



## Statistical Release

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For Immediate Release  
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## Country Exposure Lending Survey /1: June 30, 2007

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<br>Excluding the Fair Value<br>of Derivatives | Cross-border Claims<br>Resulting From the<br>Fair Value of<br>Derivative Products /2 | Cross-border Claims<br>Including<br>Derivative Products | Net Foreign Office<br>Claims on Local<br>Residents /3 | Transfer Risk<br>Claims /4 | Gross Foreign Office<br>Claims on Local<br>Residents | Country<br>Risk<br>Claims /5 |
| <b>G-10 and Switzerland</b>         |   |  |   |   |                            |  |                              |
| BELGIUM                             | 20,158  | 2,023  | 22,181  | 463   | 22,644                     | 6,484  | 28,665                       |
| CANADA                              | 29,186  | 6,264  | 35,450  | 20150   | 55,600                     | 107,922  | 143,372                      |
| FRANCE                              | 75,602  | 9,693  | 85,295  | 1262  | 86,557                     | 2,658  | 87,953                       |
| GERMANY                             | 173,244   | 16,340   | 189,584   | 372   | 189,956                    | 28,151   | 217,735                      |
| ITALY                               | 31,115  | 6,482  | 37,597  | 651   | 38,248                     | 5,222  | 42,819                       |
| JAPAN                               | 44,799  | 4,153  | 48,952  | 731   | 49,683                     | 111,135  | 160,087                      |
| LUXEMBOURG                          | 26,906  | 2,334  | 29,240  | 12  | 29,252                     | 1,684  | 30,924                       |
| NETHERLANDS                         | 77,640  | 5,766  | 83,406  | 745   | 84,151                     | 1,089  | 84,495                       |
| SWEDEN                              | 17,376  | 1,344  | 18,720  | 744   | 19,464                     | 1,048  | 19,768                       |
| SWITZERLAND                         | 32,078  | 4,791  | 36,869  | 512   | 37,381                     | 1,856  | 38,725                       |
| UNITED KINGDOM                      | 110,240   | 17,319   | 127,559   | 16770   | 144,329                    | 254,811  | 382,370                      |
| <b>Total</b>                        | <b>638,344</b>  | <b>76,509</b>  | <b>714,853</b>  | <b>42,412</b>   | <b>757,265</b>             | <b>522,060</b>                                       | <b>1,236,913</b>             |
| <b>Non G-10 Developed Countries</b> |   |  |   |   |                            |  |                              |
| AUSTRALIA                           | 19,977  | 3,302  | 23,279  | 4,747   | 28,026                     | 43,109   | 66,388                       |
| AUSTRIA                             | 7,549   | 1,270  | 8,819   | 9   | 8,828                      | 14   | 8,833                        |
| DENMARK                             | 17,546  | 701  | 18,247  | 33  | 18,280                     | 396  | 18,643                       |
| FINLAND                             | 3,536   | 633  | 4,169   | 7   | 4,176                      | 178  | 4,347                        |
| GREECE                              | 3,151   | 1,020  | 4,171   | 4   | 4,175                      | 3,896  | 8,067                        |
| ICELAND                             | 850   | 177  | 1,027   | 0   | 1,027                      | 0  | 1,027                        |
| IRELAND                             | 26,879  | 3,305  | 30,184  | 7,606   | 37,790                     | 9,001  | 39,185                       |
| ISRAEL                              | 3,782   | 136  | 3,918   | 6   | 3,924                      | 749  | 4,667                        |
| NEW ZEALAND                         | 1,252   | 803  | 2,055   | 1,258   | 3,313                      | 2,944  | 4,999                        |
| NORWAY                              | 10,877  | 731  | 11,608  | 438   | 12,046                     | 586  | 12,194                       |
| PORTUGAL                            | 4,109   | 417  | 4,526   | 24  | 4,550                      | 958  | 5,484                        |
| SOUTH AFRICA                        | 4,712   | 288  | 5,000   | 29  | 5,029                      | 6,352  | 11,352                       |
| SPAIN                               | 31,234  | 3,428  | 34,662  | 6,442   | 41,104                     | 10,739   | 45,401                       |
| TURKEY                              | 12,741  | 323  | 13,064  | 100   | 13,164                     | 3,353  | 16,417                       |
| OTHER NON G-10 DEV.                 | 7,510   | 34   | 7,544   | 0   | 7,544                      | 20   | 7,564                        |
| <b>Total</b>                        | <b>155,705</b>  | <b>16,568</b>  | <b>172,273</b>  | <b>20,703</b>   | <b>192,976</b>             | <b>82,295</b>  | <b>254,568</b>               |

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

(\$ Millions)

All U. S. Banks - Group A

|  | (A)   | (B)  | (C = A+B)   | (D)   | (E = C+D)                  | (F)  | (G=C+F)                      |
|--|---|--|---|---|----------------------------|--|------------------------------|
|  | Cross-border Claims<br>Excluding the Fair Value<br>of Derivatives | Cross-border Claims<br>Resulting From the<br>Fair Value of<br>Derivative Products /2 | Cross-border Claims<br>Including<br>Derivative Products | Net Foreign Office<br>Claims on Local<br>Residents /3 | Transfer Risk<br>Claims /4 | Gross Foreign Office<br>Claims on Local<br>Residents | Country<br>Risk<br>Claims /5 |
| <b>Eastern Europe</b>                  |   |  |   |   |                            |  |                              |
| BULGARIA                               | 172   | 64   | 236   | 0   | 236                        | 243  | 479                          |
| CZECH REPUBLIC                         | 1,552   | 81   | 1,633   | 6   | 1,639                      | 4,435  | 6,068                        |
| HUNGARY                                | 917   | 123  | 1,040   | 71  | 1,111                      | 2,204  | 3,244                        |
| MACEDONIA                              | 5   | 0  | 5   | 0   | 5                          | 0  | 5                            |
| POLAND                                 | 1,527   | 83   | 1,610   | 15  | 1,625                      | 9,053  | 10,663                       |
| ROMANIA                                | 421   | 3  | 424   | 0   | 424                        | 1,263  | 1,687                        |
| RUSSIA                                 | 13,128  | 59   | 13,187  | 272   | 13,459                     | 4,852  | 18,039                       |
| SERBIA & MONTENEGRO                    | 61  | 0  | 61  | 0   | 61                         | 0  | 61                           |
| SLOVAKIA                               | 262   | 29   | 291   | 165   | 456                        | 1,159  | 1,450                        |
| OTHER E. EUROPE                        | 5,155   | 75   | 5,230   | 3   | 5,233                      | 795  | 6,025                        |
| <b>Total</b>                           | <b>23,200</b>   | <b>517</b>   | <b>23,717</b>   | <b>532</b>  | <b>24,249</b>              | <b>24,004</b>  | <b>47,721</b>                |
| <b>Latin America and the Caribbean</b> |   |  |   |   |                            |  |                              |
| ARGENTINA                              | 3,473   | 52   | 3,525   | 164   | 3,689                      | 3,797  | 7,322                        |
| BOLIVIA                                | 39  | 0  | 39  | 9   | 48                         | 11   | 50                           |
| BRAZIL                                 | 16,565  | 1,143  | 17,708  | 10,463  | 28,171                     | 23,426   | 41,134                       |
| CHILE                                  | 3,524   | 878  | 4,402   | 683   | 5,085                      | 7,113  | 11,515                       |
| COLOMBIA                               | 3,872   | 318  | 4,190   | 1,047   | 5,237                      | 3,514  | 7,704                        |
| COSTA RICA                             | 1,135   | 1  | 1,136   | 661   | 1,797                      | 764  | 1,900                        |
| DOMINICAN REPUBLIC                     | 1,062   | 0  | 1,062   | 35  | 1,097                      | 232  | 1,294                        |
| ECUADOR                                | 475   | 0  | 475   | 44  | 519                        | 246  | 721                          |
| EL SALVADOR                            | 564   | 8  | 572   | 2,780   | 3,352                      | 2,868  | 3,440                        |
| GUATEMALA                              | 957   | 1  | 958   | 1,017   | 1,975                      | 1,150  | 2,108                        |
| HONDURAS                               | 358   | 0  | 358   | 369   | 727                        | 477  | 835                          |
| JAMAICA                                | 377   | 1  | 378   | 127   | 505                        | 281  | 659                          |
| MEXICO                                 | 15,913  | 436  | 16,349  | 5,361   | 21,710                     | 74,271   | 90,620                       |
| NICARAGUA                              | 92  | 0  | 92  | 249   | 341                        | 249  | 341                          |
| PARAGUAY                               | 27  | 0  | 27  | 28  | 55                         | 198  | 225                          |
| PERU                                   | 1,975   | 59   | 2,034   | 284   | 2,318                      | 1,007  | 3,041                        |
| TRINIDAD & TOBAGO                      | 596   | 31   | 627   | 0   | 627                        | 335  | 962                          |
| URUGUAY                                | 279   | 2  | 281   | 26  | 307                        | 498  | 779                          |
| VENEZUELA                              | 1,074   | 294  | 1,368   | 100   | 1,468                      | 1,248  | 2,616                        |
| OTHER LAT. AM. & CAR.                  | 4,810   | 670  | 5,480   | 50  | 5,530                      | 513  | 5,993                        |
| <b>Total</b>                           | <b>57,167</b>   | <b>3,894</b>   | <b>61,061</b>   | <b>23,497</b>   | <b>84,558</b>              | <b>122,198</b>                                       | <b>183,259</b>               |

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(\$ Millions)

All U. S. Banks - Group A

|                      | (A)   | (B)  | (C = A+B)   | (D)   | (E = C+D)                  | (F)  | (G=C+F)                      |
|----------------------|---|--|---|---|----------------------------|--|------------------------------|
|                      | Cross-border Claims<br>Excluding the Fair Value<br>of Derivatives | Cross-border Claims<br>Resulting From the<br>Fair Value of<br>Derivative Products /2 | Cross-border Claims<br>Including<br>Derivative Products | Net Foreign Office<br>Claims on Local<br>Residents /3 | Transfer Risk<br>Claims /4 | Gross Foreign Office<br>Claims on Local<br>Residents | Country<br>Risk<br>Claims /5 |
| <b>Asia</b>          |   |  |   |   |                            |  |                              |
| CHINA-MAINLAND       | 15,685  | 441  | 16,126  | 4,105   | 20,231                     | 14,189   | 30,315                       |
| CHINA-TAIWAN         | 4,969   | 238  | 5,207   | 1,950   | 7,157                      | 12,829   | 18,036                       |
| INDIA                | 23,362  | 896  | 24,258  | 19,718  | 43,976                     | 22,641   | 46,899                       |
| INDONESIA            | 3,195   | 50   | 3,245   | 0   | 3,245                      | 3,737  | 6,982                        |
| IRAN                 | 15  | 0  | 15  | 0   | 15                         | 0  | 15                           |
| IRAQ                 | 19  | 0  | 19  | 0   | 19                         | 0  | 19                           |
| JORDAN               | 108   | 11   | 119   | 0   | 119                        | 250  | 369                          |
| KOREA                | 15,961  | 758  | 16,719  | 18,861  | 35,580                     | 63,682   | 80,401                       |
| KUWAIT               | 1,270   | 27   | 1,297   | 112   | 1,409                      | 207  | 1,504                        |
| MALAYSIA             | 2,208   | 37   | 2,245   | 231   | 2,476                      | 11,653   | 13,898                       |
| OMAN                 | 126   | 4  | 130   | 0   | 130                        | 0  | 130                          |
| PAKISTAN             | 456   | 2  | 458   | 91  | 549                        | 1,645  | 2,103                        |
| PHILIPPINES          | 1,292   | 10   | 1,302   | 0   | 1,302                      | 3,145  | 4,447                        |
| QATAR                | 757   | 6  | 763   | 0   | 763                        | 0  | 763                          |
| SAUDI ARABIA         | 1,688   | 260  | 1,948   | 3   | 1,951                      | 3  | 1,951                        |
| SRI LANKA            | 105   | 0  | 105   | 69  | 174                        | 228  | 333                          |
| SYRIA                | 1   | 0  | 1   | 0   | 1                          | 0  | 1                            |
| THAILAND             | 788   | 189  | 977   | 182   | 1,159                      | 4,943  | 5,920                        |
| UNITED ARAB EMIRATES | 3,639   | 322  | 3,961   | 0   | 3,961                      | 2,377  | 6,338                        |
| OTHER ASIA           | 1,249   | 0  | 1,249   | 30  | 1,279                      | 819  | 2,068                        |
| <b>Total</b>         | <b>76,893</b>   | <b>3,251</b>   | <b>80,144</b>   | <b>45,352</b>   | <b>125,496</b>             | <b>142,348</b>                                       | <b>222,492</b>               |
| <b>Africa</b>        |   |  |   |   |                            |  |                              |
| ALGERIA              | 3   | 0  | 3   | 0   | 3                          | 738  | 741                          |
| CAMEROON             | 15  | 0  | 15  | 15  | 30                         | 128  | 143                          |
| CONGO (KINSHASA)     | 58  | 0  | 58  | 0   | 58                         | 20   | 78                           |
| EGYPT                | 3459  | 7  | 3466  | 292   | 3758                       | 1387   | 4853                         |
| ETHIOPIA             | 1   | 0  | 1   | 0   | 1                          | 0  | 1                            |
| GABON                | 0   | 0  | 0   | 0   | 0                          | 76   | 76                           |
| GHANA                | 196   | 31   | 227   | 0   | 227                        | 0  | 227                          |
| IVORY COAST          | 19  | 8  | 27  | 0   | 27                         | 61   | 88                           |
| KENYA                | 40  | 0  | 40  | 0   | 40                         | 359  | 399                          |

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(\$ Millions)

All U. S. Banks - Group A

|   | (A)   | (B)   | (C = A+B)   | (D)   | (E = C+D)               | (F)  | (G=C+F)                |
|---|---|---|---|---|-------------------------|--|------------------------|
|   | Cross-border Claims Excluding the Fair Value of Derivatives | Cross-border Claims Resulting From the Fair Value of Derivative Products /2 | Cross-border Claims Including Derivative Products | Net Foreign Office Claims on Local Residents /3 | Transfer Risk Claims /4 | Gross Foreign Office Claims on Local Residents | Country Risk Claims /5 |
| LIBYA   | 1   | 0   | 1   | 0   | 1                       | 0  | 1                      |
| MALAWI  | 49  | 0   | 49  | 0   | 49                      | 0  | 49                     |
| MOROCCO   | 175   | 41  | 216   | 0   | 216                     | 80   | 296                    |
| NIGERIA   | 1422  | 0   | 1422  | 0   | 1422                    | 830  | 2252                   |
| SENEGAL   | 4   | 0   | 4   | 4   | 8                       | 130  | 134                    |
| SUDAN   | 3   | 2   | 5   | 0   | 5                       | 0  | 5                      |
| TUNISIA   | 97  | 0   | 97  | 114   | 211                     | 304  | 401                    |
| ZAMBIA  | 233   | 32  | 265   | 42  | 307                     | 241  | 506                    |
| ZIMBABWE  | 1   | 0   | 1   | 0   | 1                       | 0  | 1                      |
| OTHER AFRICA                                      | 410   | 46  | 456   | 44  | 500                     | 444  | 900                    |
| <b>Total</b>                                      | <b>6,186</b>  | <b>167</b>  | <b>6,353</b>                                      | <b>511</b>                                      | <b>6,864</b>            | <b>4,798</b>                                   | <b>11,151</b>          |
| <b>Banking Centers</b>                            |   |   |   |   |                         |  |                        |
| BAHAMAS   | 1,998   | 638   | 2,636   | 0   | 2,636                   | 236  | 2,872                  |
| BAHRAIN   | 1,289   | 174   | 1,463   | 0   | 1,463                   | 518  | 1,981                  |
| BERMUDA   | 13,569  | 1,165   | 14,734  | 2   | 14,736                  | 2  | 14,736                 |
| CAYMAN ISLANDS                                    | 40,914  | 4,248   | 45,162  | 362   | 45,524                  | 408  | 45,570                 |
| HONG KONG   | 10,126  | 1,118   | 11,244  | 176   | 11,420                  | 14,093   | 25,337                 |
| LEBANON   | 380   | 1   | 381   | 0   | 381                     | 146  | 527                    |
| LIBERIA   | 75  | 17  | 92  | 0   | 92                      | 0  | 92                     |
| MACAO   | 136   | 8   | 144   | 0   | 144                     | 11   | 155                    |
| NETHERLANDS ANTILLES                              | 614   | 104   | 718   | 0   | 718                     | 96   | 814                    |
| PANAMA  | 1,309   | 17  | 1,326   | 1,231   | 2,557                   | 1,875  | 3,201                  |
| SINGAPORE   | 6,137   | 517   | 6,654   | 47  | 6,701                   | 23,892   | 30,546                 |
| <b>Total</b>                                      | <b>76,547</b>   | <b>8,007</b>  | <b>84,554</b>                                     | <b>1,818</b>                                    | <b>86,372</b>           | <b>41,277</b>                                  | <b>125,831</b>         |
| <b>International &amp; Regional Organizations</b> |   |   |   |   |                         |  |                        |
| AFRICAN REGIONAL                                  | 16  | 17  | 33  | 0   | 33                      | 0  | 33                     |
| ASIAN REGIONAL                                    | 161   | 44  | 205   | 0   | 205                     | 0  | 205                    |
| E. EUROPEAN REGIONAL                              | 12  | 79  | 91  | 0   | 91                      | 0  | 91                     |
| INTERNATIONAL                                     | 1,140   | 52  | 1,192   | 0   | 1,192                   | 0  | 1,192                  |
| LATIN AMER. REGIONAL                              | 74  | 48  | 122   | 0   | 122                     | 0  | 122                    |
| MIDDLE EAST REGIONAL                              | 0   | 1   | 1   | 0   | 1                       | 0  | 1                      |
| W. EUROPEAN REGIONAL                              | 1,037   | 2,256   | 3,293   | 0   | 3,293                   | 0  | 3,293                  |
| <b>Total</b>                                      | <b>2,440</b>  | <b>2,497</b>  | <b>4,937</b>                                      | <b>0</b>  | <b>4,937</b>            | <b>0</b>                                       | <b>4,937</b>           |
| <b>Grand Total</b>                                | <b>1,036,482</b>  | <b>111,410</b>  | <b>1,147,892</b>                                  | <b>134,825</b>                                  | <b>1,282,717</b>        | <b>938,980</b>                                 | <b>2,086,872</b>       |

## Country Exposure Lending Survey /1: June 30, 2007

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

(\$ Millions)

All U. S. Banks - Group A

|                                     | Ultimate Risk Basis Claims /6            |                       |                   |                              |               |                    |                                   |                     | Immediate-Counterparty Basis Claims /7   |                                 |  |  |                  |
|-------------------------------------|--|-----------------------|-------------------|------------------------------|---------------|--------------------|-----------------------------------|---------------------|--|---------------------------------|--|--|------------------|
|                                     | Foreign Office Claims on Local Residents |                       |                   | Fair Value of Derivatives /8 | Total Claims  | Unused Commitments | Guarantees and Credit Derivatives | Cross-Border Claims | Foreign-Office Claims                    |                                 | 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 |                  |
| <b>G-10 and Switzerland</b>         |  |                       |                   |                              |               |                    |                                   |                     |  |                                 |  |  |                  |
| BELGIUM                             | 20,158                                   | 6,484                 | 1,097             | 5,387                        | 2,023         | 28,665             | 1,937                             | 5,030               | 18,896                                   | 1,000                           | 17,090                                       | 5,260                                    | 25,156           |
| CANADA                              | 29,186                                   | 106,536               | 6,671             | 99,865                       | 7,650         | 143,372            | 66,653                            | 31,941              | 27,349                                   | 6,458                           | 20,274                                       | 103,500                                  | 137,307          |
| FRANCE                              | 75,602                                   | 2,658                 | 370               | 2,288                        | 9,693         | 87,953             | 25,463                            | 294,088             | 63,888                                   | 530                             | 55,108                                       | 2,465                                    | 66,883           |
| GERMANY                             | 173,244                                  | 27,496                | 3,442             | 24,054                       | 16,995        | 217,735            | 26,046                            | 237,198             | 79,550                                   | 3,705                           | 65,260                                       | 24,061                                   | 107,316          |
| ITALY                               | 31,115                                   | 5,222                 | 131               | 5,091                        | 6,482         | 42,819             | 6,352                             | 91,710              | 31,146                                   | 135                             | 29,581                                       | 5,719                                    | 37,000           |
| JAPAN                               | 44,799                                   | 110,374               | 5,919             | 104,455                      | 4,914         | 160,087            | 29,023                            | 41,861              | 37,735                                   | 5,558                           | 41,344                                       | 105,297                                  | 148,590          |
| LUXEMBOURG                          | 26,906                                   | 1,684                 | 1,028             | 656                          | 2,334         | 30,924             | 8,693                             | 16,461              | 31,857                                   | 1,028                           | 27,201                                       | 663                                      | 33,548           |
| NETHERLANDS                         | 77,640                                   | 1,089                 | 227               | 862                          | 5,766         | 84,495             | 16,851                            | 108,897             | 78,057                                   | 584                             | 57,426                                       | 529                                      | 79,170           |
| SWEDEN                              | 17,376                                   | 1,045                 | 1                 | 1,044                        | 1,347         | 19,768             | 5,690                             | 37,106              | 16,487                                   | 126                             | 13,118                                       | 921                                      | 17,534           |
| SWITZERLAND                         | 32,078                                   | 1,764                 | 788               | 976                          | 4,883         | 38,725             | 5,772                             | 90,825              | 25,053                                   | 604                             | 20,108                                       | 980                                      | 26,637           |
| UNITED KINGDOM                      | 110,240                                  | 249,496               | 97,872            | 151,624                      | 22,634        | 382,370            | 130,099                           | 619,744             | 121,937                                  | 128,459                         | 211,799                                      | 159,640                                  | 410,036          |
|                                     | <b>638,344</b>                           | <b>513,848</b>        | <b>117,546</b>    | <b>396,302</b>               | <b>84,721</b> | <b>1,236,913</b>   | <b>322,579</b>                    | <b>1,574,861</b>    | <b>531,955</b>                           | <b>148,187</b>                  | <b>558,309</b>                               | <b>409,035</b>                           | <b>1,089,177</b> |
| <b>Non G-10 Developed Countries</b> |  |                       |                   |                              |               |                    |                                   |                     |  |                                 |  |  |                  |
| AUSTRALIA                           | 19,977                                   | 38,096                | 2,838             | 35,258                       | 8,315         | 66,388             | 15,957                            | 26,135              | 21,676                                   | 4,252                           | 19,077                                       | 37,112                                   | 63,040           |
| AUSTRIA                             | 7,549                                    | 14                    | 0                 | 14                           | 1,270         | 8,833              | 1,483                             | 3,732               | 7,352                                    | 0                               | 3,990  | 13                                       | 7,365            |
| DENMARK                             | 17,546                                   | 396                   | 0                 | 396                          | 701           | 18,643             | 5,035                             | 10,452              | 14,973                                   | 0                               | 6,467  | 396                                      | 15,369           |
| FINLAND                             | 3,536                                    | 178                   | 0                 | 178                          | 633           | 4,347              | 1,610                             | 31,838              | 3,348                                    | 0                               | 2,479  | 177                                      | 3,525            |
| GREECE                              | 3,151                                    | 3,896                 | 589               | 3,307                        | 1,020         | 8,067              | 8,524                             | 10,573              | 3,064                                    | 554                             | 3,270  | 3,403                                    | 7,021            |
| ICELAND                             | 850                                      | 0                     | 0                 | 0                            | 177           | 1,027              | 141                               | 5,493               | 993                                      | 0                               | 700  | 0  | 993              |
| IRELAND                             | 26,879                                   | 9,000                 | 5,513             | 3,487                        | 3,306         | 39,185             | 7,386                             | 11,306              | 25,639                                   | 5,586                           | 27,015                                       | 3,463                                    | 34,688           |
| ISRAEL                              | 3,782                                    | 636                   | 136               | 500                          | 249           | 4,667              | 50                                | 885                 | 3,900                                    | 225                             | 3,398  | 499                                      | 4,624            |
| NEW ZEALAND                         | 1,252                                    | 2,944                 | 304               | 2,640                        | 803           | 4,999              | 1,629                             | 1,189               | 1,312                                    | 304                             | 889  | 2,672                                    | 4,288            |
| NORWAY                              | 10,877                                   | 586                   | 1                 | 585                          | 731           | 12,194             | 2,966                             | 5,582               | 11,728                                   | 1                               | 10,025                                       | 586                                      | 12,315           |
| PORTUGAL                            | 4,109                                    | 958                   | 1                 | 957                          | 417           | 5,484              | 930                               | 20,452              | 4,114                                    | 25                              | 3,718  | 937                                      | 5,076            |
| SOUTH AFRICA                        | 4,712                                    | 5,710                 | 1,015             | 4,695                        | 930           | 11,352             | 6,101                             | 2,213               | 4,618                                    | 1,021                           | 4,723  | 4,734                                    | 10,373           |
| SPAIN                               | 31,234                                   | 10,694                | 793               | 9,901                        | 3,473         | 45,401             | 5,447                             | 68,045              | 30,152                                   | 786                             | 27,927                                       | 9,778                                    | 40,716           |
| TURKEY                              | 12,741                                   | 3,340                 | 1,149             | 2,191                        | 336           | 16,417             | 940                               | 22,648              | 12,227                                   | 1,155                           | 7,554  | 2,293                                    | 15,675           |
| OTHER NON G-10 DEV.                 | 7,510                                    | 20                    | 0                 | 20                           | 34            | 7,564              | 212                               | 189                 | 3,871                                    | 0                               | 3,321  | 20                                       | 3,891            |
|                                     | <b>155,705</b>                           | <b>76,468</b>         | <b>12,339</b>     | <b>64,129</b>                | <b>22,395</b> | <b>254,568</b>     | <b>58,411</b>                     | <b>220,732</b>      | <b>148,967</b>                           | <b>13,909</b>                   | <b>124,553</b>                               | <b>66,083</b>                            | <b>228,959</b>   |

## Country Exposure Lending Survey /1: June 30, 2007

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

(\$ Millions)

All U. S. Banks - Group A

| Cross-Border Claims                    | Ultimate Risk Basis Claims /6            |                       |                   |                              |              |                    |                                   | Immediate-Counterparty Basis Claims /7 |  |                                 |  |  |                |
|--|--|-----------------------|-------------------|------------------------------|--------------|--------------------|-----------------------------------|--|--|---------------------------------|--|--|----------------|
|  | Foreign Office Claims on Local Residents |                       |                   | Fair Value of Derivatives /8 | Total Claims | Unused Commitments | Guarantees and Credit Derivatives | Foreign-Office Claims                  |  | Foreign-Office Claims           |  | Total Cross-Border and Foreign Office Claims |                |
|  | Total                                    | In Non-Local Currency | In Local Currency |                              |              |                    |                                   | Cross-Border Claims                    | on Local Residents in Non-Local Currency | Remaining Maturity under 1 Year | on Local Residents in the Local Currency |  |                |
| <b>Eastern Europe</b>                  |  |                       |                   |                              |              |                    |                                   |  |  |                                 |  |  |                |
| BULGARIA                               | 172                                      | 243                   | 110               | 133                          | 64           | 479                | 31                                | 1,183                                  | 188                                      | 110                             | 195                                      | 150  | 448            |
| CZECH REPUBLIC                         | 1,552                                    | 4,279                 | 272               | 4,007                        | 237          | 6,068              | 2,272                             | 904                                    | 1,699                                    | 264                             | 1,778                                    | 4,132  | 6,095          |
| HUNGARY                                | 917                                      | 2,148                 | 431               | 1,717                        | 179          | 3,244              | 1,077                             | 1,960                                  | 985                                      | 442                             | 1,343                                    | 1,752  | 3,179          |
| MACEDONIA                              | 5  | 0                     | 0                 | 0                            | 0            | 5                  | 1                                 | 0                                      | 5  | 0                               | 1  | 0  | 5              |
| POLAND                                 | 1,527                                    | 8,693                 | 1,277             | 7,416                        | 443          | 10,663             | 3,631                             | 2,893                                  | 1,448                                    | 1,270                           | 1,663                                    | 7,431  | 10,149         |
| ROMANIA                                | 421                                      | 1,251                 | 516               | 735                          | 15           | 1,687              | 632                               | 632                                    | 427                                      | 529                             | 701                                      | 746  | 1,702          |
| RUSSIA                                 | 13,128                                   | 4,837                 | 613               | 4,224                        | 74           | 18,039             | 3,097                             | 15,328                                 | 12,116                                   | 652                             | 9,990                                    | 4,565  | 17,333         |
| SERBIA & MONTENEGRO                    | 61                                       | 0                     | 0                 | 0                            | 0            | 61                 | 23                                | 6                                      | 62                                       | 0                               | 2  | 0  | 62             |
| SLOVAKIA                               | 262                                      | 1,142                 | 223               | 919                          | 46           | 1,450              | 937                               | 235                                    | 272                                      | 214                             | 384                                      | 953  | 1,439          |
| OTHER E. EUROPE                        | 5,155                                    | 784                   | 301               | 483                          | 86           | 6,025              | 1,405                             | 4,034                                  | 5,430                                    | 391                             | 4,658                                    | 562  | 6,383          |
|  | <b>23,200</b>                            | <b>23,377</b>         | <b>3,743</b>      | <b>19,634</b>                | <b>1,144</b> | <b>47,721</b>      | <b>13,106</b>                     | <b>27,175</b>                          | <b>22,632</b>                            | <b>3,872</b>                    | <b>20,715</b>                            | <b>20,291</b>                                | <b>46,795</b>  |
| <b>Latin America and the Caribbean</b> |  |                       |                   |                              |              |                    |                                   |  |  |                                 |  |  |                |
| ARGENTINA                              | 3,473                                    | 3,797                 | 358               | 3,439                        | 52           | 7,322              | 1,490                             | 6,139                                  | 3,987                                    | 366                             | 3,592                                    | 3,679  | 8,032          |
| BOLIVIA                                | 39                                       | 11                    | 11                | 0                            | 0            | 50                 | 9                                 | 17                                     | 49                                       | 11                              | 47                                       | 0  | 60             |
| BRAZIL                                 | 16,565                                   | 22,565                | 493               | 22,072                       | 2,004        | 41,134             | 9,706                             | 20,514                                 | 15,928                                   | 506                             | 12,616                                   | 22,088                                       | 38,522         |
| CHILE                                  | 3,524                                    | 7,066                 | 313               | 6,753                        | 925          | 11,515             | 894                               | 759                                    | 3,585                                    | 363                             | 2,081                                    | 7,007  | 10,955         |
| COLOMBIA                               | 3,872                                    | 3,459                 | 73                | 3,386                        | 373          | 7,704              | 1,419                             | 3,503                                  | 4,195                                    | 73                              | 3,536                                    | 3,479  | 7,747          |
| COSTA RICA                             | 1,135                                    | 764                   | 138               | 626                          | 1            | 1,900              | 385                               | 164                                    | 1,138                                    | 139                             | 685                                      | 625  | 1,902          |
| DOMINICAN REPUBLIC                     | 1,062                                    | 232                   | 26                | 206                          | 0            | 1,294              | 56                                | 128                                    | 1,284                                    | 26                              | 954                                      | 220  | 1,530          |
| ECUADOR                                | 475                                      | 246                   | 247               | -1                           | 0            | 721                | 195                               | 557                                    | 677                                      | 249                             | 785                                      | 0  | 926            |
| EL SALVADOR                            | 564                                      | 2,868                 | 41                | 2,827                        | 8            | 3,440              | 257                               | 223                                    | 581                                      | 41                              | 306                                      | 2,828  | 3,450          |
| GUATEMALA                              | 957                                      | 1,150                 | 187               | 963                          | 1            | 2,108              | 489                               | 111                                    | 1,106                                    | 188                             | 1,002                                    | 963  | 2,257          |
| HONDURAS                               | 358                                      | 477                   | 115               | 362                          | 0            | 835                | 280                               | 50                                     | 427                                      | 115                             | 347                                      | 364  | 906            |
| JAMAICA                                | 377                                      | 281                   | 40                | 241                          | 1            | 659                | 35                                | 39                                     | 426                                      | 40                              | 335                                      | 242  | 708            |
| MEXICO                                 | 15,913                                   | 73,343                | 939               | 72,404                       | 1,364        | 90,620             | 21,917                            | 13,700                                 | 17,163                                   | 2,365                           | 9,508                                    | 72,543                                       | 92,071         |
| NICARAGUA                              | 92                                       | 249                   | 117               | 132                          | 0            | 341                | 286                               | 0                                      | 98                                       | 117                             | 166                                      | 131  | 346            |
| PARAGUAY                               | 27                                       | 198                   | 106               | 92                           | 0            | 225                | 6                                 | 13                                     | 55                                       | 106                             | 114                                      | 92   | 253            |
| PERU                                   | 1,975                                    | 1,006                 | 552               | 454                          | 60           | 3,041              | 272                               | 2,269                                  | 2,005                                    | 552                             | 1,945                                    | 454  | 3,011          |
| TRINIDAD & TOBAGO                      | 596                                      | 335                   | 48                | 287                          | 31           | 962                | 21                                | 136                                    | 587                                      | 47                              | 303                                      | 287  | 921            |
| URUGUAY                                | 279                                      | 498                   | 333               | 165                          | 2            | 779                | 24                                | 153                                    | 668                                      | 340                             | 776                                      | 168  | 1,176          |
| VENEZUELA                              | 1,074                                    | 1,248                 | 0                 | 1,248                        | 294          | 2,616              | 101                               | 6,964                                  | 1,641                                    | 0                               | 1,198                                    | 1,237  | 2,878          |
| OTHER LAT. AM. & CAR                   | 4,810                                    | 513                   | 79                | 434                          | 670          | 5,993              | 303                               | 765                                    | 8,069                                    | 89                              | 7,292                                    | 434  | 8,592          |
|  | <b>57,167</b>                            | <b>120,306</b>        | <b>4,216</b>      | <b>116,090</b>               | <b>5,786</b> | <b>183,259</b>     | <b>38,145</b>                     | <b>56,204</b>                          | <b>63,669</b>                            | <b>5,733</b>                    | <b>47,588</b>                            | <b>116,841</b>                               | <b>186,243</b> |

## Country Exposure Lending Survey /1: June 30, 2007

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

(\$ Millions)

All U. S. Banks - Group A

| Cross-Border Claims  | Ultimate Risk Basis Claims /6            |                       |                   |                              |              |                    |                                   |                     | Immediate-Counterparty Basis Claims /7   |                                 |  |  |                |
|----------------------|--|-----------------------|-------------------|------------------------------|--------------|--------------------|-----------------------------------|---------------------|--|---------------------------------|--|--|----------------|
|                      | Foreign Office Claims on Local Residents |                       |                   | Fair Value of Derivatives /8 | Total Claims | Unused Commitments | Guarantees and Credit Derivatives | Cross-Border Claims | Foreign-Office Claims                    |                                 | 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 |                |
| <b>Asia</b>          |  |                       |                   |                              |              |                    |                                   |                     |  |                                 |  |  |                |
| CHINA-MAINLAND       | 15,685                                   | 14,039                | 6,527             | 7,512                        | 591          | 30,315             | 1,494                             | 2,385               | 15,177                                   | 7,685                           | 20,942                                       | 8,390                                    | 31,252         |
| CHINA-TAIWAN         | 4,969                                    | 12,479                | 2,129             | 10,350                       | 588          | 18,036             | 7,108                             | 1,547               | 4,895                                    | 2,040                           | 6,447  | 10,557                                   | 17,492         |
| INDIA                | 23,362                                   | 22,344                | 1,402             | 20,942                       | 1,193        | 46,899             | 1,205                             | 2,413               | 22,069                                   | 1,448                           | 20,249                                       | 21,130                                   | 44,647         |
| INDONESIA            | 3,195                                    | 3,688                 | 700               | 2,988                        | 99           | 6,982              | 1,138                             | 2,336               | 3,922                                    | 1,421                           | 5,026  | 3,192                                    | 8,535          |
| IRAN                 | 15                                       | 0                     | 0                 | 0                            | 0            | 15                 | 2                                 | 0                   | 15                                       | 0                               | 0  | 0  | 15             |
| IRAQ                 | 19                                       | 0                     | 0                 | 0                            | 0            | 19                 | 0                                 | 48                  | 21                                       | 0                               | 19   | 0  | 21             |
| JORDAN               | 108                                      | 250                   | 34                | 216                          | 11           | 369                | 63                                | 196                 | 119                                      | 34                              | 73   | 215                                      | 368            |
| KOREA                | 15,961                                   | 63,177                | 8,799             | 54,378                       | 1,263        | 80,401             | 8,620                             | 11,618              | 15,614                                   | 9,003                           | 23,311                                       | 55,495                                   | 80,112         |
| KUWAIT               | 1,270                                    | 205                   | 65                | 140                          | 29           | 1,504              | 647                               | 433                 | 1,238                                    | 65                              | 1,021  | 140                                      | 1,443          |
| MALAYSIA             | 2,208                                    | 11,472                | 857               | 10,615                       | 218          | 13,898             | 6,190                             | 4,195               | 2,265                                    | 1,056                           | 2,734  | 10,681                                   | 14,002         |
| OMAN                 | 126                                      | 0                     | 0                 | 0                            | 4            | 130                | 116                               | 88                  | 138                                      | 0                               | 58   | 0  | 138            |
| PAKISTAN             | 456                                      | 1,622                 | 119               | 1,503                        | 25           | 2,103              | 67                                | 332                 | 461                                      | 118                             | 565  | 1,512                                    | 2,091          |
| PHILIPPINES          | 1,292                                    | 3,145                 | 254               | 2,891                        | 10           | 4,447              | 1,953                             | 8,139               | 1,846                                    | 336                             | 1,898  | 2,970                                    | 5,152          |
| QATAR                | 757                                      | 0                     | 0                 | 0                            | 6            | 763                | 291                               | 304                 | 799                                      | 0                               | 398  | 0  | 799            |
| SAUDI ARABIA         | 1,688                                    | 3                     | 0                 | 3                            | 260          | 1,951              | 1,273                             | 171                 | 2,032                                    | 0                               | 1,355  | 3  | 2,035          |
| SRI LANKA            | 105                                      | 222                   | 81                | 141                          | 6            | 333                | 10                                | 78                  | 139                                      | 81                              | 154  | 146                                      | 366            |
| SYRIA                | 1  | 0                     | 0                 | 0                            | 0            | 1                  | 2                                 | 0                   | 0  | 0                               | 0  | 0  | 0              |
| THAILAND             | 788                                      | 4,744                 | 146               | 4,598                        | 388          | 5,920              | 1,922                             | 2,154               | 789                                      | 149                             | 863  | 4,814                                    | 5,752          |
| UNITED ARAB EMIRATES | 3,639                                    | 2,354                 | 358               | 1,996                        | 345          | 6,338              | 2,641                             | 1,044               | 4,322                                    | 384                             | 3,315  | 1,996                                    | 6,702          |
| OTHER ASIA           | 1,249                                    | 818                   | 262               | 556                          | 1            | 2,068              | 373                               | 412                 | 1,374                                    | 352                             | 1,512  | 677                                      | 2,403          |
|                      | <b>76,893</b>                            | <b>140,562</b>        | <b>21,733</b>     | <b>118,829</b>               | <b>5,037</b> | <b>222,492</b>     | <b>35,115</b>                     | <b>37,893</b>       | <b>77,235</b>                            | <b>24,172</b>                   | <b>89,940</b>                                | <b>121,918</b>                           | <b>223,325</b> |
| <b>Africa</b>        |  |                       |                   |                              |              |                    |                                   |                     |  |                                 |  |  |                |
| ALGERIA              | 3  | 738                   | 281               | 457                          | 0            | 741                | 38                                | 140                 | 55                                       | 282                             | 311  | 827                                      | 1,164          |
| CAMEROON             | 15                                       | 128                   | 14                | 114                          | 0            | 143                | 6                                 | 13                  | 22                                       | 15                              | 27   | 120                                      | 157            |
| CONGO (KINSHASA)     | 58                                       | 20                    | 10                | 10                           | 0            | 78                 | 0                                 | 0                   | 58                                       | 11                              | 68   | 10                                       | 79             |
| EGYPT                | 3,459                                    | 1,386                 | 185               | 1,201                        | 8            | 4,853              | 3,414                             | 427                 | 3,375                                    | 186                             | 3,329  | 1,230                                    | 4,791          |
| ETHIOPIA             | 1  | 0                     | 0                 | 0                            | 0            | 1                  | 0                                 | 16                  | 0  | 0                               | 0  | 0  | 0              |
| GABON                | 0  | 76                    | 5                 | 71                           | 0            | 76                 | 0                                 | 7                   | 0  | 5                               | 5  | 72                                       | 77             |
| GHANA                | 196                                      | 0                     | 0                 | 0                            | 31           | 227                | 0                                 | 127                 | 212                                      | 0                               | 155  | 0  | 212            |
| IVORY COAST          | 19                                       | 61                    | 5                 | 56                           | 8            | 88                 | 0                                 | 1                   | 19                                       | 6                               | 24   | 127                                      | 152            |
| KENYA                | 40                                       | 352                   | 58                | 294                          | 7            | 399                | 15                                | 42                  | 67                                       | 77                              | 132  | 301                                      | 445            |
| LIBYA                | 1  | 0                     | 0                 | 0                            | 0            | 1                  | 9                                 | 0                   | 1  | 0                               | 1  | 0  | 1              |
| MALAWI               | 49                                       | 0                     | 0                 | 0                            | 0            | 49                 | 0                                 | 18                  | 49                                       | 0                               | 49   | 0  | 49             |

## Country Exposure Lending Survey /1: June 30, 2007

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

(\$ Millions)

All U. S. Banks - Group A

|   | Ultimate Risk Basis Claims /6            |                |                       |                   |                              |                  |                    |                                   | Immediate-Counterparty Basis Claims /7 |  |                                 |  |  |
|---|--|----------------|-----------------------|-------------------|------------------------------|------------------|--------------------|-----------------------------------|--|--|---------------------------------|--|--|
|   | Foreign Office Claims on Local Residents |                |                       |                   | Fair Value of Derivatives /8 | Total Claims     | Unused Commitments | Guarantees and Credit Derivatives | Foreign-Office Claims                  |  |                                 | Total Cross-Border and Foreign Office Claims |  |
|   | Cross-Border Claims                      | Total          | In Non-Local Currency | In Local Currency |                              |                  |                    |                                   | Cross-Border Claims                    | on Local Residents in Non-Local Currency | Remaining Maturity under 1 Year |  | on Local Residents in the Local Currency |
| MOROCCO   | 175                                      | 80             | 4                     | 76                | 41                           | 296              | 139                | 106                               | 324                                    | 4  | 175                             | 132  | 460                                      |
| NIGERIA   | 1,422                                    | 830            | 50                    | 780               | 0                            | 2,252            | 78                 | 429                               | 1,464                                  | 50                                       | 1,467                           | 807  | 2,321                                    |
| SENEGAL   | 4  | 130            | 1                     | 129               | 0                            | 134              | 0                  | 8                                 | 4                                      | 1  | 5                               | 139  | 144                                      |
| SUDAN   | 3  | 0              | 0                     | 0                 | 2                            | 5                | 0                  | 0                                 | 3                                      | 0  | 3                               | 0  | 3  |
| TUNISIA   | 97                                       | 304            | 73                    | 231               | 0                            | 401              | 18                 | 86                                | 99                                     | 74                                       | 110                             | 231  | 404                                      |
| ZAMBIA  | 233                                      | 228            | 26                    | 202               | 45                           | 506              | 90                 | 16                                | 230                                    | 27                                       | 233                             | 202  | 459                                      |
| ZIMBABWE  | 1  | 0              | 0                     | 0                 | 0                            | 1                | 0                  | 0                                 | 1                                      | 0  | 1                               | 0  | 1  |
| OTHER AFRICA                                      | 410                                      | 443            | 61                    | 382               | 47                           | 900              | 49                 | 150                               | 656                                    | 60                                       | 647                             | 385  | 1,101                                    |
|   | <b>6,186</b>                             | <b>4,776</b>   | <b>773</b>            | <b>4,003</b>      | <b>189</b>                   | <b>11,151</b>    | <b>3,856</b>       | <b>1,586</b>                      | <b>6,639</b>                           | <b>798</b>                               | <b>6,742</b>                    | <b>4,583</b>                                 | <b>12,020</b>                            |
| <b>Banking Centers</b>                            |  |                |                       |                   |                              |                  |                    |                                   |  |  |                                 |  |  |
| BAHAMAS   | 1,998                                    | 236            | 155                   | 81                | 638                          | 2,872            | 52                 | 217                               | 3,409                                  | 166                                      | 2,974                           | 82   | 3,657                                    |
| BAHRAIN   | 1,289                                    | 518            | 266                   | 252               | 174                          | 1,981            | 130                | 188                               | 2,128                                  | 266                                      | 1,970                           | 252  | 2,646                                    |
| BERMUDA   | 13,569                                   | 2              | 0                     | 2                 | 1,165                        | 14,736           | 6,221              | 17,423                            | 17,737                                 | 0  | 15,336                          | 1  | 17,738                                   |
| CAYMAN ISLANDS                                    | 40,914                                   | 408            | 192                   | 216               | 4,248                        | 45,570           | 8,275              | 16,394                            | 83,874                                 | 418                                      | 77,596                          | 0  | 84,292                                   |
| HONG KONG   | 10,126                                   | 13,603         | 3,492                 | 10,111            | 1,608                        | 25,337           | 14,317             | 10,622                            | 9,482                                  | 4,865                                    | 11,898                          | 11,414                                       | 25,761                                   |
| LEBANON   | 380                                      | 146            | 123                   | 23                | 1                            | 527              | 43                 | 148                               | 429                                    | 129                                      | 527                             | 23   | 581                                      |
| LIBERIA   | 75                                       | 0              | 0                     | 0                 | 17                           | 92               | 0                  | 1,897                             | 412                                    | 0  | 252                             | 0  | 412                                      |
| MACAO   | 136                                      | 11             | 2                     | 9                 | 8                            | 155              | 185                | 1                                 | 143                                    | 72                                       | 159                             | 9  | 224                                      |
| NETHERLAND ANTILLES                               | 614                                      | 96             | 0                     | 96                | 104                          | 814              | 165                | 210                               | 1,012                                  | 0  | 729                             | 96   | 1,108                                    |
| PANAMA  | 1,309                                    | 1,875          | 179                   | 1,696             | 17                           | 3,201            | 422                | 8,040                             | 1,984                                  | 179                                      | 1,452                           | 1,695  | 3,858                                    |
| SINGAPORE   | 6,137                                    | 23,203         | 8,419                 | 14,784            | 1,206                        | 30,546           | 5,801              | 5,648                             | 7,826                                  | 11,820                                   | 18,063                          | 15,985                                       | 35,631                                   |
|   | <b>76,547</b>                            | <b>40,098</b>  | <b>12,828</b>         | <b>27,270</b>     | <b>9,186</b>                 | <b>125,831</b>   | <b>35,611</b>      | <b>60,788</b>                     | <b>128,436</b>                         | <b>17,915</b>                            | <b>130,956</b>                  | <b>29,557</b>                                | <b>175,908</b>                           |
| <b>International &amp; Regional Organizations</b> |  |                |                       |                   |                              |                  |                    |                                   |  |  |                                 |  |  |
| AFRICAN REGIONAL                                  | 16                                       | 0              | 0                     | 0                 | 17                           | 33               | 0                  | 0                                 | 16                                     | 0  | 14                              | 0  | 16                                       |
| ASIAN REGIONAL                                    | 161                                      | 0              | 0                     | 0                 | 44                           | 205              | 0                  | 0                                 | 158                                    | 0  | 65                              | 0  | 158                                      |
| E. EUROPEAN REGIONAL                              | 12                                       | 0              | 0                     | 0                 | 79                           | 91               | 0                  | 0                                 | 0                                      | 0  | 0                               | 0  | 0  |
| INTERNATIONAL                                     | 1,140                                    | 0              | 0                     | 0                 | 52                           | 1,192            | 11                 | 0                                 | 937                                    | 0  | 421                             | 0  | 937                                      |
| LATIN AMER. REGIONAL                              | 74                                       | 0              | 0                     | 0                 | 48                           | 122              | 0                  | 10                                | 21                                     | 0  | 16                              | 0  | 21                                       |
| MIDDLE EAST REGIONAL                              | 0  | 0              | 0                     | 0                 | 1                            | 1                | 0                  | 0                                 | 0                                      | 0  | 0                               | 0  | 0  |
| W. EUROPEAN REGIONAL                              | 1,037                                    | 0              | 0                     | 0                 | 2,256                        | 3,293            | 0                  | 190                               | 1,017                                  | 0  | 951                             | 0  | 1,017                                    |
|   | <b>2,440</b>                             | <b>0</b>       | <b>0</b>              | <b>0</b>          | <b>2,497</b>                 | <b>4,937</b>     | <b>11</b>          | <b>200</b>                        | <b>2,149</b>                           | <b>0</b>                                 | <b>1,467</b>                    | <b>0</b>                                     | <b>2,149</b>                             |
| <b>GRAND TOTALS</b>                               | <b>1,036,482</b>                         | <b>919,435</b> | <b>173,178</b>        | <b>746,257</b>    | <b>130,955</b>               | <b>2,086,872</b> | <b>506,834</b>     | <b>1,979,439</b>                  | <b>981,682</b>                         | <b>214,586</b>                           | <b>980,270</b>                  | <b>768,308</b>                               | <b>1,964,576</b>                         |



## Country Exposure Lending Survey /1: June 30, 2007

Table 3 - Selected Additional Items

(\$ Millions)

## All U. S. Banks - Group A

|                                     | Foreign-Office Liabilities   |                   |                  | By<br>Country of<br>Creditor | Risk Transfers                  |                                 | Memorandum Items  |                               |                  |
|-------------------------------------|------------------------------|-------------------|------------------|------------------------------|---------------------------------|---------------------------------|---|-------------------------------|------------------|
|                                     | By Country of Foreign Office |                   |                  |                              | Outward<br>Risk<br>Transfers /9 | Inward<br>Risk<br>Transfers /10 | Net Due to<br>(or Due From)<br>Own Related<br>Offices in<br>Other | Assets<br>Held for<br>Trading | Trade<br>Finance |
|                                     | Non-Local<br>Currency        | Local<br>Currency | Total            |                              |                                 |                                 |   |                               |                  |
| <b>G-10 and Switzerland</b>         |                              |                   |                  |                              |                                 |                                 |   |                               |                  |
| BELGIUM                             | 20,397                       | 11,135            | 31,532           | 22,101                       | 1,152                           | 2,637                           | -13,355   | 2,776                         | 32               |
| CANADA                              | 17,646                       | 73,747            | 91,393           | 87,250                       | 7,557                           | 5,971                           | 12,141  | 8,283                         | 176              |
| FRANCE                              | 627                          | 2,388             | 3,015            | 49,773                       | 4,741                           | 16,117                          | 131   | 23,032                        | 174              |
| GERMANY                             | 7,453                        | 36,396            | 43,849           | 99,180                       | 6,959                           | 100,385                         | 8,763   | 35,878                        | 254              |
| ITALY                               | 250                          | 2,644             | 2,894            | 22,377                       | 2,679                           | 2,016                           | 3,565   | 17,220                        | 335              |
| JAPAN                               | 46,127                       | 97,679            | 143,806          | 154,907                      | 2,821                           | 9,404                           | -28,712   | 24,234                        | 205              |
| LUXEMBOURG                          | 6,443                        | 6,104             | 12,547           | 26,142                       | 5,448                           | 490                             | -4,645  | 14,434                        | 41               |
| NETHERLANDS                         | 787                          | 4,405             | 5,192            | 29,559                       | 9,410                           | 8,970                           | -3,997  | 23,498                        | 239              |
| SWEDEN                              | 0                            | 304               | 304              | 9,657                        | 542                             | 1,431                           | 627   | 6,164                         | 56               |
| SWITZERLAND                         | 1,020                        | 227               | 1,247            | 29,414                       | 2,696                           | 9,897                           | 5,026   | 6,388                         | 217              |
| UNITED KINGDOM                      | 558,612                      | 234,603           | 793,215          | 313,988                      | 90,651                          | 40,355                          | 147,344   | 28,572                        | 801              |
|                                     | <b>659,362</b>               | <b>469,632</b>    | <b>1,128,994</b> | <b>844,348</b>               | <b>134,656</b>                  | <b>197,673</b>                  | <b>126,888</b>  | <b>190,479</b>                | <b>2,530</b>     |
| <b>Non G-10 Developed Countries</b> |                              |                   |                  |                              |                                 |                                 |   |                               |                  |
| AUSTRALIA                           | 2,362                        | 38,970            | 41,332           | 55,577                       | 6,225                           | 1,256                           | 10,131  | 5,610                         | 33               |
| AUSTRIA                             | 1                            | 37                | 38               | 3,138                        | 826                             | 1,022                           | -9  | 2,065                         | 20               |
| DENMARK                             | 5                            | 144               | 149              | 2,961                        | 110                             | 2,682                           | -57   | 5,112                         | 4                |
| FINLAND                             | 0                            | 18                | 18               | 1,661                        | 104                             | 292                             | -3  | 1,472                         | 3                |
| GREECE                              | 1,650                        | 3,944             | 5,594            | 7,108                        | 547                             | 571                             | 630   | 1,766                         | 148              |
| ICELAND                             | 0                            | 0                 | 0                | 286                          | 144                             | 1                               | 0   | 427                           | 2                |
| IRELAND                             | 4,160                        | 3,182             | 7,342            | 28,437                       | 2,074                           | 3,264                           | 10,595  | 9,155                         | 74               |
| ISRAEL                              | 214                          | 607               | 821              | 3,588                        | 493                             | 286                             | -63   | 1,715                         | 36               |
| NEW ZEALAND                         | 14                           | 1,735             | 1,749            | 2,302                        | 401                             | 306                             | 1,245   | 478                           | 1                |
| NORWAY                              | 0                            | 147               | 147              | 5,538                        | 969                             | 116                             | 395   | 1,623                         | 13               |
| PORTUGAL                            | 48                           | 273               | 321              | 3,317                        | 190                             | 180                             | 333   | 1,461                         | 11               |
| SOUTH AFRICA                        | 156                          | 9,755             | 9,911            | 11,895                       | 154                             | 204                             | -1,945  | 1,434                         | 40               |
| SPAIN                               | 204                          | 4,108             | 4,312            | 13,562                       | 1,555                           | 2,770                           | 6,524   | 12,289                        | 256              |
| TURKEY                              | 1,606                        | 1,720             | 3,326            | 4,559                        | 805                             | 1,213                           | 690   | 3,624                         | 951              |
| OTHER NON G-10 DEV.                 | 79                           | 1                 | 80               | 10,470                       | 750                             | 4,391                           | 67  | 1,934                         | 17               |
|                                     | <b>10,499</b>                | <b>64,641</b>     | <b>75,140</b>    | <b>154,399</b>               | <b>15,347</b>                   | <b>18,554</b>                   | <b>28,533</b>   | <b>50,165</b>                 | <b>1,609</b>     |

## Country Exposure Lending Survey /1: June 30, 2007

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<br>Country of<br>Creditor | Outward<br>Risk<br>Transfers /9 | Inward<br>Risk<br>Transfers /10 | Net Due to<br>(or Due From)<br>Own Related<br>Offices in<br>Other | Assets<br>Held for<br>Trading | Trade<br>Finance |
| Non-Local<br>Currency                  | Local<br>Currency            | Total         |                |                              |                                 |                                 |   |                               |                  |
| <b>Eastern Europe</b>                  |                              |               |                |                              |                                 |                                 |   |                               |                  |
| BULGARIA                               | 117                          | 163           | 280            | 296                          | 33                              | 0                               | -10   | 15                            | 4                |
| CZECH REPUBLIC                         | 2,316                        | 2,492         | 4,808          | 4,200                        | 383                             | 118                             | 463   | 194                           | 25               |
| HUNGARY                                | 722                          | 1,336         | 2,058          | 2,386                        | 114                             | 0                               | 250   | 724                           | 3                |
| MACEDONIA                              | 0                            | 0             | 0              | 292                          | 0                               | 0                               | 0   | 1                             | 0                |
| POLAND                                 | 1,883                        | 7,639         | 9,522          | 9,499                        | 60                              | 133                             | 2,190   | 1,017                         | 50               |
| ROMANIA                                | 622                          | 713           | 1,335          | 1,749                        | 50                              | 19                              | 183   | 109                           | 66               |
| RUSSIA                                 | 1,420                        | 3,458         | 4,878          | 13,282                       | 2,492                           | 3,124                           | 1,804   | 3,736                         | 761              |
| SERBIA & MONTENEGRO                    | 0                            | 0             | 0              | 106                          | 1                               | 0                               | 0   | 0                             | 0                |
| SLOVAKIA                               | 264                          | 730           | 994            | 1,090                        | 62                              | 27                              | 275   | 7                             | 13               |
| OTHER E. EUROPE                        | 687                          | 383           | 1,070          | 3,730                        | 636                             | 189                             | 123   | 1,735                         | 468              |
|  | <b>8,031</b>                 | <b>16,914</b> | <b>24,945</b>  | <b>36,630</b>                | <b>3,831</b>                    | <b>3,610</b>                    | <b>5,278</b>  | <b>7,538</b>                  | <b>1,390</b>     |
| <b>Latin America and the Caribbean</b> |                              |               |                |                              |                                 |                                 |   |                               |                  |
| ARGENTINA                              | 469                          | 3,692         | 4,161          | 4,884                        | 796                             | 34                              | 374   | 2,689                         | 296              |
| BOLIVIA                                | 2                            | 0             | 2              | 279                          | 10                              | 0                               | -41   | 0                             | 23               |
| BRAZIL                                 | 1,875                        | 10,703        | 12,578         | 15,043                       | 1,172                           | 1,779                           | 11,438  | 7,357                         | 964              |
| CHILE                                  | 426                          | 5,996         | 6,422          | 7,211                        | 489                             | 128                             | 1,867   | 281                           | 520              |
| COLOMBIA                               | 0                            | 2,470         | 2,470          | 2,811                        | 454                             | 35                              | 683   | 1,829                         | 423              |
| COSTA RICA                             | 70                           | 33            | 103            | 938                          | 118                             | 115                             | 160   | 96                            | 169              |
| DOMINICAN REPUBLIC                     | 28                           | 169           | 197            | 439                          | 238                             | 2                               | 58  | 782                           | 83               |
| ECUADOR                                | 0                            | 202           | 202            | 307                          | 207                             | 1                               | 41  | 43                            | 424              |
| EL SALVADOR                            | 0                            | 90            | 90             | 2,679                        | 53                              | 35                              | 979   | 24                            | 163              |
| GUATEMALA                              | 112                          | 41            | 153            | 1,420                        | 150                             | 2                               | 287   | 26                            | 426              |
| HONDURAS                               | 0                            | 112           | 112            | 516                          | 73                              | 3                               | 106   | 0                             | 73               |
| JAMAICA                                | 84                           | 70            | 154            | 252                          | 50                              | 0                               | 128   | 65                            | 5                |
| MEXICO                                 | 209                          | 69,866        | 70,075         | 70,295                       | 3,936                           | 1,118                           | 19,383  | 2,873                         | 1,548            |
| NICARAGUA                              | 0                            | 2             | 2              | 241                          | 6                               | 1                               | 38  | 4                             | 5                |
| PARAGUAY                               | 15                           | 155           | 170            | 216                          | 30                              | 2                               | 34  | 11                            | 5                |
| PERU                                   | 341                          | 378           | 719            | 831                          | 110                             | 79                              | 301   | 475                           | 264              |
| TRINIDAD & TOBAGO                      | 0                            | 475           | 475            | 278                          | 6                               | 15                              | -100  | 44                            | 76               |
| URUGUAY                                | 642                          | 106           | 748            | 503                          | 400                             | 0                               | 94  | 134                           | 63               |
| VENEZUELA                              | 0                            | 1,149         | 1,149          | 2,140                        | 743                             | 187                             | 212   | 312                           | 105              |
| OTHER LAT. AM. & CAR                   | 354                          | 222           | 576            | 6,951                        | 3,607                           | 338                             | -117  | 2,834                         | 156              |
|  | <b>4,627</b>                 | <b>95,931</b> | <b>100,558</b> | <b>118,234</b>               | <b>12,648</b>                   | <b>3,874</b>                    | <b>35,925</b>   | <b>19,879</b>                 | <b>5,791</b>     |

## Country Exposure Lending Survey /1: June 30, 2007

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<br>Country of<br>Creditor | Outward<br>Risk<br>Transfers /9 | Inward<br>Risk<br>Transfers /10 | Net Due to<br>(or Due From)<br>Own Related<br>Offices in<br>Other | Assets<br>Held for<br>Trading | Trade<br>Finance |
| Non-Local<br>Currency | Local<br>Currency            | Total         |                |                              |                                 |                                 |   |                               |                  |
| <b>Asia</b>           |                              |               |                |                              |                                 |                                 |   |                               |                  |
| CHINA-MAINLAND        | 3,369                        | 7,632         | 11,001         | 15,917                       | 2,537                           | 1,008                           | 906   | 6,901                         | 1,102            |
| CHINA-TAIWAN          | 8,953                        | 7,929         | 16,882         | 22,242                       | 906                             | 863                             | -1,653  | 3,452                         | 520              |
| INDIA                 | 727                          | 2,646         | 3,373          | 32,928                       | 954                             | 2,012                           | 4,714   | 12,732                        | 2,514            |
| INDONESIA             | 2,032                        | 2,870         | 4,902          | 9,208                        | 1,715                           | 63                              | 805   | 1,820                         | 267              |
| IRAN                  | 0                            | 0             | 0              | 5                            | 0                               | 0                               | 0   | 0                             | 0                |
| IRAQ                  | 0                            | 0             | 0              | 9                            | 2                               | 0                               | 0   | 18                            | 0                |
| JORDAN                | 123                          | 190           | 313            | 817                          | 18                              | 7                               | 44  | 0                             | 140              |
| KOREA                 | 6,140                        | 41,270        | 47,410         | 50,758                       | 2,046                           | 1,071                           | 19,865  | 7,889                         | 3,651            |
| KUWAIT                | 68                           | 27            | 95             | 4,641                        | 36                              | 68                              | 187   | 50                            | 769              |
| MALAYSIA              | 2,532                        | 9,196         | 11,728         | 16,248                       | 497                             | 175                             | 794   | 1,026                         | 174              |
| OMAN                  | 0                            | 0             | 0              | 470                          | 12                              | 0                               | 0   | 0                             | 118              |
| PAKISTAN              | 138                          | 1,502         | 1,640          | 2,355                        | 15                              | 2                               | 23  | 309                           | 413              |
| PHILIPPINES           | 1,646                        | 2,790         | 4,436          | 6,621                        | 735                             | 21                              | 997   | 520                           | 164              |
| QATAR                 | 0                            | 0             | 0              | 513                          | 53                              | 10                              | 0   | 97                            | 38               |
| SAUDI ARABIA          | 0                            | 0             | 0              | 8,031                        | 366                             | 22                              | 1   | 54                            | 538              |
| SRI LANKA             | 0                            | 156           | 156            | 220                          | 46                              | 7                               | 55  | 0                             | 59               |
| SYRIA                 | 0                            | 0             | 0              | 11                           | 0                               | 1                               | 0   | 0                             | 0                |
| THAILAND              | 200                          | 4,622         | 4,822          | 6,196                        | 293                             | 72                              | 263   | 578                           | 384              |
| UNITED ARAB EMIRATES  | 1,449                        | 1,463         | 2,912          | 7,381                        | 819                             | 109                             | -241  | 527                           | 981              |
| OTHER ASIA            | 1,696                        | 1,131         | 2,827          | 6,838                        | 357                             | 20                              | -1,771  | 881                           | 306              |
|                       | <b>29,073</b>                | <b>83,424</b> | <b>112,497</b> | <b>191,409</b>               | <b>11,407</b>                   | <b>5,531</b>                    | <b>24,989</b>   | <b>36,854</b>                 | <b>12,138</b>    |
| <b>Africa</b>         |                              |               |                |                              |                                 |                                 |   |                               |                  |
| ALGERIA               | 280                          | 698           | 978            | 1,506                        | 421                             | 0                               | 131   | 0                             | 140              |
| CAMEROON              | 13                           | 100           | 113            | 216                          | 13                              | 0                               | 23  | 0                             | 13               |
| CONGO (KINSHASA)      | 49                           | 6             | 55             | 114                          | 0                               | 0                               | -33   | 58                            | 0                |
| EGYPT                 | 316                          | 778           | 1,094          | 3,170                        | 193                             | 248                             | 250   | 2,507                         | 441              |
| ETHIOPIA              | 0                            | 0             | 0              | 130                          | 0                               | 1                               | 0   | 0                             | 16               |
| GABON                 | 31                           | 122           | 153            | 173                          | 0                               | 0                               | -26   | 0                             | 0                |
| GHANA                 | 0                            | 0             | 0              | 45                           | 16                              | 0                               | 0   | 149                           | 132              |
| IVORY COAST           | 6                            | 105           | 111            | 100                          | 72                              | 0                               | 28  | 18                            | 0                |
| KENYA                 | 174                          | 225           | 399            | 588                          | 64                              | 11                              | -16   | 2                             | 38               |
| LIBYA                 | 0                            | 0             | 0              | 20                           | 0                               | 0                               | 0   | 0                             | 10               |
| MALAWI                | 0                            | 0             | 0              | 19                           | 0                               | 0                               | 0   | 46                            | 15               |
| MOROCCO               | 34                           | 109           | 143            | 415                          | 206                             | 1                               | -7  | 82                            | 25               |

## Country Exposure Lending Survey /1: June 30, 2007

Table 3 - Selected Additional Items

(\$ Millions)

## All U. S. Banks - Group A

|   | Foreign-Office Liabilities   |                   |                  | By<br>Country of<br>Creditor | Risk Transfers                  |                                 | Memorandum Items  |                               |                  |
|---|------------------------------|-------------------|------------------|------------------------------|---------------------------------|---------------------------------|---|-------------------------------|------------------|
|   | By Country of Foreign Office |                   |                  |                              | Outward<br>Risk<br>Transfers /9 | Inward<br>Risk<br>Transfers /10 | Net Due to<br>(or Due From)<br>Own Related<br>Offices in<br>Other | Assets<br>Held for<br>Trading | Trade<br>Finance |
|   | Non-Local<br>Currency        | Local<br>Currency | Total            |                              |                                 |                                 |   |                               |                  |
| NIGERIA   | 361                          | 562               | 923              | 3,879                        | 74                              | 4                               | -34   | 914                           | 352              |
| SENEGAL   | 6                            | 120               | 126              | 128                          | 9                               | 0                               | 16  | 0                             | 0                |
| SUDAN   | 0                            | 0                 | 0                | 31                           | 0                               | 0                               | 0   | 1                             | 0                |
| TUNISIA   | 80                           | 110               | 190              | 524                          | 3                               | 0                               | 57  | 19                            | 29               |
| ZAMBIA  | 116                          | 70                | 186              | 244                          | 0                               | 3                               | 29  | 159                           | 13               |
| ZIMBABWE  | 0                            | 0                 | 0                | 1                            | 1                               | 1                               | 0   | 0                             | 0                |
| OTHER AFRICA                                      | 750                          | 138               | 888              | 2,611                        | 252                             | 5                               | 9,024   | 227                           | 116              |
|   | <b>2,216</b>                 | <b>3,143</b>      | <b>5,359</b>     | <b>13,914</b>                | <b>1,324</b>                    | <b>274</b>                      | <b>9,442</b>  | <b>4,182</b>                  | <b>1,340</b>     |
| <b>Banking Centers</b>                            |                              |                   |                  |                              |                                 |                                 |   |                               |                  |
| BAHAMAS   | 94,471                       | 2,555             | 97,026           | 3,266                        | 1,960                           | 535                             | -91,605   | 37                            | 38               |
| BAHRAIN   | 2,841                        | 194               | 3,035            | 715                          | 842                             | 3                               | 8,927   | 51                            | 113              |
| BERMUDA   | 180                          | 2                 | 182              | 6,915                        | 5,205                           | 1,037                           | 4,649   | 1,480                         | 2,126            |
| CAYMAN ISLANDS                                    | 56,065                       | 6,245             | 62,310           | 29,931                       | 43,417                          | 448                             | -64,366   | 6,286                         | 164              |
| HONG KONG   | 34,962                       | 15,787            | 50,749           | 48,955                       | 5,482                           | 3,451                           | -21,036   | 3,587                         | 1,360            |
| LEBANON   | 107                          | 55                | 162              | 1,003                        | 55                              | 1                               | -12   | 334                           | 102              |
| LIBERIA   | 0                            | 0                 | 0                | 368                          | 337                             | 0                               | 0   | 55                            | 0                |
| MACAO   | 111                          | 3                 | 114              | 1,175                        | 78                              | 1                               | 47  | 79                            | 74               |
| NETHERLAND ANTILLES                               | 2                            | 189               | 191              | 343                          | 418                             | 20                              | 1   | 292                           | 1                |
| PANAMA  | 160                          | 508               | 668              | 3,072                        | 744                             | 68                              | -75   | 152                           | 166              |
| SINGAPORE   | 32,190                       | 17,457            | 49,647           | 34,802                       | 8,414                           | 2,122                           | -6,605  | 2,190                         | 281              |
|   | <b>221,089</b>               | <b>42,995</b>     | <b>264,084</b>   | <b>130,545</b>               | <b>66,952</b>                   | <b>7,686</b>                    | <b>-170,075</b>   | <b>14,543</b>                 | <b>4,425</b>     |
| <b>International &amp; Regional Organizations</b> |                              |                   |                  |                              |                                 |                                 |   |                               |                  |
| AFRICAN REGIONAL                                  | 0                            | 0                 | 0                | 3                            | 0                               | 0                               | 0   | 14                            | 0                |
| ASIAN REGIONAL                                    | 0                            | 0                 | 0                | 76                           | 0                               | 3                               | 0   | 12                            | 0                |
| E. EUROPEAN REGIONAL                              | 0                            | 0                 | 0                | 0                            | 0                               | 12                              | 0   | 12                            | 0                |
| INTERNATIONAL                                     | 0                            | 0                 | 0                | 267                          | 0                               | 203                             | 0   | 237                           | 0                |
| LATIN AMER. REGIONAL                              | 0                            | 0                 | 0                | 5                            | 0                               | 53                              | 0   | 43                            | 0                |
| MIDDLE EAST REGIONAL                              | 0                            | 0                 | 0                | 8                            | 0                               | 0                               | 0   | 0                             | 0                |
| W. EUROPEAN REGIONAL                              | 0                            | 0                 | 0                | 86                           | 0                               | 20                              | 0   | 105                           | 0                |
|   | <b>0</b>                     | <b>0</b>          | <b>0</b>         | <b>445</b>                   | <b>0</b>                        | <b>291</b>                      | <b>0</b>  | <b>423</b>                    | <b>0</b>         |
| <b>GRAND TOTALS</b>                               | <b>934,897</b>               | <b>776,680</b>    | <b>1,711,577</b> | <b>1,489,924</b>             | <b>246,165</b>                  | <b>237,493</b>                  | <b>60,980</b>   | <b>324,063</b>                | <b>29,223</b>    |

## Country Exposure Lending Survey /1: June 30, 2007

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 |  | 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 |  |  |
| <b>G-10 and Switzerland</b>         |  |                              |               |                              |  |                               |  |                              |              |  |  |                     |  |                               |               |                     |  |  |  |
| BELGIUM                             | 14,799                                   | 1,825                        | 205           | 16,829                       | 12,978   | 838                           | 2,592                                    | 572                          | 484          | 3,648                                  | 2,719  | 0                   | 2,767                                    | 4,087                         | 1,334         | 8,188               | 3,199  | 162                                    |  |
| CANADA                              | 8,482                                    | 6,484                        | 3,257         | 18,223                       | 5,538  | 844                           | 3,967                                    | 13,472                       | 724          | 18,163                                 | 5,289  | 251                 | 16,737                                   | 86,580                        | 2,283         | 105,600             | 16,522   | 5,363                                  |  |
| FRANCE                              | 33,085                                   | 580                          | 6,349         | 40,014                       | 19,250   | 154                           | 16,359                                   | 38                           | 532          | 16,929                                 | 16,492   | 0                   | 26,158                                   | 2,040                         | 2,812         | 31,010              | 28,146   | 376                                    |  |
| GERMANY                             | 118,406                                  | 2,308                        | 11,675        | 132,389                      | 22,874   | 200                           | 23,874                                   | 3,656                        | 2,602        | 30,132                                 | 23,841   | 0                   | 30,964                                   | 21,532                        | 2,063         | 54,559              | 32,835   | 3,505                                  |  |
| ITALY                               | 8,509                                    | 112                          | 1,555         | 10,176                       | 7,474  | 0                             | 12,254                                   | 208                          | 3,471        | 15,933                                 | 13,630   | 0                   | 10,352                                   | 4,902                         | 1,456         | 16,710              | 10,042   | 135                                    |  |
| JAPAN                               | 16,885                                   | 13,056                       | 2,455         | 32,396                       | 10,965   | 3,696                         | 11,820                                   | 42,597                       | 261          | 54,678                                 | 11,911   | 3                   | 16,094                                   | 54,721                        | 1,437         | 72,252              | 14,859   | 1,859                                  |  |
| LUXEMBOURG                          | 3,707                                    | 471                          | 222           | 4,400                        | 4,027  | 333                           | 1,367                                    | 209                          | 31           | 1,607                                  | 1,374  | 0                   | 21,832                                   | 1,004                         | 2,081         | 24,917              | 26,456   | 695                                    |  |
| NETHERLANDS                         | 30,915                                   | 695                          | 4,399         | 36,009                       | 24,287   | 392                           | 4,179                                    | 9                            | 169          | 4,357                                  | 4,239  | 0                   | 42,546                                   | 385                           | 1,198         | 44,129              | 49,531   | 192                                    |  |
| SWEDEN                              | 6,066                                    | 258                          | 239           | 6,563                        | 5,033  | 125                           | 2,131                                    | 0                            | 254          | 2,385                                  | 2,138  | 0                   | 9,179                                    | 787                           | 851           | 10,817              | 9,316  | 1                                      |  |
| SWITZERLAND                         | 16,260                                   | 271                          | 3,638         | 20,169                       | 8,730  | 10                            | 2,638                                    | 434                          | 517          | 3,589                                  | 2,546  | 2                   | 13,180                                   | 1,059                         | 636           | 14,875              | 13,777   | 592                                    |  |
| UNITED KINGDOM                      | 53,699                                   | 47,631                       | 9,162         | 110,492                      | 72,153   | 43,693                        | 1,540                                    | 31,465                       | 347          | 33,352                                 | 1,010  | 18,813              | 55,001                                   | 170,400                       | 7,810         | 233,211             | 48,774   | 65,953                                 |  |
|                                     | <b>310,813</b>                           | <b>73,691</b>                | <b>43,156</b> | <b>427,660</b>               | <b>193,309</b>   | <b>50,285</b>                 | <b>82,721</b>                            | <b>92,660</b>                | <b>9,392</b> | <b>184,773</b>                         | <b>85,189</b>  | <b>19,069</b>       | <b>244,810</b>                           | <b>347,497</b>                | <b>23,961</b> | <b>616,268</b>      | <b>253,457</b>   | <b>78,833</b>                          |  |
| <b>Non G-10 Developed Countries</b> |  |                              |               |                              |  |                               |  |                              |              |  |  |                     |  |                               |               |                     |  |  |  |
| AUSTRALIA                           | 4,905                                    | 8,382                        | 1,218         | 14,505                       | 5,719  | 1,182                         | 1,520                                    | 9,083                        | 504          | 11,107                                 | 1,617  | 213                 | 13,552                                   | 20,631                        | 1,580         | 35,763              | 14,340   | 2,857                                  |  |
| AUSTRIA                             | 2,621                                    | 9                            | 799           | 3,429                        | 2,146  | 0                             | 2,024                                    | 1                            | 367          | 2,392                                  | 2,350  | 0                   | 2,904                                    | 4                             | 104           | 3,012               | 2,856  | 0                                      |  |
| DENMARK                             | 3,973                                    | 25                           | 270           | 4,268                        | 1,531  | 0                             | 2,021                                    | 3                            | 130          | 2,154                                  | 2,021  | 0                   | 11,552                                   | 368                           | 301           | 12,221              | 11,421   | 0                                      |  |
| FINLAND                             | 625                                      | 8                            | 157           | 790                          | 590  | 0                             | 567                                      | 3                            | 196          | 766                                    | 572  | 0                   | 2,344                                    | 167                           | 280           | 2,791               | 2,186  | 0                                      |  |
| GREECE                              | 431                                      | 211                          | 84            | 726                          | 396  | 0                             | 1,661                                    | 5                            | 419          | 2,085                                  | 1,661  | 3                   | 1,059                                    | 3,680                         | 517           | 5,256               | 1,007  | 551                                    |  |
| ICELAND                             | 452                                      | 0                            | 159           | 611                          | 588  | 0                             | 28                                       | 0                            | 9            | 37                                     | 28   | 0                   | 370                                      | 0                             | 9             | 379                 | 377  | 0                                      |  |
| IRELAND                             | 7,824                                    | 1,083                        | 1,014         | 9,921                        | 6,278  | 852                           | 254                                      | 246                          | 38           | 538                                    | 230  | 0                   | 18,801                                   | 7,671                         | 2,253         | 28,725              | 19,131   | 4,734                                  |  |
| ISRAEL                              | 225                                      | 54                           | 121           | 400                          | 224  | 15                            | 1,836                                    | 297                          | 7            | 2,140                                  | 2,031  | 1                   | 1,721                                    | 285                           | 8             | 2,014               | 1,645  | 209                                    |  |
| NEW ZEALAND                         | 287                                      | 381                          | 499           | 1,167                        | 335  | 110                           | 24                                       | 811                          | 80           | 915                                    | 24   | 0                   | 941                                      | 1,752                         | 224           | 2,917               | 953  | 194                                    |  |
| NORWAY                              | 1,488                                    | 146                          | 315           | 1,949                        | 2,199  | 0                             | 5,298                                    | 0                            | 279          | 5,577                                  | 5,315  | 0                   | 4,091                                    | 440                           | 137           | 4,668               | 4,214  | 1                                      |  |
| PORTUGAL                            | 2,097                                    | 77                           | 174           | 2,348                        | 1,920  | 24                            | 1,068                                    | 0                            | 120          | 1,188                                  | 1,076  | 0                   | 944                                      | 881                           | 123           | 1,948               | 1,118  | 1                                      |  |
| SOUTH AFRICA                        | 828                                      | 1,699                        | 116           | 2,643                        | 731  | 946                           | 527                                      | 1,025                        | 8            | 1,560                                  | 535  | 0                   | 3,357                                    | 2,986                         | 164           | 6,507               | 3,352  | 75                                     |  |
| SPAIN                               | 9,109                                    | 143                          | 1,695         | 10,947                       | 7,584  | 104                           | 7,501                                    | 90                           | 765          | 8,356                                  | 7,497  | 0                   | 14,624                                   | 10,461                        | 968           | 26,053              | 15,071   | 682                                    |  |
| TURKEY                              | 6,488                                    | 3                            | 174           | 6,665                        | 5,850  | 7                             | 3,289                                    | 1,602                        | 0            | 4,891                                  | 3,326  | 203                 | 2,964                                    | 1,735                         | 149           | 4,848               | 3,051  | 945                                    |  |
| OTHER NON G-10 DEV.                 | 273                                      | 20                           | 13            | 306                          | 808  | 0                             | 842                                      | 0                            | 0            | 842                                    | 852  | 0                   | 6,395                                    | 0                             | 21            | 6,416               | 2,211  | 0                                      |  |
|                                     | <b>41,626</b>                            | <b>12,241</b>                | <b>6,808</b>  | <b>60,675</b>                | <b>36,899</b>  | <b>3,240</b>                  | <b>28,460</b>                            | <b>13,166</b>                | <b>2,922</b> | <b>44,548</b>                          | <b>29,135</b>  | <b>420</b>          | <b>85,619</b>                            | <b>51,061</b>                 | <b>6,838</b>  | <b>143,518</b>      | <b>82,933</b>  | <b>10,249</b>                          |  |

## Country Exposure Lending Survey /1: June 30, 2007

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 |  | 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 |              |  |
| <b>Eastern Europe</b>                  |  |                              |              |                              |  |                               |  |                              |              |  |  |                        |  |                              |              |                     |  |              |  |
| BULGARIA                               | 102                                      | 80                           | 0            | 182                          | 104  | 35                            | 22                                       | 22                           | 0            | 44                                     | 22   | 0                      | 48                                       | 141                          | 64           | 253                 | 62   | 75           |  |
| CZECH REPUBLIC                         | 32                                       | 268                          | 36           | 336                          | 81   | 0                             | 1,169                                    | 2,452                        | 36           | 3,657                                  | 1,169  | 70                     | 351                                      | 1,559                        | 9            | 1,919               | 449  | 194          |  |
| HUNGARY                                | 199                                      | 80                           | 47           | 326                          | 234  | 36                            | 583                                      | 987                          | 70           | 1,640                                  | 583  | 232                    | 135                                      | 1,081                        | 6            | 1,222               | 168  | 174          |  |
| MACEDONIA                              | 0  | 0                            | 0            | 0                            | 0  | 0                             | 1  | 0                            | 0            | 1                                      | 1  | 0                      | 4  | 0                            | 0            | 4                   | 4  | 0            |  |
| POLAND                                 | 116                                      | 535                          | 68           | 719                          | 154  | 258                           | 459                                      | 3,694                        | 2            | 4,155                                  | 459  | 465                    | 952                                      | 4,464                        | 13           | 5,429               | 835  | 547          |  |
| ROMANIA                                | 158                                      | 89                           | 1            | 248                          | 169  | 65                            | 113                                      | 659                          | 1            | 773                                    | 96   | 235                    | 150                                      | 503                          | 1            | 654                 | 162  | 229          |  |
| RUSSIA                                 | 2,685                                    | 487                          | 48           | 3,220                        | 3,101  | 102                           | 1,066                                    | 1,187                        | 0            | 2,253                                  | 1,140  | 137                    | 9,377                                    | 3,163                        | 11           | 12,551              | 7,875  | 413          |  |
| SERBIA & MONTENEGRO                    | 14                                       | 0                            | 0            | 14                           | 14   | 0                             | 33                                       | 0                            | 0            | 33                                     | 33   | 0                      | 14                                       | 0                            | 0            | 14                  | 15   | 0            |  |
| SLOVAKIA                               | 24                                       | 54                           | 13           | 91                           | 35   | 0                             | 7  | 542                          | 0            | 549                                    | 7  | 21                     | 231                                      | 546                          | 16           | 793                 | 230  | 193          |  |
| OTHER E. EUROPE                        | 2,038                                    | 38                           | 22           | 2,098                        | 2,217  | 20                            | 2,280                                    | 344                          | 0            | 2,624                                  | 2,297  | 35                     | 837                                      | 402                          | 53           | 1,292               | 916  | 336          |  |
|  | <b>5,368</b>                             | <b>1,631</b>                 | <b>235</b>   | <b>7,234</b>                 | <b>6,109</b>   | <b>516</b>                    | <b>5,733</b>                             | <b>9,887</b>                 | <b>109</b>   | <b>15,729</b>                          | <b>5,807</b>   | <b>1,195</b>           | <b>12,099</b>                            | <b>11,859</b>                | <b>173</b>   | <b>24,131</b>       | <b>10,716</b>  | <b>2,161</b> |  |
| <b>Latin America and the Caribbean</b> |  |                              |              |                              |  |                               |  |                              |              |  |  |                        |  |                              |              |                     |  |              |  |
| ARGENTINA                              | 188                                      | 584                          | 23           | 795                          | 258  | 116                           | 1,975                                    | 1,580                        | 0            | 3,555                                  | 1,994  | 31                     | 1,310                                    | 1,633                        | 29           | 2,972               | 1,735  | 219          |  |
| BOLIVIA                                | 0  | 10                           | 0            | 10                           | 0  | 10                            | 0  | 0                            | 0            | 0                                      | 0  | 0                      | 39                                       | 1                            | 0            | 40                  | 49   | 1            |  |
| BRAZIL                                 | 3,335                                    | 2,124                        | 276          | 5,735                        | 2,832  | 102                           | 3,970                                    | 6,488                        | 136          | 10,594                                 | 4,007  | 309                    | 9,260                                    | 13,953                       | 731          | 23,944              | 9,089  | 95           |  |
| CHILE                                  | 1,493                                    | 157                          | 231          | 1,881                        | 1,494  | 41                            | 310                                      | 415                          | 159          | 884                                    | 310  | 20                     | 1,721                                    | 6,494                        | 488          | 8,703               | 1,781  | 302          |  |
| COLOMBIA                               | 822                                      | 0                            | 13           | 835                          | 1,025  | 0                             | 2,120                                    | 609                          | 60           | 2,789                                  | 2,158  | 0                      | 930                                      | 2,850                        | 245          | 4,025               | 1,012  | 73           |  |
| COSTA RICA                             | 527                                      | 181                          | 0            | 708                          | 448  | 32                            | 140                                      | 91                           | 0            | 231                                    | 140  | 41                     | 468                                      | 492                          | 1            | 961                 | 550  | 66           |  |
| DOMINICAN REPUBLIC                     | 54                                       | 1                            | 0            | 55                           | 55   | 1                             | 742                                      | 144                          | 0            | 886                                    | 865  | 0                      | 266                                      | 87                           | 0            | 353                 | 364  | 25           |  |
| ECUADOR                                | 268                                      | 162                          | 0            | 430                          | 275  | 162                           | 44                                       | 14                           | 0            | 58                                     | 44   | 14                     | 163                                      | 70                           | 0            | 233                 | 358  | 73           |  |
| EL SALVADOR                            | 219                                      | 877                          | 6            | 1,102                        | 217  | 7                             | 102                                      | 122                          | 0            | 224                                    | 102  | 0                      | 243                                      | 1,869                        | 2            | 2,114               | 262  | 34           |  |
| GUATEMALA                              | 550                                      | 301                          | 0            | 851                          | 563  | 43                            | 70                                       | 63                           | 0            | 133                                    | 70   | 0                      | 337                                      | 786                          | 1            | 1,124               | 473  | 145          |  |
| HONDURAS                               | 280                                      | 61                           | 0            | 341                          | 280  | 6                             | 0  | 58                           | 0            | 58                                     | 0  | 0                      | 78                                       | 358                          | 0            | 436                 | 147  | 109          |  |
| JAMAICA                                | 133                                      | 34                           | 0            | 167                          | 134  | 20                            | 36                                       | 194                          | 0            | 230                                    | 62   | 16                     | 208                                      | 53                           | 1            | 262                 | 230  | 4            |  |
| MEXICO                                 | 746                                      | 9,317                        | 127          | 10,190                       | 736  | 630                           | 2,813                                    | 30,026                       | 40           | 32,879                                 | 2,704  | 1,507                  | 12,354                                   | 34,000                       | 269          | 46,623              | 13,723   | 228          |  |
| NICARAGUA                              | 64                                       | 69                           | 0            | 133                          | 64   | 11                            | 4  | 0                            | 0            | 4                                      | 4  | 0                      | 24                                       | 180                          | 0            | 204                 | 30   | 106          |  |
| PARAGUAY                               | 8  | 7                            | 0            | 15                           | 8  | 2                             | 11                                       | 102                          | 0            | 113                                    | 11   | 46                     | 8  | 89                           | 0            | 97                  | 36   | 58           |  |
| PERU                                   | 212                                      | 169                          | 2            | 383                          | 214  | 148                           | 689                                      | 119                          | 0            | 808                                    | 689  | 0                      | 1,074                                    | 718                          | 57           | 1,849               | 1,102  | 404          |  |
| TRINIDAD & TOBAGO                      | 12                                       | 123                          | 0            | 135                          | 10   | 5                             | 230                                      | 149                          | 28           | 407                                    | 230  | 25                     | 354                                      | 63                           | 3            | 420                 | 347  | 17           |  |
| URUGUAY                                | 15                                       | 9                            | 0            | 24                           | 241  | 3                             | 225                                      | 283                          | 0            | 508                                    | 283  | 166                    | 39                                       | 206                          | 2            | 247                 | 144  | 171          |  |
| VENEZUELA                              | 46                                       | 40                           | 0            | 86                           | 49   | 0                             | 282                                      | 334                          | 0            | 616                                    | 417  | 0                      | 746                                      | 874                          | 294          | 1,914               | 1,175  | 0            |  |
| OTHER LAT. AM. & CAR                   | 94                                       | 6                            | 0            | 100                          | 122  | 3                             | 48                                       | 22                           | 0            | 70                                     | 45   | 2                      | 4,668                                    | 485                          | 670          | 5,823               | 7,902  | 84           |  |
|  | <b>9,066</b>                             | <b>14,232</b>                | <b>678</b>   | <b>23,976</b>                | <b>9,025</b>   | <b>1,342</b>                  | <b>13,811</b>                            | <b>40,813</b>                | <b>423</b>   | <b>55,047</b>                          | <b>14,135</b>  | <b>2,177</b>           | <b>34,290</b>                            | <b>65,261</b>                | <b>2,793</b> | <b>102,344</b>      | <b>40,509</b>  | <b>2,214</b> |  |

## Country Exposure Lending Survey /1: June 30, 2007

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 |  | 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 |               |
| <b>Asia</b>                   |  |                              |              |                              |  |                               |  |                              |              |  |  |                        |  |                              |              |                     |  |               |
| CHINA-MAINLAND                | 3,974                                    | 3,079                        | 271          | 7,324                        | 3,954  | 2,135                         | 4,843                                    | 7,470                        | 158          | 12,471                                 | 4,849  | 3,116                  | 6,868                                    | 3,490                        | 12           | 10,370              | 6,374  | 2,434         |
| CHINA-TAIWAN                  | 707                                      | 3,322                        | 137          | 4,166                        | 1,031  | 872                           | 55                                       | 3,281                        | 4            | 3,340                                  | 174  | 53                     | 4,207                                    | 5,876                        | 97           | 10,180              | 3,690  | 1,115         |
| INDIA                         | 4,913                                    | 3,179                        | 530          | 8,622                        | 4,962  | 14                            | 688                                      | 4,792                        | 18           | 5,498                                  | 683  | 0                      | 17,761                                   | 14,373                       | 348          | 32,482              | 16,424   | 1,434         |
| INDONESIA                     | 521                                      | 1,079                        | 9            | 1,609                        | 621  | 174                           | 1,935                                    | 689                          | 7            | 2,631                                  | 1,941  | 28                     | 739                                      | 1,920                        | 34           | 2,693               | 1,360  | 1,219         |
| IRAN                          | 0  | 0                            | 0            | 0                            | 0  | 0                             | 0  | 0                            | 0            | 0                                      | 0  | 0                      | 15                                       | 0                            | 0            | 15                  | 15   | 0             |
| IRAQ                          | 0  | 0                            | 0            | 0                            | 2  | 0                             | 19                                       | 0                            | 0            | 19                                     | 19   | 0                      | 0  | 0                            | 0            | 0                   | 0  | 0             |
| JORDAN                        | 34                                       | 4                            | 10           | 48                           | 35   | 2                             | 0  | 182                          | 1            | 183                                    | 0  | 7                      | 74                                       | 64                           | 0            | 138                 | 84   | 25            |
| KOREA                         | 5,509                                    | 4,563                        | 110          | 10,182                       | 5,718  | 1,747                         | 4,595                                    | 17,061                       | 114          | 21,770                                 | 4,618  | 92                     | 5,857                                    | 41,553                       | 534          | 47,944              | 5,278  | 7,164         |
| KUWAIT                        | 699                                      | 86                           | 14           | 799                          | 689  | 55                            | 2  | 67                           | 6            | 75                                     | 2  | 10                     | 569                                      | 52                           | 7            | 628                 | 547  | 0             |
| MALAYSIA                      | 526                                      | 539                          | 36           | 1,101                        | 556  | 91                            | 723                                      | 3,621                        | 1            | 4,345                                  | 751  | 5                      | 959                                      | 7,312                        | 0            | 8,271               | 958  | 960           |
| OMAN                          | 71                                       | 0                            | 4            | 75                           | 71   | 0                             | 0  | 0                            | 0            | 0                                      | 0  | 0                      | 55                                       | 0                            | 0            | 55                  | 67   | 0             |
| PAKISTAN                      | 270                                      | 155                          | 0            | 425                          | 272  | 43                            | 62                                       | 478                          | 2            | 542                                    | 62   | 0                      | 124                                      | 989                          | 0            | 1,113               | 127  | 75            |
| PHILIPPINES                   | 549                                      | 144                          | 8            | 701                          | 716  | 39                            | 499                                      | 1,390                        | 1            | 1,890                                  | 537  | 153                    | 244                                      | 1,611                        | 1            | 1,856               | 593  | 144           |
| QATAR                         | 316                                      | 0                            | 5            | 321                          | 327  | 0                             | 115                                      | 0                            | 1            | 116                                    | 144  | 0                      | 326                                      | 0                            | 0            | 326                 | 328  | 0             |
| SAUDI ARABIA                  | 789                                      | 0                            | 93           | 882                          | 767  | 0                             | 58                                       | 3                            | 85           | 146                                    | 58   | 0                      | 841                                      | 0                            | 82           | 923                 | 1,207  | 0             |
| SRI LANKA                     | 50                                       | 45                           | 0            | 95                           | 43   | 0                             | 54                                       | 21                           | 0            | 75                                     | 95   | 21                     | 1  | 156                          | 0            | 157                 | 1  | 60            |
| SYRIA                         | 0  | 0                            | 0            | 0                            | 0  | 0                             | 0  | 0                            | 0            | 0                                      | 0  | 0                      | 1  | 0                            | 0            | 1                   | 0  | 0             |
| THAILAND                      | 184                                      | 95                           | 16           | 295                          | 162  | 50                            | 251                                      | 1,883                        | 165          | 2,299                                  | 251  | 11                     | 353                                      | 2,766                        | 8            | 3,127               | 376  | 88            |
| UNITED ARAB EMIRATES          | 908                                      | 879                          | 69           | 1,856                        | 907  | 0                             | 1,314                                    | 83                           | 70           | 1,467                                  | 1,346  | 83                     | 1,417                                    | 1,392                        | 183          | 2,992               | 2,069  | 301           |
| OTHER ASIA                    | 87                                       | 68                           | 0            | 155                          | 103  | 56                            | 549                                      | 358                          | 0            | 907                                    | 549  | 143                    | 613                                      | 392                          | 0            | 1,005               | 722  | 153           |
|                               | <b>20,107</b>                            | <b>17,237</b>                | <b>1,312</b> | <b>38,656</b>                | <b>20,936</b>  | <b>5,278</b>                  | <b>15,762</b>                            | <b>41,379</b>                | <b>633</b>   | <b>57,774</b>                          | <b>16,079</b>  | <b>3,722</b>           | <b>41,024</b>                            | <b>81,946</b>                | <b>1,306</b> | <b>124,276</b>      | <b>40,220</b>  | <b>15,172</b> |
| <b>Africa</b>                 |  |                              |              |                              |  |                               |  |                              |              |  |  |                        |  |                              |              |                     |  |               |
| ALGERIA                       | 0  | 588                          | 0            | 588                          | 0  | 280                           | 1  | 0                            | 0            | 1                                      | 5  | 0                      | 2  | 150                          | 0            | 152                 | 50   | 2             |
| CAMEROON                      | 11                                       | 12                           | 0            | 23                           | 11   | 5                             | 0  | 47                           | 0            | 47                                     | 0  | 1                      | 4  | 69                           | 0            | 73                  | 11   | 9             |
| CONGO (KINSHASA)              | 0  | 0                            | 0            | 0                            | 0  | 0                             | 0  | 10                           | 0            | 10                                     | 0  | 5                      | 58                                       | 10                           | 0            | 68                  | 58   | 6             |
| EGYPT                         | 248                                      | 684                          | 0            | 932                          | 396  | 59                            | 2,335                                    | 28                           | 0            | 2,363                                  | 2,335  | 5                      | 876                                      | 674                          | 7            | 1,557               | 644  | 122           |
| ETHIOPIA                      | 1  | 0                            | 0            | 1                            | 0  | 0                             | 0  | 0                            | 0            | 0                                      | 0  | 0                      | 0  | 0                            | 0            | 0                   | 0  | 0             |
| GABON                         | 0  | 0                            | 0            | 0                            | 0  | 0                             | 0  | 27                           | 0            | 27                                     | 0  | 1                      | 0  | 49                           | 0            | 49                  | 0  | 4             |
| GHANA                         | 8  | 0                            | 0            | 8                            | 10   | 0                             | 149                                      | 0                            | 0            | 149                                    | 149  | 0                      | 39                                       | 0                            | 31           | 70                  | 53   | 0             |
| IVORY COAST                   | 1  | 0                            | 8            | 9                            | 1  | 0                             | 18                                       | 36                           | 0            | 54                                     | 18   | 4                      | 0  | 25                           | 0            | 25                  | 0  | 2             |
| KENYA                         | 33                                       | 31                           | 0            | 64                           | 25   | 4                             | 4  | 169                          | 0            | 173                                    | 10   | 6                      | 3  | 152                          | 0            | 155                 | 32   | 67            |
| LIBYA                         | 1  | 0                            | 0            | 1                            | 1  | 0                             | 0  | 0                            | 0            | 0                                      | 0  | 0                      | 0  | 0                            | 0            | 0                   | 0  | 0             |
| MALAWI                        | 3  | 0                            | 0            | 3                            | 3  | 0                             | 46                                       | 0                            | 0            | 46                                     | 46   | 0                      | 0  | 0                            | 0            | 0                   | 0  | 0             |
| MOROCCO                       | 51                                       | 0                            | 23           | 74                           | 51   | 0                             | 52                                       | 8                            | 0            | 60                                     | 51   | 0                      | 72                                       | 72                           | 18           | 162                 | 222  | 4             |
| NIGERIA                       | 256                                      | 49                           | 0            | 305                          | 252  | 0                             | 913                                      | 406                          | 0            | 1,319                                  | 916  | 3                      | 253                                      | 375                          | 0            | 628                 | 296  | 47            |
| SENEGAL                       | 4  | 0                            | 0            | 4                            | 4  | 0                             | 0  | 95                           | 0            | 95                                     | 0  | 1                      | 0  | 35                           | 0            | 35                  | 0  | 0             |
| SUDAN                         | 0  | 0                            | 0            | 0                            | 0  | 0                             | 2  | 0                            | 0            | 2                                      | 2  | 0                      | 1  | 0                            | 2            | 3                   | 1  | 0             |

## Country Exposure Lending Survey /1: June 30, 2007

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 | 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 | Fair Value of Derivatives /8 | Total Claims   | 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 | Fair Value of Derivatives /8           | Total Claims     | Cross-Border Claims | Foreign-Office Claims on Local Residents | Fair Value of Derivatives /8 |
| TUNISIA   | 19                            | 92                                       | 0                            | 111            | 19                           | 53                                       | 77                           | 149            | 0                   | 226                                      | 77                            | 16            | 1                   | 63                                       | 0                                      | 64               | 3                   | 5  |                              |
| ZAMBIA  | 50                            | 6  | 0                            | 56             | 47                           | 0  | 159                          | 187            | 0                   | 346                                      | 159                           | 21            | 24                  | 35                                       | 32                                     | 91               | 24                  | 6  |                              |
| ZIMBABWE  | 1                             | 0  | 0                            | 1              | 1                            | 0  | 0                            | 0              | 0                   | 0  | 0                             | 0             | 0                   | 0  | 0                                      | 0                | 0                   | 0  |                              |
| OTHER AFRICA                                      | 98                            | 3  | 0                            | 101            | 153                          | 1  | 119                          | 316            | 39                  | 474                                      | 119                           | 2             | 193                 | 124                                      | 7                                      | 324              | 384                 | 57                                       |                              |
|   | <b>785</b>                    | <b>1,465</b>                             | <b>31</b>                    | <b>2,281</b>   | <b>974</b>                   | <b>402</b>                               | <b>3,875</b>                 | <b>1,478</b>   | <b>39</b>           | <b>5,392</b>                             | <b>3,887</b>                  | <b>65</b>     | <b>1,526</b>        | <b>1,833</b>                             | <b>97</b>                              | <b>3,456</b>     | <b>1,778</b>        | <b>331</b>                               |                              |
| <b>Banking Centers</b>                            |                               |  |                              |                |                              |  |                              |                |                     |  |                               |               |                     |  |  |                  |                     |  |                              |
| BAHAMAS   | 343                           | 114                                      | 1                            | 458            | 597                          | 77                                       | 26                           | 92             | 2                   | 120                                      | 77                            | 66            | 1,629               | 30                                       | 635                                    | 2,294            | 2,735               | 23                                       |                              |
| BAHRAIN   | 703                           | 188                                      | 14                           | 905            | 1,471                        | 180                                      | 4                            | 155            | 151                 | 310                                      | 3                             | 86            | 582                 | 175                                      | 9                                      | 766              | 654                 | 0  |                              |
| BERMUDA   | 36                            | 1  | 5                            | 42             | 37                           | 0  | 171                          | 0              | 1                   | 172                                      | 529                           | 0             | 13,362              | 1  | 1,159                                  | 14,522           | 17,171              | 0  |                              |
| CAYMAN ISLANDS                                    | 1,259                         | 219                                      | 50                           | 1,528          | 15,384                       | 220                                      | 152                          | 0              | 6                   | 158                                      | 142                           | 0             | 39,503              | 189                                      | 4,192                                  | 43,884           | 68,348              | 198                                      |                              |
| HONG KONG   | 4,461                         | 649                                      | 725                          | 5,835          | 3,883                        | 1,366                                    | 133                          | 2,227          | 53                  | 2,413                                    | 180                           | 96            | 5,532               | 10,727                                   | 340                                    | 16,599           | 5,419               | 3,403                                    |                              |
| LEBANON   | 30                            | 23                                       | 1                            | 54             | 67                           | 23                                       | 335                          | 53             | 0                   | 388                                      | 334                           | 33            | 15                  | 70                                       | 0                                      | 85               | 28                  | 73                                       |                              |
| LIBERIA   | 0                             | 0  | 0                            | 0              | 0                            | 0  | 0                            | 0              | 0                   | 0  | 0                             | 0             | 75                  | 0  | 17                                     | 92               | 412                 | 0  |                              |
| MACAO   | 0                             | 0  | 0                            | 0              | 0                            | 0  | 0                            | 10             | 3                   | 13                                       | 0                             | 1             | 136                 | 1  | 5                                      | 142              | 143                 | 71                                       |                              |
| NETHERLAND ANTILLES                               | 140                           | 1  | 0                            | 141            | 128                          | 0  | 2                            | 0              | 1                   | 3  | 2                             | 0             | 472                 | 95                                       | 103                                    | 670              | 882                 | 0  |                              |
| PANAMA  | 461                           | 718                                      | 7                            | 1,186          | 606                          | 179                                      | 330                          | 92             | 0                   | 422                                      | 340                           | 0             | 518                 | 1,065                                    | 10                                     | 1,593            | 1,038               | 0  |                              |
| SINGAPORE   | 2,603                         | 2,627                                    | 273                          | 5,503          | 3,955                        | 3,747                                    | 434                          | 6,301          | 27                  | 6,762                                    | 438                           | 237           | 3,100               | 14,275                                   | 217                                    | 17,592           | 3,433               | 7,836                                    |                              |
|   | <b>10,036</b>                 | <b>4,540</b>                             | <b>1,076</b>                 | <b>15,652</b>  | <b>26,128</b>                | <b>5,792</b>                             | <b>1,587</b>                 | <b>8,930</b>   | <b>244</b>          | <b>10,761</b>                            | <b>2,045</b>                  | <b>519</b>    | <b>64,924</b>       | <b>26,628</b>                            | <b>6,687</b>                           | <b>98,239</b>    | <b>100,263</b>      | <b>11,604</b>                            |                              |
| <b>International &amp; Regional Organizations</b> |                               |  |                              |                |                              |  |                              |                |                     |  |                               |               |                     |  |  |                  |                     |  |                              |
| AFRICAN REGIONAL                                  | 0                             | 0  | 0                            | 0              | 0                            | 0  | 16                           | 0              | 17                  | 33                                       | 16                            | 0             | 0                   | 0  | 0                                      | 0                | 0                   | 0  |                              |
| ASIAN REGIONAL                                    | 0                             | 0  | 0                            | 0              | 0                            | 0  | 161                          | 0              | 44                  | 205                                      | 158                           | 0             | 0                   | 0  | 0                                      | 0                | 0                   | 0  |                              |
| E. EUROPEAN REGIONAL                              | 0                             | 0  | 0                            | 0              | 0                            | 0  | 12                           | 0              | 79                  | 91                                       | 0                             | 0             | 0                   | 0  | 0                                      | 0                | 0                   | 0  |                              |
| INTERNATIONAL                                     | 0                             | 0  | 0                            | 0              | 0                            | 0  | 1,140                        | 0              | 52                  | 1,192                                    | 937                           | 0             | 0                   | 0  | 0                                      | 0                | 0                   | 0  |                              |
| LATIN AMER. REGIONAL                              | 0                             | 0  | 0                            | 0              | 0                            | 0  | 74                           | 0              | 48                  | 122                                      | 21                            | 0             | 0                   | 0  | 0                                      | 0                | 0                   | 0  |                              |
| MIDDLE EAST REGIONAL                              | 0                             | 0  | 0                            | 0              | 0                            | 0  | 0                            | 0              | 1                   | 1  | 0                             | 0             | 0                   | 0  | 0                                      | 0                | 0                   | 0  |                              |
| W. EUROPEAN REGIONAL                              | 0                             | 0  | 0                            | 0              | 0                            | 0  | 1,037                        | 0              | 2,256               | 3,293                                    | 1,017                         | 0             | 0                   | 0  | 0                                      | 0                | 0                   | 0  |                              |
|   | <b>0</b>                      | <b>0</b>                                 | <b>0</b>                     | <b>0</b>       | <b>0</b>                     | <b>0</b>                                 | <b>2,440</b>                 | <b>0</b>       | <b>2,497</b>        | <b>4,937</b>                             | <b>2,149</b>                  | <b>0</b>      | <b>0</b>            | <b>0</b>                                 | <b>0</b>                               | <b>0</b>         | <b>0</b>            | <b>0</b>                                 |                              |
| <b>GRAND TOTALS</b>                               | <b>397,801</b>                | <b>125,037</b>                           | <b>53,296</b>                | <b>576,134</b> | <b>293,380</b>               | <b>66,855</b>                            | <b>154,389</b>               | <b>208,313</b> | <b>16,259</b>       | <b>378,961</b>                           | <b>158,426</b>                | <b>27,167</b> | <b>484,292</b>      | <b>586,085</b>                           | <b>41,855</b>                          | <b>1,112,232</b> | <b>529,876</b>      | <b>120,564</b>                           |                              |



## Country Exposure Lending Survey /1: June 30, 2007

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<br>Excluding the Fair Value<br>of Derivatives | Cross-border Claims<br>Resulting From the<br>Fair Value of<br>Derivative Products /2 | Cross-border Claims<br>Including<br>Derivative Products | Net Foreign Office<br>Claims on Local<br>Residents /3 | Transfer Risk<br>Claims /4 | Gross Foreign Office<br>Claims on Local<br>Residents | Country<br>Risk<br>Claims /5 |
| <b>G-10 and Switzerland</b>         |   |  |   |   |                            |  |                              |
| BELGIUM                             | 17,504  | 2,023  | 19,527  | 0   | 19,527                     | 5,846  | 25,373                       |
| CANADA                              | 18,619  | 5,189  | 23,808  | 13,322  | 37,130                     | 97,974   | 121,782                      |
| FRANCE                              | 68,199  | 9,545  | 77,744  | 750   | 78,494                     | 2,141  | 79,885                       |
| GERMANY                             | 165,795   | 15,453   | 181,248   | 189   | 181,437                    | 27,826   | 209,074                      |
| ITALY                               | 29,490  | 6,482  | 35,972  | 592   | 36,564                     | 5,144  | 41,116                       |
| JAPAN                               | 41,684  | 3,884  | 45,568  | 101   | 45,669                     | 110,404  | 155,972                      |
| LUXEMBOURG                          | 25,785  | 2,334  | 28,119  | 1   | 28,120                     | 1,632  | 29,751                       |
| NETHERLANDS                         | 67,284  | 5,705  | 72,989  | 0   | 72,989                     | 322  | 73,311                       |
| SWEDEN                              | 15,201  | 1,327  | 16,528  | 550   | 17,078                     | 845  | 17,373                       |
| SWITZERLAND                         | 28,907  | 4,375  | 33,282  | 450   | 33,732                     | 1,794  | 35,076                       |
| UNITED KINGDOM                      | 93,303  | 15,413   | 108,716   | 14,539  | 123,255                    | 240,087  | 348,803                      |
|                                     | <b>571,771</b>  | <b>71,730</b>  | <b>643,501</b>  | <b>30,494</b>   | <b>673,995</b>             | <b>494,015</b>                                       | <b>1,137,516</b>             |
| <b>Non G-10 Developed Countries</b> |   |  |   |   |                            |  |                              |
| AUSTRALIA                           | 15,927  | 3,198  | 19,125  | 4,636   | 23,761                     | 42,344   | 61,469                       |
| AUSTRIA                             | 6,458   | 1,270  | 7,728   | 0   | 7,728                      | 5  | 7,733                        |
| DENMARK                             | 16,622  | 694  | 17,316  | 0   | 17,316                     | 314  | 17,630                       |
| FINLAND                             | 3,253   | 631  | 3,884   | 0   | 3,884                      | 171  | 4,055                        |
| GREECE                              | 3,054   | 1,020  | 4,074   | 4   | 4,078                      | 3,896  | 7,970                        |
| ICELAND                             | 821   | 177  | 998   | 0   | 998                        | 0  | 998                          |
| IRELAND                             | 23,881  | 3,268  | 27,149  | 7,354   | 34,503                     | 8,707  | 35,856                       |
| ISRAEL                              | 3,184   | 136  | 3,320   | 0   | 3,320                      | 743  | 4,063                        |
| NEW ZEALAND                         | 1,037   | 799  | 1,836   | 1,232   | 3,068                      | 2,908  | 4,744                        |
| NORWAY                              | 9,911   | 729  | 10,640  | 379   | 11,019                     | 483  | 11,123                       |
| PORTUGAL                            | 3,544   | 417  | 3,961   | 0   | 3,961                      | 934  | 4,895                        |
| SOUTH AFRICA                        | 4,619   | 288  | 4,907   | 0   | 4,907                      | 6,252  | 11,159                       |
| SPAIN                               | 28,639  | 3,428  | 32,067  | 6,275   | 38,342                     | 10,524   | 42,591                       |
| TURKEY                              | 12,487  | 323  | 12,810  | 100   | 12,910                     | 3,353  | 16,163                       |
| OTHER NON G-10 DEV.                 | 7,414   | 34   | 7,448   | 0   | 7,448                      | 20   | 7,468                        |
|                                     | <b>140,851</b>  | <b>16,412</b>  | <b>157,263</b>  | <b>19,980</b>   | <b>177,243</b>             | <b>80,654</b>  | <b>237,917</b>               |

## Country Exposure Lending Survey /1: June 30, 2007

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<br>Excluding the Fair Value<br>of Derivatives | Cross-border Claims<br>Resulting From the<br>Fair Value of<br>Derivative Products /2 | Cross-border Claims<br>Including<br>Derivative Products | Net Foreign Office<br>Claims on Local<br>Residents /3 | Transfer Risk<br>Claims /4 | Gross Foreign Office<br>Claims on Local<br>Residents | Country<br>Risk<br>Claims /5 |
| <b>Eastern Europe</b>                  |   |  |   |   |                            |  |                              |
| BULGARIA                               | 157   | 64   | 221   | 0   | 221                        | 243  | 464                          |
| CZECH REPUBLIC                         | 1,530   | 81   | 1,611   | 0   | 1,611                      | 4,429  | 6,040                        |
| HUNGARY                                | 886   | 123  | 1,009   | 71  | 1,080                      | 2,204  | 3,213                        |
| MACEDONIA                              | 5   | 0  | 5   | 0   | 5                          | 0  | 5                            |
| POLAND                                 | 1,222   | 83   | 1,305   | 0   | 1,305                      | 8,922  | 10,227                       |
| ROMANIA                                | 360   | 3  | 363   | 0   | 363                        | 1,263  | 1,626                        |
| RUSSIA                                 | 12,371  | 59   | 12,430  | 272   | 12,702                     | 4,852  | 17,282                       |
| SERBIA & MONTENEGRO                    | 28  | 0  | 28  | 0   | 28                         | 0  | 28                           |
| SLOVAKIA                               | 260   | 29   | 289   | 163   | 452                        | 1,157  | 1,446                        |
| OTHER E. EUROPE                        | 4,680   | 73   | 4,753   | 0   | 4,753                      | 792  | 5,545                        |
|  | <b>21,499</b>   | <b>515</b>   | <b>22,014</b>   | <b>506</b>  | <b>22,520</b>              | <b>23,862</b>  | <b>45,876</b>                |
| <b>Latin America and the Caribbean</b> |   |  |   |   |                            |  |                              |
| ARGENTINA                              | 3,199   | 52   | 3,251   | 164   | 3,415                      | 3,036  | 6,287                        |
| BOLIVIA                                | 5   | 0  | 5   | 9   | 14                         | 11   | 16                           |
| BRAZIL                                 | 14,762  | 1,143  | 15,905  | 10,264  | 26,169                     | 22,863   | 38,768                       |
| CHILE                                  | 2,744   | 878  | 3,622   | 669   | 4,291                      | 4,610  | 8,232                        |
| COLOMBIA                               | 3,365   | 318  | 3,683   | 1,047   | 4,730                      | 3,514  | 7,197                        |
| COSTA RICA                             | 1,028   | 1  | 1,029   | 661   | 1,690                      | 764  | 1,793                        |
| DOMINICAN REPUBLIC                     | 843   | 0  | 843   | 35  | 878                        | 232  | 1,075                        |
| ECUADOR                                | 305   | 0  | 305   | 44  | 349                        | 246  | 551                          |
| EL SALVADOR                            | 440   | 8  | 448   | 2,780   | 3,228                      | 2,868  | 3,316                        |
| GUATEMALA                              | 723   | 1  | 724   | 1,017   | 1,741                      | 1,150  | 1,874                        |
| HONDURAS                               | 293   | 0  | 293   | 369   | 662                        | 477  | 770                          |
| JAMAICA                                | 331   | 1  | 332   | 127   | 459                        | 281  | 613                          |
| MEXICO                                 | 12,747  | 369  | 13,116  | 5,005   | 18,121                     | 67,564   | 80,680                       |
| NICARAGUA                              | 81  | 0  | 81  | 249   | 330                        | 249  | 330                          |
| PARAGUAY                               | 18  | 0  | 18  | 28  | 46                         | 198  | 216                          |
| PERU                                   | 1,523   | 59   | 1,582   | 284   | 1,866                      | 1,007  | 2,589                        |
| TRINIDAD & TOBAGO                      | 381   | 31   | 412   | 0   | 412                        | 335  | 747                          |
| URUGUAY                                | 164   | 2  | 166   | 25  | 191                        | 328  | 494                          |
| VENEZUELA                              | 791   | 294  | 1,085   | 100   | 1,185                      | 1,248  | 2,333                        |
| OTHER LAT. AM. & CAR                   | 4,538   | 669  | 5,207   | 20  | 5,227                      | 151  | 5,358                        |
|  | <b>48,281</b>   | <b>3,826</b>   | <b>52,107</b>   | <b>22,897</b>   | <b>75,004</b>              | <b>111,132</b>                                       | <b>163,239</b>               |

## Country Exposure Lending Survey /1: June 30, 2007

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<br>Excluding the Fair Value<br>of Derivatives | Cross-border Claims<br>Resulting From the<br>Fair Value of<br>Derivative Products /2 | Cross-border Claims<br>Including<br>Derivative Products | Net Foreign Office<br>Claims on Local<br>Residents /3 | Transfer Risk<br>Claims /4 | Gross Foreign Office<br>Claims on Local<br>Residents | Country<br>Risk<br>Claims /5 |
| <b>Asia</b>          |   |  |   |   |                            |  |                              |
| CHINA-MAINLAND       | 15,490  | 433  | 15,923  | 4,088   | 20,011                     | 14,167   | 30,090                       |
| CHINA-TAIWAN         | 4,683   | 238  | 4,921   | 1,922   | 6,843                      | 11,507   | 16,428                       |
| INDIA                | 23,337  | 896  | 24,233  | 19,715  | 43,948                     | 22,379   | 46,612                       |
| INDONESIA            | 3,059   | 50   | 3,109   | 0   | 3,109                      | 3,737  | 6,846                        |
| IRAN                 | 15  | 0  | 15  | 0   | 15                         | 0  | 15                           |
| IRAQ                 | 19  | 0  | 19  | 0   | 19                         | 0  | 19                           |
| JORDAN               | 108   | 11   | 119   | 0   | 119                        | 250  | 369                          |
| KOREA                | 15,383  | 758  | 16,141  | 18,815  | 34,956                     | 58,104   | 74,245                       |
| KUWAIT               | 1,263   | 27   | 1,290   | 112   | 1,402                      | 207  | 1,497                        |
| MALAYSIA             | 1,777   | 37   | 1,814   | 204   | 2,018                      | 11,626   | 13,440                       |
| OMAN                 | 126   | 4  | 130   | 0   | 130                        | 0  | 130                          |
| PAKISTAN             | 454   | 2  | 456   | 91  | 547                        | 1,645  | 2,101                        |
| PHILIPPINES          | 1,150   | 10   | 1,160   | 0   | 1,160                      | 3,145  | 4,305                        |
| QATAR                | 600   | 6  | 606   | 0   | 606                        | 0  | 606                          |
| SAUDI ARABIA         | 1,650   | 259  | 1,909   | 3   | 1,912                      | 3  | 1,912                        |
| SRI LANKA            | 105   | 0  | 105   | 69  | 174                        | 228  | 333                          |
| SYRIA                | 1   | 0  | 1   | 0   | 1                          | 0  | 1                            |
| THAILAND             | 720   | 189  | 909   | 179   | 1,088                      | 4,940  | 5,849                        |
| UNITED ARAB EMIRATES | 3,542   | 301  | 3,843   | 0   | 3,843                      | 2,377  | 6,220                        |
| OTHER ASIA           | 1,198   | 0  | 1,198   | 30  | 1,228                      | 785  | 1,983                        |
|                      | <b>74,680</b>   | <b>3,221</b>   | <b>77,901</b>   | <b>45,228</b>   | <b>123,129</b>             | <b>135,100</b>                                       | <b>213,001</b>               |
| <b>Africa</b>        |   |  |   |   |                            |  |                              |
| ALGERIA              | 3   | 0  | 3   | 0   | 3                          | 738  | 741                          |
| CAMEROON             | 15  | 0  | 15  | 15  | 30                         | 128  | 143                          |
| CONGO (KINSHASA)     | 58  | 0  | 58  | 0   | 58                         | 20   | 78                           |
| EGYPT                | 3,459   | 7  | 3,466   | 292   | 3,758                      | 1,387  | 4,853                        |
| ETHIOPIA             | 1   | 0  | 1   | 0   | 1                          | 0  | 1                            |
| GABON                | 0   | 0  | 0   | 0   | 0                          | 76   | 76                           |
| GHANA                | 196   | 31   | 227   | 0   | 227                        | 0  | 227                          |
| IVORY COAST          | 19  | 8  | 27  | 0   | 27                         | 61   | 88                           |
| KENYA                | 36  | 0  | 36  | 0   | 36                         | 359  | 395                          |
| LIBYA                | 1   | 0  | 1   | 0   | 1                          | 0  | 1                            |
| MALAWI               | 49  | 0  | 49  | 0   | 49                         | 0  | 49                           |
| MOROCCO              | 174   | 41   | 215   | 0   | 215                        | 80   | 295                          |
| NIGERIA              | 1,421   | 0  | 1,421   | 0   | 1,421                      | 830  | 2,251                        |
| SENEGAL              | 4   | 0  | 4   | 4   | 8                          | 130  | 134                          |
| SUDAN                | 3   | 2  | 5   | 0   | 5                          | 0  | 5                            |

## Country Exposure Lending Survey /1: June 30, 2007

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<br>Excluding the Fair Value<br>of Derivatives | Cross-border Claims<br>Resulting From the<br>Fair Value of<br>Derivative Products /2 | Cross-border Claims<br>Including<br>Derivative Products | Net Foreign Office<br>Claims on Local<br>Residents /3 | Transfer Risk<br>Claims /4 | Gross Foreign Office<br>Claims on Local<br>Residents | Country<br>Risk<br>Claims /5 |
| TUNISIA   | 41  | 0  | 41  | 114   | 155                        | 304  | 345                          |
| ZAMBIA  | 233   | 32   | 265   | 42  | 307                        | 241  | 506                          |
| ZIMBABWE  | 1   | 0  | 1   | 0   | 1                          | 0  | 1                            |
| OTHER AFRICA                                      | 410   | 45   | 455   | 44  | 499                        | 444  | 899                          |
|   | <b>6,124</b>  | <b>166</b>   | <b>6,290</b>  | <b>511</b>  | <b>6,801</b>               | <b>4,798</b>   | <b>11,088</b>                |
| <b>Banking Centers</b>                            |   |  |   |   |                            |  |                              |
| BAHAMAS   | 1,598   | 638  | 2,236   | 0   | 2,236                      | 236  | 2,472                        |
| BAHRAIN   | 1,289   | 174  | 1,463   | 0   | 1,463                      | 518  | 1,981                        |
| BERMUDA   | 13,042  | 1,151  | 14,193  | 1   | 14,194                     | 1  | 14,194                       |
| CAYMAN ISLANDS                                    | 39,125  | 4,227  | 43,352  | 146   | 43,498                     | 192  | 43,544                       |
| HONG KONG   | 9,114   | 1,110  | 10,224  | 134   | 10,358                     | 13,092   | 23,316                       |
| LEBANON   | 371   | 1  | 372   | 0   | 372                        | 146  | 518                          |
| LIBERIA   | 57  | 17   | 74  | 0   | 74                         | 0  | 74                           |
| MACAO   | 136   | 8  | 144   | 0   | 144                        | 11   | 155                          |
| NETHERLAND ANTILLES                               | 577   | 90   | 667   | 0   | 667                        | 96   | 763                          |
| PANAMA  | 951   | 17   | 968   | 1,231   | 2,199                      | 1,875  | 2,843                        |
| SINGAPORE   | 4,749   | 510  | 5,259   | 0   | 5,259                      | 23,715   | 28,974                       |
|   | <b>71,009</b>   | <b>7,943</b>   | <b>78,952</b>   | <b>1,512</b>  | <b>80,464</b>              | <b>39,882</b>  | <b>118,834</b>               |
| <b>International &amp; Regional Organizations</b> |   |  |   |   |                            |  |                              |
| AFRICAN REGIONAL                                  | 16  | 17   | 33  | 0   | 33                         | 0  | 33                           |
| ASIAN REGIONAL                                    | 141   | 44   | 185   | 0   | 185                        | 0  | 185                          |
| E. EUROPEAN REGIONAL                              | 12  | 79   | 91  | 0   | 91                         | 0  | 91                           |
| INTERNATIONAL                                     | 1,110   | 52   | 1,162   | 0   | 1,162                      | 0  | 1,162                        |
| LATIN AMER. REGIONAL                              | 48  | 48   | 96  | 0   | 96                         | 0  | 96                           |
| MIDDLE EAST REGIONAL                              | 0   | 1  | 1   | 0   | 1                          | 0  | 1                            |
| W. EUROPEAN REGIONAL                              | 1,017   | 2,256  | 3,273   | 0   | 3,273                      | 0  | 3,273                        |
|   | <b>2,344</b>  | <b>2,497</b>   | <b>4,841</b>  | <b>0</b>  | <b>4,841</b>               | <b>0</b>   | <b>4,841</b>                 |
| <b>GRAND TOTALS</b>                               | <b>936,559</b>  | <b>106,310</b>   | <b>1,042,869</b>  | <b>121,128</b>  | <b>1,163,997</b>           | <b>889,443</b>                                       | <b>1,932,312</b>             |

## Country Exposure Lending Survey /1: June 30, 2007

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

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

| Cross-Border Claims                 | Ultimate Risk Basis Claims /6            |                       |                   |                              |               |                    |                                   | Immediate-Counterparty Basis Claims /7 |  |                                 |  |  |                  |
|-------------------------------------|--|-----------------------|-------------------|------------------------------|---------------|--------------------|-----------------------------------|--|--|---------------------------------|--|--|------------------|
|                                     | Foreign Office Claims on Local Residents |                       |                   | Fair Value of Derivatives /8 | Total Claims  | Unused Commitments | Guarantees and Credit Derivatives | Cross-Border Claims                    | Foreign-Office Claims on Local Residents in Non-Local Currency | Remaining Maturity under 1 Year | Foreign-Office Claims on Local Residents in the Local Currency | Total Cross-Border and Foreign Office Claims |                  |
|                                     | Total                                    | In Non-Local Currency | In Local Currency |                              |               |                    |                                   |  |  |                                 |  |  |                  |
| <b>G-10 and Switzerland</b>         |  |                       |                   |                              |               |                    |                                   |  |  |                                 |  |  |                  |
| BELGIUM                             | 17,504                                   | 5,846                 | 1,096             | 4,750                        | 2,023         | 25,373             | 1,672                             | 5,011                                  | 17,150   | 923                             | 16,565   | 4,706  | 22,779           |
| CANADA                              | 18,619                                   | 96,588                | 5,998             | 90,590                       | 6,575         | 121,782            | 56,576                            | 31,522                                 | 17,954   | 5,911                           | 18,269   | 93,662                                       | 117,527          |
| FRANCE                              | 68,199                                   | 2,141                 | 370               | 1,771                        | 9,545         | 79,885             | 25,426                            | 293,896                                | 58,876   | 377                             | 53,363   | 2,100  | 61,353           |
| GERMANY                             | 165,795                                  | 27,171                | 3,442             | 23,729                       | 16,108        | 209,074            | 25,531                            | 236,701                                | 75,193   | 3,642                           | 64,612   | 23,799                                       | 102,634          |
| ITALY                               | 29,490                                   | 5,144                 | 115               | 5,029                        | 6,482         | 41,116             | 6,338                             | 91,699                                 | 30,172   | 119                             | 29,071   | 5,558  | 35,849           |
| JAPAN                               | 41,684                                   | 109,643               | 5,916             | 103,727                      | 4,645         | 155,972            | 28,853                            | 41,622                                 | 35,377   | 5,555                           | 40,168   | 104,196                                      | 145,128          |
| LUXEMBOURG                          | 25,785                                   | 1,632                 | 1,028             | 604                          | 2,334         | 29,751             | 8,610                             | 16,445                                 | 30,356   | 1,028                           | 27,002   | 611  | 31,995           |
| NETHERLANDS                         | 67,284                                   | 322                   | 205               | 117                          | 5,705         | 73,311             | 16,681                            | 108,780                                | 68,383   | 203                             | 54,591   | 142  | 68,728           |
| SWEDEN                              | 15,201                                   | 842                   | 1                 | 841                          | 1,330         | 17,373             | 5,621                             | 37,077                                 | 14,564   | 1                               | 12,301   | 843  | 15,408           |
| SWITZERLAND                         | 28,907                                   | 1,702                 | 787               | 915                          | 4,467         | 35,076             | 5,617                             | 90,701                                 | 23,928   | 603                             | 19,754   | 919  | 25,450           |
| UNITED KINGDOM                      | 93,303                                   | 234,894               | 94,903            | 139,991                      | 20,606        | 348,803            | 97,060                            | 619,003                                | 107,057  | 122,085                         | 205,317  | 146,083                                      | 375,225          |
|                                     | <b>571,771</b>                           | <b>485,925</b>        | <b>113,861</b>    | <b>372,064</b>               | <b>79,820</b> | <b>1,137,516</b>   | <b>277,985</b>                    | <b>1,572,457</b>                       | <b>479,010</b>   | <b>140,447</b>                  | <b>541,013</b>   | <b>382,619</b>                               | <b>1,002,076</b> |
| <b>Non G-10 Developed Countries</b> |  |                       |                   |                              |               |                    |                                   |  |  |                                 |  |  |                  |
| AUSTRALIA                           | 15,927                                   | 37,331                | 2,838             | 34,493                       | 8,211         | 61,469             | 15,854                            | 26,093                                 | 17,760   | 4,252                           | 18,617   | 36,348                                       | 58,360           |
| AUSTRIA                             | 6,458                                    | 5                     | 0                 | 5                            | 1,270         | 7,733              | 1,483                             | 3,726                                  | 6,031  | 0                               | 3,729  | 4  | 6,035            |
| DENMARK                             | 16,622                                   | 314                   | 0                 | 314                          | 694           | 17,630             | 5,032                             | 10,452                                 | 14,522   | 0                               | 6,420  | 313  | 14,835           |
| FINLAND                             | 3,253                                    | 171                   | 0                 | 171                          | 631           | 4,055              | 1,610                             | 31,838                                 | 3,084  | 0                               | 2,420  | 170  | 3,254            |
| GREECE                              | 3,054                                    | 3,896                 | 589               | 3,307                        | 1,020         | 7,970              | 8,524                             | 10,569                                 | 3,008  | 554                             | 3,250  | 3,403  | 6,965            |
| ICELAND                             | 821                                      | 0                     | 0                 | 0                            | 177           | 998                | 131                               | 5,492                                  | 963  | 0                               | 693  | 0  | 963              |
| IRELAND                             | 23,881                                   | 8,706                 | 5,370             | 3,336                        | 3,269         | 35,856             | 7,335                             | 11,266                                 | 23,242   | 5,416                           | 25,635   | 3,339  | 31,997           |
| ISRAEL                              | 3,184                                    | 630                   | 136               | 494                          | 249           | 4,063              | 50                                | 878                                    | 3,405  | 225                             | 3,246  | 493  | 4,123            |
| NEW ZEALAND                         | 1,037                                    | 2,908                 | 304               | 2,604                        | 799           | 4,744              | 1,629                             | 1,189                                  | 972  | 304                             | 842  | 2,637  | 3,913            |
| NORWAY                              | 9,911                                    | 483                   | 1                 | 482                          | 729           | 11,123             | 2,952                             | 5,580                                  | 10,651   | 1                               | 9,792  | 483  | 11,135           |
| PORTUGAL                            | 3,544                                    | 934                   | 1                 | 933                          | 417           | 4,895              | 930                               | 20,451                                 | 3,495  | 1                               | 3,437  | 937  | 4,433            |
| SOUTH AFRICA                        | 4,619                                    | 5,610                 | 1,015             | 4,595                        | 930           | 11,159             | 6,101                             | 2,205                                  | 4,527  | 1,021                           | 4,687  | 4,634  | 10,182           |
| SPAIN                               | 28,639                                   | 10,479                | 735               | 9,744                        | 3,473         | 42,591             | 5,428                             | 68,016                                 | 28,927   | 624                             | 27,486   | 9,721  | 39,272           |
| TURKEY                              | 12,487                                   | 3,340                 | 1,149             | 2,191                        | 336           | 16,163             | 928                               | 22,645                                 | 11,915   | 1,155                           | 7,422  | 2,277  | 15,347           |
| OTHER NON G-10 DEV.                 | 7,414                                    | 20                    | 0                 | 20                           | 34            | 7,468              | 211                               | 189                                    | 3,765  | 0                               | 3,292  | 20   | 3,785            |
|                                     | <b>140,851</b>                           | <b>74,827</b>         | <b>12,138</b>     | <b>62,689</b>                | <b>22,239</b> | <b>237,917</b>     | <b>58,198</b>                     | <b>220,589</b>                         | <b>136,267</b>   | <b>13,553</b>                   | <b>120,968</b>   | <b>64,779</b>                                | <b>214,599</b>   |
| <b>Eastern Europe</b>               |  |                       |                   |                              |               |                    |                                   |  |  |                                 |  |  |                  |
| BULGARIA                            | 157                                      | 243                   | 110               | 133                          | 64            | 464                | 31                                | 1,183                                  | 172  | 110                             | 191  | 150  | 432              |
| CZECH REPUBLIC                      | 1,530                                    | 4,273                 | 272               | 4,001                        | 237           | 6,040              | 2,272                             | 903                                    | 1,674  | 264                             | 1,759  | 4,126  | 6,064            |
| HUNGARY                             | 886                                      | 2,148                 | 431               | 1,717                        | 179           | 3,213              | 1,077                             | 1,960                                  | 947  | 442                             | 1,313  | 1,752  | 3,141            |
| MACEDONIA                           | 5  | 0                     | 0                 | 0                            | 0             | 5                  | 1                                 | 0                                      | 5  | 0                               | 1  | 0  | 5                |

## Country Exposure Lending Survey /1: June 30, 2007

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

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

|  | Ultimate Risk Basis Claims /6            |                       |                   |                              |              |                    |                                   |                     | Immediate-Counterparty Basis Claims /7                         |                                 |  |  |                |
|--|--|-----------------------|-------------------|------------------------------|--------------|--------------------|-----------------------------------|---------------------|--|---------------------------------|--|--|----------------|
|  | Foreign Office Claims on Local Residents |                       |                   | Fair Value of Derivatives /8 | Total Claims | Unused Commitments | Guarantees and Credit Derivatives | Cross-Border Claims | Foreign-Office Claims on Local Residents in Non-Local Currency | Remaining Maturity under 1 Year | Foreign-Office Claims on Local Residents in the Local Currency | Total Cross-Border and Foreign Office Claims |                |
|  | Total                                    | In Non-Local Currency | In Local Currency |                              |              |                    |                                   |                     |  |                                 |  |  |                |
| POLAND                                 | 1,222                                    | 8,562                 | 1,277             | 7,285                        | 443          | 10,227             | 3,631                             | 2,893               | 1,251  | 1,270                           | 1,619  | 7,300  | 9,821          |
| ROMANIA                                | 360                                      | 1,251                 | 516               | 735                          | 15           | 1,626              | 632                               | 629                 | 385  | 529                             | 698  | 746  | 1,660          |
| RUSSIA                                 | 12,371                                   | 4,837                 | 613               | 4,224                        | 74           | 17,282             | 3,094                             | 15,322              | 11,281   | 652                             | 9,842  | 4,565  | 16,498         |
| SERBIA & MONTENEGRO                    | 28                                       | 0                     | 0                 | 0                            | 0            | 28                 | 23                                | 4                   | 28   | 0                               | 1  | 0  | 28             |
| SLOVAKIA                               | 260                                      | 1,140                 | 223               | 917                          | 46           | 1,446              | 937                               | 235                 | 269  | 214                             | 384  | 951  | 1,434          |
| OTHER E. EUROPE                        | 4,680                                    | 781                   | 301               | 480                          | 84           | 5,545              | 1,400                             | 4,034               | 4,875  | 388                             | 4,572  | 562  | 5,825          |
|  | <b>21,499</b>                            | <b>23,235</b>         | <b>3,743</b>      | <b>19,492</b>                | <b>1,142</b> | <b>45,876</b>      | <b>13,098</b>                     | <b>27,163</b>       | <b>20,887</b>  | <b>3,869</b>                    | <b>20,380</b>  | <b>20,152</b>                                | <b>44,908</b>  |
| <b>Latin America and the Caribbean</b> |  |                       |                   |                              |              |                    |                                   |                     |  |                                 |  |  |                |
| ARGENTINA                              | 3,199                                    | 3,036                 | 323               | 2,713                        | 52           | 6,287              | 1,482                             | 6,118               | 3,548  | 332                             | 3,439  | 2,951  | 6,831          |
| BOLIVIA                                | 5  | 11                    | 11                | 0                            | 0            | 16                 | 7                                 | 7                   | 15   | 11                              | 22   | 0  | 26             |
| BRAZIL                                 | 14,762                                   | 22,002                | 84                | 21,918                       | 2,004        | 38,768             | 9,702                             | 20,406              | 14,169   | 57                              | 11,519   | 21,974                                       | 36,200         |
| CHILE                                  | 2,744                                    | 4,563                 | 264               | 4,299                        | 925          | 8,232              | 890                               | 732                 | 2,780  | 313                             | 1,936  | 4,553  | 7,646          |
| COLOMBIA                               | 3,365                                    | 3,459                 | 73                | 3,386                        | 373          | 7,197              | 1,411                             | 3,479               | 3,591  | 73                              | 3,370  | 3,479  | 7,143          |
| COSTA RICA                             | 1,028                                    | 764                   | 138               | 626                          | 1            | 1,793              | 382                               | 159                 | 1,017  | 139                             | 607  | 625  | 1,781          |
| DOMINICAN REPUBLIC                     | 843                                      | 232                   | 26                | 206                          | 0            | 1,075              | 33                                | 110                 | 884  | 26                              | 837  | 220  | 1,130          |
| ECUADOR                                | 305                                      | 246                   | 247               | -1                           | 0            | 551                | 148                               | 542                 | 388  | 249                             | 544  | 0  | 637            |
| EL SALVADOR                            | 440                                      | 2,868                 | 41                | 2,827                        | 8            | 3,316              | 253                               | 223                 | 459  | 41                              | 267  | 2,828  | 3,328          |
| GUATEMALA                              | 723                                      | 1,150                 | 187               | 963                          | 1            | 1,874              | 476                               | 106                 | 844  | 188                             | 798  | 963  | 1,995          |
| HONDURAS                               | 293                                      | 477                   | 115               | 362                          | 0            | 770                | 257                               | 46                  | 332  | 115                             | 274  | 364  | 811            |
| JAMAICA                                | 331                                      | 281                   | 40                | 241                          | 1            | 613                | 34                                | 39                  | 354  | 40                              | 307  | 242  | 636            |
| MEXICO                                 | 12,747                                   | 66,636                | 815               | 65,821                       | 1,297        | 80,680             | 21,282                            | 13,530              | 13,547   | 2,241                           | 8,348  | 65,960                                       | 81,748         |
| NICARAGUA                              | 81                                       | 249                   | 117               | 132                          | 0            | 330                | 284                               | 0                   | 87   | 117                             | 157  | 131  | 335            |
| PARAGUAY                               | 18                                       | 198                   | 106               | 92                           | 0            | 216                | 5                                 | 13                  | 20   | 106                             | 85   | 92   | 218            |
| PERU                                   | 1,523                                    | 1,006                 | 552               | 454                          | 60           | 2,589              | 251                               | 2,263               | 1,558  | 552                             | 1,784  | 454  | 2,564          |
| TRINIDAD & TOBAGO                      | 381                                      | 335                   | 48                | 287                          | 31           | 747                | 21                                | 135                 | 381  | 47                              | 303  | 287  | 715            |
| URUGUAY                                | 164                                      | 328                   | 215               | 113                          | 2            | 494                | 20                                | 149                 | 247  | 217                             | 422  | 116  | 580            |
| VENEZUELA                              | 791                                      | 1,248                 | 0                 | 1,248                        | 294          | 2,333              | 77                                | 6,909               | 1,079  | 0                               | 901  | 1,237  | 2,316          |
| OTHER LAT. AM. & CAR                   | 4,538                                    | 151                   | 79                | 72                           | 669          | 5,358              | 273                               | 535                 | 7,253  | 89                              | 6,724  | 72   | 7,414          |
|  | <b>48,281</b>                            | <b>109,240</b>        | <b>3,481</b>      | <b>105,759</b>               | <b>5,718</b> | <b>163,239</b>     | <b>37,288</b>                     | <b>55,501</b>       | <b>52,553</b>  | <b>4,953</b>                    | <b>42,644</b>  | <b>106,548</b>                               | <b>164,054</b> |
| <b>Asia</b>                            |  |                       |                   |                              |              |                    |                                   |                     |  |                                 |  |  |                |
| CHINA-MAINLAND                         | 15,490                                   | 14,017                | 6,516             | 7,501                        | 583          | 30,090             | 1,490                             | 2,294               | 15,001   | 7,674                           | 20,759   | 8,380  | 31,055         |
| CHINA-TAIWAN                           | 4,683                                    | 11,157                | 2,122             | 9,035                        | 588          | 16,428             | 7,104                             | 1,515               | 4,673  | 2,033                           | 6,226  | 9,242  | 15,948         |
| INDIA                                  | 23,337                                   | 22,082                | 1,402             | 20,680                       | 1,193        | 46,612             | 1,175                             | 2,401               | 22,009   | 1,448                           | 20,208   | 20,869                                       | 44,326         |
| INDONESIA                              | 3,059                                    | 3,688                 | 700               | 2,988                        | 99           | 6,846              | 1,138                             | 2,336               | 3,768  | 1,418                           | 5,000  | 3,189  | 8,375          |
| IRAN                                   | 15                                       | 0                     | 0                 | 0                            | 0            | 15                 | 2                                 | 0                   | 15   | 0                               | 0  | 0  | 15             |
| IRAQ                                   | 19                                       | 0                     | 0                 | 0                            | 0            | 19                 | 0                                 | 48                  | 21   | 0                               | 19   | 0  | 21             |

## Country Exposure Lending Survey /1: June 30, 2007

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

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

|                      | Ultimate Risk Basis Claims /6            |                       |                   |                              |              |                    |                                   |                     | Immediate-Counterparty Basis Claims /7                         |                                 |  |  |                |
|----------------------|--|-----------------------|-------------------|------------------------------|--------------|--------------------|-----------------------------------|---------------------|--|---------------------------------|--|--|----------------|
|                      | Foreign Office Claims on Local Residents |                       |                   | Fair Value of Derivatives /8 | Total Claims | Unused Commitments | Guarantees and Credit Derivatives | Cross-Border Claims | Foreign-Office Claims on Local Residents in Non-Local Currency | Remaining Maturity under 1 Year | Foreign-Office Claims on Local Residents in the Local Currency | Total Cross-Border and Foreign Office Claims |                |
|                      | Total                                    | In Non-Local Currency | In Local Currency |                              |              |                    |                                   |                     |  |                                 |  |  |                |
| JORDAN               | 108                                      | 250                   | 34                | 216                          | 11           | 369                | 63                                | 195                 | 119  | 34                              | 73   | 215  | 368            |
| KOREA                | 15,383                                   | 57,599                | 8,771             | 48,828                       | 1,263        | 74,245             | 8,612                             | 11,562              | 15,057   | 8,976                           | 23,194   | 49,945                                       | 73,978         |
| KUWAIT               | 1,263                                    | 205                   | 65                | 140                          | 29           | 1,497              | 647                               | 433                 | 1,231  | 65                              | 1,014  | 140  | 1,436          |
| MALAYSIA             | 1,777                                    | 11,445                | 857               | 10,588                       | 218          | 13,440             | 6,190                             | 4,194               | 1,732  | 1,056                           | 2,671  | 10,631                                       | 13,419         |
| OMAN                 | 126                                      | 0                     | 0                 | 0                            | 4            | 130                | 116                               | 88                  | 138  | 0                               | 58   | 0  | 138            |
| PAKISTAN             | 454                                      | 1,622                 | 119               | 1,503                        | 25           | 2,101              | 67                                | 329                 | 459  | 118                             | 564  | 1,511  | 2,088          |
| PHILIPPINES          | 1,150                                    | 3,145                 | 254               | 2,891                        | 10           | 4,305              | 1,952                             | 8,138               | 1,704  | 336                             | 1,893  | 2,964  | 5,004          |
| QATAR                | 600                                      | 0                     | 0                 | 0                            | 6            | 606                | 291                               | 304                 | 642  | 0                               | 398  | 0  | 642            |
| SAUDI ARABIA         | 1,650                                    | 3                     | 0                 | 3                            | 259          | 1,912              | 1,272                             | 165                 | 1,993  | 0                               | 1,316  | 3  | 1,996          |
| SRI LANKA            | 105                                      | 222                   | 81                | 141                          | 6            | 333                | 10                                | 78                  | 139  | 81                              | 154  | 146  | 366            |
| SYRIA                | 1  | 0                     | 0                 | 0                            | 0            | 1                  | 2                                 | 0                   | 0  | 0                               | 0  | 0  | 0              |
| THAILAND             | 720                                      | 4,741                 | 146               | 4,595                        | 388          | 5,849              | 1,922                             | 2,154               | 718  | 149                             | 855  | 4,806  | 5,673          |
| UNITED ARAB EMIRATES | 3,542                                    | 2,354                 | 358               | 1,996                        | 324          | 6,220              | 2,641                             | 1,037               | 4,162  | 384                             | 3,268  | 1,996  | 6,542          |
| OTHER ASIA           | 1,198                                    | 784                   | 228               | 556                          | 1            | 1,983              | 368                               | 411                 | 1,322  | 318                             | 1,498  | 675  | 2,315          |
|                      | <b>74,680</b>                            | <b>133,314</b>        | <b>21,653</b>     | <b>111,661</b>               | <b>5,007</b> | <b>213,001</b>     | <b>35,062</b>                     | <b>37,682</b>       | <b>74,903</b>  | <b>24,090</b>                   | <b>89,168</b>  | <b>114,712</b>                               | <b>213,705</b> |
| <b>Africa</b>        |  |                       |                   |                              |              |                    |                                   |                     |  |                                 |  |  |                |
| ALGERIA              | 3  | 738                   | 281               | 457                          | 0            | 741                | 37                                | 140                 | 55   | 282                             | 311  | 827  | 1,164          |
| CAMEROON             | 15                                       | 128                   | 14                | 114                          | 0            | 143                | 6                                 | 13                  | 22   | 15                              | 27   | 120  | 157            |
| CONGO (KINSHASA)     | 58                                       | 20                    | 10                | 10                           | 0            | 78                 | 0                                 | 0                   | 58   | 11                              | 68   | 10   | 79             |
| EGYPT                | 3,459                                    | 1,386                 | 185               | 1,201                        | 8            | 4,853              | 3,404                             | 425                 | 3,330  | 186                             | 3,289  | 1,230  | 4,746          |
| ETHIOPIA             | 1  | 0                     | 0                 | 0                            | 0            | 1                  | 0                                 | 16                  | 0  | 0                               | 0  | 0  | 0              |
| GABON                | 0  | 76                    | 5                 | 71                           | 0            | 76                 | 0                                 | 7                   | 0  | 5                               | 5  | 72   | 77             |
| GHANA                | 196                                      | 0                     | 0                 | 0                            | 31           | 227                | 0                                 | 127                 | 212  | 0                               | 155  | 0  | 212            |
| IVORY COAST          | 19                                       | 61                    | 5                 | 56                           | 8            | 88                 | 0                                 | 1                   | 19   | 6                               | 24   | 127  | 152            |
| KENYA                | 36                                       | 352                   | 58                | 294                          | 7            | 395                | 15                                | 42                  | 57   | 77                              | 131  | 301  | 435            |
| LIBYA                | 1  | 0                     | 0                 | 0                            | 0            | 1                  | 9                                 | 0                   | 1  | 0                               | 1  | 0  | 1              |
| MALAWI               | 49                                       | 0                     | 0                 | 0                            | 0            | 49                 | 0                                 | 18                  | 49   | 0                               | 49   | 0  | 49             |
| MOROCCO              | 174                                      | 80                    | 4                 | 76                           | 41           | 295                | 139                               | 106                 | 323  | 4                               | 174  | 132  | 459            |
| NIGERIA              | 1,421                                    | 830                   | 50                | 780                          | 0            | 2,251              | 78                                | 429                 | 1,455  | 50                              | 1,463  | 807  | 2,312          |
| SENEGAL              | 4  | 130                   | 1                 | 129                          | 0            | 134                | 0                                 | 8                   | 4  | 1                               | 5  | 139  | 144            |
| SUDAN                | 3  | 0                     | 0                 | 0                            | 2            | 5                  | 0                                 | 0                   | 3  | 0                               | 3  | 0  | 3              |
| TUNISIA              | 41                                       | 304                   | 73                | 231                          | 0            | 345                | 18                                | 86                  | 41   | 74                              | 110  | 231  | 346            |
| ZAMBIA               | 233                                      | 228                   | 26                | 202                          | 45           | 506                | 90                                | 16                  | 230  | 27                              | 233  | 202  | 459            |
| ZIMBABWE             | 1  | 0                     | 0                 | 0                            | 0            | 1                  | 0                                 | 0                   | 1  | 0                               | 1  | 0  | 1              |
| OTHER AFRICA         | 410                                      | 443                   | 61                | 382                          | 46           | 899                | 49                                | 119                 | 656  | 60                              | 647  | 385  | 1,101          |
|                      | <b>6,124</b>                             | <b>4,776</b>          | <b>773</b>        | <b>4,003</b>                 | <b>188</b>   | <b>11,088</b>      | <b>3,845</b>                      | <b>1,553</b>        | <b>6,516</b>   | <b>798</b>                      | <b>6,696</b>   | <b>4,583</b>                                 | <b>11,897</b>  |

## Country Exposure Lending Survey /1: June 30, 2007

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

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

| Cross-Border Claims                               | Ultimate Risk Basis Claims /6            |                       |                   |                              |                |                    |                                   |                     | Immediate-Counterparty Basis Claims /7                         |                                 |  |  |                  |
|---|--|-----------------------|-------------------|------------------------------|----------------|--------------------|-----------------------------------|---------------------|--|---------------------------------|--|--|------------------|
|   | Foreign Office Claims on Local Residents |                       |                   | Fair Value of Derivatives /8 | Total Claims   | Unused Commitments | Guarantees and Credit Derivatives | Cross-Border Claims | Foreign-Office Claims on Local Residents in Non-Local Currency | Remaining Maturity under 1 Year | Foreign-Office Claims on Local Residents in the Local Currency | Total Cross-Border and Foreign Office Claims |                  |
|   | Total                                    | In Non-Local Currency | In Local Currency |                              |                |                    |                                   |                     |  |                                 |  |  |                  |
| <b>Banking Centers</b>                            |  |                       |                   |                              |                |                    |                                   |                     |  |                                 |  |  |                  |
| BAHAMAS   | 1,598                                    | 236                   | 155               | 81                           | 638            | 2,472              | 29                                | 199                 | 2,808  | 166                             | 2,710  | 82   | 3,056            |
| BAHRAIN   | 1,289                                    | 518                   | 266               | 252                          | 174            | 1,981              | 129                               | 188                 | 2,128  | 266                             | 1,970  | 252  | 2,646            |
| BERMUDA   | 13,042                                   | 1                     | 0                 | 1                            | 1,151          | 14,194             | 5,271                             | 16,686              | 17,030   | 0                               | 15,201   | 0  | 17,030           |
| CAYMAN ISLANDS                                    | 39,125                                   | 192                   | 192               | 0                            | 4,227          | 43,544             | 7,796                             | 16,346              | 78,762   | 202                             | 76,709   | 0  | 78,964           |
| HONG KONG   | 9,114                                    | 12,602                | 3,039             | 9,563                        | 1,600          | 23,316             | 14,316                            | 10,594              | 8,984  | 4,252                           | 11,403   | 10,856                                       | 24,092           |
| LEBANON   | 371                                      | 146                   | 123               | 23                           | 1              | 518                | 43                                | 148                 | 416  | 129                             | 516  | 23   | 568              |
| LIBERIA   | 57                                       | 0                     | 0                 | 0                            | 17             | 74                 | 0                                 | 1,897               | 330  | 0                               | 251  | 0  | 330              |
| MACAO   | 136                                      | 11                    | 2                 | 9                            | 8              | 155                | 185                               | 1                   | 143  | 72                              | 159  | 9  | 224              |
| NETHERLAND ANTILLES                               | 577                                      | 96                    | 0                 | 96                           | 90             | 763                | 163                               | 210                 | 923  | 0                               | 681  | 96   | 1,019            |
| PANAMA  | 951                                      | 1,875                 | 179               | 1,696                        | 17             | 2,843              | 418                               | 8,029               | 1,479  | 179                             | 1,220  | 1,695  | 3,353            |
| SINGAPORE   | 4,749                                    | 23,026                | 8,352             | 14,674                       | 1,199          | 28,974             | 5,742                             | 5,634               | 6,251  | 11,500                          | 16,645   | 15,674                                       | 33,425           |
|   | <b>71,009</b>                            | <b>38,703</b>         | <b>12,308</b>     | <b>26,395</b>                | <b>9,122</b>   | <b>118,834</b>     | <b>34,092</b>                     | <b>59,932</b>       | <b>119,254</b>   | <b>16,766</b>                   | <b>127,465</b>   | <b>28,687</b>                                | <b>164,707</b>   |
| <b>International &amp; Regional Organizations</b> |  |                       |                   |                              |                |                    |                                   |                     |  |                                 |  |  |                  |
| AFRICAN REGIONAL                                  | 16                                       | 0                     | 0                 | 0                            | 17             | 33                 | 0                                 | 0                   | 16   | 0                               | 14   | 0  | 16               |
| ASIAN REGIONAL                                    | 141                                      | 0                     | 0                 | 0                            | 44             | 185                | 0                                 | 0                   | 138  | 0                               | 65   | 0  | 138              |
| E. EUROPEAN REGIONAL                              | 12                                       | 0                     | 0                 | 0                            | 79             | 91                 | 0                                 | 0                   | 0  | 0                               | 0  | 0  | 0                |
| INTERNATIONAL                                     | 1,110                                    | 0                     | 0                 | 0                            | 52             | 1,162              | 11                                | 0                   | 918  | 0                               | 421  | 0  | 918              |
| LATIN AMER. REGIONAL                              | 48                                       | 0                     | 0                 | 0                            | 48             | 96                 | 0                                 | 10                  | 21   | 0                               | 16   | 0  | 21               |
| MIDDLE EAST REGIONAL                              | 0  | 0                     | 0                 | 0                            | 1              | 1                  | 0                                 | 0                   | 0  | 0                               | 0  | 0  | 0                |
| W. EUROPEAN REGIONAL                              | 1,017                                    | 0                     | 0                 | 0                            | 2,256          | 3,273              | 0                                 | 190                 | 997  | 0                               | 951  | 0  | 997              |
|   | <b>2,344</b>                             | <b>0</b>              | <b>0</b>          | <b>0</b>                     | <b>2,497</b>   | <b>4,841</b>       | <b>11</b>                         | <b>200</b>          | <b>2,090</b>   | <b>0</b>                        | <b>1,467</b>   | <b>0</b>                                     | <b>2,090</b>     |
| <b>GRAND TOTALS</b>                               | <b>936,559</b>                           | <b>870,020</b>        | <b>167,957</b>    | <b>702,063</b>               | <b>125,733</b> | <b>1,932,312</b>   | <b>459,579</b>                    | <b>1,975,077</b>    | <b>891,480</b>   | <b>204,476</b>                  | <b>949,801</b>   | <b>722,080</b>                               | <b>1,818,036</b> |



## Country Exposure Lending Survey /1: June 30, 2007

Table 3 - Selected Additional Items

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

|                                     | Foreign-Office Liabilities   |                   |                  | By<br>Country of<br>Creditor | Risk Transfers                  |                                 | Memorandum Items  |                            |                  |
|-------------------------------------|------------------------------|-------------------|------------------|------------------------------|---------------------------------|---------------------------------|---|----------------------------|------------------|
|                                     | By Country of Foreign Office |                   |                  |                              | Outward<br>Risk<br>Transfers /9 | Inward<br>Risk<br>Transfers /10 | Net Due to<br>(or Due From)<br>Own Related<br>Offices in Other<br>Countries | Assets Held<br>for Trading | Trade<br>Finance |
|                                     | Non-Local<br>Currency        | Local<br>Currency | Total            |                              |                                 |                                 |   |                            |                  |
| <b>G-10 and Switzerland</b>         |                              |                   |                  |                              |                                 |                                 |   |                            |                  |
| BELGIUM                             | 20,397                       | 10,934            | 31,331           | 21,903                       | 655                             | 1,226                           | -13,445   | 2,776                      | 31               |
| CANADA                              | 17,377                       | 70,327            | 87,704           | 82,603                       | 6,071                           | 3,752                           | 10,254  | 8,283                      | 46               |
| FRANCE                              | 627                          | 2,383             | 3,010            | 49,746                       | 4,221                           | 13,206                          | 69  | 23,032                     | 81               |
| GERMANY                             | 7,453                        | 36,170            | 43,623           | 99,149                       | 5,658                           | 95,992                          | 8,646   | 35,878                     | 210              |
| ITALY                               | 236                          | 2,639             | 2,875            | 22,305                       | 2,488                           | 1,272                           | 3,508   | 17,220                     | 331              |
| JAPAN                               | 46,127                       | 97,578            | 143,705          | 154,685                      | 1,768                           | 7,967                           | -28,800   | 24,234                     | 198              |
| LUXEMBOURG                          | 6,410                        | 5,849             | 12,259           | 25,895                       | 4,731                           | 153                             | -4,399  | 14,434                     | 41               |
| NETHERLANDS                         | 781                          | 4,389             | 5,170            | 28,023                       | 6,885                           | 5,764                           | -4,081  | 23,498                     | 161              |
| SWEDEN                              | 0                            | 295               | 295              | 8,968                        | 405                             | 1,041                           | 591   | 6,164                      | 49               |
| SWITZERLAND                         | 1,020                        | 227               | 1,247            | 28,690                       | 2,520                           | 7,677                           | 4,573   | 6,388                      | 174              |
| UNITED KINGDOM                      | 532,611                      | 218,467           | 751,078          | 289,697                      | 80,996                          | 33,971                          | 151,038   | 28,572                     | 702              |
|                                     | <b>633,039</b>               | <b>449,258</b>    | <b>1,082,297</b> | <b>811,664</b>               | <b>116,398</b>                  | <b>172,021</b>                  | <b>127,954</b>  | <b>190,479</b>             | <b>2,024</b>     |
| <b>Non G-10 Developed Countries</b> |                              |                   |                  |                              |                                 |                                 |   |                            |                  |
| AUSTRALIA                           | 2,338                        | 38,286            | 40,624           | 54,770                       | 5,979                           | 877                             | 9,527   | 5,610                      | 15               |
| AUSTRIA                             | 1                            | 37                | 38               | 3,138                        | 526                             | 952                             | -9  | 2,065                      | 19               |
| DENMARK                             | 5                            | 95                | 100              | 2,899                        | 95                              | 2,195                           | -73   | 5,112                      | 4                |
| FINLAND                             | 0                            | 18                | 18               | 1,638                        | 67                              | 236                             | -7  | 1,472                      | 3                |
| GREECE                              | 1,650                        | 3,944             | 5,594            | 7,103                        | 546                             | 529                             | 630   | 1,766                      | 144              |
| ICELAND                             | 0                            | 0                 | 0                | 286                          | 143                             | 1                               | 0   | 427                        | 2                |
| IRELAND                             | 4,134                        | 3,018             | 7,152            | 25,763                       | 1,852                           | 2,440                           | 10,417  | 9,155                      | 37               |
| ISRAEL                              | 214                          | 606               | 820              | 3,558                        | 399                             | 89                              | -64   | 1,605                      | 29               |
| NEW ZEALAND                         | 14                           | 1,662             | 1,676            | 2,246                        | 266                             | 296                             | 1,224   | 478                        | 1                |
| NORWAY                              | 0                            | 103               | 103              | 5,372                        | 857                             | 116                             | 386   | 1,623                      | 13               |
| PORTUGAL                            | 48                           | 273               | 321              | 3,304                        | 72                              | 116                             | -162  | 1,461                      | 10               |
| SOUTH AFRICA                        | 156                          | 9,684             | 9,840            | 11,807                       | 130                             | 178                             | -1,985  | 1,425                      | 30               |
| SPAIN                               | 157                          | 4,107             | 4,264            | 13,472                       | 1,516                           | 1,363                           | 6,623   | 12,288                     | 242              |
| TURKEY                              | 1,606                        | 1,720             | 3,326            | 4,559                        | 731                             | 1,213                           | 690   | 3,624                      | 947              |
| OTHER NON G-10 DEV.                 | 77                           | 0                 | 77               | 10,447                       | 739                             | 4,390                           | 67  | 1,933                      | 17               |
|                                     | <b>10,400</b>                | <b>63,553</b>     | <b>73,953</b>    | <b>150,362</b>               | <b>13,918</b>                   | <b>14,991</b>                   | <b>27,264</b>   | <b>50,044</b>              | <b>1,513</b>     |

## Country Exposure Lending Survey /1: June 30, 2007

Table 3 - Selected Additional Items

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

|  | Foreign-Office Liabilities   |                   |               | By<br>Country of<br>Creditor | Risk Transfers                  |                                 | Memorandum Items  |                            |                  |
|--|------------------------------|-------------------|---------------|------------------------------|---------------------------------|---------------------------------|---|----------------------------|------------------|
|  | By Country of Foreign Office |                   |               |                              | Outward<br>Risk<br>Transfers /9 | Inward<br>Risk<br>Transfers /10 | Net Due to<br>(or Due From)<br>Own Related<br>Offices in Other<br>Countries | Assets Held<br>for Trading | Trade<br>Finance |
|  | Non-Local<br>Currency        | Local<br>Currency | Total         |                              |                                 |                                 |   |                            |                  |
| <b>Eastern Europe</b>                  |                              |                   |               |                              |                                 |                                 |   |                            |                  |
| BULGARIA                               | 117                          | 163               | 280           | 296                          | 32                              | 0                               | -10   | 15                         | 4                |
| CZECH REPUBLIC                         | 2,316                        | 2,492             | 4,808         | 4,196                        | 370                             | 108                             | 463   | 194                        | 25               |
| HUNGARY                                | 722                          | 1,336             | 2,058         | 2,385                        | 107                             | 0                               | 250   | 724                        | 3                |
| MACEDONIA                              | 0                            | 0                 | 0             | 292                          | 0                               | 0                               | 0   | 1                          | 0                |
| POLAND                                 | 1,883                        | 7,486             | 9,369         | 9,349                        | 44                              | 9                               | 2,130   | 1,017                      | 50               |
| ROMANIA                                | 622                          | 713               | 1,335         | 1,749                        | 50                              | 0                               | 183   | 109                        | 64               |
| RUSSIA                                 | 1,420                        | 3,458             | 4,878         | 13,279                       | 2,237                           | 2,947                           | 1,804   | 3,734                      | 757              |
| SERBIA & MONTENEGRO                    | 0                            | 0                 | 0             | 106                          | 0                               | 0                               | 0   | 0                          | 0                |
| SLOVAKIA                               | 264                          | 730               | 994           | 1,089                        | 61                              | 27                              | 275   | 7                          | 13               |
| OTHER E. EUROPE                        | 687                          | 383               | 1,070         | 3,730                        | 496                             | 130                             | 122   | 1,729                      | 465              |
|  | <b>8,031</b>                 | <b>16,761</b>     | <b>24,792</b> | <b>36,471</b>                | <b>3,397</b>                    | <b>3,221</b>                    | <b>5,217</b>  | <b>7,530</b>               | <b>1,381</b>     |
| <b>Latin America and the Caribbean</b> |                              |                   |               |                              |                                 |                                 |   |                            |                  |
| ARGENTINA                              | 334                          | 2,669             | 3,003         | 3,726                        | 629                             | 32                              | 377   | 2,525                      | 270              |
| BOLIVIA                                | 2                            | 0                 | 2             | 279                          | 10                              | 0                               | -41   | 0                          | 9                |
| BRAZIL                                 | 1,875                        | 10,339            | 12,214        | 14,666                       | 606                             | 1,169                           | 11,332  | 7,349                      | 666              |
| CHILE                                  | 426                          | 3,507             | 3,933         | 4,721                        | 384                             | 48                              | 1,500   | 281                        | 489              |
| COLOMBIA                               | 0                            | 2,467             | 2,467         | 2,811                        | 349                             | 29                              | 680   | 1,829                      | 340              |
| COSTA RICA                             | 70                           | 33                | 103           | 938                          | 83                              | 94                              | 160   | 96                         | 157              |
| DOMINICAN REPUBLIC                     | 28                           | 169               | 197           | 439                          | 56                              | 0                               | 58  | 782                        | 60               |
| ECUADOR                                | 0                            | 202               | 202           | 307                          | 87                              | 0                               | 41  | 43                         | 412              |
| EL SALVADOR                            | 0                            | 88                | 88            | 2,679                        | 32                              | 13                              | 977   | 24                         | 161              |
| GUATEMALA                              | 112                          | 21                | 133           | 1,420                        | 121                             | 0                               | 267   | 26                         | 387              |
| HONDURAS                               | 0                            | 108               | 108           | 516                          | 41                              | 1                               | 102   | 0                          | 72               |
| JAMAICA                                | 84                           | 70                | 154           | 252                          | 24                              | 0                               | 128   | 65                         | 5                |
| MEXICO                                 | 101                          | 63,623            | 63,724        | 63,885                       | 3,081                           | 714                             | 18,048  | 2,873                      | 1,194            |
| NICARAGUA                              | 0                            | 0                 | 0             | 241                          | 6                               | 1                               | 36  | 4                          | 5                |
| PARAGUAY                               | 15                           | 155               | 170           | 216                          | 2                               | 0                               | 34  | 11                         | 5                |
| PERU                                   | 341                          | 378               | 719           | 831                          | 55                              | 20                              | 301   | 475                        | 157              |
| TRINIDAD & TOBAGO                      | 0                            | 475               | 475           | 278                          | 0                               | 0                               | -100  | 44                         | 75               |
| URUGUAY                                | 248                          | 55                | 303           | 494                          | 89                              | 0                               | 49  | 134                        | 55               |
| VENEZUELA                              | 0                            | 1,148             | 1,148         | 2,123                        | 435                             | 158                             | 208   | 312                        | 44               |
| OTHER LAT. AM. & CAR                   | 82                           | 65                | 147           | 6,793                        | 3,019                           | 292                             | 193   | 2,823                      | 66               |
|  | <b>3,718</b>                 | <b>85,572</b>     | <b>89,290</b> | <b>107,615</b>               | <b>9,109</b>                    | <b>2,571</b>                    | <b>34,350</b>   | <b>19,696</b>              | <b>4,629</b>     |

## Country Exposure Lending Survey /1: June 30, 2007

Table 3 - Selected Additional Items

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

|                      | Foreign-Office Liabilities   |                   |                | By<br>Country of<br>Creditor | Risk Transfers                  |                                 | Memorandum Items  |                            |                  |  |
|----------------------|------------------------------|-------------------|----------------|------------------------------|---------------------------------|---------------------------------|---|----------------------------|------------------|--|
|                      | By Country of Foreign Office |                   |                |                              | Outward<br>Risk<br>Transfers /9 | Inward<br>Risk<br>Transfers /10 | Net Due to<br>(or Due From)<br>Own Related<br>Offices in Other<br>Countries | Assets Held<br>for Trading | Trade<br>Finance |  |
|                      | Non-Local<br>Currency        | Local<br>Currency | Total          |                              |                                 |                                 |   |                            |                  |  |
| <b>Asia</b>          |                              |                   |                |                              |                                 |                                 |   |                            |                  |  |
| CHINA-MAINLAND       | 3,364                        | 7,632             | 10,996         | 15,850                       | 2,521                           | 973                             | 929   | 6,901                      | 1,009            |  |
| CHINA-TAIWAN         | 8,917                        | 6,211             | 15,128         | 20,493                       | 902                             | 795                             | -1,799  | 3,452                      | 498              |  |
| INDIA                | 724                          | 2,307             | 3,031          | 32,588                       | 913                             | 2,006                           | 4,673   | 12,732                     | 2,511            |  |
| INDONESIA            | 2,032                        | 2,870             | 4,902          | 9,182                        | 1,691                           | 63                              | 805   | 1,820                      | 267              |  |
| IRAN                 | 0                            | 0                 | 0              | 5                            | 0                               | 0                               | 0   | 0                          | 0                |  |
| IRAQ                 | 0                            | 0                 | 0              | 9                            | 2                               | 0                               | 0   | 18                         | 0                |  |
| JORDAN               | 123                          | 190               | 313            | 817                          | 18                              | 7                               | 44  | 0                          | 139              |  |
| KOREA                | 6,078                        | 35,108            | 41,186         | 44,537                       | 2,012                           | 1,016                           | 19,403  | 7,874                      | 3,618            |  |
| KUWAIT               | 68                           | 27                | 95             | 4,640                        | 36                              | 68                              | 187   | 50                         | 769              |  |
| MALAYSIA             | 2,532                        | 9,196             | 11,728         | 16,224                       | 373                             | 175                             | 787   | 1,026                      | 174              |  |
| OMAN                 | 0                            | 0                 | 0              | 465                          | 12                              | 0                               | 0   | 0                          | 118              |  |
| PAKISTAN             | 138                          | 1,502             | 1,640          | 2,355                        | 14                              | 2                               | 23  | 309                        | 413              |  |
| PHILIPPINES          | 1,646                        | 2,790             | 4,436          | 6,618                        | 728                             | 19                              | 997   | 520                        | 163              |  |
| QATAR                | 0                            | 0                 | 0              | 513                          | 53                              | 10                              | 0   | 97                         | 38               |  |
| SAUDI ARABIA         | 0                            | 0                 | 0              | 5,915                        | 365                             | 22                              | 1   | 54                         | 532              |  |
| SRI LANKA            | 0                            | 156               | 156            | 220                          | 46                              | 7                               | 55  | 0                          | 59               |  |
| SYRIA                | 0                            | 0                 | 0              | 11                           | 0                               | 1                               | 0   | 0                          | 0                |  |
| THAILAND             | 200                          | 4,622             | 4,822          | 6,191                        | 285                             | 72                              | 259   | 578                        | 384              |  |
| UNITED ARAB EMIRATES | 1,449                        | 1,463             | 2,912          | 7,372                        | 755                             | 109                             | -241  | 527                        | 976              |  |
| OTHER ASIA           | 1,634                        | 1,131             | 2,765          | 6,778                        | 350                             | 16                              | -1,743  | 876                        | 306              |  |
|                      | <b>28,905</b>                | <b>75,205</b>     | <b>104,110</b> | <b>180,783</b>               | <b>11,076</b>                   | <b>5,361</b>                    | <b>24,380</b>   | <b>36,834</b>              | <b>11,974</b>    |  |
| <b>Africa</b>        |                              |                   |                |                              |                                 |                                 |   |                            |                  |  |
| ALGERIA              | 280                          | 698               | 978            | 1,506                        | 421                             | 0                               | 131   | 0                          | 140              |  |
| CAMEROON             | 13                           | 100               | 113            | 216                          | 13                              | 0                               | 23  | 0                          | 13               |  |
| CONGO (KINSHASA)     | 49                           | 6                 | 55             | 114                          | 0                               | 0                               | -33   | 58                         | 0                |  |
| EGYPT                | 316                          | 778               | 1,094          | 3,170                        | 148                             | 248                             | 250   | 2,507                      | 440              |  |
| ETHIOPIA             | 0                            | 0                 | 0              | 130                          | 0                               | 1                               | 0   | 0                          | 16               |  |
| GABON                | 31                           | 122               | 153            | 173                          | 0                               | 0                               | -26   | 0                          | 0                |  |
| GHANA                | 0                            | 0                 | 0              | 45                           | 16                              | 0                               | 0   | 149                        | 132              |  |
| IVORY COAST          | 6                            | 105               | 111            | 100                          | 72                              | 0                               | 28  | 18                         | 0                |  |
| KENYA                | 174                          | 225               | 399            | 585                          | 58                              | 11                              | -16   | 2                          | 38               |  |
| LIBYA                | 0                            | 0                 | 0              | 20                           | 0                               | 0                               | 0   | 0                          | 10               |  |
| MALAWI               | 0                            | 0                 | 0              | 19                           | 0                               | 0                               | 0   | 46                         | 15               |  |
| MOROCCO              | 34                           | 109               | 143            | 415                          | 205                             | 0                               | -7  | 82                         | 25               |  |
| NIGERIA              | 361                          | 562               | 923            | 3,879                        | 66                              | 4                               | -34   | 914                        | 352              |  |
| SENEGAL              | 6                            | 120               | 126            | 128                          | 9                               | 0                               | 16  | 0                          | 0                |  |

## Country Exposure Lending Survey /1: June 30, 2007

Table 3 - Selected Additional Items

(\$ Millions)

## Large Financial Institutions (LFIs) - Group B

|   | Foreign-Office Liabilities   |                   |                  | By<br>Country of<br>Creditor | Risk Transfers                  |                                 | Memorandum Items  |                            |                  |
|---|------------------------------|-------------------|------------------|------------------------------|---------------------------------|---------------------------------|---|----------------------------|------------------|
|   | By Country of Foreign Office |                   |                  |                              | Outward<br>Risk<br>Transfers /9 | Inward<br>Risk<br>Transfers /10 | Net Due to<br>(or Due From)<br>Own Related<br>Offices in Other<br>Countries | Assets Held<br>for Trading | Trade<br>Finance |
|   | Non-Local<br>Currency        | Local<br>Currency | Total            |                              |                                 |                                 |   |                            |                  |
| SUDAN   | 0                            | 0                 | 0                | 31                           | 0                               | 0                               | 0   | 1                          | 0                |
| TUNISIA   | 80                           | 110               | 190              | 524                          | 1                               | 0                               | 57  | 19                         | 29               |
| ZAMBIA  | 116                          | 70                | 186              | 244                          | 0                               | 3                               | 29  | 159                        | 13               |
| ZIMBABWE  | 0                            | 0                 | 0                | 1                            | 1                               | 1                               | 0   | 0                          | 0                |
| OTHER AFRICA                                      | 750                          | 138               | 888              | 2,531                        | 252                             | 5                               | 9,024   | 227                        | 116              |
|   | <b>2,216</b>                 | <b>3,143</b>      | <b>5,359</b>     | <b>13,831</b>                | <b>1,262</b>                    | <b>273</b>                      | <b>9,442</b>  | <b>4,182</b>               | <b>1,339</b>     |
| <b>Banking Centers</b>                            |                              |                   |                  |                              |                                 |                                 |   |                            |                  |
| BAHAMAS   | 91,165                       | 1,458             | 92,623           | 3,212                        | 1,428                           | 206                             | -82,769   | 37                         | 3                |
| BAHRAIN   | 2,841                        | 194               | 3,035            | 714                          | 842                             | 3                               | 8,927   | 51                         | 113              |
| BERMUDA   | 180                          | 2                 | 182              | 6,453                        | 4,928                           | 940                             | 3,956   | 1,480                      | 2,118            |
| CAYMAN ISLANDS                                    | 43,405                       | 687               | 44,092           | 28,001                       | 39,989                          | 341                             | -52,986   | 6,286                      | 162              |
| HONG KONG   | 34,060                       | 15,030            | 49,090           | 46,864                       | 5,029                           | 2,654                           | -21,081   | 3,587                      | 1,335            |
| LEBANON   | 107                          | 55                | 162              | 1,002                        | 51                              | 1                               | -12   | 334                        | 102              |
| LIBERIA   | 0                            | 0                 | 0                | 358                          | 273                             | 0                               | 0   | 55                         | 0                |
| MACAO   | 111                          | 3                 | 114              | 1,152                        | 78                              | 1                               | 47  | 79                         | 74               |
| NETHERLAND ANTILLES                               | 2                            | 189               | 191              | 337                          | 365                             | 19                              | 1   | 292                        | 0                |
| PANAMA  | 160                          | 494               | 654              | 3,050                        | 583                             | 54                              | -89   | 152                        | 145              |
| SINGAPORE   | 31,290                       | 17,139            | 48,429           | 34,322                       | 6,996                           | 1,345                           | -6,666  | 2,190                      | 276              |
|   | <b>203,321</b>               | <b>35,251</b>     | <b>238,572</b>   | <b>125,465</b>               | <b>60,562</b>                   | <b>5,564</b>                    | <b>-150,672</b>   | <b>14,543</b>              | <b>4,328</b>     |
| <b>International &amp; Regional Organizations</b> |                              |                   |                  |                              |                                 |                                 |   |                            |                  |
| AFRICAN REGIONAL                                  | 0                            | 0                 | 0                | 3                            | 0                               | 0                               | 0   | 14                         | 0                |
| ASIAN REGIONAL                                    | 0                            | 0                 | 0                | 76                           | 0                               | 3                               | 0   | 12                         | 0                |
| E. EUROPEAN REGIONAL                              | 0                            | 0                 | 0                | 0                            | 0                               | 12                              | 0   | 12                         | 0                |
| INTERNATIONAL                                     | 0                            | 0                 | 0                | 78                           | 0                               | 192                             | 0   | 237                        | 0                |
| LATIN AMER. REGIONAL                              | 0                            | 0                 | 0                | 5                            | 0                               | 27                              | 0   | 43                         | 0                |
| MIDDLE EAST REGIONAL                              | 0                            | 0                 | 0                | 8                            | 0                               | 0                               | 0   | 0                          | 0                |
| W. EUROPEAN REGIONAL                              | 0                            | 0                 | 0                | 86                           | 0                               | 20                              | 0   | 105                        | 0                |
|   | <b>0</b>                     | <b>0</b>          | <b>0</b>         | <b>256</b>                   | <b>0</b>                        | <b>254</b>                      | <b>0</b>  | <b>423</b>                 | <b>0</b>         |
| <b>GRAND TOTALS</b>                               | <b>889,630</b>               | <b>728,743</b>    | <b>1,618,373</b> | <b>1,426,447</b>             | <b>215,722</b>                  | <b>204,256</b>                  | <b>77,935</b>   | <b>323,731</b>             | <b>27,188</b>    |

## Country Exposure Lending Survey /1: June 30, 2007

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 |               |
| <b>G-10 and Switzerland</b>         |  |                              |               |  |  |                               |  |                              |              |  |  |                        |  |                              |               |                     |  |               |
| BELGIUM                             | 12,808                                   | 1,369                        | 205           | 14,382                                 | 12,164   | 762                           | 2,441                                    | 427                          | 484          | 3,352                                  | 2,580  | 0                      | 2,255                                    | 4,050                        | 1,334         | 7,639               | 2,406  | 161           |
| CANADA                              | 5,375                                    | 5,382                        | 2,316         | 13,073                                 | 3,943  | 828                           | 3,118                                    | 10,474                       | 600          | 14,192                                 | 4,325  | 234                    | 10,126                                   | 80,732                       | 2,273         | 93,131              | 9,686  | 4,849         |
| FRANCE                              | 27,943                                   | 131                          | 6,201         | 34,275                                 | 16,758   | 1                             | 16,230                                   | 38                           | 532          | 16,800                                 | 16,330   | 0                      | 24,026                                   | 1,972                        | 2,812         | 28,810              | 25,788   | 376           |
| GERMANY                             | 114,609                                  | 2,125                        | 10,925        | 127,659                                | 22,232   | 137                           | 23,551                                   | 3,636                        | 2,465        | 29,652                                 | 23,508   | 0                      | 27,635                                   | 21,410                       | 2,063         | 51,108              | 29,453   | 3,505         |
| ITALY                               | 7,387                                    | 112                          | 1,555         | 9,054                                  | 6,914  | 0                             | 12,163                                   | 208                          | 3,471        | 15,842                                 | 13,528   | 0                      | 9,940                                    | 4,824                        | 1,456         | 16,220              | 9,730  | 119           |
| JAPAN                               | 14,679                                   | 13,031                       | 2,303         | 30,013                                 | 9,405  | 3,696                         | 11,820                                   | 42,595                       | 144          | 54,559                                 | 11,911   | 3                      | 15,185                                   | 54,017                       | 1,437         | 70,639              | 14,061   | 1,856         |
| LUXEMBOURG                          | 3,661                                    | 419                          | 222           | 4,302                                  | 3,763  | 333                           | 1,367                                    | 209                          | 31           | 1,607                                  | 1,367  | 0                      | 20,757                                   | 1,004                        | 2,081         | 23,842              | 25,226   | 695           |
| NETHERLANDS                         | 25,355                                   | 36                           | 4,354         | 29,745                                 | 20,912   | 33                            | 4,116                                    | 9                            | 169          | 4,294                                  | 4,126  | 0                      | 37,813                                   | 277                          | 1,182         | 39,272              | 43,345   | 170           |
| SWEDEN                              | 4,523                                    | 100                          | 229           | 4,852                                  | 3,750  | 0                             | 2,073                                    | 0                            | 251          | 2,324                                  | 2,075  | 0                      | 8,605                                    | 742                          | 847           | 10,194              | 8,739  | 1             |
| SWITZERLAND                         | 14,070                                   | 217                          | 3,341         | 17,628                                 | 8,298  | 10                            | 2,588                                    | 434                          | 402          | 3,424                                  | 2,519  | 2                      | 12,249                                   | 1,051                        | 632           | 13,932              | 13,111   | 591           |
| UNITED KINGDOM                      | 46,025                                   | 37,492                       | 7,496         | 91,013                                 | 65,814   | 37,566                        | 923                                      | 31,339                       | 128          | 32,390                                 | 918  | 18,813                 | 46,355                                   | 166,063                      | 7,789         | 220,207             | 40,325   | 65,706        |
|                                     | <b>276,435</b>                           | <b>60,414</b>                | <b>39,147</b> | <b>375,996</b>                         | <b>173,953</b>   | <b>43,366</b>                 | <b>80,390</b>                            | <b>89,369</b>                | <b>8,677</b> | <b>178,436</b>                         | <b>83,187</b>  | <b>19,052</b>          | <b>214,946</b>                           | <b>336,142</b>               | <b>23,906</b> | <b>574,994</b>      | <b>221,870</b>   | <b>78,029</b> |
| <b>Non G-10 Developed Countries</b> |  |                              |               |  |  |                               |  |                              |              |  |  |                        |  |                              |               |                     |  |               |
| AUSTRALIA                           | 4,111                                    | 8,300                        | 1,147         | 13,558                                 | 5,163  | 1,182                         | 1,104                                    | 9,004                        | 475          | 10,583                                 | 1,201  | 213                    | 10,712                                   | 20,027                       | 1,576         | 32,315              | 11,396   | 2,857         |
| AUSTRIA                             | 2,400                                    | 1                            | 799           | 3,200                                  | 1,937  | 0                             | 1,894                                    | 1                            | 367          | 2,262                                  | 2,210  | 0                      | 2,164                                    | 3                            | 104           | 2,271               | 1,884  | 0             |
| DENMARK                             | 3,386                                    | 8                            | 263           | 3,657                                  | 1,385  | 0                             | 2,021                                    | 3                            | 130          | 2,154                                  | 2,021  | 0                      | 11,215                                   | 303                          | 301           | 11,819              | 11,116   | 0             |
| FINLAND                             | 588                                      | 5                            | 155           | 748                                    | 587  | 0                             | 544                                      | 3                            | 196          | 743                                    | 544  | 0                      | 2,121                                    | 163                          | 280           | 2,564               | 1,953  | 0             |
| GREECE                              | 431                                      | 211                          | 84            | 726                                    | 396  | 0                             | 1,648                                    | 5                            | 419          | 2,072                                  | 1,648  | 3                      | 975                                      | 3,680                        | 517           | 5,172               | 964  | 551           |
| ICELAND                             | 428                                      | 0                            | 159           | 587                                    | 564  | 0                             | 28                                       | 0                            | 9            | 37                                     | 28   | 0                      | 365                                      | 0                            | 9             | 374                 | 371  | 0             |
| IRELAND                             | 6,159                                    | 798                          | 1,006         | 7,963                                  | 5,116  | 684                           | 254                                      | 246                          | 22           | 522                                    | 230  | 0                      | 17,468                                   | 7,662                        | 2,240         | 27,370              | 17,896   | 4,732         |
| ISRAEL                              | 208                                      | 48                           | 121           | 377                                    | 207  | 15                            | 1,557                                    | 297                          | 7            | 1,861                                  | 1,780  | 1                      | 1,419                                    | 285                          | 8             | 1,712               | 1,418  | 209           |
| NEW ZEALAND                         | 248                                      | 376                          | 497           | 1,121                                  | 302  | 110                           | 24                                       | 810                          | 78           | 912                                    | 24   | 0                      | 765                                      | 1,722                        | 224           | 2,711               | 646  | 194           |
| NORWAY                              | 1,040                                    | 96                           | 314           | 1,450                                  | 1,741  | 0                             | 5,265                                    | 0                            | 279          | 5,544                                  | 5,265  | 0                      | 3,606                                    | 387                          | 136           | 4,129               | 3,645  | 1             |
| PORTUGAL                            | 1,735                                    | 53                           | 174           | 1,962                                  | 1,622  | 0                             | 1,068                                    | 0                            | 120          | 1,188                                  | 1,076  | 0                      | 741                                      | 881                          | 123           | 1,745               | 797  | 1             |
| SOUTH AFRICA                        | 792                                      | 1,690                        | 116           | 2,598                                  | 695  | 946                           | 497                                      | 1,006                        | 8            | 1,511                                  | 497  | 0                      | 3,330                                    | 2,914                        | 164           | 6,408               | 3,335  | 75            |
| SPAIN                               | 7,483                                    | 33                           | 1,695         | 9,211                                  | 6,884  | 0                             | 7,495                                    | 90                           | 765          | 8,350                                  | 7,491  | 0                      | 13,661                                   | 10,356                       | 968           | 24,985              | 14,552   | 624           |
| TURKEY                              | 6,242                                    | 3                            | 174           | 6,419                                  | 5,562  | 7                             | 3,289                                    | 1,602                        | 0            | 4,891                                  | 3,326  | 203                    | 2,956                                    | 1,735                        | 149           | 4,840               | 3,027  | 945           |
| OTHER NON G-10 DEV.                 | 255                                      | 20                           | 13            | 288                                    | 790  | 0                             | 838                                      | 0                            | 0            | 838                                    | 838  | 0                      | 6,321                                    | 0                            | 21            | 6,342               | 2,137  | 0             |
|                                     | <b>35,506</b>                            | <b>11,642</b>                | <b>6,717</b>  | <b>53,865</b>                          | <b>32,951</b>  | <b>2,944</b>                  | <b>27,526</b>                            | <b>13,067</b>                | <b>2,875</b> | <b>43,468</b>                          | <b>28,179</b>  | <b>420</b>             | <b>77,819</b>                            | <b>50,118</b>                | <b>6,820</b>  | <b>134,757</b>      | <b>75,137</b>  | <b>10,189</b> |

## Country Exposure Lending Survey /1: June 30, 2007

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 |              |
| <b>Eastern Europe</b>                  |  |                              |              |  |  |                               |  |                              |              |  |  |                               |  |                              |              |  |  |              |
| BULGARIA                               | 99                                       | 80                           | 0            | 179                                    | 100  | 35                            | 10                                       | 22                           | 0            | 32                                     | 10   | 0                             | 48                                       | 141                          | 64           | 253                                    | 62   | 75           |
| CZECH REPUBLIC                         | 24                                       | 262                          | 36           | 322                                    | 61   | 0                             | 1,169                                    | 2,452                        | 36           | 3,657                                  | 1,169  | 70                            | 337                                      | 1,559                        | 9            | 1,905                                  | 444  | 194          |
| HUNGARY                                | 169                                      | 80                           | 47           | 296                                    | 204  | 36                            | 583                                      | 987                          | 70           | 1,640                                  | 583  | 232                           | 134                                      | 1,081                        | 6            | 1,221                                  | 160  | 174          |
| MACEDONIA                              | 0  | 0                            | 0            | 0                                      | 0  | 0                             | 1  | 0                            | 0            | 1                                      | 1  | 0                             | 4  | 0                            | 0            | 4                                      | 4  | 0            |
| POLAND                                 | 91                                       | 529                          | 68           | 688                                    | 120  | 258                           | 395                                      | 3,582                        | 2            | 3,979                                  | 395  | 465                           | 736                                      | 4,451                        | 13           | 5,200                                  | 736  | 547          |
| ROMANIA                                | 156                                      | 89                           | 1            | 246                                    | 167  | 65                            | 54                                       | 659                          | 1            | 714                                    | 56   | 235                           | 150                                      | 503                          | 1            | 654                                    | 162  | 229          |
| RUSSIA                                 | 2,486                                    | 487                          | 48           | 3,021                                  | 2,819  | 102                           | 610                                      | 1,187                        | 0            | 1,797                                  | 610  | 137                           | 9,275                                    | 3,163                        | 11           | 12,449                                 | 7,852  | 413          |
| SERBIA & MONTENEGRO                    | 14                                       | 0                            | 0            | 14                                     | 14   | 0                             | 0  | 0                            | 0            | 0                                      | 0  | 0                             | 14                                       | 0                            | 0            | 14                                     | 14   | 0            |
| SLOVAKIA                               | 22                                       | 52                           | 13           | 87                                     | 33   | 0                             | 7  | 542                          | 0            | 549                                    | 7  | 21                            | 231                                      | 546                          | 16           | 793                                    | 229  | 193          |
| OTHER E. EUROPE                        | 1,918                                    | 35                           | 22           | 1,975                                  | 1,986  | 17                            | 1,987                                    | 344                          | 0            | 2,331                                  | 1,987  | 35                            | 775                                      | 402                          | 51           | 1,228                                  | 902  | 336          |
|  | <b>4,979</b>                             | <b>1,614</b>                 | <b>235</b>   | <b>6,828</b>                           | <b>5,504</b>   | <b>513</b>                    | <b>4,816</b>                             | <b>9,775</b>                 | <b>109</b>   | <b>14,700</b>                          | <b>4,818</b>   | <b>1,195</b>                  | <b>11,704</b>                            | <b>11,846</b>                | <b>171</b>   | <b>23,721</b>                          | <b>10,565</b>  | <b>2,161</b> |
| <b>Latin America and the Caribbean</b> |  |                              |              |  |  |                               |  |                              |              |  |  |                               |  |                              |              |  |  |              |
| ARGENTINA                              | 185                                      | 578                          | 23           | 786                                    | 246  | 116                           | 1,881                                    | 1,029                        | 0            | 2,910                                  | 1,881  | 18                            | 1,133                                    | 1,429                        | 29           | 2,591                                  | 1,421  | 198          |
| BOLIVIA                                | 0  | 10                           | 0            | 10                                     | 0  | 10                            | 0  | 0                            | 0            | 0                                      | 0  | 0                             | 5  | 1                            | 0            | 6                                      | 15   | 1            |
| BRAZIL                                 | 2,735                                    | 2,022                        | 276          | 5,033                                  | 2,209  | 0                             | 3,717                                    | 6,180                        | 136          | 10,033                                 | 3,735  | 1                             | 8,310                                    | 13,800                       | 731          | 22,841                                 | 8,225  | 56           |
| CHILE                                  | 1,382                                    | 149                          | 231          | 1,762                                  | 1,382  | 40                            | 238                                      | 294                          | 159          | 691                                    | 238  | 9                             | 1,124                                    | 4,120                        | 488          | 5,732                                  | 1,160  | 264          |
| COLOMBIA                               | 692                                      | 0                            | 13           | 705                                    | 895  | 0                             | 1,822                                    | 609                          | 60           | 2,491                                  | 1,821  | 0                             | 851                                      | 2,850                        | 245          | 3,946                                  | 875  | 73           |
| COSTA RICA                             | 486                                      | 181                          | 0            | 667                                    | 425  | 32                            | 118                                      | 91                           | 0            | 209                                    | 118  | 41                            | 424                                      | 492                          | 1            | 917                                    | 474  | 66           |
| DOMINICAN REPUBLIC                     | 9  | 1                            | 0            | 10                                     | 10   | 1                             | 701                                      | 144                          | 0            | 845                                    | 721  | 0                             | 133                                      | 87                           | 0            | 220                                    | 153  | 25           |
| ECUADOR                                | 165                                      | 162                          | 0            | 327                                    | 169  | 162                           | 44                                       | 14                           | 0            | 58                                     | 44   | 14                            | 96                                       | 70                           | 0            | 166                                    | 175  | 73           |
| EL SALVADOR                            | 205                                      | 877                          | 6            | 1,088                                  | 203  | 7                             | 34                                       | 122                          | 0            | 156                                    | 34   | 0                             | 201                                      | 1,869                        | 2            | 2,072                                  | 222  | 34           |
| GUATEMALA                              | 377                                      | 301                          | 0            | 678                                    | 388  | 43                            | 33                                       | 63                           | 0            | 96                                     | 33   | 0                             | 313                                      | 786                          | 1            | 1,100                                  | 423  | 145          |
| HONDURAS                               | 227                                      | 61                           | 0            | 288                                    | 227  | 6                             | 0  | 58                           | 0            | 58                                     | 0  | 0                             | 66                                       | 358                          | 0            | 424                                    | 105  | 109          |
| JAMAICA                                | 116                                      | 34                           | 0            | 150                                    | 117  | 20                            | 26                                       | 194                          | 0            | 220                                    | 44   | 16                            | 189                                      | 53                           | 1            | 243                                    | 193  | 4            |
| MEXICO                                 | 725                                      | 9,308                        | 90           | 10,123                                 | 717  | 630                           | 2,443                                    | 29,930                       | 10           | 32,383                                 | 2,326  | 1,411                         | 9,579                                    | 27,398                       | 269          | 37,246                                 | 10,504   | 200          |
| NICARAGUA                              | 55                                       | 69                           | 0            | 124                                    | 55   | 11                            | 4  | 0                            | 0            | 4                                      | 4  | 0                             | 22                                       | 180                          | 0            | 202                                    | 28   | 106          |
| PARAGUAY                               | 7  | 7                            | 0            | 14                                     | 7  | 2                             | 11                                       | 102                          | 0            | 113                                    | 11   | 46                            | 0  | 89                           | 0            | 89                                     | 2  | 58           |
| PERU                                   | 185                                      | 169                          | 2            | 356                                    | 187  | 148                           | 442                                      | 119                          | 0            | 561                                    | 442  | 0                             | 896                                      | 718                          | 57           | 1,671                                  | 929  | 404          |
| TRINIDAD & TOBAGO                      | 10                                       | 123                          | 0            | 133                                    | 10   | 5                             | 66                                       | 149                          | 28           | 243                                    | 66   | 25                            | 305                                      | 63                           | 3            | 371                                    | 305  | 17           |
| URUGUAY                                | 15                                       | 4                            | 0            | 19                                     | 15   | 1                             | 121                                      | 168                          | 0            | 289                                    | 121  | 84                            | 28                                       | 156                          | 2            | 186                                    | 111  | 132          |
| VENEZUELA                              | 33                                       | 40                           | 0            | 73                                     | 33   | 0                             | 281                                      | 334                          | 0            | 615                                    | 392  | 0                             | 477                                      | 874                          | 294          | 1,645                                  | 654  | 0            |
| OTHER LAT. AM. & CAR                   | 70                                       | 6                            | 0            | 76                                     | 98   | 3                             | 14                                       | 22                           | 0            | 36                                     | 14   | 2                             | 4,454                                    | 123                          | 669          | 5,246                                  | 7,141  | 84           |
|  | <b>7,679</b>                             | <b>14,102</b>                | <b>641</b>   | <b>22,422</b>                          | <b>7,393</b>   | <b>1,237</b>                  | <b>11,996</b>                            | <b>39,622</b>                | <b>393</b>   | <b>52,011</b>                          | <b>12,045</b>  | <b>1,667</b>                  | <b>28,606</b>                            | <b>55,516</b>                | <b>2,792</b> | <b>86,914</b>                          | <b>33,115</b>  | <b>2,049</b> |

## Country Exposure Lending Survey /1: June 30, 2007

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 |               |
| <b>Asia</b>                   |  |                              |              |  |  |                               |  |                              |              |  |  |                               |  |                              |              |  |  |               |
| CHINA-MAINLAND                | 3,815                                    | 3,064                        | 263          | 7,142                                  | 3,792  | 2,130                         | 4,843                                    | 7,470                        | 158          | 12,471                                 | 4,849  | 3,116                         | 6,832                                    | 3,483                        | 12           | 10,327                                 | 6,360  | 2,428         |
| CHINA-TAIWAN                  | 425                                      | 3,166                        | 137          | 3,728                                  | 815  | 872                           | 55                                       | 2,444                        | 4            | 2,503                                  | 174  | 53                            | 4,203                                    | 5,547                        | 97           | 9,847                                  | 3,684  | 1,108         |
| INDIA                         | 4,902                                    | 3,150                        | 530          | 8,582                                  | 4,912  | 14                            | 688                                      | 4,768                        | 18           | 5,474                                  | 683  | 0                             | 17,747                                   | 14,164                       | 348          | 32,259                                 | 16,414   | 1,434         |
| INDONESIA                     | 513                                      | 1,079                        | 9            | 1,601                                  | 595  | 171                           | 1,813                                    | 689                          | 7            | 2,509                                  | 1,819  | 28                            | 733                                      | 1,920                        | 34           | 2,687                                  | 1,354  | 1,219         |
| IRAN                          | 0  | 0                            | 0            | 0                                      | 0  | 0                             | 0  | 0                            | 0            | 0                                      | 0  | 0                             | 15                                       | 0                            | 0            | 15                                     | 15   | 0             |
| IRAQ                          | 0  | 0                            | 0            | 0                                      | 2  | 0                             | 19                                       | 0                            | 0            | 19                                     | 0  | 0                             | 0  | 0                            | 0            | 0                                      | 0  | 0             |
| JORDAN                        | 34                                       | 4                            | 10           | 48                                     | 35   | 2                             | 0  | 182                          | 1            | 183                                    | 0  | 7                             | 74                                       | 64                           | 0            | 138                                    | 84   | 25            |
| KOREA                         | 5,388                                    | 4,538                        | 110          | 10,036                                 | 5,570  | 1,722                         | 4,394                                    | 17,059                       | 114          | 21,567                                 | 4,417  | 92                            | 5,601                                    | 36,002                       | 534          | 42,137                                 | 5,070  | 7,162         |
| KUWAIT                        | 692                                      | 86                           | 14           | 792                                    | 682  | 55                            | 2  | 67                           | 6            | 75                                     | 2  | 10                            | 569                                      | 52                           | 7            | 628                                    | 547  | 0             |
| MALAYSIA                      | 499                                      | 539                          | 36           | 1,074                                  | 475  | 91                            | 640                                      | 3,621                        | 1            | 4,262                                  | 661  | 5                             | 638                                      | 7,285                        | 0            | 7,923                                  | 596  | 960           |
| OMAN                          | 71                                       | 0                            | 4            | 75                                     | 71   | 0                             | 0  | 0                            | 0            | 0                                      | 0  | 0                             | 55                                       | 0                            | 0            | 55                                     | 67   | 0             |
| PAKISTAN                      | 269                                      | 155                          | 0            | 424                                    | 271  | 43                            | 62                                       | 478                          | 2            | 542                                    | 62   | 0                             | 123                                      | 989                          | 0            | 1,112                                  | 126  | 75            |
| PHILIPPINES                   | 543                                      | 144                          | 8            | 695                                    | 709  | 39                            | 377                                      | 1,390                        | 1            | 1,768                                  | 415  | 153                           | 230                                      | 1,611                        | 1            | 1,842                                  | 580  | 144           |
| QATAR                         | 316                                      | 0                            | 5            | 321                                    | 327  | 0                             | 115                                      | 0                            | 1            | 116                                    | 144  | 0                             | 169                                      | 0                            | 0            | 169                                    | 171  | 0             |
| SAUDI ARABIA                  | 788                                      | 0                            | 93           | 881                                    | 766  | 0                             | 24                                       | 3                            | 85           | 112                                    | 24   | 0                             | 838                                      | 0                            | 81           | 919                                    | 1,203  | 0             |
| SRI LANKA                     | 50                                       | 45                           | 0            | 95                                     | 43   | 0                             | 54                                       | 21                           | 0            | 75                                     | 95   | 21                            | 1  | 156                          | 0            | 157                                    | 1  | 60            |
| SYRIA                         | 0  | 0                            | 0            | 0                                      | 0  | 0                             | 0  | 0                            | 0            | 0                                      | 0  | 0                             | 1  | 0                            | 0            | 1                                      | 0  | 0             |
| THAILAND                      | 178                                      | 95                           | 16           | 289                                    | 153  | 50                            | 251                                      | 1,883                        | 165          | 2,299                                  | 251  | 11                            | 291                                      | 2,763                        | 8            | 3,062                                  | 314  | 88            |
| UNITED ARAB EMIRATES          | 894                                      | 879                          | 69           | 1,842                                  | 893  | 0                             | 1,289                                    | 83                           | 70           | 1,442                                  | 1,287  | 83                            | 1,359                                    | 1,392                        | 162          | 2,913                                  | 1,982  | 301           |
| OTHER ASIA                    | 85                                       | 68                           | 0            | 153                                    | 98   | 56                            | 511                                      | 357                          | 0            | 868                                    | 511  | 142                           | 602                                      | 359                          | 0            | 961                                    | 713  | 120           |
|                               | <b>19,462</b>                            | <b>17,012</b>                | <b>1,304</b> | <b>37,778</b>                          | <b>20,209</b>  | <b>5,245</b>                  | <b>15,137</b>                            | <b>40,515</b>                | <b>633</b>   | <b>56,285</b>                          | <b>15,413</b>  | <b>3,721</b>                  | <b>40,081</b>                            | <b>75,787</b>                | <b>1,284</b> | <b>117,152</b>                         | <b>39,281</b>  | <b>15,124</b> |
| <b>Africa</b>                 |  |                              |              |  |  |                               |  |                              |              |  |  |                               |  |                              |              |  |  |               |
| ALGERIA                       | 0  | 588                          | 0            | 588                                    | 0  | 280                           | 1  | 0                            | 0            | 1                                      | 5  | 0                             | 2  | 150                          | 0            | 152                                    | 50   | 2             |
| CAMEROON                      | 11                                       | 12                           | 0            | 23                                     | 11   | 5                             | 0  | 47                           | 0            | 47                                     | 0  | 1                             | 4  | 69                           | 0            | 73                                     | 11   | 9             |
| CONGO (KINSHASA)              | 0  | 0                            | 0            | 0                                      | 0  | 0                             | 0  | 10                           | 0            | 10                                     | 0  | 5                             | 58                                       | 10                           | 0            | 68                                     | 58   | 6             |
| EGYPT                         | 248                                      | 684                          | 0            | 932                                    | 356  | 59                            | 2,335                                    | 28                           | 0            | 2,363                                  | 2,335  | 5                             | 876                                      | 674                          | 7            | 1,557                                  | 639  | 122           |
| ETHIOPIA                      | 1  | 0                            | 0            | 1                                      | 0  | 0                             | 0  | 0                            | 0            | 0                                      | 0  | 0                             | 0  | 0                            | 0            | 0                                      | 0  | 0             |
| GABON                         | 0  | 0                            | 0            | 0                                      | 0  | 0                             | 0  | 27                           | 0            | 27                                     | 0  | 1                             | 0  | 49                           | 0            | 49                                     | 0  | 4             |
| GHANA                         | 8  | 0                            | 0            | 8                                      | 10   | 0                             | 149                                      | 0                            | 0            | 149                                    | 149  | 0                             | 39                                       | 0                            | 31           | 70                                     | 53   | 0             |
| IVORY COAST                   | 1  | 0                            | 8            | 9                                      | 1  | 0                             | 18                                       | 36                           | 0            | 54                                     | 18   | 4                             | 0  | 25                           | 0            | 25                                     | 0  | 2             |
| KENYA                         | 33                                       | 31                           | 0            | 64                                     | 25   | 4                             | 0  | 169                          | 0            | 169                                    | 0  | 6                             | 3  | 152                          | 0            | 155                                    | 32   | 67            |
| LIBYA                         | 1  | 0                            | 0            | 1                                      | 1  | 0                             | 0  | 0                            | 0            | 0                                      | 0  | 0                             | 0  | 0                            | 0            | 0                                      | 0  | 0             |
| MALAWI                        | 3  | 0                            | 0            | 3                                      | 3  | 0                             | 46                                       | 0                            | 0            | 46                                     | 46   | 0                             | 0  | 0                            | 0            | 0                                      | 0  | 0             |
| MOROCCO                       | 51                                       | 0                            | 23           | 74                                     | 51   | 0                             | 51                                       | 8                            | 0            | 59                                     | 51   | 0                             | 72                                       | 72                           | 18           | 162                                    | 221  | 4             |
| NIGERIA                       | 255                                      | 49                           | 0            | 304                                    | 251  | 0                             | 913                                      | 406                          | 0            | 1,319                                  | 913  | 3                             | 253                                      | 375                          | 0            | 628                                    | 291  | 47            |
| SENEGAL                       | 4  | 0                            | 0            | 4                                      | 4  | 0                             | 0  | 95                           | 0            | 95                                     | 0  | 1                             | 0  | 35                           | 0            | 35                                     | 0  | 0             |

## Country Exposure Lending Survey /1: June 30, 2007

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   | 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  | Foreign-Office Claims on Local Residents in Non-Local Currency | Cross-Border Claims           | Foreign-Office Claims on Local Residents | Fair Value of Derivatives /8 | Total Claims   | Cross-Border Claims                    | Foreign-Office Claims on Local Residents in Non-Local Currency |                |                |
| SUDAN   | 0                             | 0  | 0                            | 0              | 0  | 0                             | 2  | 0                            | 0             | 2  | 2                             | 0  | 1                            | 0              | 2                                      | 3  | 1              | 0              |
| TUNISIA   | 19                            | 92                                       | 0                            | 111            | 19   | 53                            | 22                                       | 149                          | 0             | 171  | 22                            | 16                                       | 0                            | 63             | 0                                      | 63   | 0              | 5              |
| ZAMBIA  | 50                            | 6  | 0                            | 56             | 47   | 0                             | 159                                      | 187                          | 0             | 346  | 159                           | 21                                       | 24                           | 35             | 32                                     | 91   | 24             | 6              |
| ZIMBABWE  | 1                             | 0  | 0                            | 1              | 1  | 0                             | 0  | 0                            | 0             | 0  | 0                             | 0  | 0                            | 0              | 0                                      | 0  | 0              | 0              |
| OTHER AFRICA                                      | 98                            | 3  | 0                            | 101            | 153  | 1                             | 119                                      | 316                          | 39            | 474  | 119                           | 2  | 193                          | 124            | 6                                      | 323  | 384            | 57             |
|   | <b>784</b>                    | <b>1,465</b>                             | <b>31</b>                    | <b>2,280</b>   | <b>933</b>   | <b>402</b>                    | <b>3,815</b>                             | <b>1,478</b>                 | <b>39</b>     | <b>5,332</b>   | <b>3,819</b>                  | <b>65</b>                                | <b>1,525</b>                 | <b>1,833</b>   | <b>96</b>                              | <b>3,454</b>   | <b>1,764</b>   | <b>331</b>     |
| <b>Banking Centers</b>                            |                               |  |                              |                |  |                               |  |                              |               |  |                               |  |                              |                |  |  |                |                |
| BAHAMAS   | 331                           | 114                                      | 1                            | 446            | 536  | 77                            | 26                                       | 92                           | 2             | 120  | 26                            | 66                                       | 1,241                        | 30             | 635                                    | 1,906  | 2,246          | 23             |
| BAHRAIN   | 703                           | 188                                      | 14                           | 905            | 1,471  | 180                           | 4  | 155                          | 151           | 310  | 3                             | 86                                       | 582                          | 175            | 9                                      | 766  | 654            | 0              |
| BERMUDA   | 11                            | 1  | 5                            | 17             | 12   | 0                             | 170                                      | 0                            | 1             | 171  | 528                           | 0  | 12,861                       | 0              | 1,145                                  | 14,006   | 16,490         | 0              |
| CAYMAN ISLANDS                                    | 814                           | 3  | 50                           | 867            | 13,901   | 4                             | 76                                       | 0                            | 6             | 82   | 56                            | 0  | 38,235                       | 189            | 4,171                                  | 42,595   | 64,805         | 198            |
| HONG KONG   | 3,624                         | 441                                      | 723                          | 4,788          | 3,739  | 1,056                         | 133                                      | 2,206                        | 53            | 2,392  | 180                           | 90                                       | 5,357                        | 9,955          | 334                                    | 15,646   | 5,065          | 3,106          |
| LEBANON   | 30                            | 23                                       | 1                            | 54             | 67   | 23                            | 335                                      | 53                           | 0             | 388  | 334                           | 33                                       | 6                            | 70             | 0                                      | 76   | 15             | 73             |
| LIBERIA   | 0                             | 0  | 0                            | 0              | 0  | 0                             | 0  | 0                            | 0             | 0  | 0                             | 0  | 57                           | 0              | 17                                     | 74   | 330            | 0              |
| MACAO   | 0                             | 0  | 0                            | 0              | 0  | 0                             | 10                                       | 3                            | 13            | 0  | 1                             | 136                                      | 1                            | 5              | 142                                    | 143  | 71             |                |
| NETHERLAND ANTILLES                               | 140                           | 1  | 0                            | 141            | 121  | 0                             | 2  | 0                            | 1             | 3  | 2                             | 0  | 435                          | 95             | 89                                     | 619  | 800            | 0              |
| PANAMA  | 404                           | 718                                      | 7                            | 1,129          | 511  | 179                           | 93                                       | 92                           | 0             | 185  | 93                            | 0  | 454                          | 1,065          | 10                                     | 1,529  | 875            | 0              |
| SINGAPORE   | 1,470                         | 2,527                                    | 269                          | 4,266          | 2,568  | 3,488                         | 404                                      | 6,301                        | 24            | 6,729  | 408                           | 237                                      | 2,875                        | 14,198         | 217                                    | 17,290   | 3,275          | 7,775          |
|   | <b>7,527</b>                  | <b>4,016</b>                             | <b>1,070</b>                 | <b>12,613</b>  | <b>22,926</b>  | <b>5,007</b>                  | <b>1,243</b>                             | <b>8,909</b>                 | <b>241</b>    | <b>10,393</b>  | <b>1,630</b>                  | <b>513</b>                               | <b>62,239</b>                | <b>25,778</b>  | <b>6,632</b>                           | <b>94,649</b>  | <b>94,698</b>  | <b>11,246</b>  |
| <b>International &amp; Regional Organizations</b> |                               |  |                              |                |  |                               |  |                              |               |  |                               |  |                              |                |  |  |                |                |
| AFRICAN REGIONAL                                  | 0                             | 0  | 0                            | 0              | 0  | 0                             | 16                                       | 0                            | 17            | 33   | 16                            | 0  | 0                            | 0              | 0                                      | 0  | 0              | 0              |
| ASIAN REGIONAL                                    | 0                             | 0  | 0                            | 0              | 0  | 0                             | 141                                      | 0                            | 44            | 185  | 138                           | 0  | 0                            | 0              | 0                                      | 0  | 0              | 0              |
| E. EUROPEAN REGIONAL                              | 0                             | 0  | 0                            | 0              | 0  | 0                             | 12                                       | 0                            | 79            | 91   | 0                             | 0  | 0                            | 0              | 0                                      | 0  | 0              | 0              |
| INTERNATIONAL                                     | 0                             | 0  | 0                            | 0              | 0  | 0                             | 1,110                                    | 0                            | 52            | 1,162  | 918                           | 0  | 0                            | 0              | 0                                      | 0  | 0              | 0              |
| LATIN AMER. REGIONAL                              | 0                             | 0  | 0                            | 0              | 0  | 0                             | 48                                       | 0                            | 48            | 96   | 21                            | 0  | 0                            | 0              | 0                                      | 0  | 0              | 0              |
| MIDDLE EAST REGIONAL                              | 0                             | 0  | 0                            | 0              | 0  | 0                             | 0  | 0                            | 1             | 1  | 0                             | 0  | 0                            | 0              | 0                                      | 0  | 0              | 0              |
| W. EUROPEAN REGIONAL                              | 0                             | 0  | 0                            | 0              | 0  | 0                             | 1,017                                    | 0                            | 2,256         | 3,273  | 997                           | 0  | 0                            | 0              | 0                                      | 0  | 0              | 0              |
|   | <b>0</b>                      | <b>0</b>                                 | <b>0</b>                     | <b>0</b>       | <b>0</b>   | <b>0</b>                      | <b>2,344</b>                             | <b>0</b>                     | <b>2,497</b>  | <b>4,841</b>   | <b>2,090</b>                  | <b>0</b>                                 | <b>0</b>                     | <b>0</b>       | <b>0</b>                               | <b>0</b>   | <b>0</b>       | <b>0</b>       |
| <b>GRAND TOTALS</b>                               | <b>352,372</b>                | <b>110,265</b>                           | <b>49,145</b>                | <b>511,782</b> | <b>263,869</b>   | <b>58,714</b>                 | <b>147,267</b>                           | <b>202,735</b>               | <b>15,464</b> | <b>365,466</b>   | <b>151,181</b>                | <b>26,633</b>                            | <b>436,920</b>               | <b>557,020</b> | <b>41,701</b>                          | <b>1,035,641</b>   | <b>476,430</b> | <b>119,129</b> |



## Country Exposure Lending Survey /1: June 30, 2007

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

| 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 |
| <b>G-10 and Switzerland</b>                                 |   |   |   |                         |  |                        |
| BELGIUM   | 2,654   | 0   | 2,654   | 463                     | 3,117  | 3,292                  |
| CANADA  | 10,567  | 1,075   | 11,642  | 6,828                   | 18,470   | 21,590                 |
| FRANCE  | 7,403   | 148   | 7,551   | 512                     | 8,063  | 8,068                  |
| GERMANY   | 7,449   | 887   | 8,336   | 183                     | 8,519  | 8,661                  |
| ITALY   | 1,625   | 0   | 1,625   | 59                      | 1,684  | 1,703                  |
| JAPAN   | 3,115   | 269   | 3,384   | 630                     | 4,014  | 4,115                  |
| LUXEMBOURG  | 1,121   | 0   | 1,121   | 11                      | 1,132  | 1,173                  |
| NETHERLANDS   | 10,356  | 61  | 10,417  | 745                     | 11,162   | 11,184                 |
| SWEDEN  | 2,175   | 17  | 2,192   | 194                     | 2,386  | 2,395                  |
| SWITZERLAND   | 3,171   | 416   | 3,587   | 62                      | 3,649  | 3,649                  |
| UNITED KINGDOM  | 16,937  | 1,906   | 18,843  | 2,231                   | 21,074   | 33,567                 |
|   | <b>66,573</b>   | <b>4,779</b>                                      | <b>71,352</b>                                   | <b>11,918</b>           | <b>83,270</b>                                  | <b>99,397</b>          |
| <b>Non G-10 Developed Countries</b>                         |   |   |   |                         |  |                        |
| AUSTRALIA   | 4,050   | 104   | 4,154   | 111                     | 4,265  | 4,919                  |
| AUSTRIA   | 1,091   | 0   | 1,091   | 9                       | 1,100  | 1,100                  |
| DENMARK   | 924   | 7   | 931   | 33                      | 964  | 1,013                  |
| FINLAND   | 283   | 2   | 285   | 7                       | 292  | 292                    |
| GREECE  | 97  | 0   | 97  | 0                       | 97   | 97                     |
| ICELAND   | 29  | 0   | 29  | 0                       | 29   | 29                     |
| IRELAND   | 2,998   | 37  | 3,035   | 252                     | 3,287  | 3,329                  |
| ISRAEL  | 598   | 0   | 598   | 6                       | 604  | 604                    |
| NEW ZEALAND   | 215   | 4   | 219   | 26                      | 245  | 255                    |
| NORWAY  | 966   | 2   | 968   | 59                      | 1,027  | 1,071                  |
| PORTUGAL  | 565   | 0   | 565   | 24                      | 589  | 589                    |
| SOUTH AFRICA  | 93  | 0   | 93  | 29                      | 122  | 193                    |
| SPAIN   | 2,595   | 0   | 2,595   | 167                     | 2,762  | 2,810                  |
| TURKEY  | 254   | 0   | 254   | 0                       | 254  | 254                    |
| OTHER NON G-10 DEV.   | 96  | 0   | 96  | 0                       | 96   | 96                     |
|   | <b>14,854</b>   | <b>156</b>  | <b>15,010</b>                                   | <b>723</b>              | <b>15,733</b>                                  | <b>16,651</b>          |
| <b>Eastern Europe</b>                                       |   |   |   |                         |  |                        |
| BULGARIA  | 15  | 0   | 15  | 0                       | 15   | 15                     |
| CZECH REPUBLIC  | 22  | 0   | 22  | 6                       | 28   | 28                     |
| HUNGARY   | 31  | 0   | 31  | 0                       | 31   | 31                     |
| POLAND  | 305   | 0   | 305   | 15                      | 320  | 436                    |

## Country Exposure Lending Survey /1: June 30, 2007

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<br>Excluding the Fair Value<br>of Derivatives | Cross-border Claims<br>Resulting From the<br>Fair Value of<br>Derivative Products /2 | Cross-border Claims<br>Including<br>Derivative Products | Net Foreign Office<br>Claims on Local<br>Residents /3 | Transfer Risk<br>Claims /4 | Gross Foreign Office<br>Claims on Local<br>Residents | Country<br>Risk<br>Claims /5 |
| ROMANIA                                | 61  | 0  | 61  | 0   | 61                         | 0  | 61                           |
| RUSSIA                                 | 757   | 0  | 757   | 0   | 757                        | 0  | 757                          |
| SERBIA & MONTENEGRO                    | 33  | 0  | 33  | 0   | 33                         | 0  | 33                           |
| SLOVAKIA                               | 2   | 0  | 2   | 2   | 4                          | 2  | 4                            |
| OTHER E. EUROPE                        | 475   | 2  | 477   | 3   | 480                        | 3  | 480                          |
|  | <b>1,701</b>  | <b>2</b>   | <b>1,703</b>  | <b>26</b>   | <b>1,729</b>               | <b>142</b>   | <b>1,845</b>                 |
| <b>Latin America and the Caribbean</b> |   |  |   |   |                            |  |                              |
| ARGENTINA                              | 274   | 0  | 274   | 0   | 274                        | 761  | 1,035                        |
| BOLIVIA                                | 34  | 0  | 34  | 0   | 34                         | 0  | 34                           |
| BRAZIL                                 | 1,803   | 0  | 1,803   | 199   | 2,002                      | 563  | 2,366                        |
| CHILE                                  | 780   | 0  | 780   | 14  | 794                        | 2,503  | 3,283                        |
| COLOMBIA                               | 507   | 0  | 507   | 0   | 507                        | 0  | 507                          |
| COSTA RICA                             | 107   | 0  | 107   | 0   | 107                        | 0  | 107                          |
| DOMINICAN REPUBLIC                     | 219   | 0  | 219   | 0   | 219                        | 0  | 219                          |
| ECUADOR                                | 170   | 0  | 170   | 0   | 170                        | 0  | 170                          |
| EL SALVADOR                            | 124   | 0  | 124   | 0   | 124                        | 0  | 124                          |
| GUATEMALA                              | 234   | 0  | 234   | 0   | 234                        | 0  | 234                          |
| HONDURAS                               | 65  | 0  | 65  | 0   | 65                         | 0  | 65                           |
| JAMAICA                                | 46  | 0  | 46  | 0   | 46                         | 0  | 46                           |
| MEXICO                                 | 3,166   | 67   | 3,233   | 356   | 3,589                      | 6,707  | 9,940                        |
| NICARAGUA                              | 11  | 0  | 11  | 0   | 11                         | 0  | 11                           |
| PARAGUAY                               | 9   | 0  | 9   | 0   | 9                          | 0  | 9                            |
| PERU                                   | 452   | 0  | 452   | 0   | 452                        | 0  | 452                          |
| TRINIDAD & TOBAGO                      | 215   | 0  | 215   | 0   | 215                        | 0  | 215                          |
| URUGUAY                                | 115   | 0  | 115   | 1   | 116                        | 170  | 285                          |
| VENEZUELA                              | 283   | 0  | 283   | 0   | 283                        | 0  | 283                          |
| OTHER LAT. AM. & CAR                   | 272   | 1  | 273   | 30  | 303                        | 362  | 635                          |
|  | <b>8,886</b>  | <b>68</b>  | <b>8,954</b>  | <b>600</b>  | <b>9,554</b>               | <b>11,066</b>  | <b>20,020</b>                |
| <b>Asia</b>                            |   |  |   |   |                            |  |                              |
| CHINA-MAINLAND                         | 195   | 8  | 203   | 17  | 220                        | 22   | 225                          |
| CHINA-TAIWAN                           | 286   | 0  | 286   | 28  | 314                        | 1,322  | 1,608                        |
| INDIA                                  | 25  | 0  | 25  | 3   | 28                         | 262  | 287                          |
| INDONESIA                              | 136   | 0  | 136   | 0   | 136                        | 0  | 136                          |
| JORDAN                                 | 0   | 0  | 0   | 0   | 0                          | 0  | 0                            |

## Country Exposure Lending Survey /1: June 30, 2007

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<br>Excluding the Fair Value<br>of Derivatives | Cross-border Claims<br>Resulting From the<br>Fair Value of<br>Derivative Products /2 | Cross-border Claims<br>Including<br>Derivative Products | Net Foreign Office<br>Claims on Local<br>Residents /3 | Transfer Risk<br>Claims /4 | Gross Foreign Office<br>Claims on Local<br>Residents | Country<br>Risk<br>Claims /5 |
| KOREA                  | 578   | 0  | 578   | 46  | 624                        | 5,578  | 6,156                        |
| KUWAIT                 | 7   | 0  | 7   | 0   | 7                          | 0  | 7                            |
| MALAYSIA               | 431   | 0  | 431   | 27  | 458                        | 27   | 458                          |
| OMAN                   | 0   | 0  | 0   | 0   | 0                          | 0  | 0                            |
| PAKISTAN               | 2   | 0  | 2   | 0   | 2                          | 0  | 2                            |
| PHILIPPINES            | 142   | 0  | 142   | 0   | 142                        | 0  | 142                          |
| QATAR                  | 157   | 0  | 157   | 0   | 157                        | 0  | 157                          |
| SAUDI ARABIA           | 38  | 1  | 39  | 0   | 39                         | 0  | 39                           |
| THAILAND               | 68  | 0  | 68  | 3   | 71                         | 3  | 71                           |
| UNITED ARAB EMIRATES   | 97  | 21   | 118   | 0   | 118                        | 0  | 118                          |
| OTHER ASIA             | 51  | 0  | 51  | 0   | 51                         | 34   | 85                           |
|                        | <b>2,213</b>  | <b>30</b>  | <b>2,243</b>  | <b>124</b>  | <b>2,367</b>               | <b>7,248</b>   | <b>9,491</b>                 |
| <b>Africa</b>          |   |  |   |   |                            |  |                              |
| ALGERIA                | 0   | 0  | 0   | 0   | 0                          | 0  | 0                            |
| EGYPT                  | 0   | 0  | 0   | 0   | 0                          | 0  | 0                            |
| KENYA                  | 4   | 0  | 4   | 0   | 4                          | 0  | 4                            |
| MOROCCO                | 1   | 0  | 1   | 0   | 1                          | 0  | 1                            |
| NIGERIA                | 1   | 0  | 1   | 0   | 1                          | 0  | 1                            |
| TUNISIA                | 56  | 0  | 56  | 0   | 56                         | 0  | 56                           |
| OTHER AFRICA           | 0   | 1  | 1   | 0   | 1                          | 0  | 1                            |
|                        | <b>62</b>   | <b>1</b>   | <b>63</b>   | <b>0</b>  | <b>63</b>                  | <b>0</b>   | <b>63</b>                    |
| <b>Banking Centers</b> |   |  |   |   |                            |  |                              |
| BAHAMAS                | 400   | 0  | 400   | 0   | 400                        | 0  | 400                          |
| BAHRAIN                | 0   | 0  | 0   | 0   | 0                          | 0  | 0                            |
| BERMUDA                | 527   | 14   | 541   | 1   | 542                        | 1  | 542                          |
| CAYMAN ISLANDS         | 1,789   | 21   | 1,810   | 216   | 2,026                      | 216  | 2,026                        |
| HONG KONG              | 1,012   | 8  | 1,020   | 42  | 1,062                      | 1,001  | 2,021                        |
| LEBANON                | 9   | 0  | 9   | 0   | 9                          | 0  | 9                            |
| LIBERIA                | 18  | 0  | 18  | 0   | 18                         | 0  | 18                           |
| MACAO                  | 0   | 0  | 0   | 0   | 0                          | 0  | 0                            |
| NETHERLAND ANTILLES    | 37  | 14   | 51  | 0   | 51                         | 0  | 51                           |
| PANAMA                 | 358   | 0  | 358   | 0   | 358                        | 0  | 358                          |
| SINGAPORE              | 1,388   | 7  | 1,395   | 47  | 1,442                      | 177  | 1,572                        |
|                        | <b>5,538</b>  | <b>64</b>  | <b>5,602</b>  | <b>306</b>  | <b>5,908</b>               | <b>1,395</b>   | <b>6,997</b>                 |

## Country Exposure Lending Survey /1: June 30, 2007

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

(\$ Millions)

|   | (A)   | (B)  | (C = A+B)   | (D)   | (E = C+D)                  | (F)  | (G=C+F)                      |
|---|---|--|---|---|----------------------------|--|------------------------------|
|   | Cross-border Claims<br>Excluding the Fair Value<br>of Derivatives | Cross-border Claims<br>Resulting From the<br>Fair Value of<br>Derivative Products /2 | Cross-border Claims<br>Including<br>Derivative Products | Net Foreign Office<br>Claims on Local<br>Residents /3 | Transfer Risk<br>Claims /4 | Gross Foreign Office<br>Claims on Local<br>Residents | Country<br>Risk<br>Claims /5 |
| <b>International &amp; Regional Organizations</b> |   |  |   |   |                            |  |                              |
| ASIAN REGIONAL                                    | 20  | 0  | 20  | 0   | 20                         | 0  | 20                           |
| INTERNATIONAL                                     | 30  | 0  | 30  | 0   | 30                         | 0  | 30                           |
| LATIN AMER. REGIONAL                              | 26  | 0  | 26  | 0   | 26                         | 0  | 26                           |
| W. EUROPEAN REGIONAL                              | 20  | 0  | 20  | 0   | 20                         | 0  | 20                           |
|   | <b>96</b>   | <b>0</b>   | <b>96</b>   | <b>0</b>  | <b>96</b>                  | <b>0</b>   | <b>96</b>                    |
| <b>GRAND TOTALS</b>                               | <b>99,923</b>   | <b>5,100</b>   | <b>105,023</b>  | <b>13,697</b>   | <b>118,720</b>             | <b>49,537</b>  | <b>154,560</b>               |

## Country Exposure Lending Survey /1: June 30, 2007

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 |                              |              |                    |                                   |  |  |                                 |  |  |               |
| <b>G-10 and Switzerland</b>         |  |                              |                          |                              |              |                    |                                   |  |  |                                 |  |  |               |
| BELGIUM                             | 2,654                                    | 638                          | 1                        | 637                          | 0            | 3,292              | 265                               | 19                                     | 1,746  | 77                              | 525  | 554  | 2,377         |
| CANADA                              | 10,567                                   | 9,948                        | 673                      | 9,275                        | 1,075        | 21,590             | 10,077                            | 419                                    | 9,395  | 547                             | 2,005  | 9,838  | 19,780        |
| FRANCE                              | 7,403                                    | 517                          | 0                        | 517                          | 148          | 8,068              | 37                                | 192                                    | 5,012  | 153                             | 1,745  | 365  | 5,530         |
| GERMANY                             | 7,449                                    | 325                          | 0                        | 325                          | 887          | 8,661              | 515                               | 497                                    | 4,357  | 63                              | 648  | 262  | 4,682         |
| ITALY                               | 1,625                                    | 78                           | 16                       | 62                           | 0            | 1,703              | 14                                | 11                                     | 974  | 16                              | 510  | 161  | 1,151         |
| JAPAN                               | 3,115                                    | 731                          | 3                        | 728                          | 269          | 4,115              | 170                               | 239                                    | 2,358  | 3                               | 1,176  | 1,101  | 3,462         |
| LUXEMBOURG                          | 1,121                                    | 52                           | 0                        | 52                           | 0            | 1,173              | 83                                | 16                                     | 1,501  | 0                               | 199  | 52   | 1,553         |
| NETHERLANDS                         | 10,356                                   | 767                          | 22                       | 745                          | 61           | 11,184             | 170                               | 117                                    | 9,674  | 381                             | 2,835  | 387  | 10,442        |
| SWEDEN                              | 2,175                                    | 203                          | 0                        | 203                          | 17           | 2,395              | 69                                | 29                                     | 1,923  | 125                             | 817  | 78   | 2,126         |
| SWITZERLAND                         | 3,171                                    | 62                           | 1                        | 61                           | 416          | 3,649              | 155                               | 124                                    | 1,125  | 1                               | 354  | 61   | 1,187         |
| UNITED KINGDOM                      | 16,937                                   | 14,602                       | 2,969                    | 11,633                       | 2,028        | 33,567             | 33,039                            | 741                                    | 14,880   | 6,374                           | 6,482  | 13,557                                       | 34,811        |
|                                     | <b>66,573</b>                            | <b>27,923</b>                | <b>3,685</b>             | <b>24,238</b>                | <b>4,901</b> | <b>99,397</b>      | <b>44,594</b>                     | <b>2,404</b>                           | <b>52,945</b>  | <b>7,740</b>                    | <b>17,296</b>  | <b>26,416</b>                                | <b>87,101</b> |
| <b>Non G-10 Developed Countries</b> |  |                              |                          |                              |              |                    |                                   |  |  |                                 |  |  |               |
| AUSTRALIA                           | 4,050                                    | 765                          | 0                        | 765                          | 104          | 4,919              | 103                               | 42                                     | 3,916  | 0                               | 460  | 764  | 4,680         |
| AUSTRIA                             | 1,091                                    | 9                            | 0                        | 9                            | 0            | 1,100              | 0                                 | 6                                      | 1,321  | 0                               | 261  | 9  | 1,330         |
| DENMARK                             | 924                                      | 82                           | 0                        | 82                           | 7            | 1,013              | 3                                 | 0                                      | 451  | 0                               | 47   | 83   | 534           |
| FINLAND                             | 283                                      | 7                            | 0                        | 7                            | 2            | 292                | 0                                 | 0                                      | 264  | 0                               | 59   | 7  | 271           |
| GREECE                              | 97                                       | 0                            | 0                        | 0                            | 0            | 97                 | 0                                 | 4                                      | 56   | 0                               | 20   | 0  | 56            |
| ICELAND                             | 29                                       | 0                            | 0                        | 0                            | 0            | 29                 | 10                                | 1                                      | 30   | 0                               | 7  | 0  | 30            |
| IRELAND                             | 2,998                                    | 294                          | 143                      | 151                          | 37           | 3,329              | 51                                | 40                                     | 2,397  | 170                             | 1,380  | 124  | 2,691         |
| ISRAEL                              | 598                                      | 6                            | 0                        | 6                            | 0            | 604                | 0                                 | 7                                      | 495  | 0                               | 152  | 6  | 501           |
| NEW ZEALAND                         | 215                                      | 36                           | 0                        | 36                           | 4            | 255                | 0                                 | 0                                      | 340  | 0                               | 47   | 35   | 375           |
| NORWAY                              | 966                                      | 103                          | 0                        | 103                          | 2            | 1,071              | 14                                | 2                                      | 1,077  | 0                               | 233  | 103  | 1,180         |
| PORTUGAL                            | 565                                      | 24                           | 0                        | 24                           | 0            | 589                | 0                                 | 1                                      | 619  | 24                              | 281  | 0  | 643           |
| SOUTH AFRICA                        | 93                                       | 100                          | 0                        | 100                          | 0            | 193                | 0                                 | 8                                      | 91   | 0                               | 36   | 100  | 191           |
| SPAIN                               | 2,595                                    | 215                          | 58                       | 157                          | 0            | 2,810              | 19                                | 29                                     | 1,225  | 162                             | 441  | 57   | 1,444         |
| TURKEY                              | 254                                      | 0                            | 0                        | 0                            | 0            | 254                | 12                                | 3                                      | 312  | 0                               | 132  | 16   | 328           |
| OTHER NON G-10 DEV.                 | 96                                       | 0                            | 0                        | 0                            | 0            | 96                 | 1                                 | 0                                      | 106  | 0                               | 29   | 0  | 106           |
|                                     | <b>14,854</b>                            | <b>1,641</b>                 | <b>201</b>               | <b>1,440</b>                 | <b>156</b>   | <b>16,651</b>      | <b>213</b>                        | <b>143</b>                             | <b>12,700</b>  | <b>356</b>                      | <b>3,585</b>   | <b>1,304</b>                                 | <b>14,360</b> |

## Country Exposure Lending Survey /1: June 30, 2007

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 |                              |              |                    |                                   |  |  |                                 |  |  |
| <b>Eastern Europe</b>                  |  |                              |                          |                              |              |                    |                                   |  |  |                                 |  |  |
| BULGARIA                               | 15                                       | 0                            | 0                        | 0                            | 15           | 0                  | 0                                 | 16                                     | 0  | 4                               | 0  | 16   |
| CZECH REPUBLIC                         | 22                                       | 6                            | 0                        | 6                            | 28           | 0                  | 1                                 | 25                                     | 0  | 19                              | 6  | 31   |
| HUNGARY                                | 31                                       | 0                            | 0                        | 0                            | 31           | 0                  | 0                                 | 38                                     | 0  | 30                              | 0  | 38   |
| POLAND                                 | 305                                      | 131                          | 0                        | 131                          | 436          | 0                  | 0                                 | 197                                    | 0  | 44                              | 131  | 328  |
| ROMANIA                                | 61                                       | 0                            | 0                        | 0                            | 61           | 0                  | 3                                 | 42                                     | 0  | 3                               | 0  | 42   |
| RUSSIA                                 | 757                                      | 0                            | 0                        | 0                            | 757          | 3                  | 6                                 | 835                                    | 0  | 148                             | 0  | 835  |
| SERBIA & MONTENEGRO                    | 33                                       | 0                            | 0                        | 0                            | 33           | 0                  | 2                                 | 34                                     | 0  | 1                               | 0  | 34   |
| SLOVAKIA                               | 2  | 2                            | 0                        | 2                            | 4            | 0                  | 0                                 | 3                                      | 0  | 0                               | 2  | 5  |
| OTHER E. EUROPE                        | 475                                      | 3                            | 0                        | 3                            | 480          | 5                  | 0                                 | 555                                    | 3  | 86                              | 0  | 558  |
|  | <b>1,701</b>                             | <b>142</b>                   | <b>0</b>                 | <b>142</b>                   | <b>2</b>     | <b>8</b>           | <b>12</b>                         | <b>1,745</b>                           | <b>3</b>   | <b>335</b>                      | <b>139</b>   | <b>1,887</b>                                 |
| <b>Latin America and the Caribbean</b> |  |                              |                          |                              |              |                    |                                   |  |  |                                 |  |  |
| ARGENTINA                              | 274                                      | 761                          | 35                       | 726                          | 1,035        | 8                  | 21                                | 439                                    | 34   | 153                             | 728  | 1,201  |
| BOLIVIA                                | 34                                       | 0                            | 0                        | 0                            | 34           | 2                  | 10                                | 34                                     | 0  | 25                              | 0  | 34   |
| BRAZIL                                 | 1,803                                    | 563                          | 409                      | 154                          | 2,366        | 4                  | 108                               | 1,759                                  | 449  | 1,097                           | 114  | 2,322  |
| CHILE                                  | 780                                      | 2,503                        | 49                       | 2,454                        | 3,283        | 4                  | 27                                | 805                                    | 50   | 145                             | 2,454  | 3,309  |
| COLOMBIA                               | 507                                      | 0                            | 0                        | 0                            | 507          | 8                  | 24                                | 604                                    | 0  | 166                             | 0  | 604  |
| COSTA RICA                             | 107                                      | 0                            | 0                        | 0                            | 107          | 3                  | 5                                 | 121                                    | 0  | 78                              | 0  | 121  |
| DOMINICAN REPUBLIC                     | 219                                      | 0                            | 0                        | 0                            | 219          | 23                 | 18                                | 400                                    | 0  | 117                             | 0  | 400  |
| ECUADOR                                | 170                                      | 0                            | 0                        | 0                            | 170          | 47                 | 15                                | 289                                    | 0  | 241                             | 0  | 289  |
| EL SALVADOR                            | 124                                      | 0                            | 0                        | 0                            | 124          | 4                  | 0                                 | 122                                    | 0  | 39                              | 0  | 122  |
| GUATEMALA                              | 234                                      | 0                            | 0                        | 0                            | 234          | 13                 | 5                                 | 262                                    | 0  | 204                             | 0  | 262  |
| HONDURAS                               | 65                                       | 0                            | 0                        | 0                            | 65           | 23                 | 4                                 | 95                                     | 0  | 73                              | 0  | 95   |
| JAMAICA                                | 46                                       | 0                            | 0                        | 0                            | 46           | 1                  | 0                                 | 72                                     | 0  | 28                              | 0  | 72   |
| MEXICO                                 | 3,166                                    | 6,707                        | 124                      | 6,583                        | 9,940        | 635                | 170                               | 3,616                                  | 124  | 1,160                           | 6,583  | 10,323                                       |
| NICARAGUA                              | 11                                       | 0                            | 0                        | 0                            | 11           | 2                  | 0                                 | 11                                     | 0  | 9                               | 0  | 11   |
| PARAGUAY                               | 9  | 0                            | 0                        | 0                            | 9            | 1                  | 0                                 | 35                                     | 0  | 29                              | 0  | 35   |
| PERU                                   | 452                                      | 0                            | 0                        | 0                            | 452          | 21                 | 6                                 | 447                                    | 0  | 161                             | 0  | 447  |
| TRINIDAD & TOBAGO                      | 215                                      | 0                            | 0                        | 0                            | 215          | 0                  | 1                                 | 206                                    | 0  | 0                               | 0  | 206  |
| URUGUAY                                | 115                                      | 170                          | 118                      | 52                           | 285          | 4                  | 4                                 | 421                                    | 123  | 354                             | 52   | 596  |
| VENEZUELA                              | 283                                      | 0                            | 0                        | 0                            | 283          | 24                 | 55                                | 562                                    | 0  | 297                             | 0  | 562  |
| OTHER LAT. AM. & CAR                   | 272                                      | 362                          | 0                        | 362                          | 635          | 30                 | 230                               | 816                                    | 0  | 568                             | 362  | 1,178  |
|  | <b>8,886</b>                             | <b>11,066</b>                | <b>735</b>               | <b>10,331</b>                | <b>68</b>    | <b>857</b>         | <b>703</b>                        | <b>11,116</b>                          | <b>780</b>   | <b>4,944</b>                    | <b>10,293</b>  | <b>22,189</b>                                |

## Country Exposure Lending Survey /1: June 30, 2007

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 |                              |              |                    |                                   |  |  |                                 |  |  |              |
| <b>Asia</b>          |  |                              |                          |                              |              |                    |                                   |  |  |                                 |  |  |              |
| CHINA-MAINLAND       | 195                                      | 22                           | 11                       | 11                           | 8            | 225                | 4                                 | 91                                     | 176  | 11                              | 183  | 10   | 197          |
| CHINA-TAIWAN         | 286                                      | 1,322                        | 7                        | 1,315                        | 0            | 1,608              | 4                                 | 32                                     | 222  | 7                               | 221  | 1,315  | 1,544        |
| INDIA                | 25                                       | 262                          | 0                        | 262                          | 0            | 287                | 30                                | 12                                     | 60   | 0                               | 41   | 261  | 321          |
| INDONESIA            | 136                                      | 0                            | 0                        | 0                            | 0            | 136                | 0                                 | 0                                      | 154  | 3                               | 26   | 3  | 160          |
| JORDAN               | 0  | 0                            | 0                        | 0                            | 0            | 0                  | 0                                 | 1                                      | 0  | 0                               | 0  | 0  | 0            |
| KOREA                | 578                                      | 5,578                        | 28                       | 5,550                        | 0            | 6,156              | 8                                 | 56                                     | 557  | 27                              | 117  | 5,550  | 6,134        |
| KUWAIT               | 7  | 0                            | 0                        | 0                            | 0            | 7                  | 0                                 | 0                                      | 7  | 0                               | 7  | 0  | 7            |
| MALAYSIA             | 431                                      | 27                           | 0                        | 27                           | 0            | 458                | 0                                 | 1                                      | 533  | 0                               | 63   | 50   | 583          |
| OMAN                 | 0  | 0                            | 0                        | 0                            | 0            | 0                  | 0                                 | 0                                      | 0  | 0                               | 0  | 0  | 0            |
| PAKISTAN             | 2  | 0                            | 0                        | 0                            | 0            | 2                  | 0                                 | 3                                      | 2  | 0                               | 1  | 1  | 3            |
| PHILIPPINES          | 142                                      | 0                            | 0                        | 0                            | 0            | 142                | 1                                 | 1                                      | 142  | 0                               | 5  | 6  | 148          |
| QATAR                | 157                                      | 0                            | 0                        | 0                            | 0            | 157                | 0                                 | 0                                      | 157  | 0                               | 0  | 0  | 157          |
| SAUDI ARABIA         | 38                                       | 0                            | 0                        | 0                            | 1            | 39                 | 1                                 | 6                                      | 39   | 0                               | 39   | 0  | 39           |
| THAILAND             | 68                                       | 3                            | 0                        | 3                            | 0            | 71                 | 0                                 | 0                                      | 71   | 0                               | 8  | 8  | 79           |
| UNITED ARAB EMIRATES | 97                                       | 0                            | 0                        | 0                            | 21           | 118                | 0                                 | 7                                      | 160  | 0                               | 47   | 0  | 160          |
| OTHER ASIA           | 51                                       | 34                           | 34                       | 0                            | 0            | 85                 | 5                                 | 1                                      | 52   | 34                              | 14   | 2  | 88           |
|                      | <b>2,213</b>                             | <b>7,248</b>                 | <b>80</b>                | <b>7,168</b>                 | <b>30</b>    | <b>9,491</b>       | <b>53</b>                         | <b>211</b>                             | <b>2,332</b>   | <b>82</b>                       | <b>772</b>   | <b>7,206</b>                                 | <b>9,620</b> |
| <b>Africa</b>        |  |                              |                          |                              |              |                    |                                   |  |  |                                 |  |  |              |
| ALGERIA              | 0  | 0                            | 0                        | 0                            | 0            | 0                  | 1                                 | 0                                      | 0  | 0                               | 0  | 0  | 0            |
| EGYPT                | 0  | 0                            | 0                        | 0                            | 0            | 0                  | 10                                | 2                                      | 45   | 0                               | 40   | 0  | 45           |
| KENYA                | 4  | 0                            | 0                        | 0                            | 0            | 4                  | 0                                 | 0                                      | 10   | 0                               | 1  | 0  | 10           |
| MOROCCO              | 1  | 0                            | 0                        | 0                            | 0            | 1                  | 0                                 | 0                                      | 1  | 0                               | 1  | 0  | 1            |
| NIGERIA              | 1  | 0                            | 0                        | 0                            | 0            | 1                  | 0                                 | 0                                      | 9  | 0                               | 4  | 0  | 9            |
| TUNISIA              | 56                                       | 0                            | 0                        | 0                            | 0            | 56                 | 0                                 | 0                                      | 58   | 0                               | 0  | 0  | 58           |
| OTHER AFRICA         | 0  | 0                            | 0                        | 0                            | 1            | 1                  | 0                                 | 31                                     | 0  | 0                               | 0  | 0  | 0            |
|                      | <b>62</b>                                | <b>0</b>                     | <b>0</b>                 | <b>0</b>                     | <b>1</b>     | <b>63</b>          | <b>11</b>                         | <b>33</b>                              | <b>123</b>   | <b>0</b>                        | <b>46</b>  | <b>0</b>                                     | <b>123</b>   |

## Country Exposure Lending Survey /1: June 30, 2007

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 |                              |              |                    |                                   |  |  |                                 |  |  |                |
| <b>Banking Centers</b>                            |  |                              |                          |                              |              |                    |                                   |  |  |                                 |  |  |                |
| BAHAMAS   | 400                                      | 0                            | 0                        | 0                            | 400          | 23                 | 18                                | 601                                    | 0  | 264                             | 0  | 601  |                |
| BAHRAIN   | 0  | 0                            | 0                        | 0                            | 0            | 1                  | 0                                 | 0                                      | 0  | 0                               | 0  | 0  |                |
| BERMUDA   | 527                                      | 1                            | 0                        | 1                            | 542          | 950                | 737                               | 707                                    | 0  | 135                             | 1  | 708  |                |
| CAYMAN ISLANDS                                    | 1,789                                    | 216                          | 0                        | 216                          | 2,026        | 479                | 48                                | 5,112                                  | 216  | 887                             | 0  | 5,328  |                |
| HONG KONG   | 1,012                                    | 1,001                        | 453                      | 548                          | 2,021        | 1                  | 28                                | 498                                    | 613  | 495                             | 558  | 1,669  |                |
| LEBANON   | 9  | 0                            | 0                        | 0                            | 9            | 0                  | 0                                 | 13                                     | 0  | 11                              | 0  | 13   |                |
| LIBERIA   | 18                                       | 0                            | 0                        | 0                            | 18           | 0                  | 0                                 | 82                                     | 0  | 1                               | 0  | 82   |                |
| MACAO   | 0  | 0                            | 0                        | 0                            | 0            | 0                  | 0                                 | 0                                      | 0  | 0                               | 0  | 0  |                |
| NETHERLAND ANTILLES                               | 37                                       | 0                            | 0                        | 0                            | 51           | 2                  | 0                                 | 89                                     | 0  | 48                              | 0  | 89   |                |
| PANAMA  | 358                                      | 0                            | 0                        | 0                            | 358          | 4                  | 11                                | 505                                    | 0  | 232                             | 0  | 505  |                |
| SINGAPORE   | 1,388                                    | 177                          | 67                       | 110                          | 1,572        | 59                 | 14                                | 1,575                                  | 320  | 1,418                           | 311  | 2,206  |                |
|   | <b>5,538</b>                             | <b>1,395</b>                 | <b>520</b>               | <b>875</b>                   | <b>64</b>    | <b>6,997</b>       | <b>1,519</b>                      | <b>856</b>                             | <b>9,182</b>   | <b>1,149</b>                    | <b>3,491</b>   | <b>870</b>                                   | <b>11,201</b>  |
| <b>International &amp; Regional Organizations</b> |  |                              |                          |                              |              |                    |                                   |  |  |                                 |  |  |                |
| ASIAN REGIONAL                                    | 20                                       | 0                            | 0                        | 0                            | 20           | 0                  | 0                                 | 20                                     | 0  | 0                               | 0  | 20   |                |
| INTERNATIONAL                                     | 30                                       | 0                            | 0                        | 0                            | 30           | 0                  | 0                                 | 19                                     | 0  | 0                               | 0  | 19   |                |
| LATIN AMER. REGIONAL                              | 26                                       | 0                            | 0                        | 0                            | 26           | 0                  | 0                                 | 0                                      | 0  | 0                               | 0  | 0  |                |
| W. EUROPEAN REGIONAL                              | 20                                       | 0                            | 0                        | 0                            | 20           | 0                  | 0                                 | 20                                     | 0  | 0                               | 0  | 20   |                |
|   | <b>96</b>                                | <b>0</b>                     | <b>0</b>                 | <b>0</b>                     | <b>96</b>    | <b>0</b>           | <b>0</b>                          | <b>59</b>                              | <b>0</b>   | <b>0</b>                        | <b>0</b>   | <b>59</b>                                    |                |
| <b>GRAND TOTALS</b>                               | <b>99,923</b>                            | <b>49,415</b>                | <b>5,221</b>             | <b>44,194</b>                | <b>5,222</b> | <b>154,560</b>     | <b>47,255</b>                     | <b>4,362</b>                           | <b>90,202</b>  | <b>10,110</b>                   | <b>30,469</b>  | <b>46,228</b>                                | <b>146,540</b> |



## Country Exposure Lending Survey /1: June 30, 2007

Table 3 - Selected Additional Items

(\$ Millions)

## All Other U. S. Banks - Group C

|                                     | Foreign-Office Liabilities   |                   |               | By<br>Country of<br>Creditor | Risk Transfers                  |                                 | Memorandum Items  |                            |                  |
|-------------------------------------|------------------------------|-------------------|---------------|------------------------------|---------------------------------|---------------------------------|---|----------------------------|------------------|
|                                     | By Country of Foreign Office |                   |               |                              | Outward<br>Risk<br>Transfers /9 | Inward<br>Risk<br>Transfers /10 | Net Due to<br>(or Due From)<br>Own Related<br>Offices in Other<br>Countries | Assets Held<br>for Trading | Trade<br>Finance |
|                                     | Non-Local<br>Currency        | Local<br>Currency | Total         |                              |                                 |                                 |   |                            |                  |
| <b>G-10 and Switzerland</b>         |                              |                   |               |                              |                                 |                                 |   |                            |                  |
| BELGIUM                             | 0                            | 201               | 201           | 198                          | 497                             | 1,411                           | 90  | 0                          | 1                |
| CANADA                              | 269                          | 3,420             | 3,689         | 4,647                        | 1,486                           | 2,219                           | 1,887   | 0                          | 130              |
| FRANCE                              | 0                            | 5                 | 5             | 27                           | 520                             | 2,911                           | 62  | 0                          | 93               |
| GERMANY                             | 0                            | 226               | 226           | 31                           | 1,301                           | 4,393                           | 117   | 0                          | 44               |
| ITALY                               | 14                           | 5                 | 19            | 72                           | 191                             | 744                             | 57  | 0                          | 4                |
| JAPAN                               | 0                            | 101               | 101           | 222                          | 1,053                           | 1,437                           | 88  | 0                          | 7                |
| LUXEMBOURG                          | 33                           | 255               | 288           | 247                          | 717                             | 337                             | -246  | 0                          | 0                |
| NETHERLANDS                         | 6                            | 16                | 22            | 1,536                        | 2,525                           | 3,206                           | 84  | 0                          | 78               |
| SWEDEN                              | 0                            | 9                 | 9             | 689                          | 137                             | 390                             | 36  | 0                          | 7                |
| SWITZERLAND                         | 0                            | 0                 | 0             | 724                          | 176                             | 2,220                           | 453   | 0                          | 43               |
| UNITED KINGDOM                      | 26,001                       | 16,136            | 42,137        | 24,291                       | 9,655                           | 6,384                           | -3,694  | 0                          | 99               |
|                                     | <b>26,323</b>                | <b>20,374</b>     | <b>46,697</b> | <b>32,684</b>                | <b>18,258</b>                   | <b>25,652</b>                   | <b>-1,066</b>   | <b>0</b>                   | <b>506</b>       |
| <b>Non G-10 Developed Countries</b> |                              |                   |               |                              |                                 |                                 |   |                            |                  |
| AUSTRALIA                           | 24                           | 684               | 708           | 807                          | 246                             | 379                             | 604   | 0                          | 18               |
| AUSTRIA                             | 0                            | 0                 | 0             | 0                            | 300                             | 70                              | 0   | 0                          | 1                |
| DENMARK                             | 0                            | 49                | 49            | 62                           | 15                              | 487                             | 16  | 0                          | 0                |
| FINLAND                             | 0                            | 0                 | 0             | 23                           | 37                              | 56                              | 4   | 0                          | 0                |
| GREECE                              | 0                            | 0                 | 0             | 5                            | 1                               | 42                              | 0   | 0                          | 4                |
| ICELAND                             | 0                            | 0                 | 0             | 0                            | 1                               | 0                               | 0   | 0                          | 0                |
| IRELAND                             | 26                           | 164               | 190           | 2,674                        | 222                             | 824                             | 178   | 0                          | 37               |
| ISRAEL                              | 0                            | 1                 | 1             | 30                           | 94                              | 197                             | 1   | 110                        | 7                |
| NEW ZEALAND                         | 0                            | 73                | 73            | 56                           | 135                             | 10                              | 21  | 0                          | 0                |
| NORWAY                              | 0                            | 44                | 44            | 166                          | 112                             | 0                               | 9   | 0                          | 0                |
| PORTUGAL                            | 0                            | 0                 | 0             | 13                           | 118                             | 64                              | 495   | 0                          | 1                |
| SOUTH AFRICA                        | 0                            | 71                | 71            | 88                           | 24                              | 26                              | 40  | 9                          | 10               |
| SPAIN                               | 47                           | 1                 | 48            | 90                           | 39                              | 1,407                           | -99   | 1                          | 14               |
| TURKEY                              | 0                            | 0                 | 0             | 0                            | 74                              | 0                               | 0   | 0                          | 4                |
| OTHER NON G-10 DEV.                 | 2                            | 1                 | 3             | 23                           | 11                              | 1                               | 0   | 1                          | 0                |
|                                     | <b>99</b>                    | <b>1,088</b>      | <b>1,187</b>  | <b>4,037</b>                 | <b>1,429</b>                    | <b>3,563</b>                    | <b>1,269</b>  | <b>121</b>                 | <b>96</b>        |

## Country Exposure Lending Survey /1: June 30, 2007

Table 3 - Selected Additional Items

(\$ Millions)

## All Other U. S. Banks - Group C

|  | Foreign-Office Liabilities   |                   |               | By<br>Country of<br>Creditor | Risk Transfers                  |                                 | Memorandum Items  |                            |                  |
|--|------------------------------|-------------------|---------------|------------------------------|---------------------------------|---------------------------------|---|----------------------------|------------------|
|  | By Country of Foreign Office |                   |               |                              | Outward<br>Risk<br>Transfers /9 | Inward<br>Risk<br>Transfers /10 | Net Due to<br>(or Due From)<br>Own Related<br>Offices in Other<br>Countries | Assets Held<br>for Trading | Trade<br>Finance |
|  | Non-Local<br>Currency        | Local<br>Currency | Total         |                              |                                 |                                 |   |                            |                  |
| <b>Eastern Europe</b>                  |                              |                   |               |                              |                                 |                                 |   |                            |                  |
| BULGARIA                               | 0                            | 0                 | 0             | 0                            | 1                               | 0                               | 0   | 0                          | 0                |
| CZECH REPUBLIC                         | 0                            | 0                 | 0             | 4                            | 13                              | 10                              | 0   | 0                          | 0                |
| HUNGARY                                | 0                            | 0                 | 0             | 1                            | 7                               | 0                               | 0   | 0                          | 0                |
| POLAND                                 | 0                            | 153               | 153           | 150                          | 16                              | 124                             | 60  | 0                          | 0                |
| ROMANIA                                | 0                            | 0                 | 0             | 0                            | 0                               | 19                              | 0   | 0                          | 2                |
| RUSSIA                                 | 0                            | 0                 | 0             | 3                            | 255                             | 177                             | 0   | 2                          | 4                |
| SERBIA & MONTENEGRO                    | 0                            | 0                 | 0             | 0                            | 1                               | 0                               | 0   | 0                          | 0                |
| SLOVAKIA                               | 0                            | 0                 | 0             | 1                            | 1                               | 0                               | 0   | 0                          | 0                |
| OTHER E. EUROPE                        | 0                            | 0                 | 0             | 0                            | 140                             | 59                              | 1   | 6                          | 3                |
|  | <b>0</b>                     | <b>153</b>        | <b>153</b>    | <b>159</b>                   | <b>434</b>                      | <b>389</b>                      | <b>61</b>   | <b>8</b>                   | <b>9</b>         |
| <b>Latin America and the Caribbean</b> |                              |                   |               |                              |                                 |                                 |   |                            |                  |
| ARGENTINA                              | 135                          | 1,023             | 1,158         | 1,158                        | 167                             | 2                               | -3  | 164                        | 26               |
| BOLIVIA                                | 0                            | 0                 | 0             | 0                            | 0                               | 0                               | 0   | 0                          | 14               |
| BRAZIL                                 | 0                            | 364               | 364           | 377                          | 566                             | 610                             | 106   | 8                          | 298              |
| CHILE                                  | 0                            | 2,489             | 2,489         | 2,490                        | 105                             | 80                              | 367   | 0                          | 31               |
| COLOMBIA                               | 0                            | 3                 | 3             | 0                            | 105                             | 6                               | 3   | 0                          | 83               |
| COSTA RICA                             | 0                            | 0                 | 0             | 0                            | 35                              | 21                              | 0   | 0                          | 12               |
| DOMINICAN REPUBLIC                     | 0                            | 0                 | 0             | 0                            | 182                             | 2                               | 0   | 0                          | 23               |
| ECUADOR                                | 0                            | 0                 | 0             | 0                            | 120                             | 1                               | 0   | 0                          | 12               |
| EL SALVADOR                            | 0                            | 2                 | 2             | 0                            | 21                              | 22                              | 2   | 0                          | 2                |
| GUATEMALA                              | 0                            | 20                | 20            | 0                            | 29                              | 2                               | 20  | 0                          | 39               |
| HONDURAS                               | 0                            | 4                 | 4             | 0                            | 32                              | 2                               | 4   | 0                          | 1                |
| JAMAICA                                | 0                            | 0                 | 0             | 0                            | 26                              | 0                               | 0   | 0                          | 0                |
| MEXICO                                 | 108                          | 6,243             | 6,351         | 6,410                        | 855                             | 404                             | 1,335   | 0                          | 354              |
| NICARAGUA                              | 0                            | 2                 | 2             | 0                            | 0                               | 0                               | 2   | 0                          | 0                |
| PARAGUAY                               | 0                            | 0                 | 0             | 0                            | 28                              | 2                               | 0   | 0                          | 0                |
| PERU                                   | 0                            | 0                 | 0             | 0                            | 55                              | 59                              | 0   | 0                          | 107              |
| TRINIDAD & TOBAGO                      | 0                            | 0                 | 0             | 0                            | 6                               | 15                              | 0   | 0                          | 1                |
| URUGUAY                                | 394                          | 51                | 445           | 9                            | 311                             | 0                               | 45  | 0                          | 8                |
| VENEZUELA                              | 0                            | 1                 | 1             | 17                           | 308                             | 29                              | 4   | 0                          | 61               |
| OTHER LAT. AM. & CAR                   | 272                          | 157               | 429           | 158                          | 588                             | 46                              | -310  | 11                         | 90               |
|  | <b>909</b>                   | <b>10,359</b>     | <b>11,268</b> | <b>10,619</b>                | <b>3,539</b>                    | <b>1,303</b>                    | <b>1,575</b>  | <b>183</b>                 | <b>1,162</b>     |

## Country Exposure Lending Survey /1: June 30, 2007

Table 3 - Selected Additional Items

(\$ Millions)

## All Other U. S. Banks - Group C

|                        | Foreign-Office Liabilities   |                   |              | By<br>Country of<br>Creditor | Risk Transfers                  |                                 | Memorandum Items  |                            |                  |
|------------------------|------------------------------|-------------------|--------------|------------------------------|---------------------------------|---------------------------------|---|----------------------------|------------------|
|                        | By Country of Foreign Office |                   |              |                              | Outward<br>Risk<br>Transfers /9 | Inward<br>Risk<br>Transfers /10 | Net Due to<br>(or Due From)<br>Own Related<br>Offices in Other<br>Countries | Assets Held<br>for Trading | Trade<br>Finance |
|                        | Non-Local<br>Currency        | Local<br>Currency | Total        |                              |                                 |                                 |   |                            |                  |
| <b>Asia</b>            |                              |                   |              |                              |                                 |                                 |   |                            |                  |
| CHINA-MAINLAND         | 5                            | 0                 | 5            | 67                           | 16                              | 35                              | -23   | 0                          | 93               |
| CHINA-TAIWAN           | 36                           | 1,718             | 1,754        | 1,749                        | 4                               | 68                              | 146   | 0                          | 22               |
| INDIA                  | 3                            | 339               | 342          | 340                          | 41                              | 6                               | 41  | 0                          | 3                |
| INDONESIA              | 0                            | 0                 | 0            | 26                           | 24                              | 0                               | 0   | 0                          | 0                |
| JORDAN                 | 0                            | 0                 | 0            | 0                            | 0                               | 0                               | 0   | 0                          | 1                |
| KOREA                  | 62                           | 6,162             | 6,224        | 6,221                        | 34                              | 55                              | 462   | 15                         | 33               |
| KUWAIT                 | 0                            | 0                 | 0            | 1                            | 0                               | 0                               | 0   | 0                          | 0                |
| MALAYSIA               | 0                            | 0                 | 0            | 24                           | 124                             | 0                               | 7   | 0                          | 0                |
| OMAN                   | 0                            | 0                 | 0            | 5                            | 0                               | 0                               | 0   | 0                          | 0                |
| PAKISTAN               | 0                            | 0                 | 0            | 0                            | 1                               | 0                               | 0   | 0                          | 0                |
| PHILIPPINES            | 0                            | 0                 | 0            | 3                            | 7                               | 2                               | 0   | 0                          | 1                |
| QATAR                  | 0                            | 0                 | 0            | 0                            | 0                               | 0                               | 0   | 0                          | 0                |
| SAUDI ARABIA           | 0                            | 0                 | 0            | 2,116                        | 1                               | 0                               | 0   | 0                          | 6                |
| THAILAND               | 0                            | 0                 | 0            | 5                            | 8                               | 0                               | 4   | 0                          | 0                |
| UNITED ARAB EMIRATES   | 0                            | 0                 | 0            | 9                            | 64                              | 0                               | 0   | 0                          | 5                |
| OTHER ASIA             | 62                           | 0                 | 62           | 60                           | 7                               | 4                               | -28   | 5                          | 0                |
|                        | <b>168</b>                   | <b>8,219</b>      | <b>8,387</b> | <b>10,626</b>                | <b>331</b>                      | <b>170</b>                      | <b>609</b>  | <b>20</b>                  | <b>164</b>       |
| <b>Africa</b>          |                              |                   |              |                              |                                 |                                 |   |                            |                  |
| ALGERIA                | 0                            | 0                 | 0            | 0                            | 0                               | 0                               | 0   | 0                          | 0                |
| EGYPT                  | 0                            | 0                 | 0            | 0                            | 45                              | 0                               | 0   | 0                          | 1                |
| KENYA                  | 0                            | 0                 | 0            | 3                            | 6                               | 0                               | 0   | 0                          | 0                |
| MOROCCO                | 0                            | 0                 | 0            | 0                            | 1                               | 1                               | 0   | 0                          | 0                |
| NIGERIA                | 0                            | 0                 | 0            | 0                            | 8                               | 0                               | 0   | 0                          | 0                |
| TUNISIA                | 0                            | 0                 | 0            | 0                            | 2                               | 0                               | 0   | 0                          | 0                |
| OTHER AFRICA           | 0                            | 0                 | 0            | 80                           | 0                               | 0                               | 0   | 0                          | 0                |
|                        | <b>0</b>                     | <b>0</b>          | <b>0</b>     | <b>83</b>                    | <b>62</b>                       | <b>1</b>                        | <b>0</b>  | <b>0</b>                   | <b>1</b>         |
| <b>Banking Centers</b> |                              |                   |              |                              |                                 |                                 |   |                            |                  |
| BAHAMAS                | 3,306                        | 1,097             | 4,403        | 54                           | 532                             | 329                             | -8,836  | 0                          | 35               |
| BAHRAIN                | 0                            | 0                 | 0            | 1                            | 0                               | 0                               | 0   | 0                          | 0                |
| BERMUDA                | 0                            | 0                 | 0            | 462                          | 277                             | 97                              | 693   | 0                          | 8                |
| CAYMAN ISLANDS         | 12,660                       | 5,558             | 18,218       | 1,930                        | 3,428                           | 107                             | -11,380   | 0                          | 2                |
| HONG KONG              | 902                          | 757               | 1,659        | 2,091                        | 453                             | 797                             | 45  | 0                          | 25               |
| LEBANON                | 0                            | 0                 | 0            | 1                            | 4                               | 0                               | 0   | 0                          | 0                |
| LIBERIA                | 0                            | 0                 | 0            | 10                           | 64                              | 0                               | 0   | 0                          | 0                |
| MACAO                  | 0                            | 0                 | 0            | 23                           | 0                               | 0                               | 0   | 0                          | 0                |
| NETHERLAND ANTILLES    | 0                            | 0                 | 0            | 6                            | 53                              | 1                               | 0   | 0                          | 1                |

## Country Exposure Lending Survey /1: June 30, 2007

Table 3 - Selected Additional Items

(\$ Millions)

## All Other U. S. Banks - Group C

|   | Foreign-Office Liabilities   |                   |               | By<br>Country of<br>Creditor | Risk Transfers                  |                                 | Memorandum Items  |                            |                  |
|---|------------------------------|-------------------|---------------|------------------------------|---------------------------------|---------------------------------|---|----------------------------|------------------|
|   | By Country of Foreign Office |                   |               |                              | Outward<br>Risk<br>Transfers /9 | Inward<br>Risk<br>Transfers /10 | Net Due to<br>(or Due From)<br>Own Related<br>Offices in Other<br>Countries | Assets Held<br>for Trading | Trade<br>Finance |
|   | Non-Local<br>Currency        | Local<br>Currency | Total         |                              |                                 |                                 |   |                            |                  |
| PANAMA  | 0                            | 14                | 14            | 22                           | 161                             | 14                              | 14  | 0                          | 21               |
| SINGAPORE   | 900                          | 318               | 1,218         | 480                          | 1,418                           | 777                             | 61  | 0                          | 5                |
|   | <b>17,768</b>                | <b>7,744</b>      | <b>25,512</b> | <b>5,080</b>                 | <b>6,390</b>                    | <b>2,122</b>                    | <b>-19,403</b>  | <b>0</b>                   | <b>97</b>        |
| <b>International &amp; Regional Organizations</b> |                              |                   |               |                              |                                 |                                 |   |                            |                  |
| ASIAN REGIONAL                                    | 0                            | 0                 | 0             | 0                            | 0                               | 0                               | 0   | 0                          | 0                |
| INTERNATIONAL                                     | 0                            | 0                 | 0             | 189                          | 0                               | 11                              | 0   | 0                          | 0                |
| LATIN AMER. REGIONAL                              | 0                            | 0                 | 0             | 0                            | 0                               | 26                              | 0   | 0                          | 0                |
| W. EUROPEAN REGIONAL                              | 0                            | 0                 | 0             | 0                            | 0                               | 0                               | 0   | 0                          | 0                |
|   | <b>0</b>                     | <b>0</b>          | <b>0</b>      | <b>189</b>                   | <b>0</b>                        | <b>37</b>                       | <b>0</b>  | <b>0</b>                   | <b>0</b>         |
| <b>GRAND TOTALS</b>                               | <b>45,267</b>                | <b>47,937</b>     | <b>93,204</b> | <b>63,477</b>                | <b>30,443</b>                   | <b>33,237</b>                   | <b>-16,955</b>  | <b>332</b>                 | <b>2,035</b>     |

## Country Exposure Lending Survey /1: June 30, 2007

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

(\$ Millions)

## All Other U. S. Banks - Group C

| Claims on Banking Sector            |  |                              |              |                     | Claims on Public Sector  |                     |  |                              |              | Claims on Other Sector        |  |                     |  |                              |  |                     |  |            |  |
|-------------------------------------|--|------------------------------|--------------|---------------------|--|---------------------|--|------------------------------|--------------|-------------------------------|--|---------------------|--|------------------------------|--|---------------------|--|------------|--|
| Ultimate Risk Basis Claims /6       |  |                              |              |                     | Immediate Counterparty Basis Claims /7                         |                     |  |                              |              | Ultimate Risk Basis Claims /6 |  |                     |  |                              | Immediate Counterparty Basis Claims /7 |                     |  |            |  |
| Cross-Border Claims                 | Foreign-Office Claims on Local Residents | Fair Value of Derivatives /8 | Total Claims | Cross-Border Claims | Foreign-Office Claims on Local Residents in Non-Local Currency | Cross-Border Claims | Foreign-Office Claims on Local Residents | Fair Value of Derivatives /8 | Total Claims | Cross-Border Claims           | Foreign-Office Claims on Local Residents in Non-Local Currency | Cross-Border Claims | Foreign-Office Claims on Local Residents | Fair Value of Derivatives /8 | Total Claims                           | Cross-Border Claims | Foreign-Office Claims on Local Residents in Non-Local Currency |            |  |
| <b>G-10 and Switzerland</b>         |  |                              |              |                     |  |                     |  |                              |              |                               |  |                     |  |                              |  |                     |  |            |  |
| BELGIUM                             | 1,991                                    | 456                          | 0            | 2,447               | 814  | 76                  | 151                                      | 145                          | 0            | 296                           | 139  | 0                   | 512                                      | 37                           | 0                                      | 549                 | 793  | 1          |  |
| CANADA                              | 3,107                                    | 1,102                        | 941          | 5,150               | 1,595  | 16                  | 849                                      | 2,998                        | 124          | 3,971                         | 964  | 17                  | 6,611                                    | 5,848                        | 10                                     | 12,469              | 6,836  | 514        |  |
| FRANCE                              | 5,142                                    | 449                          | 148          | 5,739               | 2,492  | 153                 | 129                                      | 0                            | 0            | 129                           | 162  | 0                   | 2,132                                    | 68                           | 0                                      | 2,200               | 2,358  | 0          |  |
| GERMANY                             | 3,797                                    | 183                          | 750          | 4,730               | 642  | 63                  | 323                                      | 20                           | 137          | 480                           | 333  | 0                   | 3,329                                    | 122                          | 0                                      | 3,451               | 3,382  | 0          |  |
| ITALY                               | 1,122                                    | 0                            | 0            | 1,122               | 560  | 0                   | 91                                       | 0                            | 0            | 91                            | 102  | 0                   | 412                                      | 78                           | 0                                      | 490                 | 312  | 16         |  |
| JAPAN                               | 2,206                                    | 25                           | 152          | 2,383               | 1,560  | 0                   | 0  | 2                            | 117          | 119                           | 0  | 0                   | 909                                      | 704                          | 0                                      | 1,613               | 798  | 3          |  |
| LUXEMBOURG                          | 46                                       | 52                           | 0            | 98                  | 264  | 0                   | 0  | 0                            | 0            | 0                             | 7  | 0                   | 1,075                                    | 0                            | 0                                      | 1,075               | 1,230  | 0          |  |
| NETHERLANDS                         | 5,560                                    | 659                          | 45           | 6,264               | 3,375  | 359                 | 63                                       | 0                            | 0            | 63                            | 113  | 0                   | 4,733                                    | 108                          | 16                                     | 4,857               | 6,186  | 22         |  |
| SWEDEN                              | 1,543                                    | 158                          | 10           | 1,711               | 1,283  | 125                 | 58                                       | 0                            | 3            | 61                            | 63   | 0                   | 574                                      | 45                           | 4                                      | 623                 | 577  | 0          |  |
| SWITZERLAND                         | 2,190                                    | 54                           | 297          | 2,541               | 432  | 0                   | 50                                       | 0                            | 115          | 165                           | 27   | 0                   | 931                                      | 8                            | 4                                      | 943                 | 666  | 1          |  |
| UNITED KINGDOM                      | 7,674                                    | 10,139                       | 1,666        | 19,479              | 6,339  | 6,127               | 617                                      | 126                          | 219          | 962                           | 92   | 0                   | 8,646                                    | 4,337                        | 21                                     | 13,004              | 8,449  | 247        |  |
|                                     | <b>34,378</b>                            | <b>13,277</b>                | <b>4,009</b> | <b>51,664</b>       | <b>19,356</b>  | <b>6,919</b>        | <b>2,331</b>                             | <b>3,291</b>                 | <b>715</b>   | <b>6,337</b>                  | <b>2,002</b>   | <b>17</b>           | <b>29,864</b>                            | <b>11,355</b>                | <b>55</b>                              | <b>41,274</b>       | <b>31,587</b>  | <b>804</b> |  |
| <b>Non G-10 Developed Countries</b> |  |                              |              |                     |  |                     |  |                              |              |                               |  |                     |  |                              |  |                     |  |            |  |
| AUSTRALIA                           | 794                                      | 82                           | 71           | 947                 | 556  | 0                   | 416                                      | 79                           | 29           | 524                           | 416  | 0                   | 2,840                                    | 604                          | 4                                      | 3,448               | 2,944  | 0          |  |
| AUSTRIA                             | 221                                      | 8                            | 0            | 229                 | 209  | 0                   | 130                                      | 0                            | 0            | 130                           | 140  | 0                   | 740                                      | 1                            | 0                                      | 741                 | 972  | 0          |  |
| DENMARK                             | 587                                      | 17                           | 7            | 611                 | 146  | 0                   | 0  | 0                            | 0            | 0                             | 0  | 0                   | 337                                      | 65                           | 0                                      | 402                 | 305  | 0          |  |
| FINLAND                             | 37                                       | 3                            | 2            | 42                  | 3  | 0                   | 23                                       | 0                            | 0            | 23                            | 28   | 0                   | 223                                      | 4                            | 0                                      | 227                 | 233  | 0          |  |
| GREECE                              | 0  | 0                            | 0            | 0                   | 0  | 0                   | 13                                       | 0                            | 0            | 13                            | 13   | 0                   | 84                                       | 0                            | 0                                      | 84                  | 43   | 0          |  |
| ICELAND                             | 24                                       | 0                            | 0            | 24                  | 24   | 0                   | 0  | 0                            | 0            | 0                             | 0  | 0                   | 5  | 0                            | 0                                      | 5                   | 6  | 0          |  |
| IRELAND                             | 1,665                                    | 285                          | 8            | 1,958               | 1,162  | 168                 | 0  | 0                            | 16           | 16                            | 0  | 0                   | 1,333                                    | 9                            | 13                                     | 1,355               | 1,235  | 2          |  |
| ISRAEL                              | 17                                       | 6                            | 0            | 23                  | 17   | 0                   | 279                                      | 0                            | 0            | 279                           | 251  | 0                   | 302                                      | 0                            | 0                                      | 302                 | 227  | 0          |  |
| NEW ZEALAND                         | 39                                       | 5                            | 2            | 46                  | 33   | 0                   | 0  | 1                            | 2            | 3                             | 0  | 0                   | 176                                      | 30                           | 0                                      | 206                 | 307  | 0          |  |
| NORWAY                              | 448                                      | 50                           | 1            | 499                 | 458  | 0                   | 33                                       | 0                            | 0            | 33                            | 50   | 0                   | 485                                      | 53                           | 1                                      | 539                 | 569  | 0          |  |
| PORTUGAL                            | 362                                      | 24                           | 0            | 386                 | 298  | 24                  | 0  | 0                            | 0            | 0                             | 0  | 0                   | 203                                      | 0                            | 0                                      | 203                 | 321  | 0          |  |
| SOUTH AFRICA                        | 36                                       | 9                            | 0            | 45                  | 36   | 0                   | 30                                       | 19                           | 0            | 49                            | 38   | 0                   | 27                                       | 72                           | 0                                      | 99                  | 17   | 0          |  |
| SPAIN                               | 1,626                                    | 110                          | 0            | 1,736               | 700  | 104                 | 6  | 0                            | 0            | 6                             | 6  | 0                   | 963                                      | 105                          | 0                                      | 1,068               | 519  | 58         |  |
| TURKEY                              | 246                                      | 0                            | 0            | 246                 | 288  | 0                   | 0  | 0                            | 0            | 0                             | 0  | 0                   | 8  | 0                            | 0                                      | 8                   | 24   | 0          |  |
| OTHER NON G-10 DEV.                 | 18                                       | 0                            | 0            | 18                  | 18   | 0                   | 4  | 0                            | 0            | 4                             | 14   | 0                   | 74                                       | 0                            | 0                                      | 74                  | 74   | 0          |  |
|                                     | <b>6,120</b>                             | <b>599</b>                   | <b>91</b>    | <b>6,810</b>        | <b>3,948</b>   | <b>296</b>          | <b>934</b>                               | <b>99</b>                    | <b>47</b>    | <b>1,080</b>                  | <b>956</b>   | <b>0</b>            | <b>7,800</b>                             | <b>943</b>                   | <b>18</b>                              | <b>8,761</b>        | <b>7,796</b>   | <b>60</b>  |  |

## Country Exposure Lending Survey /1: June 30, 2007

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 |            |
| <b>Eastern Europe</b>                  |  |                              |              |  |  |                     |  |                              |                              |                               |  |                     |  |  |              |                     |  |            |
|  | 3  | 0                            | 0            | 3                                      | 4  | 0                   | 12                                       | 0                            | 12                           | 12                            | 0  | 0                   | 0  | 0                                      | 0            | 0                   | 0  |            |
| BULGARIA                               |  |                              |              |  |  |                     |  |                              |                              |                               |  |                     |  |  |              |                     |  |            |
| CZECH REPUBLIC                         | 8  | 6                            | 0            | 14                                     | 20   | 0                   | 0  | 0                            | 0                            | 0                             | 14   | 0                   | 0  | 0                                      | 14           | 5                   | 0  |            |
| HUNGARY                                | 30                                       | 0                            | 0            | 30                                     | 30   | 0                   | 0  | 0                            | 0                            | 0                             | 1  | 0                   | 0  | 0                                      | 1            | 8                   | 0  |            |
| POLAND                                 | 25                                       | 6                            | 0            | 31                                     | 34   | 0                   | 64                                       | 112                          | 176                          | 64                            | 0  | 216                 | 13                                       | 0                                      | 229          | 99                  | 0  |            |
| ROMANIA                                | 2  | 0                            | 0            | 2                                      | 2  | 0                   | 59                                       | 0                            | 59                           | 40                            | 0  | 0                   | 0  | 0                                      | 0            | 0                   | 0  |            |
| RUSSIA                                 | 199                                      | 0                            | 0            | 199                                    | 282  | 0                   | 456                                      | 0                            | 456                          | 530                           | 0  | 102                 | 0  | 0                                      | 102          | 23                  | 0  |            |
| SERBIA & MONTENEGRO                    | 0  | 0                            | 0            | 0                                      | 0  | 0                   | 33                                       | 0                            | 33                           | 33                            | 0  | 0                   | 0  | 0                                      | 0            | 1                   | 0  |            |
| SLOVAKIA                               | 2  | 2                            | 0            | 4                                      | 2  | 0                   | 0  | 0                            | 0                            | 0                             | 0  | 0                   | 0  | 0                                      | 0            | 1                   | 0  |            |
| OTHER E. EUROPE                        | 120                                      | 3                            | 0            | 123                                    | 231  | 3                   | 293                                      | 0                            | 293                          | 310                           | 0  | 62                  | 0  | 2                                      | 64           | 14                  | 0  |            |
|  | <b>389</b>                               | <b>17</b>                    | <b>0</b>     | <b>406</b>                             | <b>605</b>   | <b>3</b>            | <b>917</b>                               | <b>112</b>                   | <b>1,029</b>                 | <b>989</b>                    | <b>0</b>   | <b>395</b>          | <b>13</b>                                | <b>2</b>                               | <b>410</b>   | <b>151</b>          | <b>0</b>   |            |
| <b>Latin America and the Caribbean</b> |  |                              |              |  |  |                     |  |                              |                              |                               |  |                     |  |  |              |                     |  |            |
| ARGENTINA                              | 3  | 6                            | 0            | 9                                      | 12   | 0                   | 94                                       | 551                          | 645                          | 113                           | 13   | 177                 | 204                                      | 0                                      | 381          | 314                 | 21   |            |
| BOLIVIA                                | 0  | 0                            | 0            | 0                                      | 0  | 0                   | 0  | 0                            | 0                            | 0                             | 0  | 34                  | 0  | 0                                      | 34           | 34                  | 0  |            |
| BRAZIL                                 | 600                                      | 102                          | 0            | 702                                    | 623  | 102                 | 253                                      | 308                          | 561                          | 272                           | 308  | 950                 | 153                                      | 0                                      | 1,103        | 864                 | 39   |            |
| CHILE                                  | 111                                      | 8                            | 0            | 119                                    | 112  | 1                   | 72                                       | 121                          | 193                          | 72                            | 11   | 597                 | 2,374                                    | 0                                      | 2,971        | 621                 | 38   |            |
| COLOMBIA                               | 130                                      | 0                            | 0            | 130                                    | 130  | 0                   | 298                                      | 0                            | 298                          | 337                           | 0  | 79                  | 0  | 0                                      | 79           | 137                 | 0  |            |
| COSTA RICA                             | 41                                       | 0                            | 0            | 41                                     | 23   | 0                   | 22                                       | 0                            | 22                           | 22                            | 0  | 44                  | 0  | 0                                      | 44           | 76                  | 0  |            |
| DOMINICAN REPUBLIC                     | 45                                       | 0                            | 0            | 45                                     | 45   | 0                   | 41                                       | 0                            | 41                           | 144                           | 0  | 133                 | 0  | 0                                      | 133          | 211                 | 0  |            |
| ECUADOR                                | 103                                      | 0                            | 0            | 103                                    | 106  | 0                   | 0  | 0                            | 0                            | 0                             | 0  | 67                  | 0  | 0                                      | 67           | 183                 | 0  |            |
| EL SALVADOR                            | 14                                       | 0                            | 0            | 14                                     | 14   | 0                   | 68                                       | 0                            | 68                           | 68                            | 0  | 42                  | 0  | 0                                      | 42           | 40                  | 0  |            |
| GUATEMALA                              | 173                                      | 0                            | 0            | 173                                    | 175  | 0                   | 37                                       | 0                            | 37                           | 37                            | 0  | 24                  | 0  | 0                                      | 24           | 50                  | 0  |            |
| HONDURAS                               | 53                                       | 0                            | 0            | 53                                     | 53   | 0                   | 0  | 0                            | 0                            | 0                             | 0  | 12                  | 0  | 0                                      | 12           | 42                  | 0  |            |
| JAMAICA                                | 17                                       | 0                            | 0            | 17                                     | 17   | 0                   | 10                                       | 0                            | 10                           | 18                            | 0  | 19                  | 0  | 0                                      | 19           | 37                  | 0  |            |
| MEXICO                                 | 21                                       | 9                            | 37           | 67                                     | 19   | 0                   | 370                                      | 96                           | 496                          | 378                           | 96   | 2,775               | 6,602                                    | 0                                      | 9,377        | 3,219               | 28   |            |
| NICARAGUA                              | 9  | 0                            | 0            | 9                                      | 9  | 0                   | 0  | 0                            | 0                            | 0                             | 0  | 2                   | 0  | 0                                      | 2            | 2                   | 0  |            |
| PARAGUAY                               | 1  | 0                            | 0            | 1                                      | 1  | 0                   | 0  | 0                            | 0                            | 0                             | 0  | 8                   | 0  | 0                                      | 8            | 34                  | 0  |            |
| PERU                                   | 27                                       | 0                            | 0            | 27                                     | 27   | 0                   | 247                                      | 0                            | 247                          | 247                           | 0  | 178                 | 0  | 0                                      | 178          | 173                 | 0  |            |
| TRINIDAD & TOBAGO                      | 2  | 0                            | 0            | 2                                      | 0  | 0                   | 164                                      | 0                            | 164                          | 164                           | 0  | 49                  | 0  | 0                                      | 49           | 42                  | 0  |            |
| URUGUAY                                | 0  | 5                            | 0            | 5                                      | 226  | 2                   | 104                                      | 115                          | 219                          | 162                           | 82   | 11                  | 50                                       | 0                                      | 61           | 33                  | 39   |            |
| VENEZUELA                              | 13                                       | 0                            | 0            | 13                                     | 16   | 0                   | 1  | 0                            | 1                            | 25                            | 0  | 269                 | 0  | 0                                      | 269          | 521                 | 0  |            |
| OTHER LAT. AM. & CAR                   | 24                                       | 0                            | 0            | 24                                     | 24   | 0                   | 34                                       | 0                            | 34                           | 31                            | 0  | 214                 | 362                                      | 1                                      | 577          | 761                 | 0  |            |
|  | <b>1,387</b>                             | <b>130</b>                   | <b>37</b>    | <b>1,554</b>                           | <b>1,632</b>   | <b>105</b>          | <b>1,815</b>                             | <b>1,191</b>                 | <b>30</b>                    | <b>3,036</b>                  | <b>2,090</b>   | <b>510</b>          | <b>5,684</b>                             | <b>9,745</b>                           | <b>1</b>     | <b>15,430</b>       | <b>7,394</b>   | <b>165</b> |

## Country Exposure Lending Survey /1: June 30, 2007

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 |           |
| <b>Asia</b>                   |  |                              |              |  |  |                     |  |                              |                              |                               |  |                     |  |  |              |                     |  |           |
| CHINA-MAINLAND                | 159                                      | 15                           | 8            | 182                                    | 162  | 5                   | 0  | 0                            | 0                            | 0                             | 0  | 36                  | 7  | 0                                      | 43           | 14                  | 6  |           |
| CHINA-TAIWAN                  | 282                                      | 156                          | 0            | 438                                    | 216  | 0                   | 0  | 837                          | 0                            | 837                           | 0  | 4                   | 329                                      | 0                                      | 333          | 6                   | 7  |           |
| INDIA                         | 11                                       | 29                           | 0            | 40                                     | 50   | 0                   | 0  | 24                           | 0                            | 24                            | 0  | 14                  | 209                                      | 0                                      | 223          | 10                  | 0  |           |
| INDONESIA                     | 8  | 0                            | 0            | 8                                      | 26   | 3                   | 122                                      | 0                            | 0                            | 122                           | 122  | 6                   | 0  | 0                                      | 6            | 6                   | 0  |           |
| JORDAN                        | 0  | 0                            | 0            | 0                                      | 0  | 0                   | 0  | 0                            | 0                            | 0                             | 0  | 0                   | 0  | 0                                      | 0            | 0                   | 0  |           |
| KOREA                         | 121                                      | 25                           | 0            | 146                                    | 148  | 25                  | 201                                      | 2                            | 0                            | 203                           | 201  | 256                 | 5,551                                    | 0                                      | 5,807        | 208                 | 2  |           |
| KUWAIT                        | 7  | 0                            | 0            | 7                                      | 7  | 0                   | 0  | 0                            | 0                            | 0                             | 0  | 0                   | 0  | 0                                      | 0            | 0                   | 0  |           |
| MALAYSIA                      | 27                                       | 0                            | 0            | 27                                     | 81   | 0                   | 83                                       | 0                            | 0                            | 83                            | 90   | 321                 | 27                                       | 0                                      | 348          | 362                 | 0  |           |
| OMAN                          | 0  | 0                            | 0            | 0                                      | 0  | 0                   | 0  | 0                            | 0                            | 0                             | 0  | 0                   | 0  | 0                                      | 0            | 0                   | 0  |           |
| PAKISTAN                      | 1  | 0                            | 0            | 1                                      | 1  | 0                   | 0  | 0                            | 0                            | 0                             | 0  | 1                   | 0  | 0                                      | 1            | 1                   | 0  |           |
| PHILIPPINES                   | 6  | 0                            | 0            | 6                                      | 7  | 0                   | 122                                      | 0                            | 0                            | 122                           | 122  | 14                  | 0  | 0                                      | 14           | 13                  | 0  |           |
| QATAR                         | 0  | 0                            | 0            | 0                                      | 0  | 0                   | 0  | 0                            | 0                            | 0                             | 0  | 157                 | 0  | 0                                      | 157          | 157                 | 0  |           |
| SAUDI ARABIA                  | 1  | 0                            | 0            | 1                                      | 1  | 0                   | 34                                       | 0                            | 0                            | 34                            | 34   | 3                   | 0  | 1                                      | 4            | 4                   | 0  |           |
| THAILAND                      | 6  | 0                            | 0            | 6                                      | 9  | 0                   | 0  | 0                            | 0                            | 0                             | 0  | 62                  | 3  | 0                                      | 65           | 62                  | 0  |           |
| UNITED ARAB EMIRATES          | 14                                       | 0                            | 0            | 14                                     | 14   | 0                   | 25                                       | 0                            | 0                            | 25                            | 59   | 58                  | 0  | 21                                     | 79           | 87                  | 0  |           |
| OTHER ASIA                    | 2  | 0                            | 0            | 2                                      | 5  | 0                   | 38                                       | 1                            | 0                            | 39                            | 38   | 11                  | 33                                       | 0                                      | 44           | 9                   | 33   |           |
|                               | <b>645</b>                               | <b>225</b>                   | <b>8</b>     | <b>878</b>                             | <b>727</b>   | <b>33</b>           | <b>625</b>                               | <b>864</b>                   | <b>0</b>                     | <b>1,489</b>                  | <b>666</b>   | <b>1</b>            | <b>943</b>                               | <b>6,159</b>                           | <b>22</b>    | <b>7,124</b>        | <b>939</b>   | <b>48</b> |
| <b>Africa</b>                 |  |                              |              |  |  |                     |  |                              |                              |                               |  |                     |  |  |              |                     |  |           |
| ALGERIA                       | 0  | 0                            | 0            | 0                                      | 0  | 0                   | 0  | 0                            | 0                            | 0                             | 0  | 0                   | 0  | 0                                      | 0            | 0                   | 0  |           |
| EGYPT                         | 0  | 0                            | 0            | 0                                      | 40   | 0                   | 0  | 0                            | 0                            | 0                             | 0  | 0                   | 0  | 0                                      | 0            | 5                   | 0  |           |
| KENYA                         | 0  | 0                            | 0            | 0                                      | 0  | 0                   | 4  | 0                            | 0                            | 4                             | 10   | 0                   | 0  | 0                                      | 0            | 0                   | 0  |           |
| MOROCCO                       | 0  | 0                            | 0            | 0                                      | 0  | 0                   | 1  | 0                            | 0                            | 1                             | 0  | 0                   | 0  | 0                                      | 0            | 1                   | 0  |           |
| NIGERIA                       | 1  | 0                            | 0            | 1                                      | 1  | 0                   | 0  | 0                            | 0                            | 0                             | 3  | 0                   | 0  | 0                                      | 0            | 5                   | 0  |           |
| TUNISIA                       | 0  | 0                            | 0            | 0                                      | 0  | 0                   | 55                                       | 0                            | 0                            | 55                            | 55   | 1                   | 0  | 0                                      | 1            | 3                   | 0  |           |
| OTHER AFRICA                  | 0  | 0                            | 0            | 0                                      | 0  | 0                   | 0  | 0                            | 0                            | 0                             | 0  | 0                   | 0  | 1                                      | 1            | 0                   | 0  |           |
|                               | <b>1</b>                                 | <b>0</b>                     | <b>0</b>     | <b>1</b>                               | <b>41</b>  | <b>0</b>            | <b>60</b>                                | <b>0</b>                     | <b>0</b>                     | <b>60</b>                     | <b>68</b>  | <b>0</b>            | <b>1</b>                                 | <b>0</b>                               | <b>1</b>     | <b>2</b>            | <b>14</b>  | <b>0</b>  |

## Country Exposure Lending Survey /1: June 30, 2007

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 |              |
| <b>Banking Centers</b>                            |  |                              |              |  |  |                     |  |                              |                              |                               |  |                     |  |  |              |                     |  |              |
| BAHAMAS   | 12                                       | 0                            | 0            | 12                                     | 61   | 0                   | 0  | 0                            | 0                            | 51                            | 0  | 388                 | 0  | 0                                      | 388          | 489                 | 0  |              |
| BAHRAIN   | 0  | 0                            | 0            | 0                                      | 0  | 0                   | 0  | 0                            | 0                            | 0                             | 0  | 0                   | 0  | 0                                      | 0            | 0                   | 0  |              |
| BERMUDA   | 25                                       | 0                            | 0            | 25                                     | 25   | 0                   | 1  | 0                            | 1                            | 1                             | 0  | 501                 | 1  | 14                                     | 516          | 681                 | 0  |              |
| CAYMAN ISLANDS                                    | 445                                      | 216                          | 0            | 661                                    | 1,483  | 216                 | 76                                       | 0                            | 76                           | 86                            | 0  | 1,268               | 0  | 21                                     | 1,289        | 3,543               | 0  |              |
| HONG KONG   | 837                                      | 208                          | 2            | 1,047                                  | 144  | 310                 | 0  | 21                           | 21                           | 0                             | 6  | 175                 | 772                                      | 6                                      | 953          | 354                 | 297  |              |
| LEBANON   | 0  | 0                            | 0            | 0                                      | 0  | 0                   | 0  | 0                            | 0                            | 0                             | 0  | 9                   | 0  | 0                                      | 9            | 13                  | 0  |              |
| LIBERIA   | 0  | 0                            | 0            | 0                                      | 0  | 0                   | 0  | 0                            | 0                            | 0                             | 0  | 18                  | 0  | 0                                      | 18           | 82                  | 0  |              |
| MACAO   | 0  | 0                            | 0            | 0                                      | 0  | 0                   | 0  | 0                            | 0                            | 0                             | 0  | 0                   | 0  | 0                                      | 0            | 0                   | 0  |              |
| NETHERLAND ANTILLES                               | 0  | 0                            | 0            | 0                                      | 7  | 0                   | 0  | 0                            | 0                            | 0                             | 0  | 37                  | 0  | 14                                     | 51           | 82                  | 0  |              |
| PANAMA  | 57                                       | 0                            | 0            | 57                                     | 95   | 0                   | 237                                      | 0                            | 237                          | 247                           | 0  | 64                  | 0  | 0                                      | 64           | 163                 | 0  |              |
| SINGAPORE   | 1,133                                    | 100                          | 4            | 1,237                                  | 1,387  | 259                 | 30                                       | 0                            | 3                            | 33                            | 30   | 0                   | 225                                      | 77                                     | 0            | 302                 | 158  | 61           |
|   | <b>2,509</b>                             | <b>524</b>                   | <b>6</b>     | <b>3,039</b>                           | <b>3,202</b>   | <b>785</b>          | <b>344</b>                               | <b>21</b>                    | <b>3</b>                     | <b>368</b>                    | <b>415</b>   | <b>6</b>            | <b>2,685</b>                             | <b>850</b>                             | <b>55</b>    | <b>3,590</b>        | <b>5,565</b>   | <b>358</b>   |
| <b>International &amp; Regional Organizations</b> |  |                              |              |  |  |                     |  |                              |                              |                               |  |                     |  |  |              |                     |  |              |
| ASIAN REGIONAL                                    | 0  | 0                            | 0            | 0                                      | 0  | 0                   | 20                                       | 0                            | 0                            | 20                            | 20   | 0                   | 0  | 0                                      | 0            | 0                   | 0  |              |
| INTERNATIONAL                                     | 0  | 0                            | 0            | 0                                      | 0  | 0                   | 30                                       | 0                            | 0                            | 30                            | 19   | 0                   | 0  | 0                                      | 0            | 0                   | 0  |              |
| LATIN AMER. REGIONAL                              | 0  | 0                            | 0            | 0                                      | 0  | 0                   | 26                                       | 0                            | 0                            | 26                            | 0  | 0                   | 0  | 0                                      | 0            | 0                   | 0  |              |
| W. EUROPEAN REGIONAL                              | 0  | 0                            | 0            | 0                                      | 0  | 0                   | 20                                       | 0                            | 0                            | 20                            | 20   | 0                   | 0  | 0                                      | 0            | 0                   | 0  |              |
|   | <b>0</b>                                 | <b>0</b>                     | <b>0</b>     | <b>0</b>                               | <b>0</b>   | <b>0</b>            | <b>96</b>                                | <b>0</b>                     | <b>0</b>                     | <b>96</b>                     | <b>59</b>  | <b>0</b>            | <b>0</b>                                 | <b>0</b>                               | <b>0</b>     | <b>0</b>            | <b>0</b>   |              |
| <b>GRAND TOTALS</b>                               | <b>45,429</b>                            | <b>14,772</b>                | <b>4,151</b> | <b>64,352</b>                          | <b>29,511</b>  | <b>8,141</b>        | <b>7,122</b>                             | <b>5,578</b>                 | <b>795</b>                   | <b>13,495</b>                 | <b>7,245</b>   | <b>534</b>          | <b>47,372</b>                            | <b>29,065</b>                          | <b>154</b>   | <b>76,591</b>       | <b>53,446</b>  | <b>1,435</b> |



## E.16 ENDNOTES

### Report as of June 30, 2007

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 66 U.S. banking organizations (includes U.S. holding companies owned by foreign banks, but excludes U.S. branches of foreign banks). Respondents may file information on a bank only or consolidated bank holding company basis. As most respondents file on a bank only basis, for the purpose of this report, respondent banking organizations are generally referred to as banks.

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

Currently, eleven organizations comprise the new grouping called Large Financial Institutions (LFI). The Large Financial Institution category includes data from the following banking organizations: Bank of America Corp., Bank of New York Co., Citigroup, Deutsche Bank (Taunus Corp.), HSBC Holdings PLC., JPMorgan Chase, State Street Corp., Wachovia Corp., and Wells Fargo.

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

| As of June 30, 2007           |                   |                    |
|-------------------------------|-------------------|--------------------|
| Banking Organization Category | Tier 1 Capital    | Total Assets       |
| All Reporting Banks           | \$ 566.1 billion* | \$ 9,912.8 billion |
| Large Financial Institutions  | \$ 400.6 billion* | \$ 7,606.7 billion |
| All Other Banks               | \$ 165.4 billion  | \$ 2,306.1 billion |

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

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

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

5/ Country risk claims are the sum of all cross-border claims, including claims from derivative products, and gross local country claims. For a given country, country risk claims measure the exposure of reporting banks to an event that might severely limit the ability of borrowers in that country to repay their debt.

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

† See endnote 2/.

- 6/ Ultimate risk basis claims are claims for which the reported country is the country of residence of the ultimate obligor (i.e., the reported country reflects guarantees and other risk transfers, such as credit derivatives and collateral that is marketable, liquid, and held outside the country of the customer).
- 7/ Immediate-counterparty basis claims are claims for which the reported country is the country of residence of the borrower (i.e., the reported country does not reflect guarantees and other risk transfers).
- 8/ Includes all claims (cross-border claims and claims of foreign offices on local residents) resulting from derivatives contracts.
- 9/ Claims held by U.S. banks on borrowers residing in the reported country that are guaranteed by residents of other countries. Claims held by U.S. banks on a branch in the reported country, where the head office of the borrowing bank is outside the reported country, are treated as being guaranteed and are included in this column.
- 10/ Claims held by U.S. banks on borrowers residing in other countries that are guaranteed by residents of the reported country. Includes amounts borrowed by the foreign branches of banks headquartered in the reported country.