



Statistical Release

E.16 (126)

December 28, 2012

Country Exposure Lending Survey /1: September 30, 2012

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

(\$ Millions)

	All U. S. Banks - Group A						
	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
G-10 and Switzerland							
BELGIUM	18,068	3,615	21,683	211	21,894	3,083	24,766
CANADA	93,540	20,552	114,092	20,964	135,056	70,484	184,576
FRANCE	210,306	29,902	240,208	8,247	248,455	11,282	251,490
GERMANY	159,092	67,918	227,010	45,774	272,784	75,982	302,992
ITALY	33,851	26,839	60,690	4,455	65,145	8,074	68,764
JAPAN	132,107	17,655	149,762	86,321	236,083	291,493	441,255
LUXEMBOURG	28,028	4,934	32,962	20	32,982	2,840	35,802
NETHERLANDS	108,622	13,807	122,429	2,197	124,626	7,073	129,502
SWEDEN	27,370	1,498	28,868	163	29,031	484	29,352
SWITZERLAND	54,666	7,088	61,754	30,765	92,519	38,283	100,037
UNITED KINGDOM	232,432	70,456	302,888	6,159	309,047	448,759	751,647
Total	1,098,082	264,264	1,362,346	205,276	1,567,622	957,837	2,320,183
Non G-10 Developed Countries							
AUSTRALIA	64,716	10,020	74,736	12,127	86,863	70,872	145,608
AUSTRIA	12,730	2,042	14,772	182	14,954	225	14,997
DENMARK	19,711	2,949	22,660	43	22,703	104	22,764
FINLAND	10,030	2,023	12,053	43	12,096	125	12,178
GREECE	2,228	867	3,095	7	3,102	1,289	4,384
ICELAND	707	5	712	0	712	0	712
IRELAND	44,209	8,627	52,836	95	52,931	2,376	55,212
ISRAEL	3,643	371	4,014	5	4,019	1,370	5,384
NEW ZEALAND	4,439	619	5,058	724	5,782	1,931	6,989
NORWAY	12,428	1,448	13,876	68	13,944	120	13,996
PORTUGAL	5,247	1,277	6,524	97	6,621	198	6,722
SOUTH AFRICA	5,422	664	6,086	254	6,340	6,365	12,451
SPAIN	41,263	5,041	46,304	3,392	49,696	9,536	55,840
TURKEY	19,342	1,087	20,429	1,596	22,025	5,147	25,576
OTHER NON G-10 DEV.	12,122	583	12,705	6	12,711	277	12,982
Total	258,237	37,623	295,860	18,639	314,499	99,935	395,795

Country Exposure Lending Survey /1: September 30, 2012

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

(\$ Millions)

All U. S. Banks - Group A

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
Eastern Europe							
BULGARIA	174	11	185	0	185	335	520
CZECH REPUBLIC	988	702	1,690	11	1,701	3,869	5,559
HUNGARY	3,499	249	3,748	147	3,895	2,944	6,692
MACEDONIA	24	5	29	0	29	0	29
POLAND	3,319	208	3,527	1,347	4,874	11,413	14,940
ROMANIA	474	36	510	194	704	1,665	2,175
RUSSIA	16,219	818	17,037	1,237	18,274	10,516	27,553
SERBIA & MONTENEGRO	68	0	68	7	75	8	76
SLOVAKIA	313	50	363	0	363	569	932
OTHER E. EUROPE	4,082	267	4,349	0	4,349	2,094	6,443
Total	29,160	2,346	31,506	2,943	34,449	33,413	64,919
Latin America and the Caribbean							
ARGENTINA	2,242	32	2,274	1,031	3,305	5,295	7,569
BOLIVIA	34	0	34	0	34	0	34
BRAZIL	57,882	12,695	70,577	25,968	96,545	55,406	125,983
CHILE	13,271	2,287	15,558	3,911	19,469	9,972	25,530
COLOMBIA	6,685	638	7,323	1,765	9,088	6,588	13,911
COSTA RICA	1,251	74	1,325	393	1,718	984	2,309
DOMINICAN REPUBLIC	907	7	914	81	995	417	1,331
ECUADOR	241	1	242	27	269	406	648
EL SALVADOR	491	15	506	1,780	2,286	1,856	2,362
GUATEMALA	1,418	22	1,440	309	1,749	1,025	2,465
HONDURAS	381	68	449	197	646	582	1,031
JAMAICA	311	2	313	89	402	293	606
MEXICO	33,797	3,486	37,283	13,776	51,059	99,458	136,741
NICARAGUA	42	8	50	18	68	220	270
PARAGUAY	425	1	426	3	429	316	742
PERU	3,526	435	3,961	947	4,908	2,078	6,039
TRINIDAD & TOBAGO	438	249	687	0	687	783	1,470
URUGUAY	513	25	538	75	613	1,274	1,812
VENEZUELA	1,941	18	1,959	166	2,125	1,134	3,093
OTHER LAT. AM. & CAR.	15,420	1,068	16,488	398	16,886	818	17,306
Total	141,216	21,131	162,347	50,934	213,281	188,905	351,252

Country Exposure Lending Survey /1: September 30, 2012

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

(\$ Millions)

All U. S. Banks - Group A

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
Asia							
CHINA-MAINLAND	41,382	3,666	45,048	2,332	47,380	30,157	75,205
CHINA-TAIWAN	13,766	903	14,669	5,280	19,949	26,423	41,092
INDIA	43,631	1,642	45,273	21,884	67,157	32,976	78,249
INDONESIA	7,552	183	7,735	62	7,797	4,997	12,732
IRAN	0	0	0	0	0	0	0
IRAQ	252	0	252	0	252	0	252
JORDAN	212	6	218	63	281	413	631
KOREA	34,273	1,847	36,120	19,630	55,750	71,523	107,643
KUWAIT	4,675	78	4,753	153	4,906	407	5,160
MALAYSIA	9,224	345	9,569	126	9,695	12,093	21,662
OMAN	259	122	381	0	381	21	402
PAKISTAN	469	5	474	75	549	907	1,381
PHILIPPINES	2,604	191	2,795	1,159	3,954	6,313	9,108
QATAR	3,729	230	3,959	0	3,959	27	3,986
SAUDI ARABIA	8,498	1,012	9,510	905	10,415	1,104	10,614
SRI LANKA	405	0	405	53	458	204	609
SYRIA	0	2	2	0	2	0	2
THAILAND	4,074	292	4,366	1,382	5,748	8,058	12,424
UNITED ARAB EMIRATES	10,093	1,373	11,466	0	11,466	4,432	15,898
OTHER ASIA	3,295	35	3,330	156	3,486	2,022	5,352
Total	188,393	11,932	200,325	53,260	253,585	202,077	402,402
Africa							
ALGERIA	306	0	306	0	306	2,034	2,340
CAMEROON	112	0	112	31	143	217	329
CONGO (KINSHASA)	0	0	0	0	0	56	56
EGYPT	1,038	52	1,090	0	1,090	1,594	2,684
ETHIOPIA	0	0	0	0	0	0	0
GABON	60	0	60	0	60	48	108
GHANA	503	8	511	0	511	0	511
IVORY COAST	21	0	21	0	21	112	133
KENYA	201	7	208	60	268	706	914
LIBYA	0	0	0	0	0	0	0
MALAWI	4	0	4	0	4	0	4
MOROCCO	575	73	648	0	648	302	950
NIGERIA	1,852	40	1,892	16	1,908	1,444	3,336
SENEGAL	9	0	9	121	130	218	227
SUDAN	5	8	13	0	13	0	13
TUNISIA	91	14	105	0	105	273	378
ZAMBIA	93	3	96	67	163	308	404
ZIMBABWE	1	0	1	0	1	0	1
OTHER AFRICA	2,148	30	2,178	38	2,216	589	2,767
Total	7,019	235	7,254	333	7,587	7,901	15,155

Country Exposure Lending Survey /1: September 30, 2012

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

(\$ Millions)

All U. S. Banks - Group A

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
Banking Centers							
BAHAMAS	4,449	321	4,770	4	4,774	106	4,876
BAHRAIN	1,062	63	1,125	3	1,128	402	1,527
BERMUDA	16,544	898	17,442	42	17,484	87	17,529
CAYMAN ISLANDS	164,376	15,802	180,178	12	180,190	1,825	182,003
HONG KONG	21,184	2,268	23,452	2,307	25,759	33,139	56,591
LEBANON	1,063	7	1,070	0	1,070	399	1,469
LIBERIA	312	181	493	0	493	0	493
MACAO	674	12	686	0	686	66	752
NETHERLANDS ANTILLES	483	17	500	0	500	25	525
PANAMA	2,480	445	2,925	2	2,927	1,284	4,209
SINGAPORE	29,844	1,620	31,464	795	32,259	36,975	68,439
Total	242,471	21,634	264,105	3,165	267,270	74,308	338,413
International & Regional Organizations							
AFRICAN REGIONAL	633	18	651	0	651	0	651
ASIAN REGIONAL	2,322	60	2,382	0	2,382	0	2,382
E. EUROPEAN REGIONAL	40	26	66	0	66	0	66
INTERNATIONAL	6,543	305	6,848	0	6,848	0	6,848
LATIN AMER. REGIONAL	2,516	257	2,773	16	2,789	16	2,789
MIDDLE EAST REGIONAL	315	14	329	0	329	0	329
W. EUROPEAN REGIONAL	19,044	5,191	24,235	6	24,241	6	24,241
Total	31,413	5,871	37,284	22	37,306	22	37,306
Grand Total	1,995,991	365,036	2,361,027	334,572	2,695,599	1,564,398	3,925,425

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

(\$ Millions)

All U. S. Banks - Group A

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency	In Local Currency										
G-10 and Switzerland													
BELGIUM	18,068	3,082	524	2,558	3,616	24,766	4,588	34,079	20,965	525	16,532	2,555	24,045
CANADA	93,540	69,411	4,866	64,545	21,625	184,576	53,263	75,527	90,341	5,458	41,574	65,187	160,986
FRANCE	210,306	111,129	2,869	8,260	30,055	251,490	38,887	532,334	205,120	2,694	167,672	8,431	216,245
GERMANY	159,092	75,938	781	75,157	67,962	302,992	28,633	336,814	129,401	385	86,144	74,374	204,160
ITALY	33,851	8,074	503	7,571	26,839	68,764	6,623	284,146	36,578	527	27,642	7,648	44,753
JAPAN	132,107	289,469	42,448	247,021	19,679	441,255	27,494	203,562	98,269	41,315	127,150	257,827	397,411
LUXEMBOURG	28,028	2,840	442	2,398	4,934	35,802	5,794	51,044	34,566	421	24,089	2,400	37,387
NETHERLANDS	108,622	7,073	48	7,025	13,807	129,502	15,820	200,200	113,238	93	48,178	9,948	123,279
SWEDEN	27,370	484	18	466	1,498	29,352	7,137	74,705	27,851	18	18,200	468	28,337
SWITZERLAND	54,666	38,200	2,704	35,496	7,171	100,037	15,842	87,356	47,195	4,575	38,237	35,571	87,341
UNITED KINGDOM	232,432	442,604	200,796	241,808	76,611	751,647	78,100	647,183	146,652	221,561	270,677	248,977	617,190
Total	1,098,082	948,304	255,999	692,305	273,797	2,320,183	282,181	2,526,950	950,176	277,572	866,095	713,386	1,941,134
Non G-10 Developed Countries													
AUSTRALIA	64,716	67,836	4,759	63,077	13,056	145,608	17,349	123,273	61,975	4,724	28,711	65,720	132,419
AUSTRIA	12,730	225	0	225	2,042	14,997	1,405	31,923	13,714	0	7,787	225	13,939
DENMARK	19,711	104	5	99	2,949	22,764	5,570	18,740	18,272	3	16,140	100	18,375
FINLAND	10,030	125	4	121	2,023	12,178	2,078	44,999	7,961	0	4,894	121	8,082
GREECE	2,228	1,289	13	1,276	867	4,384	1,716	11,275	1,945	17	1,033	1,313	3,275
ICELAND	707	0	0	0	5	712	57	2,624	716	0	541	0	716
IRELAND	44,209	2,376	662	1,714	8,627	55,212	4,176	31,353	46,595	8,110	42,670	2,252	56,957
ISRAEL	3,643	1,125	228	897	616	5,384	1,068	9,533	3,332	229	2,591	902	4,463
NEW ZEALAND	4,439	1,931	32	1,899	619	6,989	496	5,976	2,670	20	1,584	2,387	5,077
NORWAY	12,428	120	11	109	1,448	13,996	2,801	19,509	12,372	12	8,423	108	12,492
PORTUGAL	5,247	184	0	184	1,291	6,722	610	55,546	5,130	0	3,175	174	5,304
SOUTH AFRICA	5,422	6,349	383	5,966	680	12,451	1,087	26,473	4,826	384	3,368	6,238	11,448
SPAIN	41,263	9,515	497	9,018	5,062	55,840	3,828	189,277	42,263	523	34,136	10,234	53,020
TURKEY	19,342	5,137	1,218	3,919	1,097	25,576	1,949	65,985	19,291	1,239	16,574	3,972	24,502
OTHER NON G-10 DEV.	12,122	277	0	277	583	12,982	167	1,349,311	8,575	1	8,005	292	8,868
Total	258,237	96,593	7,812	88,781	40,965	395,795	44,357	1,985,797	249,637	15,262	179,632	94,038	358,937

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

(\$ Millions)

All U. S. Banks - Group A

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency	In Local Currency										
Eastern Europe													
BULGARIA	174	330	154	176	16	520	11	10,129	202	154	114	182	538
CZECH REPUBLIC	988	3,779	285	3,494	792	5,559	273	8,034	1,084	366	986	3,519	4,969
HUNGARY	3,499	2,931	451	2,480	262	6,692	621	34,257	3,688	457	3,711	2,486	6,631
MACEDONIA	24	0	0	0	5	29	0	0	110	0	5	0	110
POLAND	3,319	11,317	1,021	10,296	304	14,940	2,721	22,219	3,198	1,087	2,824	10,550	14,835
ROMANIA	474	1,650	568	1,082	51	2,175	323	9,496	587	575	914	1,094	2,256
RUSSIA	16,219	10,455	1,032	9,423	879	27,553	1,650	89,941	16,879	1,181	10,712	9,722	27,782
SERBIA & MONTENEGRO	68	8	3	5	0	76	1	110	80	3	75	0	83
SLOVAKIA	313	555	12	543	64	932	175	5,368	311	12	239	594	917
OTHER E. EUROPE	4,082	2,085	1,061	1,024	276	6,443	207	52,690	4,549	1,216	3,952	1,270	7,035
Total	29,160	33,110	4,587	28,523	2,649	64,919	5,982	232,244	30,688	5,051	23,532	29,417	65,156
Latin America and the Caribbean													
ARGENTINA	2,242	5,294	1,400	3,894	33	7,569	1,876	15,875	2,755	1,403	2,590	4,216	8,374
BOLIVIA	34	0	0	0	0	34	6	7	441	0	417	0	441
BRAZIL	57,882	54,674	10,102	44,572	13,427	125,983	14,013	67,508	49,821	8,756	43,070	45,129	103,706
CHILE	13,271	9,972	196	9,776	2,287	25,530	906	3,711	14,157	197	7,483	9,813	24,167
COLOMBIA	6,685	6,577	413	6,164	649	13,911	2,988	15,388	7,095	414	5,074	6,231	13,740
COSTA RICA	1,251	984	461	523	74	2,309	351	408	1,407	461	1,216	503	2,371
DOMINICAN REPUBLIC	907	414	113	301	10	1,331	182	458	1,255	113	706	302	1,670
ECUADOR	241	406	0	406	1	648	220	101	461	0	264	455	916
EL SALVADOR	491	1,856	1,762	94	15	2,362	273	673	535	1,762	1,212	95	2,392
GUATEMALA	1,418	1,023	221	802	24	2,465	21	265	1,743	221	1,153	802	2,766
HONDURAS	381	582	191	391	68	1,031	97	38	456	190	469	369	1,015
JAMAICA	311	293	139	154	2	606	3	486	391	140	255	153	684
MEXICO	33,797	98,855	3,826	95,029	4,089	136,741	7,143	62,220	37,510	3,844	23,399	95,058	136,412
NICARAGUA	42	220	142	78	8	270	13	11	71	142	190	78	291
PARAGUAY	425	316	1	315	1	742	40	23	564	1	366	270	835
PERU	3,526	2,071	892	1,179	442	6,039	615	12,859	4,326	891	3,314	1,179	6,396
TRINIDAD & TOBAGO	438	783	76	707	249	1,470	18	121	434	76	387	708	1,218
URUGUAY	513	1,270	575	695	29	1,812	252	217	1,404	581	1,263	694	2,679
VENEZUELA	1,941	1,134	1	1,133	18	3,093	117	15,040	2,667	1	1,731	1,255	3,923
OTHER LAT. AM. & CAR	15,420	818	122	696	1,068	17,306	581	14,466	27,188	111	22,615	687	27,986
Total	141,216	187,542	20,633	166,909	22,494	351,252	29,715	209,875	154,681	19,304	117,174	167,997	341,982

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	41,382	29,932	5,432	24,500	3,891	75,205	3,102	42,996	36,410	6,653	36,152	26,795	69,858
CHINA-TAIWAN	13,766	26,314	7,543	18,771	1,012	41,092	14,309	2,800	13,690	5,595	18,425	19,143	38,428
INDIA	43,631	32,375	4,408	27,967	2,243	78,249	2,830	16,476	37,250	4,443	35,284	29,052	70,745
INDONESIA	7,552	4,988	1,642	3,346	192	12,732	2,160	18,802	10,041	2,115	10,582	3,761	15,917
IRAN	0	0	0	0	0	0	0	0	0	0	0	0	0
IRAQ	252	0	0	0	0	252	3	134	63	0	55	0	63
JORDAN	212	413	84	329	6	631	160	110	157	84	219	329	570
KOREA	34,273	71,235	7,625	63,610	2,135	107,643	15,468	66,794	34,325	7,915	34,857	64,799	107,039
KUWAIT	4,675	405	40	365	80	5,160	159	274	4,860	40	4,704	406	5,306
MALAYSIA	9,224	11,976	872	11,104	462	21,662	8,389	17,969	9,083	940	7,312	11,164	21,187
OMAN	259	21	14	7	122	402	144	261	375	14	285	7	396
PAKISTAN	469	900	82	818	12	1,381	100	299	531	82	356	827	1,440
PHILIPPINES	2,604	6,290	775	5,515	214	9,108	298	23,746	3,419	898	3,502	5,614	9,931
QATAR	3,729	27	5	22	230	3,986	728	5,377	3,948	5	2,201	27	3,980
SAUDI ARABIA	8,498	1,104	567	537	1,012	10,614	1,727	1,329	8,273	561	8,208	536	9,370
SRI LANKA	405	192	15	177	12	609	53	34	503	15	482	177	695
SYRIA	0	0	0	0	2	2	0	50	0	0	0	0	0
THAILAND	4,074	7,937	1,100	6,837	413	12,424	174	8,495	4,240	1,100	3,679	7,157	12,497
UNITED ARAB EMIRATES	10,093	4,430	2,101	2,329	1,375	15,898	1,571	15,445	11,704	2,184	11,185	2,363	16,251
OTHER ASIA	3,295	2,014	477	1,537	43	5,352	250	30,719	4,030	537	3,945	1,648	6,215
Total	188,393	200,553	32,782	167,771	13,456	402,402	51,625	252,110	182,902	33,181	181,433	173,805	389,888
Africa													
ALGERIA	306	2,034	357	1,677	0	2,340	456	142	272	418	474	2,137	2,827
CAMEROON	112	217	11	206	0	329	18	123	112	11	123	209	332
CONGO (KINSHASA)	0	56	48	8	0	56	10	26	1	48	49	12	61
EGYPT	1,038	1,594	119	1,475	52	2,684	222	2,036	999	121	733	1,503	2,623
ETHIOPIA	0	0	0	0	0	0	28	5	0	0	0	0	0
GABON	60	48	3	45	0	108	14	26	76	3	23	45	124
GHANA	503	0	0	0	8	511	335	0	487	0	435	0	487
IVORY COAST	21	112	13	99	0	133	2	220	21	13	27	105	139
KENYA	201	705	212	493	8	914	201	69	240	223	358	502	965
LIBYA	0	0	0	0	0	0	0	0	0	0	0	0	0
MALAWI	4	0	0	0	0	4	3	0	4	0	4	0	4
MOROCCO	575	302	0	302	73	950	77	347	651	0	538	383	1,034

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	1,852	1,444	184	1,260	40	3,336	797	66	1,862	184	1,856	1,293	3,339
SENEGAL	9	218	14	204	0	227	34	36	11	14	21	206	231
SUDAN	5	0	0	0	8	13	0	0	5	0	0	0	5
TUNISIA	91	272	29	243	15	378	37	811	102	46	108	255	403
ZAMBIA	93	307	39	268	4	404	50	26	104	39	129	294	437
ZIMBABWE	1	0	0	0	0	1	0	0	1	0	1	0	1
OTHER AFRICA	2,148	589	277	312	30	2,767	600	82	2,559	331	2,502	388	3,278
Total	7,019	7,898	1,306	6,592	238	15,155	2,884	4,015	7,507	1,451	7,381	7,332	16,290
Banking Centers													
BAHAMAS	4,449	106	23	83	321	4,876	466	60	11,829	26	10,774	83	11,938
BAHRAIN	1,062	402	140	262	63	1,527	151	510	2,178	139	2,234	262	2,579
BERMUDA	16,544	87	62	25	898	17,529	5,764	18,513	17,132	58	12,538	20	17,210
CAYMAN ISLANDS	164,376	1,825	1,814	11	15,802	182,003	7,477	32,974	264,895	1,816	224,499	10	266,721
HONG KONG	21,184	32,956	11,569	21,387	2,451	56,591	2,444	22,126	23,137	14,633	30,667	24,331	62,101
LEBANON	1,063	398	377	21	8	1,469	154	861	1,170	378	1,295	21	1,569
LIBERIA	312	0	0	0	181	493	178	3,027	744	0	391	0	744
MACAO	674	66	2	64	12	752	478	0	487	93	292	70	650
NETHERLAND ANTILLES	483	25	2	23	17	525	43	368	740	1	503	15	756
PANAMA	2,480	1,284	1,282	2	445	4,209	473	8,729	4,015	1,283	2,951	1	5,299
SINGAPORE	29,844	36,572	11,384	25,188	2,023	68,439	3,006	21,593	30,049	11,938	35,030	26,388	68,375
Total	242,471	73,721	26,655	47,066	22,221	338,413	20,634	108,761	356,376	30,365	321,174	51,201	437,942
International & Regional Organizations													
AFRICAN REGIONAL	633	0	0	0	18	651	0	0	633	0	308	0	633
ASIAN REGIONAL	2,322	0	0	0	60	2,382	15	1	1,902	0	600	0	1,902
E. EUROPEAN REGIONAL	40	0	0	0	26	66	0	11	40	0	6	0	40
INTERNATIONAL	6,543	0	0	0	305	6,848	58	14	5,761	0	3,237	0	5,761
LATIN AMER. REGIONAL	2,516	16	0	16	257	2,789	20	1	2,435	0	743	16	2,451
MIDDLE EAST REGIONAL	315	0	0	0	14	329	1	0	310	0	310	0	310
W. EUROPEAN REGIONAL	19,044	6	0	6	5,191	24,241	200	13	18,926	0	8,836	2	18,928
Total	31,413	22	0	22	5,871	37,306	294	40	30,007	0	14,040	18	30,025
GRAND TOTALS	1,995,991	1,547,743	349,774	1,197,969	381,691	3,925,425	437,672	5,319,792	1,961,974	382,186	1,710,461	1,237,194	3,581,354

Table 3 - Selected Additional Items

(\$ Millions)

All U. S. Banks - Group A

	Foreign-Office Liabilities				Risk Transfers		Memorandum Items		
	By Country of Foreign Office			By Country of Creditor	Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due To (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
Non-Local Currency	Local Currency	Total							
G-10 and Switzerland									
BELGIUM	34,844	11,811	46,655	16,990	4,292	1,397	21,934	4,251	319
CANADA	9,126	48,616	57,742	58,757	25,929	27,893	20,577	10,150	229
FRANCE	1,342	2,506	3,848	56,049	10,125	15,313	7,196	32,496	741
GERMANY	8,154	32,811	40,965	72,213	11,862	42,732	38,679	48,448	373
ITALY	1,321	12,476	13,797	40,913	7,132	4,307	12,463	14,624	173
JAPAN	60,994	203,044	264,038	255,843	14,855	39,022	77,205	17,675	184
LUXEMBOURG	15,199	27,539	42,738	46,587	8,084	1,566	-50,967	8,131	179
NETHERLANDS	29,692	8,301	37,993	41,602	20,184	12,601	-34,241	14,745	471
SWEDEN	179	625	804	8,498	1,826	1,344	-339	6,618	11
SWITZERLAND	7,007	1,398	8,405	29,914	5,907	11,434	32,490	10,538	830
UNITED KINGDOM	844,832	223,447	1,068,279	356,449	64,728	122,574	230,592	22,874	880
Total	1,012,690	572,574	1,585,264	983,815	174,924	280,183	355,589	190,550	4,390
Non G-10 Developed Countries									
AUSTRALIA	3,145	61,093	64,238	68,615	12,654	12,789	14,223	9,160	134
AUSTRIA	8	71	79	6,905	1,423	441	136	2,484	41
DENMARK	1,295	1,372	2,667	9,552	294	1,735	-2,536	3,630	30
FINLAND	86	454	540	3,091	352	2,426	-401	2,666	6
GREECE	607	3,180	3,787	5,341	87	331	-1,003	337	1
ICELAND	0	0	0	3,398	35	27	0	435	1
IRELAND	24,483	6,067	30,550	58,879	14,507	4,138	4,313	10,781	48
ISRAEL	639	687	1,326	2,026	247	552	26	904	186
NEW ZEALAND	54	1,153	1,207	1,904	988	2,283	1,219	669	3
NORWAY	100	785	885	5,406	546	603	-676	3,810	13
PORTUGAL	21	591	612	2,509	725	854	-43	1,051	101
SOUTH AFRICA	279	6,233	6,512	9,993	728	1,051	957	1,252	211
SPAIN	516	6,001	6,517	22,457	5,492	3,252	6,593	18,254	614
TURKEY	1,257	2,384	3,641	4,227	2,311	2,287	1,278	5,361	2,025
OTHER NON G-10 DEV.	0	355	355	6,163	1,628	5,158	-1,594	1,490	62
Total	32,490	90,426	122,916	210,466	42,017	37,927	22,492	62,284	3,476

Table 3 - Selected Additional Items

(\$ Millions)

All U. S. Banks - Group A

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due To (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
Eastern Europe									
BULGARIA	177	235	412	949	36	1	-8	49	6
CZECH REPUBLIC	1,218	2,943	4,161	3,965	232	31	366	524	21
HUNGARY	945	1,937	2,882	2,938	239	39	321	2,340	2
MACEDONIA	0	0	0	22	87	0	0	4	0
POLAND	1,619	8,394	10,013	10,067	962	764	4,108	1,148	33
ROMANIA	536	980	1,516	1,631	149	17	401	220	9
RUSSIA	2,209	7,692	9,901	22,805	2,585	1,477	1,102	6,361	1,690
SERBIA & MONTENEGRO	1	0	1	245	25	18	7	46	0
SLOVAKIA	91	1,304	1,395	1,577	63	13	197	28	2
OTHER E. EUROPE	1,285	1,649	2,934	6,317	1,127	259	-148	2,025	263
Total	8,081	25,134	33,215	50,516	5,505	2,619	6,346	12,745	2,026
Latin America and the Caribbean									
ARGENTINA	882	3,385	4,267	5,148	1,211	375	1,461	373	491
BOLIVIA	0	0	0	55	407	0	0	0	7
BRAZIL	1,468	27,169	28,637	25,330	6,487	15,337	21,946	20,349	6,762
CHILE	31	6,056	6,087	7,126	1,372	449	4,276	2,669	1,668
COLOMBIA	325	4,520	4,845	4,943	615	139	1,867	2,047	1,012
COSTA RICA	293	298	591	811	161	26	626	18	189
DOMINICAN REPUBLIC	85	249	334	773	354	6	84	54	105
ECUADOR	1	449	450	600	278	7	91	0	401
EL SALVADOR	76	0	76	1,640	52	8	1,207	39	93
GUATEMALA	238	478	716	966	363	38	765	6	340
HONDURAS	113	272	385	461	75	25	347	6	71
JAMAICA	57	147	204	378	80	0	91	7	19
MEXICO	1,505	83,507	85,012	85,785	4,908	1,148	25,217	12,376	1,026
NICARAGUA	159	43	202	233	31	2	148	0	14
PARAGUAY	158	155	313	443	139	46	-39	0	15
PERU	626	488	1,114	1,699	1,117	319	276	506	928
TRINIDAD & TOBAGO	464	602	1,066	3,651	3	7	144	5	85
URUGUAY	2,365	424	2,789	1,104	895	1	929	71	56
VENEZUELA	0	968	968	1,312	978	126	321	678	156
OTHER LAT. AM. & CAR	581	293	874	25,126	12,399	650	99	717	274
Total	9,427	129,503	138,930	167,584	31,925	18,709	59,856	39,921	13,712

Table 3 - Selected Additional Items

(\$ Millions)

All U. S. Banks - Group A

	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due To (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
Asia									
CHINA-MAINLAND	4,849	22,947	27,796	44,588	5,687	7,143	5,542	13,047	8,261
CHINA-TAIWAN	12,409	9,640	22,049	29,570	1,380	3,032	10,935	3,704	358
INDIA	1,916	9,597	11,513	19,486	2,594	7,858	11,185	15,212	11,391
INDONESIA	2,279	2,956	5,235	11,252	3,619	242	120	3,357	788
IRAN	0	0	0	5	0	0	0	0	0
IRAQ	0	0	0	33	25	214	0	38	3
JORDAN	181	231	412	828	48	104	102	7	233
KOREA	5,170	46,363	51,533	57,873	4,611	3,083	26,723	8,606	7,746
KUWAIT	207	150	357	5,802	337	111	261	167	754
MALAYSIA	4,046	9,180	13,226	18,237	338	349	-285	5,339	131
OMAN	67	23	90	1,288	130	15	45	9	330
PAKISTAN	167	614	781	821	93	22	199	166	71
PHILIPPINES	1,815	3,326	5,141	6,213	1,092	56	2,472	774	296
QATAR	58	20	78	3,528	517	292	26	265	282
SAUDI ARABIA	278	16	294	22,547	236	469	770	128	685
SRI LANKA	40	104	144	177	101	2	48	263	89
SYRIA	0	0	0	11	0	0	0	0	0
THAILAND	1,059	5,520	6,579	7,572	648	161	2,208	2,367	230
UNITED ARAB EMIRATES	5,140	1,744	6,884	11,543	2,336	610	-140	1,792	1,559
OTHER ASIA	1,922	2,048	3,970	7,848	1,095	186	-1,595	537	705
Total	41,603	114,479	156,082	249,222	24,887	23,949	58,616	55,778	33,912
Africa									
ALGERIA	402	1,720	2,122	2,161	525	37	434	0	621
CAMEROON	2	184	186	251	2	0	36	0	18
CONGO (KINSHASA)	81	12	93	160	5	0	-30	0	10
EGYPT	366	1,297	1,663	2,537	280	290	185	138	235
ETHIOPIA	0	0	0	29	0	0	0	0	28
GABON	28	133	161	311	17	0	49	23	5
GHANA	0	0	0	243	42	58	0	244	94
IVORY COAST	2	162	164	215	6	0	-44	21	0
KENYA	366	279	645	864	59	0	90	18	121
LIBYA	0	0	0	662	0	0	0	0	0
MALAWI	0	0	0	19	0	0	0	0	3
MOROCCO	54	262	316	288	157	0	67	40	229

Table 3 - Selected Additional Items

(\$ Millions)

All U. S. Banks - Group A

	Foreign-Office Liabilities				Risk Transfers			Memorandum Items		
	By Country of Foreign Office			By Country of Creditor	Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due To (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance	
Non-Local Currency	Local Currency	Total								
NIGERIA	1,191	1,061	2,252	6,489	103	59	144	1,347	890	
SENEGAL	4	93	97	102	3	0	123	6	15	
SUDAN	0	0	0	56	0	0	0	0	0	
TUNISIA	109	221	330	497	41	0	-24	50	29	
ZAMBIA	98	143	241	285	37	0	126	89	50	
ZIMBABWE	0	0	0	2	0	0	0	0	0	
OTHER AFRICA	915	181	1,096	4,204	584	44	5,424	760	410	
Total	3,618	5,748	9,366	19,375	1,861	488	6,580	2,736	2,758	
Banking Centers										
BAHAMAS	73,081	80	73,161	4,931	7,817	435	-44,154	172	25	
BAHRAIN	2,550	196	2,746	2,527	1,152	36	-1,789	45	101	
BERMUDA	871	1	872	10,680	2,385	1,808	3,652	1,372	94	
CAYMAN ISLANDS	107,484	1,100	108,584	84,147	105,174	4,653	-210,815	18,551	30	
HONG KONG	38,122	21,450	59,572	66,612	15,147	7,186	6,895	4,382	2,729	
LEBANON	669	16	685	4,334	119	12	181	643	363	
LIBERIA	33	0	33	544	466	35	10	69	3	
MACAO	205	78	283	1,472	266	356	-53	46	33	
NETHERLAND ANTILLES	3,606	52	3,658	645	280	32	4,743	7	0	
PANAMA	1,628	0	1,628	3,325	1,597	64	142	171	380	
SINGAPORE	40,743	21,838	62,581	54,141	9,144	7,183	22,662	2,791	1,888	
Total	268,992	44,811	313,803	233,358	143,547	21,800	-218,526	28,249	5,646	
International & Regional Organizations										
AFRICAN REGIONAL	0	0	0	8	0	0	0	244	0	
ASIAN REGIONAL	0	0	0	14	25	445	0	917	111	
E. EUROPEAN REGIONAL	0	0	0	0	0	0	0	6	0	
INTERNATIONAL	0	0	0	4,518	1	783	0	1,046	285	
LATIN AMER. REGIONAL	0	0	0	48	0	82	0	536	106	
MIDDLE EAST REGIONAL	0	0	0	61	0	5	0	0	1	
W. EUROPEAN REGIONAL	0	0	0	5,035	0	122	0	5,897	12	
Total	0	0	0	9,684	26	1,437	0	8,646	515	
GRAND TOTALS	1,376,901	982,675	2,359,576	1,924,020	424,692	387,112	290,953	400,909	66,435	

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	6,881	848	1,966	9,695	9,056	508	3,764	1,605	1,168	6,537	4,380	0	7,423	629	481	8,533	7,529	17
CANADA	29,952	6,595	4,549	41,096	42,311	845	24,121	16,597	1,083	41,801	6,462	1,533	39,467	46,219	14,920	100,606	41,568	3,080
FRANCE	97,341	720	21,998	120,059	87,998	74	26,086	3,290	1,680	31,056	30,078	386	86,879	7,119	6,224	100,222	87,044	2,234
GERMANY	68,611	1,122	36,062	105,795	40,527	39	39,160	67,695	11,958	118,813	38,810	1	51,321	7,121	19,898	78,340	50,064	345
ITALY	8,353	361	3,921	12,635	7,756	3	13,156	633	20,000	33,789	18,389	0	12,342	7,080	2,918	22,340	10,433	524
JAPAN	91,385	52,721	10,278	154,384	61,213	35,661	6,991	126,026	3,429	136,446	7,884	1,985	33,731	110,722	3,948	148,401	29,172	3,669
LUXEMBOURG	1,594	173	914	2,681	2,702	6	1,976	1,928	19	3,923	2,009	0	24,458	739	4,001	29,198	29,855	415
NETHERLANDS	25,234	431	4,684	30,349	22,668	27	7,393	3,262	404	11,059	5,255	0	75,995	3,380	8,719	88,094	85,315	66
SWEDEN	15,421	26	368	15,815	15,728	3	2,302	159	243	2,704	2,135	0	9,647	299	887	10,833	9,988	15
SWITZERLAND	22,172	398	4,132	26,702	16,502	120	5,585	34,839	142	40,566	5,393	5	26,909	2,963	2,814	32,686	25,300	4,450
UNITED KINGDOM	58,845	84,722	33,533	177,100	50,560	71,092	6,750	71,561	4,003	82,314	3,246	8,431	166,837	286,321	32,919	486,077	92,846	142,038
Total	425,789	148,117	122,405	696,311	357,021	108,378	137,284	327,595	44,129	509,008	124,041	12,341	535,009	472,592	97,729	1,105,330	469,114	156,853
Non G-10 Developed Countries																		
AUSTRALIA	23,792	18,204	2,424	44,420	24,936	597	13,900	8,693	1,043	23,636	9,064	264	27,024	40,939	6,553	74,516	27,975	3,863
AUSTRIA	2,595	12	1,057	3,664	2,645	0	5,615	19	614	6,248	6,091	0	4,520	194	371	5,085	4,978	0
DENMARK	7,885	9	1,993	9,887	6,590	0	616	39	76	731	679	0	11,210	56	880	12,146	11,003	3
FINLAND	4,178	7	726	4,911	2,282	0	3,100	15	854	3,969	3,154	0	2,752	103	443	3,298	2,525	0
GREECE	400	25	198	623	400	0	165	154	270	589	120	0	1,663	1,110	399	3,172	1,425	17
ICELAND	462	0	5	467	435	0	81	0	0	81	83	0	164	0	0	164	198	0
IRELAND	12,433	207	1,599	14,239	14,755	168	520	241	345	1,106	657	33	31,256	1,928	6,683	39,867	31,183	7,909
ISRAEL	281	51	91	423	283	31	849	811	8	1,668	976	10	2,513	263	272	3,048	2,073	188
NEW ZEALAND	338	911	158	1,407	480	3	2,870	422	173	3,465	883	0	1,231	598	288	2,117	1,307	17
NORWAY	3,248	1	363	3,612	3,534	0	4,188	26	209	4,423	4,226	0	4,992	93	876	5,961	4,612	12
PORTUGAL	1,588	94	258	1,940	2,046	0	478	4	712	1,194	558	0	3,181	86	307	3,574	2,526	0
SOUTH AFRICA	2,631	2,082	411	5,124	2,617	353	914	1,760	1	2,675	1,273	0	1,877	2,507	252	4,636	936	31
SPAIN	17,110	182	3,135	20,427	18,200	61	7,450	838	213	8,501	7,611	0	16,703	8,495	1,693	26,891	16,452	462
TURKEY	12,249	238	847	13,334	11,260	35	3,877	3,066	0	6,943	4,309	610	3,216	1,833	240	5,289	3,722	594
OTHER NON G-10 DEV.	18	10	38	66	960	1	1,736	104	397	2,237	1,719	0	10,368	163	148	10,679	5,896	0
Total	89,208	22,033	13,303	124,544	91,423	1,249	46,359	16,192	4,915	67,466	41,403	917	122,670	58,368	19,405	200,443	116,811	13,096

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	47	33	0	80	61	28	49	171	0	220	49	66	78	126	11	215	92	60
CZECH REPUBLIC	60	171	61	292	113	76	609	2,166	549	3,324	623	0	319	1,442	92	1,853	348	290
HUNGARY	222	132	57	411	298	56	3,068	1,722	165	4,955	3,124	58	209	1,077	27	1,313	266	343
MACEDONIA	0	0	0	0	0	0	24	0	5	29	88	0	0	0	0	0	22	0
POLAND	498	868	120	1,486	435	157	1,963	5,161	3	7,127	1,975	279	858	5,288	85	6,231	788	651
ROMANIA	40	75	6	121	82	0	214	1,135	0	1,349	258	361	220	440	30	690	247	214
RUSSIA	7,307	2,160	311	9,778	7,272	451	2,026	4,652	97	6,775	2,263	24	6,886	3,643	410	10,939	7,344	706
SERBIA & MONTENEGRO	6	0	0	6	6	0	49	3	0	52	61	3	13	5	0	18	13	0
SLOVAKIA	2	33	6	41	2	0	92	180	37	309	92	0	219	342	7	568	217	12
OTHER E. EUROPE	1,462	28	37	1,527	1,862	71	1,581	1,553	76	3,210	1,701	851	1,039	504	154	1,697	986	294
Total	9,644	3,500	598	13,742	10,131	839	9,675	16,743	932	27,350	10,234	1,642	9,841	12,867	816	23,524	10,323	2,570
Latin America and the Caribbean																		
ARGENTINA	299	562	23	884	373	87	450	2,146	0	2,596	322	917	1,493	2,586	9	4,088	2,060	399
BOLIVIA	0	0	0	0	318	0	1	0	0	1	1	0	33	0	0	33	122	0
BRAZIL	15,724	15,417	262	31,403	9,930	1,478	14,465	19,165	0	33,630	16,862	2,572	27,693	20,092	12,433	60,218	23,029	4,706
CHILE	8,097	250	1,744	10,091	8,088	7	399	328	38	765	429	67	4,775	9,394	505	14,674	5,640	123
COLOMBIA	2,355	1,557	138	4,050	2,489	183	2,661	313	169	3,143	2,681	7	1,669	4,707	331	6,707	1,925	224
COSTA RICA	521	253	2	776	590	147	15	270	44	329	16	94	715	461	28	1,204	801	220
DOMINICAN REPUBLIC	309	14	0	323	335	4	91	253	0	344	153	41	507	147	7	661	767	68
ECUADOR	103	90	0	193	117	0	0	92	0	92	0	0	138	224	1	363	344	0
EL SALVADOR	106	215	1	322	117	153	62	508	0	570	62	484	323	1,133	14	1,470	356	1,125
GUATEMALA	698	122	1	821	813	18	24	394	0	418	24	65	696	507	21	1,224	906	138
HONDURAS	155	119	5	279	199	50	56	153	3	212	63	61	170	310	60	540	194	79
JAMAICA	54	71	0	125	73	70	5	139	0	144	10	62	252	83	2	337	308	8
MEXICO	3,474	6,702	139	10,315	3,333	339	13,835	34,368	265	48,468	14,330	669	16,488	57,785	3,082	77,355	19,847	2,836
NICARAGUA	7	32	0	39	9	14	0	30	0	30	0	20	35	158	8	201	62	108
PARAGUAY	172	73	0	245	268	0	0	94	0	94	0	0	253	149	1	403	296	1
PERU	1,299	1,043	17	2,359	1,717	468	535	164	265	964	575	0	1,692	864	153	2,709	2,034	423
TRINIDAD & TOBAGO	9	5	0	14	3	1	29	635	239	903	29	0	400	143	10	553	402	75
URUGUAY	72	25	2	99	295	11	165	808	14	987	567	276	276	437	9	722	542	294
VENEZUELA	20	291	2	313	15	0	578	400	0	978	634	0	1,343	443	16	1,802	2,018	1
OTHER LAT. AM. & CAR	230	81	12	323	188	51	55	103	29	187	81	5	15,135	634	1,027	16,796	26,919	55
Total	33,704	26,922	2,348	62,974	29,270	3,081	33,426	60,363	1,066	94,855	36,839	5,340	74,086	100,257	17,717	192,060	88,572	10,883

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	20,347	8,056	2,169	30,572	19,692	1,863	3,753	11,393	1,278	16,424	2,624	424	17,282	10,483	219	27,984	14,094	4,366
CHINA-TAIWAN	1,777	6,210	297	8,284	1,499	2,883	5,436	9,944	42	15,422	5,436	15	6,553	10,160	564	17,277	6,755	2,697
INDIA	16,707	4,026	252	20,985	13,624	210	3,703	12,850	25	16,578	3,703	21	23,221	15,499	1,365	40,085	19,923	4,212
INDONESIA	1,115	355	10	1,480	1,438	228	4,111	1,913	4	6,028	4,169	520	2,326	2,720	169	5,215	4,434	1,367
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	38	0	38	63	0	214	0	0	214	0	0	
JORDAN	109	38	4	151	77	9	5	266	0	271	5	10	98	109	2	209	75	65
KOREA	11,130	4,888	362	16,380	12,222	1,959	9,016	21,814	593	31,423	9,140	602	14,127	44,533	892	59,552	12,963	5,354
KUWAIT	564	79	28	671	542	1	3,225	246	12	3,483	3,225	0	886	80	38	1,004	1,093	39
MALAYSIA	1,905	867	279	3,051	1,648	164	5,002	4,503	4	9,509	5,038	44	2,317	6,606	62	8,985	2,397	732
OMAN	225	9	11	245	261	7	1	0	0	1	0	0	33	12	111	156	114	7
PAKISTAN	99	22	0	121	103	11	58	606	5	669	76	27	312	272	0	584	352	44
PHILIPPINES	965	507	35	1,507	1,238	361	834	4,185	1	5,020	1,213	244	805	1,598	155	2,558	968	293
QATAR	1,542	9	11	1,562	1,604	2	412	0	97	509	279	0	1,775	18	122	1,915	2,065	3
SAUDI ARABIA	2,665	189	870	3,724	2,591	85	4,323	1	56	4,380	4,324	0	1,510	914	86	2,510	1,358	476
SRI LANKA	69	49	0	118	155	1	264	51	0	315	267	0	72	92	0	164	81	14
SYRIA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2	2	0	0
THAILAND	661	435	92	1,188	702	39	2,501	4,574	97	7,172	2,504	920	912	2,928	103	3,943	1,034	141
UNITED ARAB EMIRATES	3,362	478	676	4,516	3,790	468	2,458	2,020	72	4,550	2,462	663	4,273	1,932	625	6,830	5,452	1,053
OTHER ASIA	723	134	2	859	1,151	59	1,132	889	30	2,051	1,180	175	1,440	991	3	2,434	1,699	303
Total	63,965	26,351	5,098	95,414	62,337	8,350	46,272	75,255	2,316	123,843	45,708	3,665	78,156	98,947	4,518	181,621	74,857	21,166
Africa																		
ALGERIA	6	36	0	42	6	1	0	1,644	0	1,644	0	316	300	354	0	654	266	101
CAMEROON	0	5	0	5	0	0	111	92	0	203	111	0	1	120	0	121	1	11
CONGO (KINSHASA)	0	5	0	5	1	5	0	8	0	8	0	0	0	43	0	43	0	43
EGYPT	37	49	25	111	96	11	469	1,009	18	1,496	492	40	532	536	9	1,077	411	70
ETHIOPIA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
GABON	0	7	0	7	0	1	59	8	0	67	75	0	1	33	0	34	1	2
GHANA	158	0	0	158	158	0	244	0	4	248	244	0	101	0	4	105	85	0
IVORY COAST	0	14	0	14	0	13	13	37	0	50	13	0	8	61	0	69	8	0
KENYA	58	43	1	102	58	12	114	366	0	480	114	9	29	296	6	331	68	202
LIBYA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
MALAWI	4	0	0	4	4	0	0	0	0	0	0	0	0	0	0	0	0	0
MOROCCO	335	126	21	482	408	0	38	90	0	128	38	0	202	86	52	340	205	0
NIGERIA	410	85	14	509	410	62	1,175	864	20	2,059	1,175	0	267	495	6	768	277	122
SENEGAL	1	49	0	50	1	14	5	135	0	140	5	0	3	34	0	37	5	0
SUDAN	0	0	0	0	0	0	0	0	0	0	0	0	5	0	8	13	5	0
TUNISIA	14	90	0	104	14	1	37	122	0	159	48	28	40	60	14	114	40	17
ZAMBIA	2	8	1	11	2	1	89	233	0	322	89	6	2	66	2	70	13	32
ZIMBABWE	1	0	0	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0
OTHER AFRICA	156	92	19	267	180	123	888	235	6	1,129	898	13	1,104	262	6	1,372	1,481	195
Total	1,182	609	81	1,872	1,339	244	3,242	4,843	48	8,133	3,302	412	2,595	2,446	107	5,148	2,866	795

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	216	4	0	220	5,677	6	46	79	0	125	47	0	4,187	23	321	4,531	6,105	20
BAHRAIN	902	67	34	1,003	1,918	63	29	126	15	170	30	0	131	209	14	354	230	76
BERMUDA	120	19	0	139	137	18	215	0	0	215	95	0	16,209	68	898	17,175	16,900	40
CAYMAN ISLANDS	154	12	127	293	4,222	127	226	0	264	490	266	0	163,996	1,813	15,411	181,220	260,407	1,689
HONG KONG	7,860	3,595	1,051	12,506	9,806	2,981	159	7,809	45	8,013	187	81	13,165	21,552	1,172	35,889	13,144	11,571
LEBANON	290	81	7	378	370	82	343	123	0	466	344	123	430	194	0	624	456	173
LIBERIA	1	0	0	1	1	0	0	0	0	0	0	0	311	0	181	492	743	0
MACAO	48	1	0	49	69	0	0	45	10	55	0	0	626	20	2	648	418	93
NETHERLAND ANTILLES	1	9	1	11	3	1	2	0	0	2	3	0	480	16	16	512	734	0
PANAMA	1,176	138	65	1,379	1,459	137	249	286	152	687	268	286	1,055	860	228	2,143	2,288	860
SINGAPORE	10,421	3,180	326	13,927	9,880	3,149	10,846	12,433	203	23,482	11,510	437	8,577	20,959	1,091	30,627	8,659	8,352
Total	21,189	7,106	1,611	29,906	33,542	6,564	12,115	20,901	689	33,705	12,750	927	209,167	45,714	19,334	274,215	310,084	22,874
International & Regional Organizations																		
AFRICAN REGIONAL	0	0	0	0	0	0	633	0	18	651	633	0	0	0	0	0	0	0
ASIAN REGIONAL	0	0	0	0	0	0	2,322	0	60	2,382	1,902	0	0	0	0	0	0	0
E. EUROPEAN REGIONAL	0	0	0	0	0	0	40	0	26	66	40	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	0	0	0	6,543	0	305	6,848	5,761	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	0	2,516	16	257	2,789	2,435	0	0	0	0	0	0	0
MIDDLE EAST REGIONAL	0	0	0	0	0	0	315	0	14	329	310	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	0	19,044	6	5,191	24,241	18,926	0	0	0	0	0	0	0
Total	0	0	0	0	0	0	31,413	22	5,871	37,306	30,007	0	0	0	0	0	0	0
GRAND TOTALS	644,681	234,638	145,444	1,024,763	585,063	128,705	319,786	521,914	59,966	901,666	304,284	25,244	1,031,524	791,191	159,626	1,982,341	1,072,627	228,237

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	16,937	3,615	20,552	3	20,555	2,205	22,757
CANADA	55,384	19,879	75,263	5,587	80,850	42,579	117,842
FRANCE	202,559	29,751	232,310	6,522	238,832	8,668	240,978
GERMANY	147,775	66,667	214,442	42,379	256,821	71,773	286,215
ITALY	32,006	26,839	58,845	3,345	62,190	6,062	64,907
JAPAN	126,551	17,217	143,768	86,283	230,051	253,367	397,135
LUXEMBOURG	27,128	4,932	32,060	20	32,080	2,681	34,741
NETHERLANDS	99,692	13,729	113,421	2,126	115,547	6,159	119,580
SWEDEN	24,984	1,498	26,482	1	26,483	168	26,650
SWITZERLAND	50,133	6,421	56,554	30,402	86,956	37,889	94,443
UNITED KINGDOM	197,617	66,566	264,183	3,178	267,361	430,049	694,232
Total	980,766	257,114	1,237,880	179,846	1,417,726	861,600	2,099,480
Non G-10 Developed Countries							
AUSTRALIA	44,578	8,989	53,567	8,179	61,746	62,689	116,256
AUSTRIA	12,091	2,042	14,133	0	14,133	10	14,143
DENMARK	18,901	2,934	21,835	2	21,837	51	21,886
FINLAND	9,177	2,023	11,200	4	11,204	23	11,223
GREECE	2,221	867	3,088	0	3,088	931	4,019
ICELAND	696	5	701	0	701	0	701
IRELAND	42,591	8,603	51,194	84	51,278	2,102	53,296
ISRAEL	2,713	371	3,084	5	3,089	1,370	4,454
NEW ZEALAND	3,597	617	4,214	536	4,750	1,709	5,923
NORWAY	10,174	1,447	11,621	0	11,621	38	11,659
PORTUGAL	4,814	1,277	6,091	33	6,124	100	6,191
SOUTH AFRICA	5,147	664	5,811	254	6,065	6,363	12,174
SPAIN	39,713	4,993	44,706	3,174	47,880	8,977	53,683
TURKEY	18,742	1,087	19,829	1,596	21,425	4,988	24,817
OTHER NON G-10 DEV.	7,318	583	7,901	1	7,902	1	7,902
Total	222,473	36,502	258,975	13,868	272,843	89,352	348,327

Country Exposure Lending Survey /1: September 30, 2012

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

	(\$ Millions)						
	Large Financial Institutions (LFIs) - Group B						
	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
Eastern Europe							
BULGARIA	172	11	183	0	183	314	497
CZECH REPUBLIC	881	702	1,583	3	1,586	3,394	4,977
HUNGARY	3,483	249	3,732	134	3,866	2,503	6,235
MACEDONIA	24	5	29	0	29	0	29
POLAND	2,943	208	3,151	1,244	4,395	9,079	12,230
ROMANIA	464	36	500	194	694	1,477	1,977
RUSSIA	15,735	818	16,553	1,139	17,692	9,926	26,479
SERBIA & MONTENEGRO	67	0	67	0	67	0	67
SLOVAKIA	240	50	290	0	290	367	657
OTHER E. EUROPE	3,873	267	4,140	0	4,140	2,005	6,145
Total	27,882	2,346	30,228	2,714	32,942	29,065	59,293
Latin America and the Caribbean							
ARGENTINA	2,093	9	2,102	481	2,583	3,585	5,687
BOLIVIA	28	0	28	0	28	0	28
BRAZIL	50,508	12,695	63,203	25,791	88,994	49,775	112,978
CHILE	11,130	2,280	13,410	2,774	16,184	2,917	16,327
COLOMBIA	5,887	638	6,525	1,582	8,107	5,709	12,234
COSTA RICA	1,092	74	1,166	393	1,559	984	2,150
DOMINICAN REPUBLIC	616	7	623	81	704	417	1,040
ECUADOR	173	1	174	0	174	378	552
EL SALVADOR	433	15	448	1,780	2,228	1,856	2,304
GUATEMALA	1,176	22	1,198	309	1,507	1,025	2,223
HONDURAS	360	68	428	197	625	582	1,010
JAMAICA	300	2	302	89	391	293	595
MEXICO	29,032	3,485	32,517	9,971	42,488	80,945	113,462
NICARAGUA	32	8	40	18	58	220	260
PARAGUAY	418	1	419	3	422	316	735
PERU	2,958	435	3,393	947	4,340	2,078	5,471
TRINIDAD & TOBAGO	336	249	585	0	585	783	1,368
URUGUAY	399	25	424	41	465	803	1,227
VENEZUELA	1,354	16	1,370	166	1,536	1,134	2,504
OTHER LAT. AM. & CAR	14,811	1,066	15,877	18	15,895	193	16,070
Total	123,136	21,096	144,232	44,641	188,873	153,993	298,225

Country Exposure Lending Survey /1: September 30, 2012

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

	(\$ Millions)						
	Large Financial Institutions (LFIs) - Group B						
	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
Asia							
CHINA-MAINLAND	38,646	3,657	42,303	1,319	43,622	28,566	70,869
CHINA-TAIWAN	13,247	903	14,150	5,169	19,319	26,259	40,409
INDIA	43,285	1,642	44,927	21,695	66,622	30,645	75,572
INDONESIA	7,249	183	7,432	62	7,494	4,997	12,429
IRAN	0	0	0	0	0	0	0
IRAQ	252	0	252	0	252	0	252
JORDAN	205	6	211	63	274	373	584
KOREA	32,904	1,846	34,750	19,612	54,362	60,011	94,761
KUWAIT	4,674	78	4,752	153	4,905	397	5,149
MALAYSIA	8,827	345	9,172	89	9,261	12,050	21,222
OMAN	240	122	362	0	362	0	362
PAKISTAN	450	5	455	63	518	816	1,271
PHILIPPINES	2,369	178	2,547	1,159	3,706	6,313	8,860
QATAR	3,496	230	3,726	0	3,726	18	3,744
SAUDI ARABIA	7,909	1,008	8,917	905	9,822	1,084	10,001
SRI LANKA	403	0	403	53	456	204	607
SYRIA	0	2	2	0	2	0	2
THAILAND	4,064	292	4,356	1,351	5,707	7,917	12,273
UNITED ARAB EMIRATES	9,658	1,373	11,031	0	11,031	4,303	15,334
OTHER ASIA	3,174	35	3,209	155	3,364	1,242	4,451
Total	181,052	11,905	192,957	51,848	244,805	185,195	378,152
Africa							
ALGERIA	306	0	306	0	306	2,034	2,340
CAMEROON	112	0	112	31	143	217	329
CONGO (KINSHASA)	0	0	0	0	0	56	56
EGYPT	742	52	794	0	794	1,289	2,083
ETHIOPIA	0	0	0	0	0	0	0
GABON	35	0	35	0	35	48	83
GHANA	503	8	511	0	511	0	511
IVORY COAST	21	0	21	0	21	112	133
KENYA	201	7	208	60	268	706	914
LIBYA	0	0	0	0	0	0	0
MALAWI	4	0	4	0	4	0	4
MOROCCO	573	73	646	0	646	302	948
NIGERIA	1,848	40	1,888	16	1,904	1,444	3,332

Country Exposure Lending Survey /1: September 30, 2012

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

	(\$ Millions)						
	Large Financial Institutions (LFIs) - Group B						
	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
SENEGAL	9	0	9	121	130	218	227
SUDAN	5	8	13	0	13	0	13
TUNISIA	89	14	103	0	103	273	376
ZAMBIA	93	3	96	67	163	308	404
ZIMBABWE	1	0	1	0	1	0	1
OTHER AFRICA	2,102	28	2,130	38	2,168	589	2,719
Total	6,644	233	6,877	333	7,210	7,596	14,473
Banking Centers							
BAHAMAS	3,467	321	3,788	4	3,792	106	3,894
BAHRAIN	1,022	63	1,085	3	1,088	381	1,466
BERMUDA	15,635	864	16,499	35	16,534	48	16,547
CAYMAN ISLANDS	161,167	15,782	176,949	11	176,960	1,822	178,771
HONG KONG	19,466	2,263	21,729	2,297	24,026	31,670	53,399
LEBANON	1,059	7	1,066	0	1,066	135	1,201
LIBERIA	272	181	453	0	453	0	453
MACAO	673	12	685	0	685	66	751
NETHERLAND ANTILLES	469	17	486	0	486	9	495
PANAMA	2,040	445	2,485	1	2,486	1,283	3,768
SINGAPORE	27,087	1,603	28,690	618	29,308	36,246	64,936
Total	232,357	21,558	253,915	2,969	256,884	71,766	325,681
International & Regional Organizations							
AFRICAN REGIONAL	546	18	564	0	564	0	564
ASIAN REGIONAL	1,810	60	1,870	0	1,870	0	1,870
E. EUROPEAN REGIONAL	40	26	66	0	66	0	66
INTERNATIONAL	5,508	305	5,813	0	5,813	0	5,813
LATIN AMER. REGIONAL	1,802	257	2,059	16	2,075	16	2,075
MIDDLE EAST REGIONAL	315	14	329	0	329	0	329
W. EUROPEAN REGIONAL	17,201	5,191	22,392	2	22,394	2	22,394
Total	27,222	5,871	33,093	18	33,111	18	33,111
GRAND TOTALS	1,801,532	356,625	2,158,157	296,237	2,454,394	1,398,585	3,556,742

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			
G-10 and Switzerland													
BELGIUM	16,937	2,204	524	1,680	3,616	22,757	3,476	34,035	19,473	524	16,016	1,696	21,693
CANADA	55,384	41,506	3,918	37,588	20,952	117,842	26,724	74,834	52,806	4,361	37,278	37,923	95,090
FRANCE	202,559	8,515	2,846	5,669	29,904	240,978	38,418	532,148	197,160	2,664	165,338	5,823	205,647
GERMANY	147,775	71,729	780	70,949	66,711	286,215	27,745	336,719	122,755	385	84,411	70,179	193,319
ITALY	32,006	6,062	502	5,560	26,839	64,907	6,329	284,126	35,949	526	27,415	5,633	42,108
JAPAN	126,551	251,343	40,156	211,187	19,241	397,135	27,393	203,250	94,804	39,257	124,867	217,742	351,803
LUXEMBOURG	27,128	2,681	442	2,239	4,932	34,741	5,566	51,040	31,610	421	22,854	2,241	34,272
NETHERLANDS	99,692	6,159	47	6,112	13,729	119,580	15,372	199,976	100,609	71	46,523	9,034	109,714
SWEDEN	24,984	168	3	165	1,498	26,650	7,030	74,642	25,451	3	17,442	166	25,620
SWITZERLAND	50,133	37,806	2,688	35,118	6,504	94,443	15,105	87,174	44,522	4,555	37,094	35,189	84,266
UNITED KINGDOM	197,617	424,199	199,414	224,785	72,416	694,232	63,570	646,813	109,394	218,193	256,297	229,909	557,496
Total	980,766	852,372	251,320	601,052	266,342	2,099,480	236,728	2,524,757	834,533	270,960	835,535	615,535	1,721,028
Non G-10 Developed Countries													
AUSTRALIA	44,578	59,653	4,732	54,921	12,025	116,256	17,305	123,204	42,968	4,697	27,322	57,462	105,127
AUSTRIA	12,091	10	0	10	2,042	14,143	1,270	31,918	13,002	0	7,757	10	13,012
DENMARK	18,901	51	5	46	2,934	21,886	5,570	18,740	17,439	3	15,749	47	17,489
FINLAND	9,177	23	4	19	2,023	11,223	2,078	44,999	7,182	0	4,187	19	7,201
GREECE	2,221	931	13	918	867	4,019	1,716	11,275	1,937	17	1,026	957	2,911
ICELAND	696	0	0	0	5	701	57	2,614	692	0	538	0	692
IRELAND	42,591	2,102	617	1,485	8,603	53,296	3,800	31,333	43,945	8,062	41,388	2,023	54,030
ISRAEL	2,713	1,125	228	897	616	4,454	780	9,432	2,677	229	2,245	902	3,808
NEW ZEALAND	3,597	1,709	32	1,677	617	5,923	496	5,976	1,673	20	1,384	2,165	3,858
NORWAY	10,174	38	11	27	1,447	11,659	2,776	19,472	9,807	11	7,814	27	9,845
PORTUGAL	4,814	86	0	86	1,291	6,191	599	55,525	4,739	0	3,114	75	4,814
SOUTH AFRICA	5,147	6,347	383	5,964	680	12,174	1,087	26,473	4,749	384	3,325	6,236	11,369
SPAIN	39,713	8,956	497	8,459	5,014	53,683	3,791	189,251	41,340	523	33,815	9,728	51,591
TURKEY	18,742	4,978	1,199	3,779	1,097	24,817	1,933	65,971	18,501	1,220	16,233	3,828	23,549
OTHER NON G-10 DEV.	7,318	1	0	1	583	7,902	158	1,349,311	8,288	1	7,956	22	8,311
Total	222,473	86,010	7,721	78,289	39,844	348,327	43,416	1,985,494	218,939	15,167	173,853	83,501	317,607

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			
Eastern Europe													
BULGARIA	172	309	150	159	16	497	11	10,129	195	150	107	165	510
CZECH REPUBLIC	881	3,304	272	3,032	792	4,977	273	8,034	977	353	955	3,057	4,387
HUNGARY	3,483	2,490	293	2,197	262	6,235	621	34,257	3,661	298	3,576	2,203	6,162
MACEDONIA	24	0	0	0	5	29	0	0	110	0	5	0	110
POLAND	2,943	8,983	1,021	7,962	304	12,230	2,721	22,216	2,901	1,087	2,797	8,214	12,202
ROMANIA	464	1,462	559	903	51	1,977	323	9,496	575	566	901	915	2,056
RUSSIA	15,735	9,865	1,013	8,852	879	26,479	1,650	89,938	16,507	1,162	10,549	9,151	26,820
SERBIA & MONTENEGRO	67	0	0	0	0	67	1	110	69	0	64	0	69
SLOVAKIA	240	353	11	342	64	657	175	5,368	238	11	209	371	620
OTHER E. EUROPE	3,873	1,996	1,061	935	276	6,145	207	52,687	4,316	1,216	3,912	1,181	6,713
Total	27,882	28,762	4,380	24,382	2,649	59,293	5,982	232,235	29,549	4,843	23,075	25,257	59,649
Latin America and the Caribbean													
ARGENTINA	2,093	3,584	732	2,852	10	5,687	1,872	15,820	2,373	733	2,305	3,172	6,278
BOLIVIA	28	0	0	0	0	28	4	4	41	0	40	0	41
BRAZIL	50,508	49,043	10,080	38,963	13,427	112,978	12,887	67,194	46,385	8,734	41,859	39,367	94,486
CHILE	11,130	2,917	107	2,810	2,280	16,327	766	3,665	12,112	107	6,759	2,848	15,067
COLOMBIA	5,887	5,698	398	5,300	649	12,234	2,901	15,375	6,303	398	4,825	5,369	12,070
COSTA RICA	1,092	984	461	523	74	2,150	349	407	1,223	461	1,096	503	2,187
DOMINICAN REPUBLIC	616	414	113	301	10	1,040	182	452	811	113	525	302	1,226
ECUADOR	173	378	0	378	1	552	213	90	297	0	201	427	724
EL SALVADOR	433	1,856	1,762	94	15	2,304	268	670	455	1,762	1,163	95	2,312
GUATEMALA	1,176	1,023	221	802	24	2,223	21	264	1,402	221	947	802	2,425
HONDURAS	360	582	191	391	68	1,010	92	36	408	190	437	369	967
JAMAICA	300	293	139	154	2	595	3	486	366	140	250	153	659
MEXICO	29,032	80,342	3,445	76,897	4,088	113,462	6,236	62,081	31,840	3,461	21,708	76,923	112,224
NICARAGUA	32	220	142	78	8	260	12	9	54	142	178	78	274
PARAGUAY	418	316	1	315	1	735	39	22	528	1	344	270	799
PERU	2,958	2,071	892	1,179	442	5,471	605	12,850	3,643	891	3,079	1,179	5,713
TRINIDAD & TOBAGO	336	783	76	707	249	1,368	18	111	330	76	334	708	1,114
URUGUAY	399	799	328	471	29	1,227	250	208	607	329	741	471	1,407
VENEZUELA	1,354	1,134	1	1,133	16	2,504	112	14,986	1,604	1	1,220	1,255	2,860
OTHER LAT. AM. & CAR	14,811	193	111	82	1,066	16,070	330	14,316	25,591	87	21,695	73	25,751
Total	123,136	152,630	19,200	133,430	22,459	298,225	27,160	209,046	136,373	17,847	109,706	134,364	288,584

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7					
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims		Total Cross-Border and Foreign Office Claims			
	Total	In Non-Local Currency	In Local Currency						on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year				
Asia														
CHINA-MAINLAND	38,646	28,341	5,188	23,153	3,882	70,869	1,994	42,924	34,985	6,410	34,841	25,447	66,842	
CHINA-TAIWAN	13,247	26,150	7,540	18,610	1,012	40,409	14,305	2,765	13,333	5,592	18,075	18,981	37,906	
INDIA	43,285	30,044	4,406	25,638	2,243	75,572	2,774	16,416	36,885	4,440	34,998	26,704	68,029	
INDONESIA	7,249	4,988	1,642	3,346	192	12,429	2,159	18,802	9,699	2,115	10,500	3,761	15,575	
IRAN	0	0	0	0	0	0	0	0	0	0	0	0	0	
IRAQ	252	0	0	0	0	252	3	134	63	0	55	0	63	
JORDAN	205	373	79	294	6	584	160	110	150	79	212	294	523	
KOREA	32,904	59,723	7,624	52,099	2,134	94,761	15,426	66,753	32,888	7,914	33,995	53,273	94,075	
KUWAIT	4,674	395	34	361	80	5,149	159	271	4,859	34	4,703	402	5,295	
MALAYSIA	8,827	11,933	871	11,062	462	21,222	8,389	17,969	8,752	939	7,209	11,120	20,811	
OMAN	240	0	0	0	122	362	144	261	352	0	266	0	352	
PAKISTAN	450	809	82	727	12	1,271	94	290	494	82	337	736	1,312	
PHILIPPINES	2,369	6,290	775	5,515	201	8,860	295	23,745	3,211	898	3,494	5,614	9,723	
QATAR	3,496	18	1	17	230	3,744	728	5,368	3,720	1	2,188	22	3,743	
SAUDI ARABIA	7,909	1,084	548	536	1,008	10,001	1,699	1,325	7,733	542	7,668	535	8,810	
SRI LANKA	403	192	15	177	12	607	53	34	500	15	479	177	692	
SYRIA	0	0	0	0	2	2	0	0	0	0	0	0	0	
THAILAND	4,064	7,796	1,100	6,696	413	12,273	174	8,488	4,216	1,100	3,659	7,015	12,331	
UNITED ARAB EMIRATES	9,658	4,301	2,021	2,280	1,375	15,334	1,571	15,424	11,071	2,104	10,899	2,314	15,489	
OTHER ASIA	3,174	1,234	462	772	43	4,451	242	30,715	3,881	522	3,837	883	5,286	
Total	181,052	183,671	32,388	151,283	13,429	378,152	50,369	251,794	176,792	32,787	177,415	157,278	366,857	
Africa														
ALGERIA	306	2,034	357	1,677	0	2,340	456	141	272	418	474	2,137	2,827	
CAMEROON	112	217	11	206	0	329	18	123	112	11	123	209	332	
CONGO (KINSHASA)	0	56	48	8	0	56	10	26	0	48	48	12	60	
EGYPT	742	1,289	110	1,179	52	2,083	222	2,032	969	112	717	1,207	2,288	
ETHIOPIA	0	0	0	0	0	0	28	5	0	0	0	0	0	
GABON	35	48	3	45	0	83	14	26	51	3	23	45	99	
GHANA	503	0	0	0	8	511	335	0	487	0	435	0	487	
IVORY COAST	21	112	13	99	0	133	2	220	21	13	27	105	139	
KENYA	201	705	212	493	8	914	201	69	239	223	358	502	964	
LIBYA	0	0	0	0	0	0	0	0	0	0	0	0	0	
MALAWI	4	0	0	0	0	4	3	0	4	0	4	0	4	
MOROCCO	573	302	0	302	73	948	77	347	644	0	531	383	1,027	
NIGERIA	1,848	1,444	184	1,260	40	3,332	797	64	1,857	184	1,855	1,293	3,334	
SENEGAL	9	218	14	204	0	227	34	36	9	14	19	206	229	

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	5	0	0	0	8	13	0	0	5	0	0	0	5
TUNISIA	89	272	29	243	15	376	37	811	100	46	108	255	401
ZAMBIA	93	307	39	268	4	404	50	26	104	39	129	294	437
ZIMBABWE	1	0	0	0	0	1	0	0	1	0	1	0	1
OTHER AFRICA	2,102	589	277	312	28	2,719	580	82	2,520	331	2,491	388	3,239
Total	6,644	7,593	1,297	6,296	236	14,473	2,864	4,008	7,395	1,442	7,343	7,036	15,873
Banking Centers													
BAHAMAS	3,467	106	23	83	321	3,894	465	23	10,866	26	10,361	83	10,975
BAHRAIN	1,022	381	125	256	63	1,466	151	505	2,136	124	2,220	256	2,516
BERMUDA	15,635	48	30	18	864	16,547	5,045	18,378	15,668	26	12,240	18	15,712
CAYMAN ISLANDS	161,167	1,822	1,813	9	15,782	178,771	6,219	32,908	255,757	1,700	223,565	9	257,466
HONG KONG	19,466	31,487	10,945	20,542	2,446	53,399	2,292	22,054	21,448	13,972	28,822	23,471	58,891
LEBANON	1,059	134	113	21	8	1,201	154	861	1,165	113	1,229	21	1,299
LIBERIA	272	0	0	0	181	453	178	3,027	670	0	359	0	670
MACAO	673	66	2	64	12	751	478	0	478	93	283	70	641
NETHERLAND ANTILLES	469	9	1	8	17	495	43	368	640	0	416	0	640
PANAMA	2,040	1,283	1,282	1	445	3,768	465	8,693	3,291	1,283	2,593	0	4,574
SINGAPORE	27,087	35,843	11,379	24,464	2,006	64,936	2,982	21,578	28,040	11,931	33,667	25,497	65,468
Total	232,357	71,179	25,713	45,466	22,145	325,681	18,472	108,395	340,159	29,268	315,755	49,425	418,852
International & Regional Organizations													
AFRICAN REGIONAL	546	0	0	0	18	564	0	0	546	0	308	0	546
ASIAN REGIONAL	1,810	0	0	0	60	1,870	15	1	1,390	0	576	0	1,390
E. EUROPEAN REGIONAL	40	0	0	0	26	66	0	11	40	0	6	0	40
INTERNATIONAL	5,508	0	0	0	305	5,813	58	14	4,726	0	3,193	0	4,726
LATIN AMER. REGIONAL	1,802	16	0	16	257	2,075	20	1	1,792	0	711	16	1,808
MIDDLE EAST REGIONAL	315	0	0	0	14	329	1	0	310	0	310	0	310
W. EUROPEAN REGIONAL	17,201	2	0	2	5,191	22,394	200	13	17,109	0	8,705	2	17,111
Total	27,222	18	0	18	5,871	33,111	294	40	25,913	0	13,809	18	25,931
GRAND TOTALS	1,801,532	1,382,235	342,019	1,040,216	372,975	3,556,742	385,285	5,315,769	1,769,653	372,314	1,656,491	1,072,414	3,214,381

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	34,844	11,122	45,966	16,562	3,603	1,052	21,747	4,251	319
CANADA	8,614	35,920	44,534	50,129	5,665	7,464	6,801	10,127	99
FRANCE	1,316	1,367	2,683	54,721	8,578	14,003	5,451	32,491	724
GERMANY	8,154	31,750	39,904	71,358	11,075	37,261	37,100	48,437	359
ITALY	1,321	10,579	11,900	39,003	6,920	2,882	11,654	14,620	167
JAPAN	16,489	148,651	165,140	156,861	10,100	36,192	64,828	17,673	165
LUXEMBOURG	15,199	27,163	42,362	44,469	5,920	1,459	-52,444	8,131	176
NETHERLANDS	29,627	6,771	36,398	38,921	12,097	8,233	-34,326	14,741	450
SWEDEN	169	481	650	7,714	1,385	916	-481	6,613	10
SWITZERLAND	7,006	1,362	8,368	28,718	5,400	9,074	31,968	10,538	800
UNITED KINGDOM	813,958	205,674	1,019,632	331,592	48,647	112,967	235,908	22,861	851
Total	936,697	480,840	1,417,537	840,048	119,390	231,503	328,206	190,483	4,120
Non G-10 Developed Countries									
AUSTRALIA	3,081	55,317	58,398	66,359	6,305	5,410	11,191	9,150	112
AUSTRIA	8	37	45	6,868	1,227	317	-33	2,484	38
DENMARK	1,295	1,360	2,655	9,521	249	1,712	-2,583	3,630	30
FINLAND	86	391	477	3,055	306	2,307	-430	2,666	6
GREECE	606	1,506	2,112	3,662	85	327	-1,112	337	1
ICELAND	0	0	0	3,398	23	27	0	435	1
IRELAND	17,424	5,557	22,981	53,534	13,255	3,918	686	10,781	28
ISRAEL	639	687	1,326	2,019	213	241	26	904	119
NEW ZEALAND	54	1,119	1,173	1,641	633	2,081	1,043	669	3
NORWAY	100	577	677	4,730	229	597	-624	3,810	13
PORTUGAL	21	217	238	2,123	657	745	-147	1,051	101
SOUTH AFRICA	278	6,232	6,510	9,948	727	852	958	1,245	211
SPAIN	515	5,290	5,805	21,700	5,243	2,322	6,921	18,242	604
TURKEY	1,238	2,167	3,405	3,940	2,104	2,274	1,279	5,361	2,018
OTHER NON G-10 DEV.	0	1	1	5,799	1,520	528	-1,787	1,486	51
Total	25,345	80,458	105,803	198,297	32,776	23,658	15,388	62,251	3,336

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	149	214	363	900	30	0	-35	49	6
CZECH REPUBLIC	1,199	2,174	3,373	3,173	221	20	191	524	21
HUNGARY	731	1,618	2,349	2,405	226	38	238	2,340	2
MACEDONIA	0	0	0	22	87	0	0	4	0
POLAND	1,618	6,134	7,752	7,830	958	682	2,951	1,143	33
ROMANIA	509	763	1,272	1,387	147	17	254	220	9
RUSSIA	2,202	7,207	9,409	22,307	2,556	1,335	846	6,361	1,688
SERBIA & MONTENEGRO	0	0	0	244	15	13	3	46	0
SLOVAKIA	90	440	530	712	40	12	-131	28	2
OTHER E. EUROPE	1,285	1,530	2,815	6,191	1,079	235	-185	2,025	263
Total	7,783	20,080	27,863	45,171	5,359	2,352	4,132	12,740	2,024
Latin America and the Caribbean									
ARGENTINA	545	2,559	3,104	4,002	921	321	808	373	468
BOLIVIA	0	0	0	55	13	0	0	0	4
BRAZIL	1,468	21,700	23,168	23,924	5,849	10,912	20,797	20,346	6,442
CHILE	31	138	169	1,443	1,216	196	2,886	2,669	1,619
COLOMBIA	320	3,803	4,123	4,747	519	36	1,713	2,047	977
COSTA RICA	293	298	591	811	135	25	626	18	156
DOMINICAN REPUBLIC	85	249	334	773	198	3	84	54	80
ECUADOR	1	448	449	600	177	3	64	0	390
EL SALVADOR	76	0	76	1,640	29	7	1,207	39	78
GUATEMALA	238	478	716	966	229	3	765	6	277
HONDURAS	113	272	385	461	46	23	347	6	71
JAMAICA	57	147	204	378	66	0	91	7	19
MEXICO	1,197	69,107	70,304	72,353	3,776	927	18,408	12,371	885
NICARAGUA	159	43	202	233	22	0	148	0	14
PARAGUAY	158	155	313	443	109	45	-39	0	15
PERU	626	488	1,114	1,699	858	173	276	506	844
TRINIDAD & TOBAGO	464	602	1,066	3,651	0	6	144	5	35
URUGUAY	1,520	235	1,755	1,045	209	1	794	71	48
VENEZUELA	0	968	968	1,312	421	47	321	678	112
OTHER LAT. AM. & CAR	550	65	615	24,769	11,162	414	3,314	717	147
Total	7,901	101,755	109,656	145,305	25,955	13,142	52,754	39,913	12,681

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	4,807	22,411	27,218	42,171	5,496	5,642	5,015	13,045	8,183
CHINA-TAIWAN	12,408	9,588	21,996	29,519	1,295	2,786	10,809	3,704	327
INDIA	1,911	7,352	9,263	17,234	2,435	7,736	10,756	15,212	11,361
INDONESIA	2,279	2,956	5,235	11,080	3,580	242	120	3,357	788
IRAN	0	0	0	5	0	0	0	0	0
IRAQ	0	0	0	33	25	214	0	38	3
JORDAN	143	165	308	724	48	104	70	7	233
KOREA	5,159	34,768	39,927	46,260	4,015	2,568	25,017	8,606	7,716
KUWAIT	109	135	244	5,689	337	111	240	167	754
MALAYSIA	4,045	9,175	13,220	17,655	336	283	-319	5,339	131
OMAN	0	0	0	1,191	126	15	0	9	330
PAKISTAN	167	535	702	742	56	3	187	166	71
PHILIPPINES	1,808	3,325	5,133	6,155	1,086	23	2,479	774	295
QATAR	12	12	24	3,474	517	287	1	265	281
SAUDI ARABIA	171	8	179	19,313	234	418	825	128	681
SRI LANKA	40	104	144	176	98	0	48	263	89
SYRIA	0	0	0	11	0	0	0	0	0
THAILAND	1,058	5,411	6,469	7,446	632	160	2,190	2,367	230
UNITED ARAB EMIRATES	4,142	1,656	5,798	10,336	2,038	511	-87	1,792	1,539
OTHER ASIA	1,853	1,224	3,077	6,945	1,035	154	-1,667	537	705
Total	40,112	98,825	138,937	226,159	23,389	21,257	55,684	55,776	33,717
Africa									
ALGERIA	402	1,720	2,122	2,161	525	37	434	0	621
CAMEROON	2	184	186	251	2	0	36	0	18
CONGO (KINSHASA)	81	12	93	160	4	0	-30	0	10
EGYPT	359	982	1,341	2,215	276	20	108	138	232
ETHIOPIA	0	0	0	29	0	0	0	0	28
GABON	28	133	161	311	17	0	49	23	5
GHANA	0	0	0	243	42	58	0	244	94
IVORY COAST	2	162	164	215	6	0	-44	21	0
KENYA	366	279	645	864	58	0	90	18	121
LIBYA	0	0	0	662	0	0	0	0	0
MALAWI	0	0	0	19	0	0	0	0	3

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	54	262	316	288	152	0	67	40	229
NIGERIA	1,191	1,061	2,252	6,489	102	59	144	1,347	890
SENEGAL	4	93	97	102	1	0	123	6	15
SUDAN	0	0	0	56	0	0	0	0	0
TUNISIA	109	221	330	497	41	0	-24	50	29
ZAMBIA	98	143	241	285	37	0	126	89	50
ZIMBABWE	0	0	0	2	0	0	0	0	0
OTHER AFRICA	915	181	1,096	3,983	573	26	5,424	760	410
Total	3,611	5,433	9,044	18,832	1,836	200	6,503	2,736	2,755
Banking Centers									
BAHAMAS	67,199	80	67,279	4,927	7,520	119	-38,886	172	10
BAHRAIN	2,421	186	2,607	2,387	1,149	35	-1,746	45	95
BERMUDA	203	0	203	9,452	1,714	1,686	2,836	1,372	94
CAYMAN ISLANDS	68,620	575	69,195	76,919	98,615	4,137	-185,518	18,551	15
HONG KONG	36,254	19,835	56,089	63,249	14,299	6,363	6,295	4,382	2,670
LEBANON	163	11	174	3,823	117	12	5	643	363
LIBERIA	33	0	33	544	397	0	10	69	3
MACAO	205	78	283	1,448	258	356	-53	46	33
NETHERLAND ANTILLES	3,606	24	3,630	606	193	32	-3,814	7	0
PANAMA	1,628	0	1,628	3,324	1,272	22	141	171	289
SINGAPORE	40,481	21,170	61,651	50,762	8,622	6,083	22,537	2,791	1,873
Total	220,813	41,959	262,772	217,441	134,156	18,845	-198,193	28,249	5,445
International & Regional Organizations									
AFRICAN REGIONAL	0	0	0	8	0	0	0	244	0
ASIAN REGIONAL	0	0	0	14	25	445	0	917	111
E. EUROPEAN REGIONAL	0	0	0	0	0	0	0	6	0
INTERNATIONAL	0	0	0	4,359	0	782	0	1,046	285
LATIN AMER. REGIONAL	0	0	0	48	0	10	0	536	86
MIDDLE EAST REGIONAL	0	0	0	31	0	5	0	0	1
W. EUROPEAN REGIONAL	0	0	0	5,035	0	92	0	5,897	12
Total	0	0	0	9,495	25	1,334	0	8,646	495
GRAND TOTALS	1,242,262	829,350	2,071,612	1,700,748	342,886	312,291	264,474	400,794	64,573

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

Claims on Banking Sector						Claims on Public Sector						Claims on Other Sector						
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
G-10 and Switzerland																		
BELGIUM	6,694	753	1,966	9,413	8,967	507	3,639	1,265	1,168	6,072	4,255	0	6,604	186	481	7,271	6,251	17
CANADA	22,750	4,828	4,032	31,610	20,196	609	5,275	15,440	1,083	21,798	4,598	1,524	27,359	21,238	14,764	63,361	28,012	2,228
FRANCE	94,285	634	21,847	116,766	85,628	66	25,576	3,192	1,680	30,448	29,567	386	82,698	4,689	6,224	93,611	81,965	2,212
GERMANY	65,500	1,025	34,811	101,336	39,122	39	36,517	67,679	11,958	116,154	36,371	1	45,758	3,025	19,898	68,681	47,262	345
ITALY	8,074	219	3,921	12,214	7,572	3	13,118	590	20,000	33,708	18,351	0	10,814	5,253	2,918	18,985	10,026	523
JAPAN	88,944	49,933	9,840	148,717	60,042	35,083	5,637	104,739	3,429	113,805	6,530	1,903	31,970	96,671	3,948	132,589	28,232	2,271
LUXEMBOURG	1,513	16	914	2,443	2,328	6	1,976	1,927	19	3,922	1,995	0	23,639	738	3,999	28,376	27,287	415
NETHERLANDS	22,782	28	4,610	27,420	18,006	6	4,027	3,262	404	7,693	4,588	0	72,883	2,869	8,715	84,467	78,015	65
SWEDEN	14,266	6	368	14,640	14,560	0	1,895	147	243	2,285	1,928	0	8,823	15	887	9,725	8,963	3
SWITZERLAND	19,215	356	3,469	23,040	14,859	120	5,393	34,825	142	40,360	5,380	5	25,525	2,625	2,810	30,960	24,283	4,430
UNITED KINGDOM	51,498	78,054	31,744	161,296	41,469	68,113	2,531	71,242	3,998	77,771	2,057	8,429	143,588	274,903	30,824	449,315	65,868	141,651
Total	395,521	135,852	117,522	648,895	312,749	104,552	105,584	304,308	44,124	454,016	115,620	12,248	479,661	412,212	95,468	987,341	406,164	154,160
Non G-10 Developed Countries																		
AUSTRALIA	20,200	15,043	2,267	37,510	17,165	570	3,117	8,682	173	11,972	3,605	264	21,261	35,928	6,549	63,738	22,198	3,863
AUSTRIA	2,547	2	1,057	3,606	2,412	0	5,221	0	614	5,835	5,697	0	4,323	8	371	4,702	4,893	0
DENMARK	7,447	3	1,978	9,428	6,148	0	548	39	76	663	609	0	10,906	9	880	11,795	10,682	3
FINLAND	3,354	4	726	4,084	1,572	0	3,098	14	854	3,966	3,152	0	2,725	5	443	3,173	2,458	0
GREECE	399	2	198	599	399	0	165	96	270	531	120	0	1,657	833	399	2,889	1,418	17
ICELAND	451	0	5	456	424	0	81	0	0	81	83	0	164	0	164	185	0	0
IRELAND	11,936	107	1,599	13,642	14,281	139	520	241	345	1,106	657	33	30,135	1,754	6,659	38,548	29,007	7,890
ISRAEL	247	51	91	389	245	31	403	811	8	1,222	546	10	2,063	263	272	2,598	1,886	188
NEW ZEALAND	319	886	157	1,362	378	3	2,645	422	173	3,240	658	0	633	401	287	1,321	637	17
NORWAY	2,287	0	363	2,650	2,391	0	3,815	25	209	4,049	3,833	0	4,072	13	875	4,960	3,583	11
PORTUGAL	1,556	41	258	1,855	2,016	0	478	4	712	1,194	558	0	2,780	41	307	3,128	2,165	0
SOUTH AFRICA	2,598	2,080	411	5,089	2,584	353	906	1,760	1	2,667	1,265	0	1,643	2,507	252	4,402	900	31
SPAIN	16,788	113	3,087	19,988	17,713	61	7,165	838	213	8,216	7,526	0	15,760	8,005	1,693	25,458	16,101	462
TURKEY	11,856	235	847	12,938	10,862	35	3,695	2,928	0	6,623	4,127	592	3,191	1,815	240	5,246	3,512	593
OTHER NON G-10 DEV.	18	1	38	57	954	1	1,618	0	397	2,015	1,583	0	5,682	0	148	5,830	5,751	0
Total	82,003	18,568	13,082	113,653	79,544	1,193	33,475	15,860	4,045	53,380	34,019	899	106,995	51,582	19,375	177,952	105,376	13,075

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	47	30	0	77	61	26	49	156	0	205	49	66	76	123	11	210	85	58
CZECH REPUBLIC	53	150	61	264	105	76	607	1,772	549	2,928	621	0	221	1,382	92	1,695	251	277
HUNGARY	208	115	57	380	284	39	3,068	1,550	165	4,783	3,124	45	207	825	27	1,059	253	214
MACEDONIA	0	0	0	0	0	0	24	0	5	29	88	0	0	0	0	22	0	0
POLAND	415	839	120	1,374	415	157	1,713	3,326	3	5,042	1,725	279	815	4,818	85	5,718	761	651
ROMANIA	40	57	6	103	82	0	207	1,000	0	1,207	251	358	217	405	30	652	242	208
RUSSIA	7,080	2,114	311	9,505	7,080	450	1,947	4,178	97	6,222	2,184	6	6,708	3,573	410	10,691	7,243	706
SERBIA & MONTENEGRO	5	0	0	5	5	0	49	0	0	49	61	0	13	0	0	13	3	0
SLOVAKIA	2	2	6	10	2	0	49	78	37	164	49	0	189	273	7	469	187	11
OTHER E. EUROPE	1,454	26	37	1,517	1,833	71	1,418	1,469	76	2,963	1,538	851	1,001	501	154	1,656	945	294
Total	9,304	3,333	598	13,235	9,867	819	9,131	13,529	932	23,592	9,690	1,605	9,447	11,900	816	22,163	9,992	2,419
Latin America and the Caribbean																		
ARGENTINA	297	344	0	641	369	72	450	1,325	0	1,775	322	468	1,346	1,915	9	3,270	1,682	193
BOLIVIA	0	0	0	0	3	0	1	0	0	1	1	0	27	0	0	27	37	0
BRAZIL	12,730	15,079	262	28,071	8,873	1,478	13,966	18,000	0	31,966	16,527	2,572	23,812	15,964	12,433	52,209	20,985	4,684
CHILE	7,376	157	1,737	9,270	7,460	4	317	143	38	498	347	38	3,437	2,617	505	6,559	4,305	65
COLOMBIA	2,160	1,403	138	3,701	2,310	178	2,386	142	169	2,697	2,406	7	1,341	4,153	331	5,825	1,587	213
COSTA RICA	420	253	2	675	490	147	15	270	44	329	16	94	657	461	28	1,146	717	220
DOMINICAN REPUBLIC	191	14	0	205	218	4	60	253	0	313	109	41	365	147	7	519	484	68
ECUADOR	97	63	0	160	111	0	0	92	0	92	0	0	76	223	1	300	186	0
EL SALVADOR	75	215	1	291	86	153	40	508	0	548	40	484	318	1,133	14	1,465	329	1,125
GUATEMALA	544	122	1	667	660	18	6	394	0	400	6	65	626	507	21	1,154	736	138
HONDURAS	148	119	5	272	177	50	56	153	3	212	63	61	156	310	60	526	168	79
JAMAICA	52	71	0	123	71	70	5	139	0	144	6	62	243	83	2	328	289	8
MEXICO	3,299	6,287	138	9,724	3,148	334	13,372	33,667	265	47,304	13,832	477	12,361	40,388	3,082	55,831	14,860	2,650
NICARAGUA	4	32	0	36	6	14	0	30	0	30	0	20	28	158	8	194	48	108
PARAGUAY	172	73	0	245	268	0	0	94	0	94	0	0	246	149	1	396	260	1
PERU	1,145	1,043	17	2,205	1,547	468	476	164	265	905	446	0	1,337	864	153	2,354	1,650	423
TRINIDAD & TOBAGO	9	5	0	14	3	1	2	635	239	876	2	0	325	143	10	478	325	75
URUGUAY	71	4	2	77	101	4	60	504	14	578	78	126	268	291	9	568	428	199
VENEZUELA	15	291	0	306	15	0	542	400	0	942	598	0	797	443	16	1,256	991	1
OTHER LAT. AM. & CAR	156	67	12	235	107	38	39	35	29	103	47	1	14,616	91	1,025	15,732	25,437	48
Total	28,961	25,642	2,315	56,918	26,023	3,033	31,793	56,948	1,066	89,807	34,846	4,516	62,382	70,040	17,715	150,137	75,504	10,298

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	18,899	7,471	2,160	28,530	18,822	1,668	3,700	11,205	1,278	16,183	2,572	424	16,047	9,665	219	25,931	13,591	4,318	
CHINA-TAIWAN	1,286	6,200	297	7,783	1,170	2,881	5,436	9,943	42	15,421	5,436	15	6,525	10,007	564	17,096	6,727	2,696	
INDIA	16,548	3,769	252	20,569	13,375	208	3,681	12,085	25	15,791	3,681	21	23,056	14,190	1,365	38,611	19,829	4,211	
INDONESIA	1,098	355	10	1,463	1,387	228	3,895	1,913	4	5,812	3,953	520	2,256	2,720	169	5,145	4,359	1,367	
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	38	0	0	38	63	0	214	0	0	214	0	0	
JORDAN	109	34	4	147	77	7	5	241	0	246	5	10	91	98	2	191	68	62	
KOREA	10,684	4,885	361	15,930	11,420	1,958	8,631	21,814	593	31,038	8,774	602	13,589	33,024	892	47,505	12,694	5,354	
KUWAIT	563	77	28	668	541	0	3,225	246	12	3,483	3,225	0	886	72	38	996	1,093	34	
MALAYSIA	1,776	842	279	2,897	1,585	163	4,978	4,503	4	9,485	5,014	44	2,073	6,588	62	8,723	2,153	732	
OMAN	215	0	11	226	251	0	1	0	0	1	0	0	24	0	111	135	101	0	
PAKISTAN	80	19	0	99	84	11	58	546	5	609	58	27	312	244	0	556	352	44	
PHILIPPINES	965	507	23	1,495	1,232	361	643	4,185	1	4,829	1,022	244	761	1,598	154	2,513	957	293	
QATAR	1,541	5	11	1,557	1,603	0	296	0	97	393	163	0	1,659	13	122	1,794	1,954	1	
SAUDI ARABIA	2,503	185	870	3,558	2,480	81	4,036	1	52	4,089	4,037	0	1,370	898	86	2,354	1,216	461	
SRI LANKA	67	49	0	116	152	1	264	51	0	315	267	0	72	92	0	164	81	14	
SYRIA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2	2	0	0	
THAILAND	656	431	92	1,179	683	39	2,501	4,573	97	7,171	2,504	920	907	2,792	103	3,802	1,029	141	
UNITED ARAB EMIRATES	3,268	450	676	4,394	3,697	447	2,457	2,020	72	4,549	2,456	663	3,933	1,831	625	6,389	4,918	994	
OTHER ASIA	717	125	2	844	1,091	59	1,131	425	30	1,586	1,178	175	1,326	684	3	2,013	1,612	288	
Total	60,975	25,404	5,076	91,455	59,650	8,112	44,976	73,751	2,312	121,039	44,408	3,665	75,101	84,516	4,517	164,134	72,734	21,010	
Africa																			
ALGERIA	6	36	0	42	6	1	0	1,644	0	1,644	0	316	300	354	0	654	266	101	
CAMEROON	0	5	0	5	0	0	111	92	0	203	111	0	1	120	0	121	1	11	
CONGO (KINSHASA)	0	5	0	5	0	5	0	8	0	8	0	0	0	43	0	43	0	43	
EGYPT	28	29	25	82	83	11	465	838	18	1,321	492	32	249	422	9	680	394	69	
ETHIOPIA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
GABON	0	7	0	7	0	1	34	8	0	42	50	0	1	33	0	34	1	2	
GHANA	158	0	0	158	158	0	244	0	4	248	244	0	101	0	4	105	85	0	
IVORY COAST	0	14	0	14	0	13	13	37	0	50	13	0	8	61	0	69	8	0	
KENYA	58	43	1	102	58	12	114	366	0	480	114	9	29	296	6	331	67	202	
LIBYA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
MALAWI	4	0	0	4	4	0	0	0	0	0	0	0	0	0	0	0	0	0	
MOROCCO	333	126	21	480	404	0	38	90	0	128	38	0	202	86	52	340	202	0	
NIGERIA	409	85	14	508	409	62	1,175	864	20	2,059	1,175	0	264	495	6	765	273	122	
SENEGAL	1	49	0	50	1	14	5	135	0	140	5	0	3	34	0	37	3	0	

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

	Claims on Banking Sector						Claims on Public Sector						Claims on Other Sector						
	Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
SUDAN	0	0	0	0	0	0	0	0	0	0	0	0	0	5	0	8	13	5	0
TUNISIA	14	90	0	104	14	1	35	122	0	157	46	28	40	60	14	114	40	17	0
ZAMBIA	2	8	1	11	2	1	89	233	0	322	89	6	2	66	2	70	13	32	0
ZIMBABWE	1	0	0	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
OTHER AFRICA	156	92	19	267	180	123	882	235	4	1,121	882	13	1,064	262	6	1,332	1,458	195	0
Total	1,170	589	81	1,840	1,320	244	3,205	4,672	46	7,923	3,259	404	2,269	2,332	107	4,708	2,816	794	0
Banking Centers																			
BAHAMAS	135	4	0	139	5,610	6	0	79	0	79	1	0	3,332	23	321	3,676	5,255	20	0
BAHRAIN	898	55	34	987	1,912	53	29	126	15	170	30	0	95	200	14	309	194	71	0
BERMUDA	120	15	0	135	132	15	148	0	0	148	28	0	15,367	33	864	16,264	15,508	11	0
CAYMAN ISLANDS	79	12	127	218	3,681	13	225	0	264	489	265	0	160,863	1,810	15,391	178,064	251,811	1,687	0
HONG KONG	7,187	3,309	1,050	11,546	8,896	2,846	108	7,658	45	7,811	136	72	12,171	20,520	1,168	33,859	12,416	11,054	0
LEBANON	286	0	7	293	366	0	343	0	0	343	344	0	430	134	0	564	455	113	0
LIBERIA	1	0	0	1	1	0	0	0	0	0	0	0	271	0	181	452	669	0	0
MACAO	47	1	0	48	60	0	0	45	10	55	0	0	626	20	2	648	418	93	0
NETHERLAND ANTILLES	1	0	1	2	3	0	0	0	0	0	0	0	468	9	16	493	637	0	0
PANAMA	1,049	137	65	1,251	1,262	137	75	286	152	513	94	286	916	860	228	2,004	1,935	860	0
SINGAPORE	8,623	2,870	322	11,815	8,577	3,147	10,708	12,432	194	23,334	11,372	437	7,756	20,541	1,087	29,384	8,091	8,347	0
Total	18,426	6,403	1,606	26,435	30,500	6,217	11,636	20,626	680	32,942	12,270	795	202,295	44,150	19,272	265,717	297,389	22,256	0
International & Regional Organizations																			
AFRICAN REGIONAL	0	0	0	0	0	0	546	0	18	564	546	0	0	0	0	0	0	0	0
ASIAN REGIONAL	0	0	0	0	0	0	1,810	0	60	1,870	1,390	0	0	0	0	0	0	0	0
E. EUROPEAN REGIONAL	0	0	0	0	0	0	40	0	26	66	40	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	0	0	0	5,508	0	305	5,813	4,726	0	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	0	1,802	16	257	2,075	1,792	0	0	0	0	0	0	0	0
MIDDLE EAST REGIONAL	0	0	0	0	0	0	315	0	14	329	310	0	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	0	17,201	2	5,191	22,394	17,109	0	0	0	0	0	0	0	0
Total	0	0	0	0	0	0	27,222	18	5,871	33,111	25,913	0	0	0	0	0	0	0	0
GRAND TOTALS	596,360	215,791	140,280	952,431	519,653	124,170	267,022	489,712	59,076	815,810	280,025	24,132	938,150	676,732	157,270	1,772,152	969,975	224,012	0

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	1,131	0	1,131	208	1,339	878	2,009
CANADA	38,156	673	38,829	15,377	54,206	27,905	66,734
FRANCE	7,747	151	7,898	1,725	9,623	2,614	10,512
GERMANY	11,317	1,251	12,568	3,395	15,963	4,209	16,777
ITALY	1,845	0	1,845	1,110	2,955	2,012	3,857
JAPAN	5,556	438	5,994	38	6,032	38,126	44,120
LUXEMBOURG	900	2	902	0	902	159	1,061
NETHERLANDS	8,930	78	9,008	71	9,079	914	9,922
SWEDEN	2,386	0	2,386	162	2,548	316	2,702
SWITZERLAND	4,533	667	5,200	363	5,563	394	5,594
UNITED KINGDOM	34,815	3,890	38,705	2,981	41,686	18,710	57,415
Total	117,316	7,150	124,466	25,430	149,896	96,237	220,703
Non G-10 Developed Countries							
AUSTRALIA	20,138	1,031	21,169	3,948	25,117	8,183	29,352
AUSTRIA	639	0	639	182	821	215	854
DENMARK	810	15	825	41	866	53	878
FINLAND	853	0	853	39	892	102	955
GREECE	7	0	7	7	14	358	365
ICELAND	11	0	11	0	11	0	11
IRELAND	1,618	24	1,642	11	1,653	274	1,916
ISRAEL	930	0	930	0	930	0	930
NEW ZEALAND	842	2	844	188	1,032	222	1,066
NORWAY	2,254	1	2,255	68	2,323	82	2,337
PORTUGAL	433	0	433	64	497	98	531
SOUTH AFRICA	275	0	275	0	275	2	277
SPAIN	1,550	48	1,598	218	1,816	559	2,157
TURKEY	600	0	600	0	600	159	759
OTHER NON G-10 DEV.	4,804	0	4,804	5	4,809	276	5,080
Total	35,764	1,121	36,885	4,771	41,656	10,583	47,468

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

(\$ Millions)

All Other U. S. Banks - Group C

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
Eastern Europe							
BULGARIA	2	0	2	0	2	21	23
CZECH REPUBLIC	107	0	107	8	115	475	582
HUNGARY	16	0	16	13	29	441	457
POLAND	376	0	376	103	479	2,334	2,710
ROMANIA	10	0	10	0	10	188	198
RUSSIA	484	0	484	98	582	590	1,074
SERBIA & MONTENEGRO	1	0	1	7	8	8	9
SLOVAKIA	73	0	73	0	73	202	275
OTHER E. EUROPE	209	0	209	0	209	89	298
Total	1,278	0	1,278	229	1,507	4,348	5,626
Latin America and the Caribbean							
ARGENTINA	149	23	172	550	722	1,710	1,882
BOLIVIA	6	0	6	0	6	0	6
BRAZIL	7,374	0	7,374	177	7,551	5,631	13,005
CHILE	2,141	7	2,148	1,137	3,285	7,055	9,203
COLOMBIA	798	0	798	183	981	879	1,677
COSTA RICA	159	0	159	0	159	0	159
DOMINICAN REPUBLIC	291	0	291	0	291	0	291
ECUADOR	68	0	68	27	95	28	96
EL SALVADOR	58	0	58	0	58	0	58
GUATEMALA	242	0	242	0	242	0	242
HONDURAS	21	0	21	0	21	0	21
JAMAICA	11	0	11	0	11	0	11
MEXICO	4,765	1	4,766	3,805	8,571	18,513	23,279
NICARAGUA	10	0	10	0	10	0	10
PARAGUAY	7	0	7	0	7	0	7
PERU	568	0	568	0	568	0	568
TRINIDAD & TOBAGO	102	0	102	0	102	0	102
URUGUAY	114	0	114	34	148	471	585
VENEZUELA	587	2	589	0	589	0	589
OTHER LAT. AM. & CAR	609	2	611	380	991	625	1,236
Total	18,080	35	18,115	6,293	24,408	34,912	53,027

Country Exposure Lending Survey /1: September 30, 2012

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

(\$ Millions)

All Other U. S. Banks - Group C

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
Asia							
CHINA-MAINLAND	2,736	9	2,745	1,013	3,758	1,591	4,336
CHINA-TAIWAN	519	0	519	111	630	164	683
INDIA	346	0	346	189	535	2,331	2,677
INDONESIA	303	0	303	0	303	0	303
JORDAN	7	0	7	0	7	40	47
KOREA	1,369	1	1,370	18	1,388	11,512	12,882
KUWAIT	1	0	1	0	1	10	11
MALAYSIA	397	0	397	37	434	43	440
OMAN	19	0	19	0	19	21	40
PAKISTAN	19	0	19	12	31	91	110
PHILIPPINES	235	13	248	0	248	0	248
QATAR	233	0	233	0	233	9	242
SAUDI ARABIA	589	4	593	0	593	20	613
SRI LANKA	2	0	2	0	2	0	2
SYRIA	0	0	0	0	0	0	0
THAILAND	10	0	10	31	41	141	151
UNITED ARAB EMIRATES	435	0	435	0	435	129	564
OTHER ASIA	121	0	121	1	122	780	901
Total	7,341	27	7,368	1,412	8,780	16,882	24,250
Africa							
ALGERIA	0	0	0	0	0	0	0
CONGO (KINSHASA)	0	0	0	0	0	0	0
EGYPT	296	0	296	0	296	305	601
GABON	25	0	25	0	25	0	25
KENYA	0	0	0	0	0	0	0
MOROCCO	2	0	2	0	2	0	2
NIGERIA	4	0	4	0	4	0	4
SENEGAL	0	0	0	0	0	0	0
TUNISIA	2	0	2	0	2	0	2
OTHER AFRICA	46	2	48	0	48	0	48
Total	375	2	377	0	377	305	682

Country Exposure Lending Survey /1: September 30, 2012

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

(\$ Millions)

All Other U. S. Banks - Group C

	(A)	(B)	(C = A+B)	(D)	(E = C+D)	(F)	(G=C+F)
	Cross-border Claims Excluding the Fair Value of Derivatives	Cross-border Claims Resulting From the Fair Value of Derivative Products /2	Cross-border Claims Including Derivative Products	Net Foreign Office Claims on Local Residents /3	Transfer Risk Claims /4	Gross Foreign Office Claims on Local Residents	Country Risk Claims /5
Banking Centers							
BAHAMAS	982	0	982	0	982	0	982
BAHRAIN	40	0	40	0	40	21	61
BERMUDA	909	34	943	7	950	39	982
CAYMAN ISLANDS	3,209	20	3,229	1	3,230	3	3,232
HONG KONG	1,718	5	1,723	10	1,733	1,469	3,192
LEBANON	4	0	4	0	4	264	268
LIBERIA	40	0	40	0	40	0	40
MACAO	1	0	1	0	1	0	1
NETHERLAND ANTILLES	14	0	14	0	14	16	30
PANAMA	440	0	440	1	441	1	441
SINGAPORE	2,757	17	2,774	177	2,951	729	3,503
Total	10,114	76	10,190	196	10,386	2,542	12,732
International & Regional Organizations							
AFRICAN REGIONAL	87	0	87	0	87	0	87
ASIAN REGIONAL	512	0	512	0	512	0	512
INTERNATIONAL	1,035	0	1,035	0	1,035	0	1,035
LATIN AMER. REGIONAL	714	0	714	0	714	0	714
MIDDLE EAST REGIONAL	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	1,843	0	1,843	4	1,847	4	1,847
Total	4,191	0	4,191	4	4,195	4	4,195
GRAND TOTALS	194,459	8,411	202,870	38,335	241,205	165,813	368,683

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

(\$ Millions)

All Other U. S. Banks - Group C

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency		Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency Claims	In Local Currency Claims						Remaining Maturity under 1 Year				
G-10 and Switzerland													
BELGIUM	1,131	878	0	878	0	2,009	1,112	44	1,492	1	516	859	2,352
CANADA	38,156	27,905	948	26,957	673	66,734	26,539	693	37,535	1,097	4,296	27,264	65,896
FRANCE	7,747	2,614	23	2,591	151	10,512	469	186	7,960	30	2,334	2,608	10,598
GERMANY	11,317	4,209	1	4,208	1,251	16,777	888	95	6,646	0	1,733	4,195	10,841
ITALY	1,845	2,012	1	2,011	0	3,857	294	20	629	1	227	2,015	2,645
JAPAN	5,556	38,126	2,292	35,834	438	44,120	101	312	3,465	2,058	2,283	40,085	45,608
LUXEMBOURG	900	159	0	159	2	1,061	228	4	2,956	0	1,235	159	3,115
NETHERLANDS	8,930	914	1	913	78	9,922	448	224	12,629	22	1,655	914	13,565
SWEDEN	2,386	316	15	301	0	2,702	107	63	2,400	15	758	302	2,717
SWITZERLAND	4,533	394	16	378	667	5,594	737	182	2,673	20	1,143	382	3,075
UNITED KINGDOM	34,815	18,405	1,382	17,023	4,195	57,415	14,530	370	37,258	3,368	14,380	19,068	59,694
Total	117,316	95,932	4,679	91,253	7,455	220,703	45,453	2,193	115,643	6,612	30,560	97,851	220,106
Non G-10 Developed Countries													
AUSTRALIA	20,138	8,183	27	8,156	1,031	29,352	44	69	19,007	27	1,389	8,258	27,292
AUSTRIA	639	215	0	215	0	854	135	5	712	0	30	215	927
DENMARK	810	53	0	53	15	878	0	0	833	0	391	53	886
FINLAND	853	102	0	102	0	955	0	0	779	0	707	102	881
GREECE	7	358	0	358	0	365	0	0	8	0	7	356	364
ICELAND	11	0	0	0	0	11	0	10	24	0	3	0	24
IRELAND	1,618	274	45	229	24	1,916	376	20	2,650	48	1,282	229	2,927
ISRAEL	930	0	0	0	0	930	288	101	655	0	346	0	655
NEW ZEALAND	842	222	0	222	2	1,066	0	0	997	0	200	222	1,219
NORWAY	2,254	82	0	82	1	2,337	25	37	2,565	1	609	81	2,647
PORTUGAL	433	98	0	98	0	531	11	21	391	0	61	99	490
SOUTH AFRICA	275	2	0	2	0	277	0	0	77	0	43	2	79
SPAIN	1,550	559	0	559	48	2,157	37	26	923	0	321	506	1,429
TURKEY	600	159	19	140	0	759	16	14	790	19	341	144	953
OTHER NON G-10 DEV.	4,804	276	0	276	0	5,080	9	0	287	0	49	270	557
Total	35,764	10,583	91	10,492	1,121	47,468	941	303	30,698	95	5,779	10,537	41,330

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

(\$ Millions)

All Other U. S. Banks - Group C

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency		Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency Claims	In Local Currency Claims						Remaining Maturity under 1 Year				
Eastern Europe													
BULGARIA	2	21	4	17	0	23	0	0	7	4	7	17	28
CZECH REPUBLIC	107	475	13	462	0	582	0	0	107	13	31	462	582
HUNGARY	16	441	158	283	0	457	0	0	27	159	135	283	469
POLAND	376	2,334	0	2,334	0	2,710	0	3	297	0	27	2,336	2,633
ROMANIA	10	188	9	179	0	198	0	0	12	9	13	179	200
RUSSIA	484	590	19	571	0	1,074	0	3	372	19	163	571	962
SERBIA & MONTENEGRO	1	8	3	5	0	9	0	0	11	3	11	0	14
SLOVAKIA	73	202	1	201	0	275	0	0	73	1	30	223	297
OTHER E. EUROPE	209	89	0	89	0	298	0	3	233	0	40	89	322
Total	1,278	4,348	207	4,141	0	5,626	0	9	1,139	208	457	4,160	5,507
Latin America and the Caribbean													
ARGENTINA	149	1,710	668	1,042	23	1,882	4	55	382	670	285	1,044	2,096
BOLIVIA	6	0	0	0	0	6	2	3	400	0	377	0	400
BRAZIL	7,374	5,631	22	5,609	0	13,005	1,126	314	3,436	22	1,211	5,762	9,220
CHILE	2,141	7,055	89	6,966	7	9,203	140	46	2,045	90	724	6,965	9,100
COLOMBIA	798	879	15	864	0	1,677	87	13	792	16	249	862	1,670
COSTA RICA	159	0	0	0	0	159	2	1	184	0	120	0	184
DOMINICAN REPUBLIC	291	0	0	0	0	291	0	6	444	0	181	0	444
ECUADOR	68	28	0	28	0	96	7	11	164	0	63	28	192
EL SALVADOR	58	0	0	0	0	58	5	3	80	0	49	0	80
GUATEMALA	242	0	0	0	0	242	0	1	341	0	206	0	341
HONDURAS	21	0	0	0	0	21	5	2	48	0	32	0	48
JAMAICA	11	0	0	0	0	11	0	0	25	0	5	0	25
MEXICO	4,765	18,513	381	18,132	1	23,279	907	139	5,670	383	1,691	18,135	24,188
NICARAGUA	10	0	0	0	0	10	1	2	17	0	12	0	17
PARAGUAY	7	0	0	0	0	7	1	1	36	0	22	0	36
PERU	568	0	0	0	0	568	10	9	683	0	235	0	683
TRINIDAD & TOBAGO	102	0	0	0	0	102	0	10	104	0	53	0	104
URUGUAY	114	471	247	224	0	585	2	9	797	252	522	223	1,272
VENEZUELA	587	0	0	0	2	589	5	54	1,063	0	511	0	1,063
OTHER LAT. AM. & CAR	609	625	11	614	2	1,236	251	150	1,597	24	920	614	2,235
Total	18,080	34,912	1,433	33,479	35	53,027	2,555	829	18,308	1,457	7,468	33,633	53,398

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

(\$ Millions)

All Other U. S. Banks - Group C

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Remaining Maturity under 1 Year	Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency Claims	In Local Currency Claims										
Asia													
CHINA-MAINLAND	2,736	1,591	244	1,347	9	4,336	1,108	72	1,425	243	1,311	1,348	3,016
CHINA-TAIWAN	519	164	3	161	0	683	4	35	357	3	350	162	522
INDIA	346	2,331	2	2,329	0	2,677	56	60	365	3	286	2,348	2,716
INDONESIA	303	0	0	0	0	303	1	0	342	0	82	0	342
JORDAN	7	40	5	35	0	47	0	0	7	5	7	35	47
KOREA	1,369	11,512	1	11,511	1	12,882	42	41	1,437	1	862	11,526	12,964
KUWAIT	1	10	6	4	0	11	0	3	1	6	1	4	11
MALAYSIA	397	43	1	42	0	440	0	0	331	1	103	44	376
OMAN	19	21	14	7	0	40	0	0	23	14	19	7	44
PAKISTAN	19	91	0	91	0	110	6	9	37	0	19	91	128
PHILIPPINES	235	0	0	0	13	248	3	1	208	0	8	0	208
QATAR	233	9	4	5	0	242	0	9	228	4	13	5	237
SAUDI ARABIA	589	20	19	1	4	613	28	4	540	19	540	1	560
SRI LANKA	2	0	0	0	0	2	0	0	3	0	3	0	3
SYRIA	0	0	0	0	0	0	0	50	0	0	0	0	0
THAILAND	10	141	0	141	0	151	0	7	24	0	20	142	166
UNITED ARAB EMIRATES	435	129	80	49	0	564	0	21	633	80	286	49	762
OTHER ASIA	121	780	15	765	0	901	8	4	149	15	108	765	929
Total	7,341	16,882	394	16,488	27	24,250	1,256	316	6,110	394	4,018	16,527	23,031
Africa													
ALGERIA	0	0	0	0	0	0	0	1	0	0	0	0	0
CONGO (KINSHASA)	0	0	0	0	0	0	0	0	1	0	1	0	1
EGYPT	296	305	9	296	0	601	0	4	30	9	16	296	335
GABON	25	0	0	0	0	25	0	0	25	0	0	0	25
KENYA	0	0	0	0	0	0	0	0	1	0	0	0	1
MOROCCO	2	0	0	0	0	2	0	0	7	0	7	0	7
NIGERIA	4	0	0	0	0	4	0	2	5	0	1	0	5
SENEGAL	0	0	0	0	0	0	0	0	2	0	2	0	2
TUNISIA	2	0	0	0	0	2	0	0	2	0	0	0	2
OTHER AFRICA	46	0	0	0	2	48	20	0	39	0	11	0	39
Total	375	305	9	296	2	682	20	7	112	9	38	296	417

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

(\$ Millions)

All Other U. S. Banks - Group C

Cross-Border Claims	Ultimate Risk Basis Claims /6								Immediate-Counterparty Basis Claims /7				
	Foreign Office Claims on Local Residents			Fair Value of Derivatives /8	Total Claims	Unused Commitments	Guarantees and Credit Derivatives	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency		Foreign-Office Claims on Local Residents in the Local Currency	Total Cross-Border and Foreign Office Claims	
	Total	In Non-Local Currency Claims	In Local Currency Claims						Remaining Maturity under 1 Year				
Banking Centers													
BAHAMAS	982	0	0	0	982	1	37	963	0	413	0	963	
BAHRAIN	40	21	15	6	61	0	5	42	15	14	6	63	
BERMUDA	909	39	32	7	982	719	135	1,464	32	298	2	1,498	
CAYMAN ISLANDS	3,209	3	1	2	3,232	1,258	66	9,138	116	934	1	9,255	
HONG KONG	1,718	1,469	624	845	5	3,192	152	72	1,689	661	1,845	3,210	
LEBANON	4	264	264	0	0	268	0	5	265	66	0	270	
LIBERIA	40	0	0	0	40	0	0	74	0	32	0	74	
MACAO	1	0	0	0	1	0	0	9	0	9	0	9	
NETHERLAND ANTILLES	14	16	1	15	0	30	0	100	1	87	15	116	
PANAMA	440	1	0	1	0	441	8	36	724	0	358	725	
SINGAPORE	2,757	729	5	724	17	3,503	24	15	2,009	7	1,363	2,907	
Total	10,114	2,542	942	1,600	76	12,732	2,162	366	16,217	1,097	5,419	1,776	19,090
International & Regional Organizations													
AFRICAN REGIONAL	87	0	0	0	0	87	0	0	87	0	0	87	
ASIAN REGIONAL	512	0	0	0	0	512	0	0	512	0	24	512	
INTERNATIONAL	1,035	0	0	0	0	1,035	0	0	1,035	0	44	1,035	
LATIN AMER. REGIONAL	714	0	0	0	0	714	0	0	643	0	32	643	
MIDDLE EAST REGIONAL	0	0	0	0	0	0	0	0	0	0	0	0	
W. EUROPEAN REGIONAL	1,843	4	0	4	0	1,847	0	0	1,817	0	131	1,817	
Total	4,191	4	0	4	0	4,195	0	0	4,094	0	231	0	4,094
GRAND TOTALS	194,459	165,508	7,755	157,753	8,716	368,683	52,387	4,023	192,321	9,872	53,970	164,780	366,973

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	689	689	428	689	345	187	0	0
CANADA	512	12,696	13,208	8,628	20,264	20,429	13,776	23	130
FRANCE	26	1,139	1,165	1,328	1,547	1,310	1,745	5	17
GERMANY	0	1,061	1,061	855	787	5,471	1,579	11	14
ITALY	0	1,897	1,897	1,910	212	1,425	809	4	6
JAPAN	44,505	54,393	98,898	98,982	4,755	2,830	12,377	2	19
LUXEMBOURG	0	376	376	2,118	2,164	107	1,477	0	3
NETHERLANDS	65	1,530	1,595	2,681	8,087	4,368	85	4	21
SWEDEN	10	144	154	784	441	428	142	5	1
SWITZERLAND	1	36	37	1,196	507	2,360	522	0	30
UNITED KINGDOM	30,874	17,773	48,647	24,857	16,081	9,607	-5,316	13	29
Total	75,993	91,734	167,727	143,767	55,534	48,680	27,383	67	270
Non G-10 Developed Countries									
AUSTRALIA	64	5,776	5,840	2,256	6,349	7,379	3,032	10	22
AUSTRIA	0	34	34	37	196	124	169	0	3
DENMARK	0	12	12	31	45	23	47	0	0
FINLAND	0	63	63	36	46	119	29	0	0
GREECE	1	1,674	1,675	1,679	2	4	109	0	0
ICELAND	0	0	0	0	12	0	0	0	0
IRELAND	7,059	510	7,569	5,345	1,252	220	3,627	0	20
ISRAEL	0	0	0	7	34	311	0	0	67
NEW ZEALAND	0	34	34	263	355	202	176	0	0
NORWAY	0	208	208	676	317	6	-52	0	0
PORTUGAL	0	374	374	386	68	109	104	0	0
SOUTH AFRICA	1	1	2	45	1	199	-1	7	0
SPAIN	1	711	712	757	249	930	-328	12	10
TURKEY	19	217	236	287	207	13	-1	0	7
OTHER NON G-10 DEV.	0	354	354	364	108	4,630	193	4	11
Total	7,145	9,968	17,113	12,169	9,241	14,269	7,104	33	140

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	6	1	27	0	0
CZECH REPUBLIC	19	769	788	792	11	11	175	0	0
HUNGARY	214	319	533	533	13	1	83	0	0
POLAND	1	2,260	2,261	2,237	4	82	1,157	5	0
ROMANIA	27	217	244	244	2	0	147	0	0
RUSSIA	7	485	492	498	29	142	256	0	2
SERBIA & MONTENEGRO	1	0	1	1	10	5	4	0	0
SLOVAKIA	1	864	865	865	23	1	328	0	0
OTHER E. EUROPE	0	119	119	126	48	24	37	0	0
Total	298	5,054	5,352	5,345	146	267	2,214	5	2
Latin America and the Caribbean									
ARGENTINA	337	826	1,163	1,146	290	54	653	0	23
BOLIVIA	0	0	0	0	394	0	0	0	3
BRAZIL	0	5,469	5,469	1,406	638	4,425	1,149	3	320
CHILE	0	5,918	5,918	5,683	156	253	1,390	0	49
COLOMBIA	5	717	722	196	96	103	154	0	35
COSTA RICA	0	0	0	0	26	1	0	0	33
DOMINICAN REPUBLIC	0	0	0	0	156	3	0	0	25
ECUADOR	0	1	1	0	101	4	27	0	11
EL SALVADOR	0	0	0	0	23	1	0	0	15
GUATEMALA	0	0	0	0	134	35	0	0	63
HONDURAS	0	0	0	0	29	2	0	0	0
JAMAICA	0	0	0	0	14	0	0	0	0
MEXICO	308	14,400	14,708	13,432	1,132	221	6,809	5	141
NICARAGUA	0	0	0	0	9	2	0	0	0
PARAGUAY	0	0	0	0	30	1	0	0	0
PERU	0	0	0	0	259	146	0	0	84
TRINIDAD & TOBAGO	0	0	0	0	3	1	0	0	50
URUGUAY	845	189	1,034	59	686	0	135	0	8
VENEZUELA	0	0	0	0	557	79	0	0	44
OTHER LAT. AM. & CAR	31	228	259	357	1,237	236	-3,215	0	127
Total	1,526	27,748	29,274	22,279	5,970	5,567	7,102	8	1,031

Table 3 - Selected Additional Items

(\$ Millions)

All Other U. S. Banks - Group C

	Foreign-Office Liabilities By Country of Foreign Office			By Country of Creditor	Risk Transfers		Memorandum Items		
	Non-Local Currency	Local Currency	Total		Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
Asia									
CHINA-MAINLAND	42	536	578	2,417	191	1,501	527	2	78
CHINA-TAIWAN	1	52	53	51	85	246	126	0	31
INDIA	5	2,245	2,250	2,252	159	122	429	0	30
INDONESIA	0	0	0	172	39	0	0	0	0
JORDAN	38	66	104	104	0	0	32	0	0
KOREA	11	11,595	11,606	11,613	596	515	1,706	0	30
KUWAIT	98	15	113	113	0	0	21	0	0
MALAYSIA	1	5	6	582	2	66	34	0	0
OMAN	67	23	90	97	4	0	45	0	0
PAKISTAN	0	79	79	79	37	19	12	0	0
PHILIPPINES	7	1	8	58	6	33	-7	0	1
QATAR	46	8	54	54	0	5	25	0	1
SAUDI ARABIA	107	8	115	3,234	2	51	-55	0	4
SRI LANKA	0	0	0	1	3	2	0	0	0
SYRIA	0	0	0	0	0	0	0	0	0
THAILAND	1	109	110	126	16	1	18	0	0
UNITED ARAB EMIRATES	998	88	1,086	1,207	298	99	-53	0	20
OTHER ASIA	69	824	893	903	60	32	72	0	0
Total	1,491	15,654	17,145	23,063	1,498	2,692	2,932	2	195
Africa									
ALGERIA	0	0	0	0	0	0	0	0	0
CONGO (KINSHASA)	0	0	0	0	1	0	0	0	0
EGYPT	7	315	322	322	4	270	77	0	3
GABON	0	0	0	0	0	0	0	0	0
KENYA	0	0	0	0	1	0	0	0	0
MOROCCO	0	0	0	0	5	0	0	0	0
NIGERIA	0	0	0	0	1	0	0	0	0
SENEGAL	0	0	0	0	2	0	0	0	0
TUNISIA	0	0	0	0	0	0	0	0	0
OTHER AFRICA	0	0	0	221	11	18	0	0	0
Total	7	315	322	543	25	288	77	0	3

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	5,882	0	5,882	4	297	316	-5,268	0	15
BAHRAIN	129	10	139	140	3	1	-43	0	6
BERMUDA	668	1	669	1,228	671	122	816	0	0
CAYMAN ISLANDS	38,864	525	39,389	7,228	6,559	516	-25,297	0	15
HONG KONG	1,868	1,615	3,483	3,363	848	823	600	0	59
LEBANON	506	5	511	511	2	0	176	0	0
LIBERIA	0	0	0	0	69	35	0	0	0
MACAO	0	0	0	24	8	0	0	0	0
NETHERLAND ANTILLES	0	28	28	39	87	0	8,557	0	0
PANAMA	0	0	0	1	325	42	1	0	91
SINGAPORE	262	668	930	3,379	522	1,100	125	0	15
Total	48,179	2,852	51,031	15,917	9,391	2,955	-20,333	0	201
International & Regional Organizations									
AFRICAN REGIONAL	0	0	0	0	0	0	0	0	0
ASIAN REGIONAL	0	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	159	1	1	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	72	0	0	20
MIDDLE EAST REGIONAL	0	0	0	30	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	30	0	0	0
Total	0	0	0	189	1	103	0	0	20
GRAND TOTALS	134,639	153,325	287,964	223,272	81,806	74,821	26,479	115	1,862

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	187	95	0	282	89	1	125	340	0	465	125	0	819	443	0	1,262	1,278	0
CANADA	7,202	1,767	517	9,486	22,115	236	18,846	1,157	0	20,003	1,864	9	12,108	24,981	156	37,245	13,556	852
FRANCE	3,056	86	151	3,293	2,370	8	510	98	0	608	511	0	4,181	2,430	0	6,611	5,079	22
GERMANY	3,111	97	1,251	4,459	1,405	0	2,643	16	0	2,659	2,439	0	5,563	4,096	0	9,659	2,802	0
ITALY	279	142	0	421	184	0	38	43	0	81	38	0	1,528	1,827	0	3,355	407	1
JAPAN	2,441	2,788	438	5,667	1,171	578	1,354	21,287	0	22,641	1,354	82	1,761	14,051	0	15,812	940	1,398
LUXEMBOURG	81	157	0	238	374	0	0	1	0	1	14	0	819	1	2	822	2,568	0
NETHERLANDS	2,452	403	74	2,929	4,662	21	3,366	0	0	3,366	667	0	3,112	511	4	3,627	7,300	1
SWEDEN	1,155	20	0	1,175	1,168	3	407	12	0	419	207	0	824	284	0	1,108	1,025	12
SWITZERLAND	2,957	42	663	3,662	1,643	0	192	14	0	206	13	0	1,384	338	4	1,726	1,017	20
UNITED KINGDOM	7,347	6,668	1,789	15,804	9,091	2,979	4,219	319	5	4,543	1,189	2	23,249	11,418	2,095	36,762	26,978	387
Total	30,268	12,265	4,883	47,416	44,272	3,826	31,700	23,287	5	54,992	8,421	93	55,348	60,380	2,261	117,989	62,950	2,693
Non G-10 Developed Countries																		
AUSTRALIA	3,592	3,161	157	6,910	7,771	27	10,783	11	870	11,664	5,459	0	5,763	5,011	4	10,778	5,777	0
AUSTRIA	48	10	0	58	233	0	394	19	0	413	394	0	197	186	0	383	85	0
DENMARK	438	6	15	459	442	0	68	0	0	68	70	0	304	47	0	351	321	0
FINLAND	824	3	0	827	710	0	2	1	0	3	2	0	27	98	0	125	67	0
GREECE	1	23	0	24	1	0	0	58	0	58	0	0	6	277	0	283	7	0
ICELAND	11	0	0	11	11	0	0	0	0	0	0	0	0	0	0	0	13	0
IRELAND	497	100	0	597	474	29	0	0	0	0	0	0	1,121	174	24	1,319	2,176	19
ISRAEL	34	0	0	34	38	0	446	0	0	446	430	0	450	0	0	450	187	0
NEW ZEALAND	19	25	1	45	102	0	225	0	0	225	225	0	598	197	1	796	670	0
NORWAY	961	1	0	962	1,143	0	373	1	0	374	393	0	920	80	1	1,001	1,029	1
PORTUGAL	32	53	0	85	30	0	0	0	0	0	0	0	401	45	0	446	361	0
SOUTH AFRICA	33	2	0	35	33	0	8	0	0	8	8	0	234	0	0	234	36	0
SPAIN	322	69	48	439	487	0	285	0	0	285	85	0	943	490	0	1,433	351	0
TURKEY	393	3	0	396	398	0	182	138	0	320	182	18	25	18	0	43	210	1
OTHER NON G-10 DEV.	0	9	0	9	6	0	118	104	0	222	136	0	4,686	163	0	4,849	145	0
Total	7,205	3,465	221	10,891	11,879	56	12,884	332	870	14,086	7,384	18	15,675	6,786	30	22,491	11,435	21

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

(\$ Millions)

All Other U. S. Banks - Group C

Claims on Banking Sector					Claims on Public Sector					Claims on Other Sector								
Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis	Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7			
Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
Eastern Europe																		
BULGARIA	0	3	0	3	0	2	0	15	0	15	0	0	2	3	0	5	7	2
CZECH REPUBLIC	7	21	0	28	8	0	2	394	0	396	2	0	98	60	0	158	97	13
HUNGARY	14	17	0	31	14	17	0	172	0	172	0	13	2	252	0	254	13	129
POLAND	83	29	0	112	20	0	250	1,835	0	2,085	250	0	43	470	0	513	27	0
ROMANIA	0	18	0	18	0	0	7	135	0	142	7	3	3	35	0	38	5	6
RUSSIA	227	46	0	273	192	1	79	474	0	553	79	18	178	70	0	248	101	0
SERBIA & MONTENEGRO	1	0	0	1	1	0	0	3	0	3	0	3	0	5	0	5	10	0
SLOVAKIA	0	31	0	31	0	0	43	102	0	145	43	0	30	69	0	99	30	1
OTHER E. EUROPE	8	2	0	10	29	0	163	84	0	247	163	0	38	3	0	41	41	0
Total	340	167	0	507	264	20	544	3,214	0	3,758	544	37	394	967	0	1,361	331	151
Latin America and the Caribbean																		
ARGENTINA	2	218	23	243	4	15	0	821	0	821	0	449	147	671	0	818	378	206
BOLIVIA	0	0	0	0	315	0	0	0	0	0	0	0	6	0	0	6	85	0
BRAZIL	2,994	338	0	3,332	1,057	0	499	1,165	0	1,664	335	0	3,881	4,128	0	8,009	2,044	22
CHILE	721	93	7	821	628	3	82	185	0	267	82	29	1,338	6,777	0	8,115	1,335	58
COLOMBIA	195	154	0	349	179	5	275	171	0	446	275	0	328	554	0	882	338	11
COSTA RICA	101	0	0	101	100	0	0	0	0	0	0	0	58	0	0	58	84	0
DOMINICAN REPUBLIC	118	0	0	118	117	0	31	0	0	31	44	0	142	0	0	142	283	0
ECUADOR	6	27	0	33	6	0	0	0	0	0	0	0	62	1	0	63	158	0
EL SALVADOR	31	0	0	31	31	0	22	0	0	22	22	0	5	0	0	5	27	0
GUATEMALA	154	0	0	154	153	0	18	0	0	18	18	0	70	0	0	70	170	0
HONDURAS	7	0	0	7	22	0	0	0	0	0	0	0	14	0	0	14	26	0
JAMAICA	2	0	0	2	2	0	0	0	0	0	4	0	9	0	0	9	19	0
MEXICO	175	415	1	591	185	5	463	701	0	1,164	498	192	4,127	17,397	0	21,524	4,987	186
NICARAGUA	3	0	0	3	3	0	0	0	0	0	0	0	7	0	0	7	14	0
PARAGUAY	0	0	0	0	0	0	0	0	0	0	0	0	7	0	0	7	36	0
PERU	154	0	0	154	170	0	59	0	0	59	129	0	355	0	0	355	384	0
TRINIDAD & TOBAGO	0	0	0	0	0	0	27	0	0	27	27	0	75	0	0	75	77	0
URUGUAY	1	21	0	22	194	7	105	304	0	409	489	150	8	146	0	154	114	95
VENEZUELA	5	0	2	7	0	0	36	0	0	36	36	0	546	0	0	546	1,027	0
OTHER LAT. AM. & CAR	74	14	0	88	81	13	16	68	0	84	34	4	519	543	2	1,064	1,482	7
Total	4,743	1,280	33	6,056	3,247	48	1,633	3,415	0	5,048	1,993	824	11,704	30,217	2	41,923	13,068	585

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	1,448	585	9	2,042	870	195	53	188	0	241	52	0	1,235	818	0	2,053	503	48
CHINA-TAIWAN	491	10	0	501	329	2	0	1	0	1	0	0	28	153	0	181	28	1
INDIA	159	257	0	416	249	2	22	765	0	787	22	0	165	1,309	0	1,474	94	1
INDONESIA	17	0	0	17	51	0	216	0	0	216	216	0	70	0	0	70	75	0
JORDAN	0	4	0	4	0	2	0	25	0	25	0	0	7	11	0	18	7	3
KOREA	446	3	1	450	802	1	385	0	0	385	366	0	538	11,509	0	12,047	269	0
KUWAIT	1	2	0	3	1	1	0	0	0	0	0	0	0	8	0	8	0	5
MALAYSIA	129	25	0	154	63	1	24	0	0	24	24	0	244	18	0	262	244	0
OMAN	10	9	0	19	10	7	0	0	0	0	0	0	9	12	0	21	13	7
PAKISTAN	19	3	0	22	19	0	0	60	0	60	18	0	0	28	0	28	0	0
PHILIPPINES	0	0	12	12	6	0	191	0	0	191	191	0	44	0	1	45	11	0
QATAR	1	4	0	5	1	2	116	0	0	116	116	0	116	5	0	121	111	2
SAUDI ARABIA	162	4	0	166	111	4	287	0	4	291	287	0	140	16	0	156	142	15
SRI LANKA	2	0	0	2	3	0	0	0	0	0	0	0	0	0	0	0	0	0
SYRIA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
THAILAND	5	4	0	9	19	0	0	1	0	1	0	0	5	136	0	141	5	0
UNITED ARAB EMIRATES	94	28	0	122	93	21	1	0	0	1	6	0	340	101	0	441	534	59
OTHER ASIA	6	9	0	15	60	0	1	464	0	465	2	0	114	307	0	421	87	15
Total	2,990	947	22	3,959	2,687	238	1,296	1,504	4	2,804	1,300	0	3,055	14,431	1	17,487	2,123	156
Africa																		
ALGERIA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
CONGO (KINSHASA)	0	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0	0	0
EGYPT	9	20	0	29	13	0	4	171	0	175	0	8	283	114	0	397	17	1
GABON	0	0	0	0	0	0	25	0	0	25	25	0	0	0	0	0	0	0
KENYA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0
MOROCCO	2	0	0	2	4	0	0	0	0	0	0	0	0	0	0	0	3	0
NIGERIA	1	0	0	1	1	0	0	0	0	0	0	0	3	0	0	3	4	0
SENEGAL	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	2	0
TUNISIA	0	0	0	0	0	0	2	0	0	2	2	0	0	0	0	0	0	0
OTHER AFRICA	0	0	0	0	0	0	6	0	2	8	16	0	40	0	0	40	23	0
Total	12	20	0	32	19	0	37	171	2	210	43	8	326	114	0	440	50	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	81	0	0	81	67	0	46	0	0	46	46	0	855	0	0	855	850	0
BAHRAIN	4	12	0	16	6	10	0	0	0	0	0	0	36	9	0	45	36	5
BERMUDA	0	4	0	4	5	3	67	0	0	67	67	0	842	35	34	911	1,392	29
CAYMAN ISLANDS	75	0	0	75	541	114	1	0	0	1	1	0	3,133	3	20	3,156	8,596	2
HONG KONG	673	286	1	960	910	135	51	151	0	202	51	9	994	1,032	4	2,030	728	517
LEBANON	4	81	0	85	4	82	0	123	0	123	0	123	0	60	0	60	1	60
LIBERIA	0	0	0	0	0	0	0	0	0	0	0	0	40	0	0	40	74	0
MACAO	1	0	0	1	9	0	0	0	0	0	0	0	0	0	0	0	0	0
NETHERLAND ANTILLES	0	9	0	9	0	1	2	0	0	2	3	0	12	7	0	19	97	0
PANAMA	127	1	0	128	197	0	174	0	0	174	174	0	139	0	0	139	353	0
SINGAPORE	1,798	310	4	2,112	1,303	2	138	1	9	148	138	0	821	418	4	1,243	568	5
Total	2,763	703	5	3,471	3,042	347	479	275	9	763	480	132	6,872	1,564	62	8,498	12,695	618
International & Regional Organizations																		
AFRICAN REGIONAL	0	0	0	0	0	0	87	0	0	87	87	0	0	0	0	0	0	0
ASIAN REGIONAL	0	0	0	0	0	0	512	0	0	512	512	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	0	0	0	1,035	0	0	1,035	1,035	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	0	714	0	0	714	643	0	0	0	0	0	0	0
MIDDLE EAST REGIONAL	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	0	1,843	4	0	1,847	1,817	0	0	0	0	0	0	0
Total	0	0	0	0	0	0	4,191	4	0	4,195	4,094	0	0	0	0	0	0	0
GRAND TOTALS	48,321	18,847	5,164	72,332	65,410	4,535	52,764	32,202	890	85,856	24,259	1,112	93,374	114,459	2,356	210,189	102,652	4,225

E.16 ENDNOTES

Report as of September 30, 2012

1/ Data on non-U.S. exposures are reported on the Country Exposure Report (FFIEC 009). All data are on a fully consolidated basis and cover 73 U.S. banking organizations (includes U.S. holding companies owned by foreign banks, but excludes U.S. branches of foreign banks). Respondents may file information on a bank only or consolidated bank holding company basis. As most respondents file on a bank only basis, for the purpose of this report, respondent banking organizations are generally referred to as banks.

Except where noted, the claims and liabilities reported in these tables exclude claims and liabilities resulting from the fair value of derivatives contracts. When claims and liabilities arising from derivatives contracts are reported, contracts with a negative fair value may be netted against contracts with a positive fair value if and only if the contracts are with the same counterparty and are covered by a legally enforceable master netting agreement.

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

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

As of September 30, 2012		
Banking Organization Category	Tier 1 Capital	Total Assets
All Reporting Banks	\$ 1,093.7 billion*	\$ 14,548.7 billion
Large Financial Institutions	\$ 748.1 billion*	\$ 10,369.4 billion
All Other Banks	\$ 345.6 billion*	\$ 4,179.3 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.