	0	2,532	436	2,846	5,814	3,058	0
DENMARK	7,314	8	1,731	9,053	5,616	0	2,733	7	209	2,949	2,679	0	12,893	9	1,073	13,975	12,779	3
FINLAND	2,175	1,410	656	4,241	1,944	0	1,881	14	854	2,749	1,899	0	1,551	2	472	2,025	1,457	0
GREECE	625	43	204	872	632	0	643	82	255	980	619	0	1,628	1,408	448	3,484	1,473	20
ICELAND	658	0	16	674	552	0	27	0	11	38	27	0	57	0	1	58	93	0
IRELAND	11,837	356	2,120	14,313	13,073	272	488	422	314	1,224	511	49	28,525	1,872	7,780	38,177	32,260	9,214
ISRAEL	331	3	155	489	326	3	445	1,141	8	1,594	560	28	2,506	251	169	2,926	1,648	220
NEW ZEALAND	512	543	527	1,582	562	2	1,251	347	165	1,763	1,101	0	670	424	263	1,357	694	46
NORWAY	1,389	0	312	1,701	1,644	0	4,863	139	436	5,438	4,863	0	3,573	7	1,023	4,603	3,032	5
PORTUGAL	1,564	179	325	2,068	1,551	0	400	0	885	1,285	721	0	2,197	40	490	2,727	1,872	0
SOUTH AFRICA	2,237	1,641	486	4,364	2,351	350	842	2,355	2	3,199	884	32	1,467	2,317	809	4,593	1,062	46
SPAIN	18,477	900	3,083	22,460	18,473	2	3,268	369	453	4,090	3,383	0	13,271	9,111	2,570	24,952	12,069	866
TURKEY	12,254	244	783	13,281	10,889	32	1,519	2,208	11	3,738	1,637	436	2,285	3,002	137	5,424	2,693	675
OTHER NON G-10 DEV.	56	6	73	135	1,469	2	539	0	55	594	554	0	3,964	0	184	4,148	3,667	0
Total	85,577	17,246	13,956	116,779	82,195	1,201	28,204	11,268	4,886	44,358	29,334	1,350	100,646	50,170	28,622	179,438	101,389	13,048

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	61	36	1	98	64	36	30	172	0	202	30	49	34	109	5	148	83	77
CZECH REPUBLIC	88	66	70	224	105	60	413	2,056	522	2,991	413	11	176	1,205	106	1,487	191	244
HUNGARY	186	59	88	333	218	46	3,224	1,488	140	4,852	3,224	48	445	578	15	1,038	443	153
MACEDONIA	0	0	0	0	0	0	86	0	2	88	86	0	1	0	0	1	1	0
POLAND	567	115	163	845	567	0	816	6,146	2	6,964	735	1,010	1,081	3,809	109	4,999	1,034	736
ROMANIA	16	30	3	49	87	14	93	1,144	0	1,237	93	256	86	445	47	578	108	193
RUSSIA	6,332	1,970	436	8,738	6,664	576	809	596	65	1,470	924	0	6,698	2,698	563	9,959	6,532	603
SERBIA & MONTENEGRO	9	0	1	10	11	0	38	0	0	38	38	0	46	0	0	46	35	0
SLOVAKIA	1	2	19	22	1	0	240	217	43	500	240	0	195	249	7	451	201	16
OTHER E. EUROPE	1,796	155	58	2,009	1,947	134	924	1,705	32	2,661	945	811	927	348	147	1,422	905	236
Total	9,056	2,433	839	12,328	9,664	866	6,673	13,524	806	21,003	6,728	2,185	9,689	9,441	999	20,129	9,533	2,258
Latin America and the Caribbean																		
ARGENTINA	764	428	2	1,194	522	93	426	1,853	0	2,279	365	657	1,352	2,310	4	3,666	1,600	401
BOLIVIA	0	0	0	0	0	0	1	0	0	1	1	0	24	0	0	24	34	0
BRAZIL	11,025	12,898	573	24,496	8,854	2,411	13,001	27,892	0	40,893	13,000	3,778	19,366	15,183	25,160	59,709	19,714	3,637
CHILE	6,062	142	1,735	7,939	6,443	7	399	331	48	778	399	0	2,383	2,381	944	5,708	2,921	98
COLOMBIA	3,307	779	127	4,213	3,656	0	1,602	240	203	2,045	1,602	0	1,818	3,890	428	6,136	1,996	196
COSTA RICA	327	192	3	522	377	110	62	169	42	273	62	76	638	483	47	1,168	701	275
DOMINICAN REPUBLIC	259	27	0	286	319	2	73	171	0	244	81	25	340	133	17	490	469	34
ECUADOR	165	85	0	250	171	0	0	103	0	103	0	0	100	214	4	318	214	0
EL SALVADOR	10	219	1	230	40	160	40	580	0	620	40	558	170	1,174	23	1,367	191	1,165
GUATEMALA	498	148	1	647	642	66	9	346	0	355	9	28	411	529	33	973	525	133
HONDURAS	137	171	5	313	144	72	97	94	3	194	97	21	115	311	129	555	132	80
JAMAICA	25	85	0	110	30	82	6	97	0	103	54	50	276	58	18	352	279	3
MEXICO	3,261	13,381	326	16,968	3,118	1,772	10,479	27,281	173	37,933	10,530	290	11,971	34,860	1,874	48,705	15,119	2,259
NICARAGUA	4	48	0	52	4	35	0	12	0	12	0	0	23	145	16	184	39	16
PARAGUAY	169	109	0	278	195	0	0	35	0	35	0	0	158	151	1	310	170	0
PERU	637	757	26	1,420	997	322	252	155	235	642	252	0	1,154	908	173	2,235	1,283	394
TRINIDAD & TOBAGO	6	3	0	9	0	1	1	665	271	937	1	0	333	127	7	467	317	84
URUGUAY	15	8	0	23	15	8	109	419	1	529	126	74	565	255	14	834	324	166
VENEZUELA	0	226	54	280	12	0	294	378	0	672	292	0	714	359	81	1,154	839	1
OTHER LAT. AM. & CAR	176	54	7	237	102	28	57	33	31	121	57	1	15,090	62	1,197	16,349	26,717	44
Total	26,847	29,760	2,860	59,467	25,641	5,169	26,908	60,854	1,007	88,769	26,968	5,558	57,001	63,533	30,170	150,704	73,584	8,986

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	26,071	6,584	3,030	35,685	25,338	1,169	4,251	3,726	1,870	9,847	4,214	336	14,831	10,832	93	25,756	11,394	3,741
CHINA-TAIWAN	6,116	5,363	377	11,856	6,379	2,777	4,107	8,604	12	12,723	4,107	11	5,042	10,732	458	16,232	5,133	3,383
INDIA	17,656	3,966	880	22,502	15,025	826	2,684	12,003	37	14,724	2,682	1,236	19,116	13,576	1,138	33,830	16,924	4,582
INDONESIA	1,745	548	16	2,309	2,204	436	4,060	2,799	4	6,863	4,080	328	2,221	2,248	207	4,676	4,315	1,302
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	14	0	0	14	14	0	297	0	0	297	0	0
JORDAN	141	35	2	178	104	15	2	283	0	285	2	9	48	76	0	124	20	30
KOREA	11,962	4,359	525	16,846	13,177	1,840	7,788	20,688	522	28,998	7,930	2,303	10,807	31,854	693	43,354	10,038	5,268
KUWAIT	645	187	42	874	630	0	1,972	86	9	2,067	1,972	0	1,085	143	92	1,320	1,251	84
MALAYSIA	3,027	1,172	271	4,470	2,884	64	1,240	5,594	4	6,838	1,240	0	1,477	6,528	77	8,082	1,578	602
OMAN	216	0	12	228	227	0	0	0	0	0	0	0	32	3	21	56	70	0
PAKISTAN	98	22	0	120	90	0	34	743	2	779	42	28	139	322	0	461	340	99
PHILIPPINES	948	423	7	1,378	1,128	459	679	3,137	20	3,836	697	203	553	1,704	159	2,416	756	265
QATAR	2,368	313	18	2,699	2,426	250	258	0	280	538	258	0	2,107	8	190	2,305	2,035	0
SAUDI ARABIA	2,278	120	927	3,325	2,138	28	1,362	0	94	1,456	1,362	0	1,281	235	111	1,627	1,311	0
SRI LANKA	28	52	0	80	35	2	182	55	0	237	199	0	34	115	0	149	35	24
SYRIA	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0	3	3	0
THAILAND	485	554	120	1,159	440	18	791	4,538	154	5,483	791	568	641	2,577	55	3,273	979	142
UNITED ARAB EMIRATES	4,155	222	967	5,344	4,349	220	1,730	1,955	42	3,727	1,719	597	3,750	1,930	662	6,342	4,031	953
OTHER ASIA	961	154	5	1,120	1,351	71	1,513	429	66	2,008	1,653	161	949	547	9	1,505	1,060	289
Total	78,900	24,074	7,199	110,173	77,925	8,175	32,667	64,640	3,116	100,423	32,962	5,780	64,413	83,430	3,965	151,808	61,273	20,764

Africa

ALGERIA	1	40	0	41	3	1	2	1,098	14	1,114	25	180	49	312	0	361	16	135
CAMEROON	0	10	0	10	0	1	151	63	0	214	153	0	0	96	0	96	0	6
CONGO (KINSHASA)	0	6	0	6	0	6	0	6	0	6	0	0	4	53	0	57	4	54
EGYPT	271	4	2	277	155	3	20	657	80	757	32	37	390	481	37	908	493	57
ETHIOPIA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
GABON	0	11	0	11	0	1	0	15	0	15	0	1	2	25	0	27	2	1
GHANA	215	0	0	215	224	0	114	0	1	115	114	0	152	0	0	152	27	0
IVORY COAST	0	8	0	8	127	0	41	18	0	59	25	1	21	57	0	78	22	0
KENYA	60	37	5	102	60	13	0	295	0	295	0	6	27	319	5	351	77	185
LIBYA	1	0	0	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0
MALAWI	2	0	0	2	2	0	0	0	0	0	0	0	0	0	0	0	0	0
MOROCCO	563	134	25	722	574	0	40	104	0	144	40	0	61	63	32	156	96	0
NIGERIA	544	172	5	721	548	5	239	594	1	834	239	0	162	310	3	475	180	79
SENEGAL	4	14	0	18	4	3	15	152	0	167	15	0	2	37	0	39	3	1

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

	Claims on Banking Sector						Claims on Public Sector						Claims on Other Sector					
	Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7	
	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency
SUDAN	0	0	0	0	0	0	1	0	0	1	1	0	0	0	3	3	0	0
TUNISIA	13	50	3	66	13	1	225	80	0	305	225	20	16	58	21	95	15	19
ZAMBIA	6	10	0	16	6	1	52	129	0	181	52	8	0	58	0	58	10	26
ZIMBABWE	8	0	0	8	8	0	0	0	0	0	0	0	0	0	0	0	0	0
OTHER AFRICA	172	229	11	412	222	287	395	204	3	602	395	11	994	256	41	1,291	1,552	182
Total	1,860	725	51	2,636	1,947	322	1,295	3,415	99	4,809	1,316	264	1,880	2,125	142	4,147	2,497	745
Banking Centers																		
BAHAMAS	55	2	1	58	4,474	8	0	76	0	76	0	0	2,631	28	350	3,009	4,520	27
BAHRAIN	2,643	62	56	2,761	3,398	53	11	194	17	222	13	2	180	137	24	341	213	16
BERMUDA	2	17	2	21	14	17	16	0	0	16	16	0	13,242	27	1,500	14,769	12,391	11
CAYMAN ISLANDS	889	15	165	1,069	10,745	15	142	0	280	422	267	0	149,634	3,252	20,912	173,798	220,518	3,181
HONG KONG	5,878	4,127	1,206	11,211	8,029	3,226	119	7,204	15	7,338	146	372	10,327	17,320	1,577	29,224	10,528	7,729
LEBANON	169	0	7	176	209	0	316	0	0	316	321	0	64	137	0	201	89	117
LIBERIA	0	0	0	0	0	0	0	0	0	0	0	0	399	0	160	559	680	0
MACAO	91	1	0	92	432	0	46	32	2	80	46	0	594	26	6	626	273	128
NETHERLAND ANTILLES	0	0	1	1	4	0	0	0	0	0	0	0	4,370	0	25	4,395	4,565	0
PANAMA	859	215	48	1,122	998	215	46	265	120	431	154	265	767	717	223	1,707	1,572	717
SINGAPORE	7,110	3,416	454	10,980	7,507	2,922	6,397	13,801	392	20,590	5,849	812	7,181	18,388	1,711	27,280	7,143	6,480
Total	17,696	7,855	1,940	27,491	35,810	6,456	7,093	21,572	826	29,491	6,812	1,451	189,389	40,032	26,488	255,909	262,492	18,406
International & Regional Organizations																		
AFRICAN REGIONAL	0	0	0	0	0	0	557	0	120	677	430	0	0	0	0	0	0	0
ASIAN REGIONAL	0	0	0	0	0	0	1,251	0	156	1,407	1,086	0	0	0	0	0	0	0
E. EUROPEAN REGIONAL	0	0	0	0	0	0	602	0	25	627	101	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	0	0	0	3,843	126	1,075	5,044	3,495	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	0	922	182	259	1,363	922	0	0	0	0	0	0	0
MIDDLE EAST REGIONAL	0	0	0	0	0	0	241	0	13	254	241	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	0	12,927	70	865	13,862	12,362	61	0	0	0	0	0	0
Total	0	0	0	0	0	0	20,343	378	2,513	23,234	18,637	61	0	0	0	0	0	0
GRAND TOTALS	692,559	195,825	157,640	1,046,024	593,837	113,464	229,433	420,336	62,305	712,074	225,410	28,751	844,220	687,241	203,249	1,734,710	864,306	240,399

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	1,265	8	1,273	205	1,478	879	2,152
CANADA	36,898	490	37,388	14,939	52,327	30,132	67,520
FRANCE	8,338	937	9,275	1,744	11,019	2,664	11,939
GERMANY	12,417	1,363	13,780	3,320	17,100	4,176	17,956
ITALY	2,351	0	2,351	1,320	3,671	2,046	4,397
JAPAN	6,515	8	6,523	135	6,658	43,482	50,005
LUXEMBOURG	1,145	5	1,150	254	1,404	575	1,725
NETHERLANDS	10,326	138	10,464	39	10,503	542	11,006
SWEDEN	4,744	8	4,752	180	4,932	302	5,054
SWITZERLAND	5,257	1,756	7,013	349	7,362	381	7,394
UNITED KINGDOM	34,652	4,270	38,922	3,389	42,311	20,379	59,301
Total	123,908	8,983	132,891	25,874	158,765	105,558	238,449
Non G-10 Developed Countries							
AUSTRALIA	18,788	920	19,708	4,480	24,188	7,911	27,619
AUSTRIA	593	0	593	118	711	168	761
DENMARK	973	17	990	31	1,021	46	1,036
FINLAND	986	16	1,002	104	1,106	122	1,124
GREECE	26	0	26	15	41	435	461
ICELAND	25	0	25	0	25	0	25
IRELAND	2,834	64	2,898	74	2,972	360	3,258
ISRAEL	1,203	0	1,203	0	1,203	0	1,203
NEW ZEALAND	736	0	736	188	924	219	955
NORWAY	2,372	3	2,375	60	2,435	70	2,445
PORTUGAL	354	0	354	20	374	78	432
SOUTH AFRICA	301	0	301	1	302	2	303
SPAIN	1,603	26	1,629	332	1,961	639	2,268
TURKEY	492	0	492	0	492	158	650
OTHER NON G-10 DEV.	1,931	0	1,931	18	1,949	226	2,157
Total	33,217	1,046	34,263	5,441	39,704	10,434	44,697

Country Exposure Lending Survey /1: December 31, 2011

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	15	0	15	0	15	22	37
CZECH REPUBLIC	35	0	35	6	41	416	451
HUNGARY	13	0	13	13	26	213	226
MACEDONIA	0	0	0	0	0	0	0
POLAND	288	0	288	23	311	2,187	2,475
ROMANIA	33	0	33	0	33	154	187
RUSSIA	460	0	460	125	585	555	1,015
SERBIA & MONTENEGRO	0	0	0	1	1	2	2
SLOVAKIA	36	0	36	0	36	250	286
OTHER E. EUROPE	312	0	312	0	312	88	400
Total	1,192	0	1,192	168	1,360	3,887	5,079
Latin America and the Caribbean							
ARGENTINA	281	0	281	347	628	1,481	1,762
BOLIVIA	77	0	77	0	77	0	77
BRAZIL	5,323	0	5,323	378	5,701	5,479	10,802
CHILE	1,765	5	1,770	811	2,581	5,826	7,596
COLOMBIA	668	0	668	153	821	690	1,358
COSTA RICA	215	0	215	6	221	8	223
DOMINICAN REPUBLIC	325	0	325	0	325	2	327
ECUADOR	106	0	106	27	133	28	134
EL SALVADOR	51	0	51	0	51	0	51
GUATEMALA	230	0	230	0	230	0	230
HONDURAS	21	0	21	0	21	0	21
JAMAICA	13	0	13	0	13	0	13
MEXICO	5,082	9	5,091	2,910	8,001	15,647	20,738
NICARAGUA	8	0	8	0	8	0	8
PARAGUAY	6	0	6	0	6	0	6
PERU	528	0	528	0	528	0	528
TRINIDAD & TOBAGO	102	0	102	49	151	262	364
URUGUAY	118	0	118	32	150	436	554
VENEZUELA	419	1	420	58	478	64	484
OTHER LAT. AM. & CAR	697	4	701	126	827	673	1,374
Total	16,035	19	16,054	4,897	20,951	30,596	46,650

Country Exposure Lending Survey /1: December 31, 2011

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	2,423	0	2,423	1,135	3,558	1,710	4,133
CHINA-TAIWAN	310	0	310	100	410	158	468
INDIA	423	0	423	159	582	1,908	2,331
INDONESIA	345	0	345	0	345	0	345
JORDAN	7	0	7	22	29	127	134
KOREA	1,584	4	1,588	21	1,609	9,823	11,411
KUWAIT	12	0	12	0	12	34	46
MALAYSIA	507	0	507	41	548	48	555
OMAN	11	0	11	0	11	14	25
PAKISTAN	3	0	3	3	6	62	65
PHILIPPINES	205	2	207	0	207	0	207
QATAR	230	0	230	0	230	6	236
SAUDI ARABIA	447	0	447	0	447	18	465
SRI LANKA	1	0	1	0	1	0	1
THAILAND	8	0	8	22	30	140	148
UNITED ARAB EMIRATES	496	0	496	0	496	163	659
OTHER ASIA	41	0	41	39	80	762	803
Total	7,053	6	7,059	1,542	8,601	14,973	22,032
Africa							
EGYPT	342	0	342	0	342	262	604
GABON	25	0	25	0	25	0	25
GHANA	1	0	1	0	1	0	1
KENYA	0	0	0	0	0	0	0
MOROCCO	0	0	0	0	0	0	0
NIGERIA	2	0	2	0	2	0	2
TUNISIA	33	0	33	0	33	0	33
OTHER AFRICA	60	3	63	0	63	0	63
Total	463	3	466	0	466	262	728

Country Exposure Lending Survey /1: December 31, 2011

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	566	3	569	0	569	0	569
BAHRAIN	40	0	40	0	40	19	59
BERMUDA	936	54	990	5	995	53	1,043
CAYMAN ISLANDS	2,470	24	2,494	0	2,494	2	2,496
HONG KONG	1,923	3	1,926	71	1,997	1,721	3,647
LEBANON	5	0	5	0	5	256	261
LIBERIA	42	0	42	0	42	0	42
MACAO	4	0	4	0	4	0	4
NETHERLAND ANTILLES	94	0	94	0	94	31	125
PANAMA	441	0	441	22	463	77	518
SINGAPORE	3,961	17	3,978	128	4,106	573	4,551
Total	10,482	101	10,583	226	10,809	2,732	13,315
International & Regional Organizations							
AFRICAN REGIONAL	1	0	1	0	1	0	1
ASIAN REGIONAL	182	0	182	0	182	0	182
INTERNATIONAL	4	2	6	0	6	0	6
LATIN AMER. REGIONAL	193	0	193	0	193	0	193
W. EUROPEAN REGIONAL	8	0	8	0	8	0	8
Total	388	2	390	0	390	0	390
GRAND TOTALS	192,738	10,160	202,898	38,148	241,046	168,442	371,340

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

(\$ Millions)

All Other U. S. Banks - Group C

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency Claims	In Local Currency Claims										
G-10 and Switzerland													
BELGIUM	1,265	879	1	878	8	2,152	178	97	1,366	2	444	883	2,251
CANADA	36,898	30,132	1,198	28,934	490	67,520	32,859	499	34,597	702	6,156	29,580	64,879
FRANCE	8,338	2,664	8	2,656	937	11,939	345	221	8,123	14	2,284	2,663	10,800
GERMANY	12,417	4,176	1	4,175	1,363	17,956	808	83	7,719	1	2,498	4,133	11,853
ITALY	2,351	2,046	1	2,045	0	4,397	282	24	861	4	239	2,045	2,910
JAPAN	6,515	43,482	2,886	40,596	8	50,005	121	58	4,738	2,747	4,177	40,597	48,082
LUXEMBOURG	1,145	575	0	575	5	1,725	266	6	3,456	0	1,673	575	4,031
NETHERLANDS	10,326	542	13	529	138	11,006	266	169	13,975	31	2,620	534	14,540
SWEDEN	4,744	302	25	277	8	5,054	99	38	4,098	25	2,710	279	4,402
SWITZERLAND	5,257	381	1	380	1,756	7,394	311	57	2,703	8	1,425	383	3,094
UNITED KINGDOM	34,652	19,997	3,106	16,891	4,652	59,301	13,686	846	33,994	5,617	18,950	20,080	59,691
Total	123,908	105,176	7,240	97,936	9,365	238,449	49,221	2,098	115,630	9,151	43,176	101,752	226,533
Non G-10 Developed Countries													
AUSTRALIA	18,788	7,911	79	7,832	920	27,619	44	45	17,054	80	2,305	7,833	24,967
AUSTRIA	593	168	0	168	0	761	70	9	786	0	73	168	954
DENMARK	973	46	0	46	17	1,036	0	6	1,030	0	530	46	1,076
FINLAND	986	122	0	122	16	1,124	0	0	1,038	0	988	122	1,160
GREECE	26	435	0	435	0	461	0	0	28	0	20	523	551
ICELAND	25	0	0	0	0	25	8	0	37	0	4	0	37
IRELAND	2,834	360	73	287	64	3,258	490	35	3,502	77	2,308	287	3,866
ISRAEL	1,203	0	0	0	0	1,203	206	63	829	0	398	0	829
NEW ZEALAND	736	219	0	219	0	955	4	1	1,138	0	186	219	1,357
NORWAY	2,372	70	1	69	3	2,445	24	37	2,587	1	769	71	2,659
PORTUGAL	354	78	0	78	0	432	0	13	307	0	60	87	394
SOUTH AFRICA	301	2	0	2	0	303	0	1	151	0	37	2	153
SPAIN	1,603	639	1	638	26	2,268	4	34	919	13	215	647	1,579
TURKEY	492	158	21	137	0	650	15	91	702	21	284	137	860
OTHER NON G-10 DEV.	1,931	226	18	208	0	2,157	20	0	277	18	90	208	503
Total	33,217	10,434	193	10,241	1,046	44,697	885	335	30,385	210	8,267	10,350	40,945

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

(\$ Millions)

All Other U. S. Banks - Group C

Cross-Border Claims	Ultimate Risk Basis Claims /6							Immediate-Counterparty Basis Claims /7					
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency Claims	In Local Currency Claims										
Eastern Europe													
BULGARIA	15	22	4	18	0	37	0	0	9	4	9	18	31
CZECH REPUBLIC	35	416	5	411	0	451	0	1	36	8	23	411	455
HUNGARY	13	213	36	177	0	226	0	0	25	37	12	177	239
MACEDONIA	0	0	0	0	0	0	0	0	3	0	3	0	3
POLAND	288	2,187	0	2,187	0	2,475	0	0	233	12	25	2,187	2,432
ROMANIA	33	154	5	149	0	187	0	0	46	5	10	155	206
RUSSIA	460	555	25	530	0	1,015	0	10	349	26	159	530	905
SERBIA & MONTENEGRO	0	2	2	0	0	2	0	0	10	2	10	0	12
SLOVAKIA	36	250	1	249	0	286	0	0	36	26	24	249	311
OTHER E. EUROPE	312	88	0	88	0	400	0	1	346	0	41	88	434
Total	1,192	3,887	78	3,809	0	5,079	0	12	1,093	120	316	3,815	5,028
Latin America and the Caribbean													
ARGENTINA	281	1,481	520	961	0	1,762	4	37	392	520	265	962	1,874
BOLIVIA	77	0	0	0	0	77	1	2	78	0	56	0	78
BRAZIL	5,323	5,479	30	5,449	0	10,802	579	13	2,769	30	1,166	5,449	8,248
CHILE	1,765	5,826	207	5,619	5	7,596	45	49	1,636	208	644	5,618	7,462
COLOMBIA	668	690	11	679	0	1,358	110	13	642	11	221	678	1,331
COSTA RICA	215	8	3	5	0	223	1	2	183	3	138	5	191
DOMINICAN REPUBLIC	325	2	0	2	0	327	1	5	384	0	161	2	386
ECUADOR	106	28	0	28	0	134	4	8	137	0	72	28	165
EL SALVADOR	51	0	0	0	0	51	9	3	68	0	33	0	68
GUATEMALA	230	0	0	0	0	230	4	2	254	0	188	0	254
HONDURAS	21	0	0	0	0	21	2	2	39	0	26	0	39
JAMAICA	13	0	0	0	0	13	13	0	25	0	2	0	25
MEXICO	5,082	15,647	350	15,297	9	20,738	925	129	5,572	351	2,240	15,303	21,226
NICARAGUA	8	0	0	0	0	8	0	5	9	0	5	0	9
PARAGUAY	6	0	0	0	0	6	0	2	43	0	28	0	43
PERU	528	0	0	0	0	528	3	11	606	0	245	0	606
TRINIDAD & TOBAGO	102	262	42	220	0	364	0	0	99	38	52	221	358
URUGUAY	118	436	205	231	0	554	3	16	783	208	454	231	1,222
VENEZUELA	419	64	0	64	1	484	215	53	648	0	278	64	712
OTHER LAT. AM. & CAR	697	673	43	630	4	1,374	159	121	1,143	52	734	630	1,825
Total	16,035	30,596	1,411	29,185	19	46,650	2,078	473	15,510	1,421	7,008	29,191	46,122

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						Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year			
Asia													
CHINA-MAINLAND	2,423	1,710	307	1,403	0	4,133	1,898	107	1,604	307	1,624	1,404	3,315
CHINA-TAIWAN	310	158	4	154	0	468	1	37	407	5	403	155	567
INDIA	423	1,908	11	1,897	0	2,331	19	56	410	11	383	1,935	2,356
INDONESIA	345	0	0	0	0	345	0	0	281	0	55	0	281
JORDAN	7	127	76	51	0	134	0	1	7	76	7	51	134
KOREA	1,584	9,823	4	9,819	4	11,411	6	58	1,730	5	1,174	9,838	11,573
KUWAIT	12	34	31	3	0	46	0	0	12	31	12	3	46
MALAYSIA	507	48	1	47	0	555	0	6	356	2	108	50	408
OMAN	11	14	10	4	0	25	0	0	16	10	10	4	30
PAKISTAN	3	62	0	62	0	65	2	0	23	0	4	62	85
PHILIPPINES	205	0	0	0	2	207	5	1	189	0	5	0	189
QATAR	230	6	1	5	0	236	0	9	228	1	31	5	234
SAUDI ARABIA	447	18	15	3	0	465	28	6	398	15	397	3	416
SRI LANKA	1	0	0	0	0	1	0	0	1	0	1	0	1
THAILAND	8	140	0	140	0	148	0	10	18	0	16	140	158
UNITED ARAB EMIRATES	496	163	115	48	0	659	0	22	860	115	483	48	1,023
OTHER ASIA	41	762	49	713	0	803	11	4	63	49	65	713	825
Total	7,053	14,973	624	14,349	6	22,032	1,970	317	6,603	627	4,778	14,411	21,641
Africa													
EGYPT	342	262	10	252	0	604	0	4	33	10	21	252	295
GABON	25	0	0	0	0	25	0	0	25	0	0	0	25
GHANA	1	0	0	0	0	1	0	8	1	0	1	0	1
KENYA	0	0	0	0	0	0	0	0	2	0	1	0	2
MOROCCO	0	0	0	0	0	0	0	0	3	0	3	0	3
NIGERIA	2	0	0	0	0	2	0	0	3	0	1	0	3
TUNISIA	33	0	0	0	0	33	0	0	33	0	0	0	33
OTHER AFRICA	60	0	0	0	3	63	11	0	21	0	4	0	21
Total	463	262	10	252	3	728	11	12	121	10	31	252	383

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

(\$ Millions)

All Other U. S. Banks - Group C

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency Claims	In Local Currency Claims										
Banking Centers													
BAHAMAS	566	0	0	0	3	569	1	54	671	0	472	0	671
BAHRAIN	40	19	9	10	0	59	0	0	40	9	10	10	59
BERMUDA	936	53	47	6	54	1,043	585	64	1,314	47	398	5	1,366
CAYMAN ISLANDS	2,470	2	2	0	24	2,496	1,111	48	7,999	2	1,385	0	8,001
HONG KONG	1,923	1,721	787	934	3	3,647	93	67	2,247	821	2,529	935	4,003
LEBANON	5	256	255	1	0	261	0	1	7	256	50	1	264
LIBERIA	42	0	0	0	0	42	0	0	68	0	0	0	68
MACAO	4	0	0	0	0	4	0	0	17	0	17	0	17
NETHERLAND ANTILLES	94	31	13	18	0	125	0	6	188	13	145	18	219
PANAMA	441	77	64	13	0	518	16	22	644	64	300	13	721
SINGAPORE	3,961	573	9	564	17	4,551	37	30	3,484	16	2,856	809	4,309
Total	10,482	2,732	1,186	1,546	101	13,315	1,843	292	16,679	1,228	8,162	1,791	19,698
International & Regional Organizations													
AFRICAN REGIONAL	1	0	0	0	0	1	0	0	1	0	1	0	1
ASIAN REGIONAL	182	0	0	0	0	182	0	0	182	0	0	0	182
INTERNATIONAL	4	0	0	0	2	6	0	0	4	0	0	0	4
LATIN AMER. REGIONAL	193	0	0	0	0	193	0	0	168	0	0	0	168
W. EUROPEAN REGIONAL	8	0	0	0	0	8	0	0	1	0	0	0	1
Total	388	0	0	0	2	390	0	0	356	0	1	0	356
GRAND TOTALS	192,738	168,060	10,742	157,318	10,542	371,340	56,008	3,539	186,377	12,767	71,739	161,562	360,706

Table 3 - Selected Additional Items

(\$ Millions)

All Other U. S. Banks - Group C

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
G-10 and Switzerland									
BELGIUM	0	712	712	511	438	331	246	0	16
CANADA	304	15,999	16,303	9,635	16,032	18,183	11,636	0	121
FRANCE	18	1,214	1,232	1,504	1,037	1,237	1,674	0	47
GERMANY	0	1,133	1,133	757	1,163	5,903	2,052	0	10
ITALY	0	1,966	1,966	3,591	257	1,744	1,008	0	1
JAPAN	40,788	52,043	92,831	92,929	543	2,456	11,283	0	26
LUXEMBOURG	0	463	463	1,304	2,517	208	628	0	2
NETHERLANDS	51	1,613	1,664	1,410	8,594	4,923	-142	0	17
SWEDEN	0	122	122	508	1,447	2,092	136	0	1
SWITZERLAND	0	32	32	698	397	2,941	765	0	9
UNITED KINGDOM	40,367	25,169	65,536	39,727	16,600	11,556	2,554	0	261
Total	81,528	100,466	181,994	152,574	49,025	51,574	31,840	0	511
Non G-10 Developed Countries									
AUSTRALIA	60	4,407	4,467	2,915	6,169	7,901	3,952	0	2
AUSTRIA	7	54	61	39	245	52	118	0	1
DENMARK	0	15	15	29	112	54	36	0	0
FINLAND	0	18	18	22	68	16	96	0	0
GREECE	4	2,014	2,018	2,024	103	13	54	0	0
ICELAND	0	0	0	0	12	0	0	0	0
IRELAND	6,070	141	6,211	5,273	880	207	4,018	0	35
ISRAEL	0	0	0	3	62	437	0	90	33
NEW ZEALAND	0	31	31	298	439	38	174	0	1
NORWAY	0	117	117	514	220	2	7	0	0
PORTUGAL	0	380	380	385	22	60	100	0	0
SOUTH AFRICA	0	1	1	21	2	151	1	0	0
SPAIN	1	660	661	689	360	1,025	-324	0	1
TURKEY	33	196	229	297	220	10	251	0	79
OTHER NON G-10 DEV.	0	385	385	409	88	1,744	82	0	0
Total	6,175	8,419	14,594	12,918	9,002	11,710	8,565	90	152

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	28	21	49	49	7	13	24	0	0
CZECH REPUBLIC	1	640	641	645	6	1	131	0	0
HUNGARY	48	156	204	206	14	1	58	0	0
MACEDONIA	0	0	0	0	3	0	0	0	0
POLAND	0	2,263	2,263	2,247	13	56	1,049	0	0
ROMANIA	11	198	209	209	20	1	143	0	0
RUSSIA	4	426	430	440	29	139	258	0	6
SERBIA & MONTENEGRO	1	0	1	1	10	0	6	0	0
SLOVAKIA	0	900	900	900	25	0	231	0	0
OTHER E. EUROPE	0	102	102	103	55	21	18	0	0
Total	93	4,706	4,799	4,800	182	232	1,918	0	6
Latin America and the Caribbean									
ARGENTINA	339	795	1,134	1,131	124	12	416	0	18
BOLIVIA	0	0	0	0	1	0	0	0	5
BRAZIL	0	5,102	5,102	1,296	526	3,079	1,192	0	361
CHILE	0	5,015	5,015	4,847	81	211	1,669	0	118
COLOMBIA	1	544	545	156	44	71	127	0	31
COSTA RICA	2	0	2	2	34	66	6	0	20
DOMINICAN REPUBLIC	0	12	12	12	59	0	0	0	34
ECUADOR	0	1	1	0	47	15	27	0	7
EL SALVADOR	0	0	0	0	17	0	0	0	0
GUATEMALA	0	0	0	0	23	1	0	0	66
HONDURAS	0	0	0	0	19	2	0	0	0
JAMAICA	0	0	0	0	12	0	0	0	0
MEXICO	296	12,441	12,737	11,124	782	283	5,754	0	145
NICARAGUA	0	0	0	0	3	2	0	0	0
PARAGUAY	0	0	0	0	37	0	0	0	0
PERU	0	0	0	0	203	125	0	0	101
TRINIDAD & TOBAGO	2	211	213	213	1	7	52	0	50
URUGUAY	789	197	986	52	668	0	123	0	17
VENEZUELA	0	6	6	0	274	46	69	0	41
OTHER LAT. AM. & CAR	56	505	561	388	801	346	-5,518	0	102
Total	1,485	24,829	26,314	19,221	3,756	4,266	3,917	0	1,116

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	9	566	575	1,790	269	1,085	494	0	96
CHINA-TAIWAN	1	57	58	59	173	74	111	0	27
INDIA	4	1,872	1,876	1,883	96	74	395	0	14
INDONESIA	0	0	0	201	34	98	0	0	0
JORDAN	38	67	105	105	0	0	30	0	0
KOREA	0	10,274	10,274	10,296	770	604	1,452	0	37
KUWAIT	123	11	134	134	2	2	19	0	0
MALAYSIA	0	7	7	487	3	150	55	0	5
OMAN	65	21	86	90	5	0	43	0	0
PAKISTAN	0	59	59	59	23	3	11	0	0
PHILIPPINES	13	0	13	14	3	19	-8	0	1
QATAR	44	9	53	53	3	5	25	0	0
SAUDI ARABIA	120	10	130	3,269	2	51	-67	0	1
SRI LANKA	0	0	0	1	0	0	0	0	0
THAILAND	6	112	118	113	11	0	12	0	2
UNITED ARAB EMIRATES	888	80	968	1,066	444	80	-48	0	2
OTHER ASIA	63	772	835	840	38	16	77	0	0
Total	1,374	13,917	15,291	20,460	1,876	2,261	2,601	0	185
Africa									
EGYPT	8	292	300	300	17	326	72	0	0
GABON	0	0	0	0	0	0	0	0	0
GHANA	0	0	0	0	0	0	0	0	0
KENYA	0	0	0	0	2	0	0	0	0
MOROCCO	0	0	0	0	3	0	0	0	0
NIGERIA	0	0	0	0	1	0	0	0	0
TUNISIA	0	0	0	0	0	0	0	0	0
OTHER AFRICA	0	0	0	94	2	41	0	0	0
Total	8	292	300	394	25	367	72	0	0

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	11,364	0	11,364	1	375	269	-11,175	0	26
BAHRAIN	119	13	132	137	2	2	-46	0	0
BERMUDA	643	0	643	615	509	132	698	0	5
CAYMAN ISLANDS	28,726	0	28,726	5,240	5,862	333	-17,217	1	1
HONG KONG	1,663	1,397	3,060	3,050	1,105	747	1,019	0	52
LEBANON	497	5	502	502	3	0	154	0	0
LIBERIA	0	0	0	0	63	37	0	0	0
MACAO	0	0	0	31	16	3	0	0	0
NETHERLAND ANTILLES	28	46	74	80	103	9	6,817	0	2
PANAMA	0	55	55	60	205	2	42	0	58
SINGAPORE	473	642	1,115	3,550	1,491	1,715	582	0	13
Total	43,513	2,158	45,671	13,266	9,734	3,249	-19,126	1	157
International & Regional Organizations									
AFRICAN REGIONAL	0	0	0	0	0	0	0	0	0
ASIAN REGIONAL	0	0	0	17	0	0	0	0	0
INTERNATIONAL	0	0	0	71	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	25	0	0	15
W. EUROPEAN REGIONAL	0	0	0	0	0	7	0	0	0
Total	0	0	0	88	0	32	0	0	15
GRAND TOTALS	134,176	154,787	288,963	223,721	73,600	73,691	29,787	91	2,142

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	267	37	8	312	80	1	210	314	0	524	209	0	788	528	0	1,316	1,077	1
CANADA	7,802	3,081	449	11,332	18,505	173	15,943	1,585	0	17,528	2,625	0	13,153	25,466	41	38,660	13,467	529
FRANCE	3,077	111	937	4,125	2,753	7	790	109	0	899	589	4	4,471	2,444	0	6,915	4,781	3
GERMANY	4,414	155	1,363	5,932	2,712	0	1,942	17	0	1,959	1,654	0	6,061	4,004	0	10,065	3,353	1
ITALY	419	99	0	518	139	0	44	52	0	96	51	0	1,888	1,895	0	3,783	671	4
JAPAN	5,088	4,036	8	9,132	3,861	1,788	20	20,918	0	20,938	20	86	1,407	18,528	0	19,935	857	873
LUXEMBOURG	504	574	0	1,078	1,117	0	10	0	0	10	12	0	631	1	5	637	2,327	0
NETHERLANDS	3,513	91	115	3,719	6,093	18	3,846	4	0	3,850	807	0	2,967	447	23	3,437	7,075	13
SWEDEN	2,334	21	7	2,362	3,000	9	1,583	15	0	1,598	283	0	827	266	1	1,094	815	16
SWITZERLAND	3,706	32	1,733	5,471	1,997	0	189	41	0	230	4	0	1,362	308	23	1,693	702	8
UNITED KINGDOM	7,500	4,234	2,829	14,563	10,546	5,043	4,693	820	3	5,516	654	3	22,459	14,943	1,438	38,840	22,794	571
Total	38,624	12,471	7,449	58,544	50,803	7,039	29,270	23,875	3	53,148	6,908	93	56,014	68,830	1,531	126,375	57,919	2,019
Non G-10 Developed Countries																		
AUSTRALIA	4,594	3,097	251	7,942	8,323	80	9,758	11	665	10,434	4,381	0	4,436	4,803	4	9,243	4,350	0
AUSTRIA	98	14	0	112	315	0	381	6	0	387	405	0	114	148	0	262	66	0
DENMARK	499	6	17	522	535	0	175	1	0	176	176	0	299	39	0	338	319	0
FINLAND	939	6	16	961	952	0	5	0	0	5	5	0	42	116	0	158	81	0
GREECE	13	2	0	15	3	0	6	84	0	90	6	0	7	349	0	356	19	0
ICELAND	13	0	0	13	13	0	0	0	0	0	0	0	12	0	0	12	24	0
IRELAND	707	149	0	856	693	66	15	0	0	15	15	0	2,112	211	64	2,387	2,794	11
ISRAEL	139	0	0	139	120	0	414	0	0	414	410	0	650	0	0	650	299	0
NEW ZEALAND	26	24	0	50	108	0	224	0	0	224	224	0	486	195	0	681	806	0
NORWAY	1,273	4	0	1,277	1,352	0	304	0	0	304	304	0	795	66	3	864	931	1
PORTUGAL	12	14	0	26	10	0	2	15	0	17	2	0	340	49	0	389	295	0
SOUTH AFRICA	109	2	0	111	109	0	7	0	0	7	7	0	185	0	0	185	35	0
SPAIN	314	95	25	434	405	11	323	3	0	326	49	0	966	541	1	1,508	465	2
TURKEY	307	3	0	310	317	0	173	139	0	312	173	19	12	16	0	28	212	2
OTHER NON G-10 DEV.	0	17	0	17	0	0	91	124	0	215	130	0	1,840	85	0	1,925	147	18
Total	9,043	3,433	309	12,785	13,255	157	11,878	383	665	12,926	6,287	19	12,296	6,618	72	18,986	10,843	34

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

(\$ Millions)

All Other U. S. Banks - Group C

Claims on Banking Sector				Claims on Public Sector				Claims on Other Sector										
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7				Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7						
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	1	2	0	3	2	1	0	16	0	16	0	0	14	4	0	18	7	3
CZECH REPUBLIC	4	5	0	9	6	3	2	369	0	371	2	0	29	42	0	71	28	5
HUNGARY	12	16	0	28	12	16	0	152	0	152	0	13	1	45	0	46	13	8
MACEDONIA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0
POLAND	52	55	0	107	14	10	194	1,761	0	1,955	194	0	42	371	0	413	25	2
ROMANIA	1	9	0	10	0	0	0	130	0	130	12	4	32	15	0	47	34	1
RUSSIA	225	59	0	284	190	6	119	417	0	536	118	19	116	79	0	195	41	1
SERBIA & MONTENEGRO	0	0	0	0	0	0	0	2	0	2	0	2	0	0	0	0	10	0
SLOVAKIA	0	32	0	32	0	25	12	139	0	151	12	0	24	79	0	103	24	1
OTHER E. EUROPE	14	4	0	18	40	0	266	77	0	343	266	0	32	7	0	39	40	0
Total	309	182	0	491	264	61	593	3,063	0	3,656	604	38	290	642	0	932	225	21
Latin America and the Caribbean																		
ARGENTINA	8	168	0	176	10	5	42	726	0	768	34	362	231	587	0	818	348	153
BOLIVIA	0	0	0	0	0	0	0	0	0	0	0	0	77	0	0	77	78	0
BRAZIL	2,603	216	0	2,819	1,204	0	324	1,160	0	1,484	294	0	2,396	4,103	0	6,499	1,271	30
CHILE	605	70	5	680	588	14	86	307	0	393	86	3	1,074	5,449	0	6,523	962	191
COLOMBIA	223	68	0	291	217	6	234	4	0	238	234	0	211	618	0	829	191	5
COSTA RICA	81	2	0	83	81	2	0	5	0	5	0	0	134	1	0	135	102	1
DOMINICAN REPUBLIC	117	0	0	117	117	0	27	0	0	27	45	0	181	2	0	183	222	0
ECUADOR	2	28	0	30	2	0	0	0	0	0	0	0	104	0	0	104	135	0
EL SALVADOR	10	0	0	10	10	0	21	0	0	21	21	0	20	0	0	20	37	0
GUATEMALA	138	0	0	138	142	0	0	0	0	0	0	0	92	0	0	92	112	0
HONDURAS	8	0	0	8	13	0	0	0	0	0	0	0	13	0	0	13	26	0
JAMAICA	4	0	0	4	4	0	0	0	0	0	5	0	9	0	0	9	16	0
MEXICO	316	793	1	1,110	324	4	781	585	0	1,366	765	177	3,985	14,269	8	18,262	4,483	170
NICARAGUA	4	0	0	4	4	0	0	0	0	0	0	0	4	0	0	4	5	0
PARAGUAY	0	0	0	0	0	0	0	0	0	0	0	0	6	0	0	6	43	0
PERU	178	0	0	178	137	0	69	0	0	69	141	0	281	0	0	281	328	0
TRINIDAD & TOBAGO	0	13	0	13	0	3	22	189	0	211	22	25	80	60	0	140	77	10
URUGUAY	1	21	0	22	153	8	103	276	0	379	497	113	14	139	0	153	133	87
VENEZUELA	1	52	1	54	0	0	29	0	0	29	29	0	389	12	0	401	619	0
OTHER LAT. AM. & CAR	107	3	0	110	16	8	25	75	0	100	25	6	565	595	4	1,164	1,102	38
Total	4,406	1,434	7	5,847	3,022	50	1,763	3,327	0	5,090	2,198	686	9,866	25,835	12	35,713	10,290	685

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	1,597	594	0	2,191	1,261	114	5	107	0	112	5	0	821	1,009	0	1,830	338	193
CHINA-TAIWAN	277	11	0	288	372	3	0	2	0	2	0	0	33	145	0	178	35	2
INDIA	313	206	0	519	370	1	17	895	0	912	17	0	93	807	0	900	23	10
INDONESIA	19	0	0	19	49	0	185	0	0	185	185	0	141	0	0	141	47	0
JORDAN	0	3	0	3	0	2	0	21	0	21	0	0	7	103	0	110	7	74
KOREA	627	1	0	628	1,045	2	521	0	3	524	504	0	436	9,822	1	10,259	181	3
KUWAIT	12	7	0	19	10	6	0	0	0	0	0	0	0	27	0	27	2	25
MALAYSIA	217	18	0	235	67	1	22	0	0	22	22	0	268	30	0	298	267	1
OMAN	1	3	0	4	1	2	0	0	0	0	0	0	10	11	0	21	15	8
PAKISTAN	3	1	0	4	4	0	0	51	0	51	0	0	0	10	0	10	19	0
PHILIPPINES	0	0	0	0	3	0	174	0	0	174	174	0	31	0	2	33	12	0
QATAR	0	1	0	1	0	0	111	0	0	111	114	0	119	5	0	124	114	1
SAUDI ARABIA	129	3	0	132	78	1	196	0	0	196	196	0	122	15	0	137	124	14
SRI LANKA	1	0	0	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0
THAILAND	1	14	0	15	12	0	0	1	0	1	0	0	7	125	0	132	6	0
UNITED ARAB EMIRATES	103	49	0	152	237	36	76	0	0	76	48	0	317	114	0	431	575	79
OTHER ASIA	15	23	0	38	16	0	10	383	0	393	9	0	16	356	0	372	38	49
Total	3,315	934	0	4,249	3,526	168	1,317	1,460	3	2,780	1,274	0	2,421	12,579	3	15,003	1,803	459
Africa																		
EGYPT	1	8	0	9	17	1	1	137	0	138	1	8	340	117	0	457	15	1
GABON	0	0	0	0	0	0	25	0	0	25	25	0	0	0	0	0	0	0
GHANA	1	0	0	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0
KENYA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2	0
MOROCCO	0	0	0	0	1	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	2	0	0	2	3	0
TUNISIA	0	0	0	0	0	0	33	0	0	33	33	0	0	0	0	0	0	0
OTHER AFRICA	2	0	0	2	2	0	0	0	2	2	0	0	58	0	1	59	19	0
Total	4	8	0	12	21	1	59	137	2	198	59	8	400	117	1	518	41	1

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	40	0	3	43	50	0	45	0	0	45	45	0	481	0	0	481	576	0
BAHRAIN	2	9	0	11	0	4	0	0	0	0	0	0	38	10	0	48	40	5
BERMUDA	0	22	0	22	0	17	65	0	0	65	65	0	871	31	54	956	1,249	30
CAYMAN ISLANDS	52	0	0	52	745	0	0	0	0	0	48	0	2,418	2	24	2,444	7,206	2
HONG KONG	935	336	0	1,271	1,422	131	53	159	0	212	53	9	935	1,226	3	2,164	772	681
LEBANON	5	71	0	76	5	72	0	120	0	120	0	120	0	65	0	65	2	64
LIBERIA	0	0	0	0	0	0	0	0	0	0	0	0	42	0	0	42	68	0
MACAO	4	0	0	4	17	0	0	0	0	0	0	0	0	0	0	0	0	0
NETHERLAND ANTILLES	0	7	0	7	0	3	11	0	0	11	23	0	83	24	0	107	165	10
PANAMA	77	6	0	83	102	0	184	61	0	245	184	61	180	10	0	190	358	3
SINGAPORE	2,989	254	15	3,258	2,705	7	134	1	1	136	134	0	838	318	1	1,157	645	9
Total	4,104	705	18	4,827	5,046	234	492	341	1	834	552	190	5,886	1,686	82	7,654	11,081	804
International & Regional Organizations																		
AFRICAN REGIONAL	0	0	0	0	0	0	1	0	0	1	1	0	0	0	0	0	0	0
ASIAN REGIONAL	0	0	0	0	0	0	182	0	0	182	182	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	0	0	0	4	0	2	6	4	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	0	193	0	0	193	168	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	0	8	0	0	8	1	0	0	0	0	0	0	0
Total	0	0	0	0	0	0	388	0	2	390	356	0	0	0	0	0	0	0
GRAND TOTALS	59,805	19,167	7,783	86,755	75,937	7,710	45,760	32,586	676	79,022	18,238	1,034	87,173	116,307	1,701	205,181	92,202	4,023

E.16 ENDNOTES

Report as of December 31, 2011

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 72 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 (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 December 31, 2011		
Banking Organization Category	Tier 1 Capital	Total Assets
All Reporting Banks	\$ 1,057.0 billion*	\$ 14,380.5 billion
Large Financial Institutions	\$ 727.8 billion*	\$ 10,418.4 billion
All Other Banks	\$ 329.2 billion*	\$ 3,962.1 billion

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

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

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

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

* 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.