



Statistical Release
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For Immediate Release
December 29, 2006

Country Exposure Lending Survey /1: September 30, 2006

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

(\$ Millions)

All U. S. Banks - Group A

Region and Countries	(A) Cross-border Claims Excluding the Fair Value of Derivatives	(B) Cross-border Claims Resulting From the Fair Value of Derivative Products /2	(C = A+B) Cross-border Claims Including Derivative Products	(D) Net Foreign Office Claims on Local Residents /3	(E=C+D) Transfer Risk Claims /4	(F) Gross Foreign Office Claims on Local Residents	(G=C+F) Country Risk Claims /5
G-10 and Switzerland							
BELGIUM	17,002	2,739	19,741	847	20,588	6,409	26,150
CANADA	21,859	6,057	27,916	17,113	45,029	94,306	122,222
FRANCE	55,820	8,913	64,733	977	65,710	2,434	67,167
GERMANY	146,819	22,055	168,874	188	169,062	25,309	194,183
ITALY	27,438	7,134	34,572	656	35,228	4,450	39,022
JAPAN	30,010	5,340	35,350	76	35,426	52,633	87,983
LUXEMBOURG	19,133	2,309	21,442	6	21,448	814	22,256
NETHERLANDS	65,015	6,636	71,651	673	72,324	1,055	72,706
SWEDEN	15,052	621	15,673	725	16,398	874	16,547
SWITZERLAND	26,607	5,761	32,368	502	32,870	1,723	34,091
UNITED KINGDOM	85,242	14,427	99,669	11,483	111,152	187,100	286,769
Total	509,997	81,992	591,989	33,246	625,235	377,107	969,096
Non G-10 Developed Countries							
AUSTRALIA	18,617	2,415	21,032	8,056	29,088	30,178	51,210
AUSTRIA	5,650	1,822	7,472	1	7,473	28	7,500
DENMARK	15,304	637	15,941	243	16,184	375	16,316
FINLAND	3,744	1,022	4,766	10	4,776	111	4,877
GREECE	3,783	244	4,027	0	4,027	4,955	8,982
ICELAND	467	36	503	0	503	0	503
IRELAND	17,918	2,322	20,240	1,196	21,436	2,526	22,766
ISRAEL	2,089	117	2,206	94	2,300	754	2,960
NEW ZEALAND	1,128	99	1,227	152	1,379	1,057	2,284
NORWAY	7,292	751	8,043	333	8,376	447	8,490
PORTUGAL	4,025	291	4,316	0	4,316	712	5,028

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Region and Countries	(A) Cross-border Claims Excluding the Fair Value of Derivatives	(B) Cross-border Claims Resulting From the Fair Value of Derivative Products /2	(C = A+B) Cross-border Claims Including Derivative Products	(D) Net Foreign Office Claims on Local Residents /3	(E=C+D) Transfer Risk Claims /4	(F) Gross Foreign Office Claims on Local Residents	(G=C+F) Country Risk Claims /5
SOUTH AFRICA	3,151	229	3,380	1,290	4,670	5,803	9,183
SPAIN	22,518	2,011	24,529	5,492	30,021	9,167	33,696
TURKEY	8,383	106	8,489	160	8,649	3,480	11,969
OTHER NON G-10 DEV.	5,801	199	6,000	0	6,000	18	6,018
Total	119,870	12,301	132,171	17,027	149,198	59,611	191,782
Eastern Europe							
BULGARIA	184	75	259	0	259	215	474
CZECH REPUBLIC	1,023	109	1,132	100	1,232	3,187	4,319
HUNGARY	662	40	702	227	929	1,959	2,661
MACEDONIA	0	0	0	0	0	0	0
POLAND	1,120	90	1,210	35	1,245	8,243	9,453
ROMANIA	385	0	385	25	410	798	1,183
RUSSIA	6,192	49	6,241	235	6,476	3,424	9,665
SERBIA & MONTENEGRO	57	0	57	0	57	0	57
SLOVAKIA	195	13	208	29	237	959	1,167
OTHER E. EUROPE	2,043	133	2,176	30	2,206	741	2,917
Total	11,861	509	12,370	681	13,051	19,526	31,896
Latin America and Caribbean							
ARGENTINA	2,488	71	2,559	22	2,581	4,585	7,144
BOLIVIA	32	3	35	12	47	12	47
BRAZIL	12,737	670	13,407	4,594	18,001	15,411	28,818
CHILE	4,017	902	4,919	788	5,707	8,284	13,203
COLOMBIA	2,293	43	2,336	578	2,914	2,272	4,608
COSTA RICA	533	1	534	39	573	120	654
DOMINICAN REPUBLIC	610	1	611	23	634	177	788
ECUADOR	444	0	444	43	487	256	700
EL SALVADOR	603	8	611	96	707	198	809
GUATEMALA	607	1	608	76	684	205	813
HONDURAS	181	0	181	33	214	101	282
JAMAICA	449	2	451	131	582	251	702
MEXICO	17,591	692	18,283	4,335	22,618	67,205	85,488
NICARAGUA	67	0	67	0	67	0	67
PARAGUAY	7	0	7	0	7	120	127
PERU	1,165	126	1,291	281	1,572	923	2,214
TRINIDAD & TOBAGO	646	35	681	20	701	379	1,060
URUGUAY	220	3	223	1	224	898	1,121

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(Adjusted to Reflect Guarantees and Other Risk Transfers)
(\$ Millions)
All U. S. Banks - Group A**

Region and Countries	(A) Cross-border Claims Excluding the Fair Value of Derivatives	(B) Cross-border Claims Resulting From the Fair Value of Derivative Products /2	(C = A+B) Cross-border Claims Including Derivative Products	(D) Net Foreign Office Claims on Local Residents /3	(E=C+D) Transfer Risk Claims /4	(F) Gross Foreign Office Claims on Local Residents	(G=C+F) Country Risk Claims /5
VENEZUELA	873	279	1,152	0	1,152	807	1,959
OTHER LAT. AM. & CAR.	3,349	616	3,965	23	3,988	447	4,412
Total	48,912	3,453	52,365	11,095	63,460	102,651	155,016
Asia							
CHINA-MAINLAND	9,467	302	9,769	975	10,744	6,535	16,304
CHINA-TAIWAN	5,746	214	5,960	2,777	8,737	12,793	18,753
INDIA	13,025	738	13,763	14,038	27,801	15,434	29,197
INDONESIA	1,321	106	1,427	0	1,427	2,663	4,090
IRAN	14	0	14	0	14	0	14
IRAQ	15	0	15	0	15	0	15
JORDAN	63	2	65	0	65	285	350
KOREA	14,545	866	15,411	18,390	33,801	56,847	72,258
KUWAIT	877	25	902	29	931	73	975
MALAYSIA	1,887	53	1,940	999	2,939	10,368	12,308
OMAN	134	1	135	0	135	0	135
PAKISTAN	71	0	71	171	242	1,506	1,577
PHILIPPINES	1,307	12	1,319	39	1,358	2,535	3,854
QATAR	697	10	707	0	707	0	707
SAUDI ARABIA	1,699	222	1,921	1	1,922	1	1,922
SRI LANKA	56	1	57	39	96	183	240
SYRIA	1	0	1	0	1	0	1
THAILAND	2,846	100	2,946	282	3,228	3,868	6,814
UNITED ARAB EMIRATES	2,992	322	3,314	0	3,314	1,765	5,079
OTHER ASIA	452	4	456	3	459	764	1,220
Total	57,215	2,978	60,193	37,743	97,936	115,620	175,813
Africa							
ALGERIA	4	4	8	0	8	918	926
CAMEROON	6	0	6	12	18	111	117
CONGO (KINSHASA)	39	0	39	0	39	28	67
EGYPT	1,591	11	1,602	2	1,604	918	2,520
ETHIOPIA	0	0	0	0	0	0	0
GABON	1	0	1	0	1	45	46
GHANA	59	0	59	0	59	0	59
IVORY COAST	12	0	12	0	12	29	41
KENYA	15	1	16	0	16	350	366
LIBYA	0	0	0	0	0	0	0
MALAWI	2	0	2	0	2	0	2
MOROCCO	270	38	308	0	308	140	448
NIGERIA	1,363	0	1,363	0	1,363	681	2,044
SENEGAL	0	0	0	33	33	108	108

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Region and Countries	(A) Cross-border Claims Excluding the Fair Value of Derivatives	(B) Cross-border Claims Resulting From the Fair Value of Derivative Products /2	(C = A+B) Cross-border Claims Including Derivative Products	(D) Net Foreign Office Claims on Local Residents /3	(E=C+D) Transfer Risk Claims /4	(F) Gross Foreign Office Claims on Local Residents	(G=C+F) Country Risk Claims /5
SUDAN	2	0	2	0	2	0	2
TUNISIA	92	19	111	0	111	176	287
ZAMBIA	210	7	217	85	302	208	425
ZIMBABWE	1	0	1	0	1	0	1
OTHER AFRICA	147	19	166	2	168	241	407
Total	3,814	99	3,913	134	4,047	3,953	7,866
Banking Centers							
BAHAMAS	1,372	182	1,554	0	1,554	186	1,740
BAHRAIN	441	258	699	0	699	467	1,166
BERMUDA	9,492	656	10,148	3	10,151	10	10,158
CAYMAN ISLANDS	31,576	2,025	33,601	228	33,829	231	33,832
HONG KONG	9,455	679	10,134	172	10,306	16,337	26,471
LEBANON	89	4	93	0	93	149	242
LIBERIA	62	4	66	0	66	0	66
MACAO	256	8	264	168	432	175	439
NETHERLANDS ANTILLES	596	209	805	91	896	217	1,022
PANAMA	1,349	29	1,378	13	1,391	530	1,908
SINGAPORE	4,173	434	4,607	104	4,711	19,860	24,467
Total	58,861	4,488	63,349	779	64,128	38,162	101,511
International & Regional Organizations							
AFRICAN REGIONAL	17	16	33	0	33	0	33
ASIAN REGIONAL	203	30	233	0	233	0	233
E. EUROPEAN REGIONAL	0	71	71	0	71	0	71
INTERNATIONAL	1,223	40	1,263	0	1,263	0	1,263
LATIN AMER. REGIONAL	150	30	180	0	180	0	180
MIDDLE EAST REGIONAL	14	0	14	0	14	0	14
W. EUROPEAN REGIONAL	833	1,212	2,045	0	2,045	0	2,045
Total	2,440	1,399	3,839	0	3,839	0	3,839
Grand Total	812,970	107,219	920,189	100,705	1,020,894	716,630	1,636,819

Country Exposure Lending Survey /1: September 30, 2006

Table 2 - U. S. Banks' Claims on Foreign Residents
(\$ Millions)

All U. S. Banks - Group A

Region and Countries	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	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 Local Currency	Total Cross-Border and Foreign Office Claims
		Total	In Non-Local Currency	In Local Currency									
G-10 and Switzerland													
BELGIUM	17,002	6,409	1,907	4,502	2,739	26,150	1,950	2,672	17,763	2,085	16,298	4,440	24,288
CANADA	21,859	93,009	4,206	88,803	7,354	122,222	31,422	22,007	22,597	4,315	14,018	91,100	118,012
FRANCE	55,820	2,434	240	2,194	8,913	67,167	23,315	188,893	51,850	351	44,409	2,497	54,698
GERMANY	146,819	25,238	4,812	20,426	22,126	194,183	28,935	196,728	74,080	4,635	59,199	20,539	99,254
ITALY	27,438	4,450	70	4,380	7,134	39,022	4,616	75,639	27,218	70	26,321	4,654	31,942
JAPAN	30,010	52,215	3,230	48,985	5,758	87,983	7,444	30,054	28,441	2,963	30,420	50,678	82,082
LUXEMBOURG	19,133	814	444	370	2,309	22,256	2,411	11,749	20,718	455	15,735	370	21,543
NETHERLANDS	65,015	1,055	229	826	6,636	72,706	10,640	74,420	61,608	429	44,472	644	62,681
SWEDEN	15,052	874	1	873	621	16,547	3,278	27,545	14,568	267	9,591	610	15,445
SWITZERLAND	26,607	1,601	1,041	560	5,883	34,091	5,388	62,851	21,761	1,052	18,532	586	23,399
UNITED KINGDOM	85,242	180,065	53,682	126,383	21,462	286,769	85,765	427,858	105,220	65,312	138,382	135,957	306,489
Total	509,997	368,164	69,862	298,302	90,935	969,096	205,164	1,120,416	445,824	81,934	417,377	312,075	839,833
Non G-10 Developed Countries													
AUSTRALIA	18,617	27,490	697	26,793	5,103	51,210	7,790	15,969	17,503	1,964	13,486	28,075	47,542
AUSTRIA	5,650	28	0	28	1,822	7,500	1,456	1,984	6,665	0	2,661	30	6,695
DENMARK	15,304	375	1	374	637	16,316	2,461	9,444	14,038	1	6,244	375	14,414
FINLAND	3,744	111	0	111	1,022	4,877	1,687	25,856	3,358	0	2,563	112	3,470
GREECE	3,783	4,955	738	4,217	244	8,982	7,820	7,299	3,673	738	3,806	4,280	8,691
ICELAND	467	0	0	0	36	503	185	2,381	544	0	288	0	544
IRELAND	17,918	2,526	161	2,365	2,322	22,766	6,120	5,223	17,574	388	14,962	2,203	20,165
ISRAEL	2,089	620	130	490	251	2,960	36	568	2,037	208	1,509	490	2,735
NEW ZEALAND	1,128	1,057	46	1,011	99	2,284	1,511	674	1,397	46	747	1,470	2,913
NORWAY	7,292	447	1	446	751	8,490	2,512	2,879	7,278	1	5,602	448	7,727
PORTUGAL	4,025	712	1	711	291	5,028	190	16,114	3,405	1	2,834	714	4,120
SOUTH AFRICA	3,151	4,756	533	4,223	1,276	9,183	892	1,662	2,965	535	2,916	4,227	7,727
SPAIN	22,518	9,133	426	8,707	2,045	33,696	2,523	53,133	21,818	502	20,141	8,750	31,070
TURKEY	8,383	3,472	2,297	1,175	114	11,969	300	10,439	8,498	2,300	6,999	1,229	12,027
OTHER NON G-10 DEV.	5,801	18	18	0	199	6,018	169	95	2,361	18	1,738	0	2,379
Total	119,870	55,700	5,049	50,651	16,212	191,782	35,652	153,720	113,114	6,702	86,496	52,403	172,219

Country Exposure Lending Survey /1: September 30, 2006

Table 2 - U. S. Banks' Claims on Foreign Residents
(\$ Millions)

All U. S. Banks - Group A

Region and Countries	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	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 Local Currency	Total Cross-Border and Foreign Office Claims
		Total	In Non-Local Currency	In Local Currency									
Eastern Europe													
BULGARIA	184	215	90	125	75	474	26	594	202	98	206	126	426
CZECH REPUBLIC	1,023	3,114	220	2,894	182	4,319	2,168	637	1,059	229	1,195	3,033	4,321
HUNGARY	662	1,929	269	1,660	70	2,661	863	1,538	714	273	923	1,679	2,666
MACEDONIA	0	0	0	0	0	0	0	0	34	0	34	0	34
POLAND	1,120	8,018	1,334	6,684	315	9,453	2,312	2,288	1,021	1,331	1,593	6,683	9,035
ROMANIA	385	796	397	399	2	1,183	499	526	403	446	665	433	1,282
RUSSIA	6,192	3,414	1,292	2,122	59	9,665	2,507	11,567	6,066	1,358	4,904	2,477	9,901
SERBIA & MONTENEGRO	57	0	0	0	0	57	0	5	58	0	26	0	58
SLOVAKIA	195	928	191	737	44	1,167	732	261	228	172	316	754	1,154
OTHER E. EUROPE	2,043	741	514	227	133	2,917	1,367	2,843	2,032	618	1,946	286	2,936
Total	11,861	19,155	4,307	14,848	880	31,896	10,474	20,259	11,817	4,525	11,808	15,471	31,813
Latin America and Caribbean													
ARGENTINA	2,488	4,585	585	4,000	71	7,144	201	3,470	2,991	622	3,016	4,205	7,818
BOLIVIA	32	12	11	1	3	47	6	24	44	12	44	0	56
BRAZIL	12,737	15,077	644	14,433	1,004	28,818	12,700	12,034	12,122	670	9,633	14,425	27,217
CHILE	4,017	8,257	614	7,643	929	13,203	746	512	4,007	622	2,364	7,839	12,468
COLOMBIA	2,293	2,258	8	2,250	57	4,608	440	2,643	2,447	8	1,681	2,326	4,781
COSTA RICA	533	120	69	51	1	654	48	101	643	70	569	50	763
DOMINICAN REPUBLIC	610	177	25	152	1	788	43	62	778	25	521	170	973
ECUADOR	444	256	256	0	0	700	209	467	548	256	704	0	804
EL SALVADOR	603	198	0	198	8	809	24	118	627	0	400	199	826
GUATEMALA	607	205	50	155	1	813	37	120	752	50	643	154	956
HONDURAS	181	101	0	101	0	282	37	51	238	0	215	102	340
JAMAICA	449	251	35	216	2	702	29	14	498	35	361	216	749
MEXICO	17,591	66,185	699	65,486	1,712	85,488	6,010	11,903	19,486	2,117	12,738	65,575	87,178
NICARAGUA	67	0	0	0	0	67	9	0	79	0	78	0	79
PARAGUAY	7	120	73	47	0	127	252	5	16	73	61	46	135
PERU	1,165	923	606	317	126	2,214	80	1,825	1,221	606	1,262	316	2,143
TRINIDAD & TOBAGO	646	379	49	330	35	1,060	19	140	644	49	444	330	1,023
URUGUAY	220	898	637	261	3	1,121	24	94	522	645	854	264	1,431
VENEZUELA	873	807	0	807	279	1,959	90	2,399	1,592	0	830	737	2,329
OTHER LAT. AM. & CAR.	3,349	447	75	372	616	4,412	411	547	6,167	76	5,476	371	6,614
Total	48,912	101,256	4,436	96,820	4,848	155,016	21,415	36,529	55,422	5,936	41,894	97,325	158,683

Country Exposure Lending Survey /1: September 30, 2006

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

Region and Countries	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	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 Local Currency	Total Cross-Border and Foreign Office Claims
		Total	In Non-Local Currency	In Local Currency									
Asia													
CHINA-MAINLAND	9,467	6,464	2,708	3,756	373	16,304	559	1,509	9,434	3,628	11,950	4,329	17,391
CHINA-TAIWAN	5,746	12,438	1,979	10,459	569	18,753	6,456	1,930	5,658	1,930	7,006	10,680	18,268
INDIA	13,025	14,887	1,197	13,690	1,285	29,197	811	1,240	13,186	1,238	12,920	13,903	28,327
INDONESIA	1,321	2,632	423	2,209	137	4,090	1,001	1,510	1,880	1,152	2,684	2,353	5,385
IRAN	14	0	0	0	0	14	2	0	14	0	0	0	14
IRAQ	15	0	0	0	0	15	0	32	28	0	28	0	28
JORDAN	63	285	88	197	2	350	31	102	83	89	129	197	369
KOREA	14,545	56,250	7,979	48,271	1,463	72,258	11,911	8,772	14,301	8,557	21,531	48,702	71,560
KUWAIT	877	73	0	73	25	975	327	366	771	0	499	72	843
MALAYSIA	1,887	10,268	958	9,310	153	12,308	2,293	3,001	1,975	1,383	2,580	9,375	12,733
OMAN	134	0	0	0	1	135	135	119	136	0	54	0	136
PAKISTAN	71	1,490	151	1,339	16	1,577	38	202	381	150	221	1,343	1,874
PHILIPPINES	1,307	2,519	321	2,198	28	3,854	49	4,738	1,911	455	1,802	2,334	4,700
QATAR	697	0	0	0	10	707	204	269	733	0	447	0	733
SAUDI ARABIA	1,699	1	0	1	222	1,922	619	277	1,972	0	1,236	1	1,973
SRI LANKA	56	180	102	78	4	240	40	162	86	103	124	89	278
SYRIA	1	0	0	0	0	1	2	0	0	0	0	0	0
THAILAND	2,846	3,762	83	3,679	206	6,814	582	1,831	2,816	221	2,916	3,834	6,871
UNITED ARAB EMIRATES	2,992	1,759	361	1,398	328	5,079	1,098	688	3,212	374	2,963	1,401	4,987
OTHER ASIA	452	764	235	529	4	1,220	43	201	456	311	584	556	1,323
Total	57,215	113,772	16,585	97,187	4,826	175,813	26,201	26,949	59,033	19,591	69,674	99,169	177,793
Africa													
ALGERIA	4	918	295	623	4	926	30	143	92	295	334	767	1,154
CAMEROON	6	111	8	103	0	117	3	0	29	8	27	114	151
CONGO (KINSHASA)	39	28	9	19	0	67	0	0	39	9	48	19	67
EGYPT	1,591	915	185	730	14	2,520	1,069	435	1,622	186	1,562	762	2,570
ETHIOPIA	0	0	0	0	0	0	0	15	0	0	0	0	0
GABON	1	45	4	41	0	46	0	2	0	3	4	48	51
GHANA	59	0	0	0	0	59	0	47	56	0	3	0	56
IVORY COAST	12	29	2	27	0	41	0	0	12	2	14	92	106
KENYA	15	349	48	301	2	366	22	32	81	61	122	307	449
LIBYA	0	0	0	0	0	0	1	0	0	0	0	0	0
MALAWI	2	0	0	0	0	2	0	25	2	0	2	0	2

Country Exposure Lending Survey /1: September 30, 2006

Table 2 - U. S. Banks' Claims on Foreign Residents
(\$ Millions)

All U. S. Banks - Group A

Region and Countries	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	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 Local Currency	Total Cross-Border and Foreign Office Claims
		Total	In Non-Local Currency	In Local Currency									
MOROCCO	270	140	0	140	38	448	262	38	419	5	273	148	572
NIGERIA	1,363	681	51	630	0	2,044	102	206	1,417	51	1,435	660	2,128
SENEGAL	0	108	1	107	0	108	3	2	0	1	1	111	112
SUDAN	2	0	0	0	0	2	0	0	2	0	2	0	2
TUNISIA	92	176	27	149	19	287	8	61	101	27	73	149	277
ZAMBIA	210	206	15	191	9	425	27	10	210	15	225	192	417
ZIMBABWE	1	0	0	0	0	1	0	0	1	0	1	0	1
OTHER AFRICA	147	241	33	208	19	407	13	83	361	33	203	214	608
Total	3,814	3,947	678	3,269	105	7,866	1,540	1,099	4,444	696	4,329	3,583	8,723
Banking Centers													
BAHAMAS	1,372	186	148	38	182	1,740	139	48	2,736	168	2,575	37	2,941
BAHRAIN	441	467	231	236	258	1,166	76	234	743	231	752	235	1,209
BERMUDA	9,492	10	9	1	656	10,158	5,374	14,391	12,470	10	10,314	0	12,480
CAYMAN ISLANDS	31,576	231	3	228	2,025	33,832	6,121	8,674	72,504	245	67,563	0	72,749
HONG KONG	9,455	16,012	3,349	12,663	1,004	26,471	14,526	7,949	8,735	4,362	10,789	13,606	26,703
LEBANON	89	148	112	36	5	242	85	97	141	120	214	36	297
LIBERIA	62	0	0	0	4	66	0	1,117	236	0	109	0	236
MACAO	256	175	124	51	8	439	139	1	250	156	145	49	455
NETHERLANDS ANTILLES	596	217	0	217	209	1,022	6	111	904	0	620	217	1,121
PANAMA	1,349	530	25	505	29	1,908	72	5,547	1,888	25	1,295	504	2,417
SINGAPORE	4,173	19,405	5,842	13,563	889	24,467	4,622	3,388	3,887	6,954	9,549	14,366	25,207
Total	58,861	37,381	9,843	27,538	5,269	101,511	31,160	41,557	104,494	12,271	103,925	29,050	145,815
International & Regional Organizations													
AFRICAN REGIONAL	17	0	0	0	16	33	0	0	17	0	12	0	17
ASIAN REGIONAL	203	0	0	0	30	233	0	256	202	0	90	0	202
E. EUROPEAN REGIONAL	0	0	0	0	71	71	0	0	0	0	0	0	0
INTERNATIONAL	1,223	0	0	0	40	1,263	0	8	736	0	642	0	736
LATIN AMER. REGIONAL	150	0	0	0	30	180	0	0	99	0	99	0	99
MIDDLE EAST REGIONAL	14	0	0	0	0	14	0	0	14	0	0	0	14
W. EUROPEAN REGIONAL	833	0	0	0	1,212	2,045	78	357	814	0	748	0	814
Total	2,440	0	0	0	1,399	3,839	78	621	1,882	0	1,591	0	1,882
Grand Total	812,970	699,375	110,760	588,615	124,474	1,636,819	331,684	1,401,150	796,030	131,655	737,094	609,076	1,536,761

Country Exposure Lending Survey /1: September 30, 2006

Table 3 - Selected Additional Items
(\$ Millions)

All U. S. Banks - Group A

Region and Countries	Foreign-Office Liabilities				Risk Transfers		Memorandum Items		
	By Country of Foreign Office			By Country of Creditor	Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
G-10 and Switzerland									
BELGIUM	15,283	7,417	22,700	13,444	2,223	1,346	-10,478	2,861	20
CANADA	13,960	65,971	79,931	79,182	7,586	4,443	12,335	5,026	596
FRANCE	247	1,324	1,571	37,063	3,441	6,997	2,693	17,601	324
GERMANY	9,191	29,759	38,950	68,437	6,318	79,119	8,546	28,389	231
ITALY	220	2,165	2,385	15,348	1,961	1,908	1,608	16,195	195
JAPAN	35,391	48,312	83,703	89,709	3,691	3,836	-23,919	17,864	84
LUXEMBOURG	4,807	3,644	8,451	22,654	2,182	587	-2,947	10,336	32
NETHERLANDS	1,082	1,135	2,217	22,761	7,603	10,993	-1,421	14,348	344
SWEDEN	1	148	149	7,337	719	1,202	-9	5,821	229
SWITZERLAND	702	686	1,388	21,380	5,858	10,668	3,534	3,679	100
UNITED KINGDOM	340,147	110,014	450,161	205,390	71,949	30,767	122,596	10,336	1,607
Total	421,031	270,575	691,606	582,705	113,531	151,866	112,538	132,456	3,762
Non G-10 Developed Countries									
AUSTRALIA	2,270	24,314	26,584	33,811	3,589	2,156	5,576	3,673	288
AUSTRIA	4	35	39	2,381	1,169	153	16	1,343	29
DENMARK	1	131	132	3,790	93	1,359	192	4,388	5
FINLAND	0	20	20	955	85	471	-4	2,105	2
GREECE	1,746	3,539	5,285	6,584	859	907	-189	1,349	137
ICELAND	0	0	0	119	77	0	0	185	4
IRELAND	3,306	2,950	6,256	21,258	1,713	1,992	-2,594	4,475	65
ISRAEL	209	441	650	1,501	379	354	53	567	40
NEW ZEALAND	145	973	1,118	1,992	873	143	365	90	0
NORWAY	0	114	114	4,975	256	268	9	703	14
PORTUGAL	146	208	354	2,303	234	851	-234	1,140	11
SOUTH AFRICA	154	7,265	7,419	8,835	74	255	-3,124	1,638	24
SPAIN	157	3,550	3,707	14,299	1,429	2,010	6,028	8,004	155
TURKEY	1,247	2,212	3,459	4,151	736	564	564	2,817	1,050
OTHER NON G-10 DEV.	36	0	36	7,924	708	4,148	64	1,375	42
Total	9,421	45,752	55,173	114,878	12,274	15,631	6,722	33,852	1,866

Country Exposure Lending Survey /1: September 30, 2006

Table 3 - Selected Additional Items
(\$ Millions)

All U. S. Banks - Group A

Region and Countries	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
Eastern Europe									
BULGARIA	437	116	553	664	27	0	-327	70	23
CZECH REPUBLIC	699	2,765	3,464	4,088	260	76	493	69	9
HUNGARY	500	1,206	1,706	1,885	76	1	367	468	1
MACEDONIA	0	0	0	17	34	0	0	0	0
POLAND	1,739	6,837	8,576	8,531	32	135	2,065	597	27
ROMANIA	475	295	770	1,086	120	19	160	35	4
RUSSIA	1,119	2,301	3,420	9,922	801	507	1,513	1,819	364
SERBIA & MONTENEGRO	0	0	0	3	1	0	0	23	0
SLOVAKIA	340	588	928	906	50	19	158	41	35
OTHER E. EUROPE	470	335	805	2,773	375	221	87	375	211
Total	5,779	14,443	20,222	29,875	1,776	978	4,516	3,497	674
Latin America and Caribbean									
ARGENTINA	669	4,516	5,185	6,106	804	59	697	1,815	163
BOLIVIA	0	0	0	130	12	0	-40	0	21
BRAZIL	571	9,791	10,362	12,434	876	1,473	5,751	3,540	575
CHILE	569	6,894	7,463	8,384	366	172	1,585	215	533
COLOMBIA	0	1,697	1,697	2,056	241	9	427	751	326
COSTA RICA	59	26	85	165	114	5	40	104	179
DOMINICAN REPUBLIC	31	125	156	262	185	0	51	362	41
ECUADOR	0	214	214	302	110	10	41	69	665
EL SALVADOR	0	105	105	250	58	33	114	27	123
GUATEMALA	17	128	145	186	155	9	78	23	475
HONDURAS	0	74	74	282	58	0	34	0	89
JAMAICA	78	43	121	204	86	36	132	14	7
MEXICO	146	62,913	63,059	63,970	4,489	1,087	17,544	2,488	2,894
NICARAGUA	0	4	4	27	13	0	0	6	6
PARAGUAY	0	127	127	166	9	0	7	5	6
PERU	320	319	639	1,501	124	68	287	240	129
TRINIDAD & TOBAGO	0	390	390	68	28	29	-6	5	74
URUGUAY	1,177	238	1,415	1,143	320	6	116	54	89
VENEZUELA	0	845	845	1,478	940	291	58	307	152
OTHER LAT. AM. & CAR.	312	303	615	6,993	2,968	149	-116	1,192	124
Total	3,949	88,752	92,701	106,107	11,956	3,436	26,800	11,217	6,671

Country Exposure Lending Survey /1: September 30, 2006

Table 3 - Selected Additional Items
(\$ Millions)

All U. S. Banks - Group A

Region and Countries	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
Asia									
CHINA-MAINLAND	2,301	4,107	6,408	11,095	1,930	469	949	2,601	945
CHINA-TAIWAN	7,573	7,570	15,143	18,090	936	850	-665	1,947	525
INDIA	131	1,608	1,739	21,772	1,134	720	4,253	7,567	1,988
INDONESIA	1,700	1,814	3,514	7,677	1,496	64	588	531	210
IRAN	0	0	0	9	0	0	0	0	0
IRAQ	0	0	0	69	13	0	0	15	0
JORDAN	125	173	298	911	27	7	-14	0	100
KOREA	2,234	37,236	39,470	48,549	1,344	579	17,983	5,075	3,932
KUWAIT	25	19	44	8,843	17	123	31	19	406
MALAYSIA	1,649	7,664	9,313	11,830	671	93	1,831	920	287
OMAN	0	0	0	695	3	1	0	0	137
PAKISTAN	142	1,192	1,334	1,844	314	1	149	12	205
PHILIPPINES	1,749	1,935	3,684	5,801	888	14	801	338	239
QATAR	0	0	0	441	40	3	0	63	32
SAUDI ARABIA	0	0	0	8,903	388	116	1	30	372
SRI LANKA	0	141	141	202	61	19	79	0	123
SYRIA	0	0	0	30	0	1	0	0	0
THAILAND	169	3,521	3,690	5,331	351	87	375	643	600
UNITED ARAB EMIRATES	1,101	1,247	2,348	5,044	341	105	-236	133	527
OTHER ASIA	1,652	1,287	2,939	6,055	113	8	-2,066	269	153
Total	20,551	69,514	90,065	163,191	10,067	3,260	24,059	20,163	10,781
Africa									
ALGERIA	291	628	919	1,007	232	0	145	0	126
CAMEROON	7	92	99	268	34	0	23	0	1
CONGO (KINSHASA)	44	16	60	118	0	0	-30	39	0
EGYPT	745	555	1,300	2,377	74	9	-361	1,198	641
ETHIOPIA	0	0	0	133	0	0	0	0	15
GABON	90	81	171	185	6	1	-119	0	0
GHANA	0	0	0	46	0	3	0	0	45
IVORY COAST	7	102	109	136	65	0	-9	12	0
KENYA	142	222	364	584	87	2	9	0	30

Country Exposure Lending Survey /1: September 30, 2006

Table 3 - Selected Additional Items
(\$ Millions)

All U. S. Banks - Group A

Region and Countries	Foreign-Office Liabilities				Risk Transfers		Memorandum Items		
	By Country of Foreign Office			By Country of Creditor	Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
LIBYA	0	0	0	10	0	0	0	0	1
MALAWI	0	0	0	17	1	0	0	0	19
MOROCCO	23	122	145	1,008	162	1	11	81	28
NIGERIA	300	518	818	4,174	85	1	-83	1,006	151
SENEGAL	6	69	75	84	4	0	39	0	4
SUDAN	0	0	0	44	0	0	0	1	0
TUNISIA	63	115	178	481	9	0	-39	6	32
ZAMBIA	52	71	123	177	0	0	105	156	10
ZIMBABWE	0	0	0	1	0	0	0	0	0
OTHER AFRICA	289	131	420	1,717	227	10	4,277	33	82
Total	2,059	2,722	4,781	12,567	986	27	3,968	2,532	1,185
Banking Centers									
BAHAMAS	86,946	2,499	89,445	5,023	1,649	265	-72,010	53	42
BAHRAIN	1,773	170	1,943	796	316	14	7,337	37	105
BERMUDA	356	14	370	4,857	3,735	756	4,305	1,956	1,649
CAYMAN ISLANDS	45,378	5,877	51,255	18,757	41,272	333	-62,922	7,839	212
HONG KONG	28,859	15,360	44,219	45,201	4,154	2,915	-16,379	3,346	1,711
LEBANON	108	67	175	1,334	61	1	-18	62	112
LIBERIA	0	0	0	282	174	0	0	1	0
MACAO	131	3	134	2,037	42	17	-57	72	95
NETHERLANDS ANTILLES	2	126	128	165	325	17	203	325	0
PANAMA	198	513	711	1,232	555	16	-184	120	169
SINGAPORE	30,678	15,212	45,890	30,155	3,160	1,531	-15,996	1,335	276
Total	194,429	39,841	234,270	109,839	55,443	5,865	-155,721	15,146	4,371
International & Regional Organizations									
AFRICAN REGIONAL	0	0	0	3	0	0	0	17	0
ASIAN REGIONAL	0	0	0	66	0	1	0	61	0
E. EUROPEAN REGIONAL	0	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	1,885	0	487	0	298	0
LATIN AMER. REGIONAL	0	0	0	7	0	51	0	93	0
MIDDLE EAST REGIONAL	0	0	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	64	0	19	0	88	0
Total	0	0	0	2,025	0	558	0	557	0
Grand Total	657,219	531,599	1,188,818	1,121,187	206,033	181,621	22,882	219,420	29,310

Country Exposure Lending Survey /1: September 30, 2006

Table 4 - U. S. Banks' Claims by Sector of Creditor
(\$ Millions)

All U. S. Banks - Group A

Region and Countries	Claims on Banking Sector						Claims on Public Sector						Claims on Other Sector					
	Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7	
	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives/8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives/8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency
G-10 and Switzerland																		
BELGIUM	8,918	2,422	2,126	13,466	9,253	1,857	4,357	502	260	5,119	4,532	0	3,727	3,485	353	7,565	3,978	228
CANADA	6,398	7,405	3,592	17,395	3,886	554	2,521	12,423	695	15,639	5,230	53	12,940	73,181	1,770	87,891	13,481	3,708
FRANCE	23,182	676	6,552	30,410	18,175	128	8,383	21	439	8,843	8,570	0	24,255	1,737	1,922	27,914	25,105	223
GERMANY	95,159	500	19,297	114,956	20,248	36	19,986	2,005	1,353	23,344	20,011	0	31,674	22,733	1,405	55,812	33,821	4,599
ITALY	5,832	655	1,390	7,877	4,951	13	9,627	149	4,837	14,613	10,765	0	11,979	3,646	907	16,532	11,502	57
JAPAN	10,085	4,445	2,632	17,162	9,279	2,521	7,940	21,504	106	29,550	8,000	3	11,985	26,266	2,602	40,853	11,162	439
LUXEMBOURG	2,554	78	845	3,477	2,497	10	934	130	15	1,079	934	0	15,645	606	1,449	17,700	17,287	445
NETHERLANDS	22,481	627	5,130	28,238	14,776	240	5,348	9	85	5,442	5,338	0	37,186	419	1,421	39,026	41,494	189
SWEDEN	6,712	288	157	7,157	6,020	266	1,799	11	214	2,024	1,858	0	6,541	575	250	7,366	6,690	1
SWITZERLAND	14,882	296	4,317	19,495	5,880	222	3,684	521	970	5,175	3,546		8,041	784	474	9,299	12,335	717
UNITED KINGDOM	39,876	41,905	7,794	89,575	63,614	24,036	1,496	16,313	196	18,005	1,108	2,839	43,870	121,847	6,437	172,154	40,498	38,437
Total	236,079	59,297	53,832	349,208	158,579	29,883	66,075	53,588	9,170	128,833	69,892	3,008	207,843	255,279	18,990	482,112	217,353	49,043
Non G-10 Developed Countries																		
AUSTRALIA	5,553	6,303	739	12,595	4,511	1,683	1,482	3,019	238	4,739	1,565	0	11,582	18,168	1,438	31,188	11,427	281
AUSTRIA	1,635	0	1,142	2,777	1,590	0	2,179	27	228	2,434	2,598	0	1,836	1	452	2,289	2,477	0
DENMARK	2,978	70	271	3,319	1,863	1	1,406	8	76	1,490	1,406	0	10,920	297	290	11,507	10,769	0
FINLAND	632	8	323	963	368	0	473	1	413	887	473	0	2,639	102	286	3,027	2,517	0
GREECE	320	0	102	422	265	0	2,095	3	51	2,149	2,095	2	1,368	4,952	91	6,411	1,313	736
ICELAND	272	0	36	308	328	0	2	0	0	2	2	0	193	0	0	193	214	0
IRELAND	7,336	294	912	8,542	6,435	193	705	345	34	1,084	678	0	9,877	1,887	1,376	13,140	10,461	195
ISRAEL	132	22	114	268	127	15	1,232	263	0	1,495	1,408	1	725	335	3	1,063	502	192
NEW ZEALAND	411	795	7	1,213	412	40	23	35	13	71	23	0	694	227	79	1,000	962	6
NORWAY	1,876	81	234	2,191	1,714	0	3,942	0	308	4,250	3,964	0	1,474	366	209	2,049	1,600	1
PORTUGAL	1,914	50	105	2,069	1,072	0	1,363	0	71	1,434	1,363	0	748	662	115	1,525	970	1
SOUTH AFRICA	707	1,327	143	2,177	544	491	1,346	1,062	2	2,410	1,355	2	1,098	2,367	84	3,549	1,066	42
SPAIN	5,927	137	638	6,702	5,398	77	6,081	120	644	6,845	6,078	32	10,510	8,876	729	20,115	10,342	393
TURKEY	2,683	39	28	2,750	2,316	23	1,546	2,087	8	3,641	1,576	1,429	4,154	1,346	70	5,570	4,606	848
OTHER NON G-10 DEV.	175	18	1	194	540	18	503	0	0	503	502	0	5,123	0	198	5,321	1,319	0
Total	32,551	9,144	4,795	46,490	27,483	2,541	24,378	6,970	2,086	33,434	25,086	1,466	62,941	39,586	5,420	107,947	60,545	2,695
Eastern Europe																		
BULGARIA	60	73	0	133	60	57	54	58	0	112	54	0	70	84	75	229	88	41
CZECH REPUBLIC	61	584	13	658	73	65	739	880	61	1,680	739	5	223	1,650	35	1,908	247	159
HUNGARY	160	188	22	370	177	92	419	723	13	1,155	419	4	83	1,018	5	1,106	118	177
MACEDONIA	0	0	0	0	34	0	0	0	0	0	0	0	0	0	0	0	0	0
POLAND	220	749	50	1,019	220	334	271	3,408	12	3,691	271	433	629	3,861	28	4,518	530	564
ROMANIA	177	39	0	216	179	25	102	394	0	496	86	200	106	363	0	469	138	221
RUSSIA	2,183	372	20	2,575	2,258	167	1,138	905	24	2,067	1,138	395	2,871	2,137	5	5,013	2,670	796
SERBIA & MONTENEGRO	1	0	0	1	1	0	56	0	0	56	56	0	0	0	0	0	1	0
SLOVAKIA	39	30	10	79	42	0	65	419	2	486	65	21	91	479	1	571	121	151
OTHER E. EUROPE	965	53	9	1,027	865	39	581	361	13	955	581	278	497	327	111	935	586	301
Total	3,866	2,088	124	6,078	3,909	779	3,425	7,148	125	10,698	3,409	1,336	4,570	9,919	260	14,749	4,499	2,410

Country Exposure Lending Survey /1: September 30, 2006

Table 4 - U. S. Banks' Claims by Sector of Creditor
(\$ Millions)

All U. S. Banks - Group A

Region and Countries	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
Latin America and Caribbean																		
ARGENTINA	109	593	19	721	164	68	1,514	1,722	0	3,236	1,521	181	865	2,270	52	3,187	1,306	373
BOLIVIA	2	10	0	12	2	10	0	0	0	0	0	0	30	2	3	35	42	2
BRAZIL	4,772	694	53	5,519	3,986	26	2,377	4,794	5	7,176	2,386	0	5,588	9,589	612	15,789	5,750	644
CHILE	1,216	287	198	1,701	1,219	21	269	442	89	800	269	24	2,532	7,528	615	10,675	2,519	577
COLOMBIA	561	0	5	566	559	0	999	300	3	1,302	1,036	0	733	1,958	35	2,726	852	8
COSTA RICA	160	58	0	218	161	18	125	38	0	163	125	35	248	24	1	273	357	17
DOMINICAN REPUBLIC	73	10	0	83	74	10	256	107	0	363	301	0	281	60	1	342	403	15
ECUADOR	237	118	0	355	242	118	70	62	0	132	70	62	137	76	0	213	236	76
EL SALVADOR	246	85	0	331	245	0	101	61	0	162	101	0	256	52	8	316	281	0
GUATEMALA	332	47	0	379	343	40	66	97	0	163	66	0	209	61	1	271	343	10
HONDURAS	111	8	0	119	111	0	0	50	0	50	21	0	70	43	0	113	106	0
JAMAICA	140	40	0	180	140	28	43	170	0	213	67	0	266	41	2	309	291	7
MEXICO	2,644	10,273	244	13,161	3,649	315	3,592	27,376	46	31,014	3,441	1,500	11,355	28,536	402	40,293	12,396	302
NICARAGUA	35	0	0	35	35	0	6	0	0	6	6	0	26	0	0	26	38	0
PARAGUAY	1	44	0	45	1	41	5	27	0	32	5	0	1	49	0	50	10	32
PERU	95	291	9	395	96	268	422	56	0	478	422	0	648	576	117	1,341	703	338
TRINIDAD & TOBAGO	150	144	1	295	155	13	138	149	32	319	138	18	358	86	2	446	351	18
URUGUAY	48	9	2	59	241	3	141	390	0	531	208	292	31	499	1	531	73	350
VENEZUELA	42	130	2	174	46	0	273	362	0	635	442	0	558	315	277	1,150	1,104	0
OTHER LAT. AM. & CAR.	48	17	2	67	70	14	27	14	2	43	24	1	3,274	416	612	4,302	6,073	61
Total	11,022	12,858	535	24,415	11,539	993	10,424	36,217	177	46,818	10,649	2,113	27,466	52,181	2,741	82,388	33,234	2,830
Asia																		
CHINA-MAINLAND	4,072	1,670	191	5,933	4,126	1,285	2,094	2,760	60	4,914	2,103	408	3,301	2,034	51	5,386	3,205	1,935
CHINA-TAIWAN	626	2,959	154	3,739	897	745	2,737	3,853	10	6,600	2,870	31	2,383	5,626	50	8,059	1,891	1,154
INDIA	2,672	1,434	254	4,360	2,957	47	661	2,898	17	3,576	660	0	9,692	10,555	467	20,714	9,569	1,191
INDONESIA	296	471	8	775	323	94	469	652	1	1,122	469	37	556	1,509	97	2,162	1,088	1,021
IRAN	2	0	0	2	2	0	0	0	0	0	0	0	12	0	0	12	12	0
IRAQ	0	0	0	0	13	0	15	0	0	15	15	0	0	0	0	0	0	0
JORDAN	7	85	2	94	16	67	0	160	0	160	0	10	56	40	0	96	67	12
KOREA	4,213	3,243	290	7,746	4,242	2,111	6,326	4,954	130	11,410	6,360	328	4,006	48,053	446	52,505	3,699	6,118
KUWAIT	424	71	10	505	363	0	47	0	3	50	47	0	406	2	12	420	361	0
MALAYSIA	432	378	27	837	401	91	554	3,157	0	3,711	601	8	901	6,733	26	7,660	973	1,284
OMAN	74	0	1	75	75	0	0	0	0	0	0	0	60	0	0	60	61	0
PAKISTAN	17	175	0	192	25	89	11	416	0	427	11	0	43	899	0	942	345	61
PHILIPPINES	699	94	1	794	837	60	274	876	10	1,160	438	198	334	1,549	1	1,884	636	197
QATAR	395	0	5	400	402	0	103	0	2	105	103	0	199	0	3	202	228	0
SAUDI ARABIA	816	1	115	932	751	0	17	0	79	96	17	0	866	0	28	894	1,204	0
SRI LANKA	45	22	1	68	33	22	10	11	0	21	52	11	1	147	0	148	1	70
SYRIA	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	1	0	0
THAILAND	275	185	8	468	260	120	1,877	1,007	63	2,947	1,877	6	694	2,570	29	3,293	679	95
UNITED ARAB EMIRATES	740	491	65	1,296	736	0	556	68	36	660	556	68	1,696	1,200	221	3,117	1,920	306
OTHER ASIA	93	139	0	232	98	66	233	342	0	575	232	123	126	283	4	413	126	122
Total	15,898	11,418	1,132	28,448	16,557	4,797	15,984	21,154	411	37,549	16,411	1,228	25,333	81,200	1,435	107,968	26,065	13,566

Country Exposure Lending Survey /1: September 30, 2006

Table 4 - U. S. Banks' Claims by Sector of Creditor
(\$ Millions)

All U. S. Banks - Group A

Region and Countries	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
Africa																		
ALGERIA	0	819	0	819	0	291	2	1	4	7	8	0	2	98	0	100	84	4
CAMEROON	0	0	0	0	0	0	0	60	0	60	0	1	6	51	0	57	29	7
CONGO (KINSHASA)	0	0	0	0	0	0	0	23	0	23	0	9	39	5	0	44	39	0
EGYPT	218	363	10	591	240	55	1,171	11	0	1,182	1,171	11	202	541	1	744	211	120
ETHIOPIA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
GABON	1	0	0	1	0	0	0	26	0	26	0	1	0	19	0	19	0	2
GHANA	30	0	0	30	27	0	3	0	0	3	3	0	26	0	0	26	26	0
IVORY COAST	0	0	0	0	0	0	10	15	0	25	10	2	14	0	0	16	2	0
KENYA	15	2	0	17	13	1	0	152	0	152	16	6	0	195	1	196	52	54
LIBYA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
MALAWI	2	0	0	2	2	0	0	0	0	0	0	0	0	0	0	0	0	0
MOROCCO	155	4	21	180	155	0	84	87	0	171	83	0	31	49	17	97	181	5
NIGERIA	196	20	0	216	204	0	1,007	402	0	1,409	1,007	2	160	259	0	419	206	49
SENEGAL	0	0	0	0	0	0	0	77	0	77	0	1	0	31	0	31	0	0
SUDAN	0	0	0	0	0	0	2	0	0	2	2	0	0	0	0	0	0	0
TUNISIA	21	90	18	129	21	26	69	44	0	113	69	1	2	42	1	45	11	0
ZAMBIA	53	9	0	62	53	9	156	148	0	304	156	1	1	49	7	57	1	5
ZIMBABWE	1	0	0	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0
OTHER AFRICA	82	8	0	90	125	3	12	146	16	174	12	3	53	87	3	143	224	27
Total	774	1,315	49	2,138	841	385	2,516	1,192	20	3,728	2,537	38	524	1,440	30	1,994	1,066	273
Banking Centers																		
BAHAMAS	162	43	10	215	562	43	9	80	0	89	64	57	1,201	63	172	1,436	2,110	68
BAHRAIN	266	206	22	494	529	203	5	96	128	229	5	26	170	165	108	443	209	2
BERMUDA	63	10	12	85	63	10	275	0	0	275	213	0	9,154	0	644	9,798	12,194	0
CAYMAN ISLANDS	700	228	14	942	13,887	234	64	0	30	94	64	0	30,812	3	1,981	32,796	58,553	11
HONG KONG	3,815	412	489	4,716	2,889	782	145	2,855	24	3,024	225	95	5,495	12,745	166	18,406	5,621	3,485
LEBANON	22	12	4	38	61	12	56	62	0	118	56	26	11	74	0	85	24	82
LIBERIA	0	0	0	0	0	0	0	0	0	0	0	0	62	0	4	66	236	0
MACAO	0	0	0	0	0	1	0	13	1	14	0	0	256	162	7	425	250	155
NETHERLANDS ANTILLES	102	6	0	108	87	0	1	0	0	1	1	0	493	211	209	913	816	0
PANAMA	581	120	9	710	636	0	297	83	0	380	297	0	471	327	20	818	955	25
SINGAPORE	1,854	1,802	115	3,771	1,988	986	416	5,792	160	6,368	418	3	1,903	11,811	159	13,873	1,481	5,965
Total	7,565	2,839	675	11,079	20,702	2,271	1,268	8,981	343	10,592	1,343	207	50,028	25,561	3,470	79,059	82,449	9,793

Country Exposure Lending Survey /1: September 30, 2006

Table 4 - U. S. Banks' Claims by Sector of Creditor
(\$ Millions)

All U. S. Banks - Group A

Region and Countries	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
International & Regional Organizations																		
AFRICAN REGIONAL	0	0	0	0	0	0	17	0	16	33	17	0	0	0	0	0	0	0
ASIAN REGIONAL	0	0	0	0	0	0	203	0	30	233	202	0	0	0	0	0	0	0
E. EUROPEAN REGIONAL	0	0	0	0	0	0	0	0	71	71	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	0	0	0	1,223	0	40	1,263	736	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	0	150	0	30	180	99	0	0	0	0	0	0	0
MIDDLE EAST REGIONAL	0	0	0	0	0	0	14	0	0	14	14	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	0	833	0	1,212	2,045	814	0	0	0	0	0	0	0
Total	0	0	0	0	0	0	2,440	0	1,399	3,839	1,882	0	0	0	0	0	0	0
Grand Total	307,755	98,959	61,142	467,856	239,610	41,649	126,510	135,250	13,731	275,491	131,209	9,396	378,705	465,166	32,346	876,217	425,211	80,610

Country Exposure Lending Survey /1: September 30, 2006

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

Region and Countries	(A) Cross-border Claims Excluding the Fair Value of Derivatives	(B) Cross-border Claims Resulting From the Fair Value of Derivative Products /2	(C = A+B) Cross-border Claims Including Derivative Products	(D) Net Foreign Office Claims on Local Residents /3	(E=C+D) Transfer Risk Claims /4	(F) Gross Foreign Office Claims on Local Residents	(G=C+F) Country Risk Claims /5
G-10 and Switzerland							
BELGIUM	14,687	2,739	17,426	529	17,955	5,930	23,356
CANADA	12,008	4,963	16,971	8,559	25,530	82,997	99,968
FRANCE	50,277	8,781	59,058	486	59,544	1,939	60,997
GERMANY	139,196	21,291	160,487	86	160,573	25,069	185,556
ITALY	26,014	7,133	33,147	592	33,739	4,373	37,520
JAPAN	27,763	5,266	33,029	59	33,088	52,536	85,565
LUXEMBOURG	18,085	2,306	20,391	1	20,392	779	21,170
NETHERLANDS	56,098	6,428	62,526	0	62,526	369	62,895
SWEDEN	12,806	558	13,364	414	13,778	547	13,911
SWITZERLAND	24,062	5,293	29,355	480	29,835	1,700	31,055
UNITED KINGDOM	68,514	12,406	80,920	3,465	84,385	163,571	244,491
Total	449,510	77,164	526,674	14,671	541,345	339,810	866,484
Non G-10 Developed Countries							
AUSTRALIA	15,105	2,333	17,438	7,903	25,341	28,621	46,059
AUSTRIA	4,831	1,822	6,653	0	6,653	27	6,680
DENMARK	13,591	623	14,214	165	14,379	247	14,461
FINLAND	3,190	1,020	4,210	0	4,210	101	4,311
GREECE	3,692	244	3,936	0	3,936	4,955	8,891
ICELAND	427	36	463	0	463	0	463
IRELAND	15,964	2,311	18,275	6	18,281	1,269	19,544
ISRAEL	1,438	117	1,555	87	1,642	747	2,302
NEW ZEALAND	842	97	939	131	1,070	1,030	1,969
NORWAY	6,027	749	6,776	273	7,049	333	7,109
PORTUGAL	3,670	291	3,961	0	3,961	712	4,673
SOUTH AFRICA	3,054	229	3,283	1,284	4,567	5,739	9,022
SPAIN	20,511	2,011	22,522	4,607	27,129	8,226	30,748
TURKEY	7,949	106	8,055	160	8,215	3,480	11,535
OTHER NON G-10 DEV.	5,668	199	5,867	0	5,867	18	5,885
Total	105,959	12,188	118,147	14,616	132,763	55,505	173,652

Country Exposure Lending Survey /1: September 30, 2006

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

Region and Countries	(A) Cross-border Claims Excluding the Fair Value of Derivatives	(B) Cross-border Claims Resulting From the Fair Value of Derivative Products /2	(C = A+B) Cross-border Claims Including Derivative Products	(D) Net Foreign Office Claims on Local Residents /3	(E=C+D) Transfer Risk Claims /4	(F) Gross Foreign Office Claims on Local Residents	(G=C+F) Country Risk Claims /5
Eastern Europe							
BULGARIA	169	75	244	0	244	215	459
CZECH REPUBLIC	974	109	1,083	97	1,180	3,184	4,267
HUNGARY	634	40	674	227	901	1,959	2,633
MACEDONIA	0	0	0	0	0	0	0
POLAND	840	90	930	0	930	8,095	9,025
ROMANIA	299	0	299	25	324	798	1,097
RUSSIA	5,511	49	5,560	235	5,795	3,424	8,984
SERBIA & MONTENEGRO	25	0	25	0	25	0	25
SLOVAKIA	148	13	161	28	189	958	1,119
OTHER E. EUROPE	1,745	131	1,876	30	1,906	741	2,617
Total	10,345	507	10,852	642	11,494	19,374	30,226
Latin America and Caribbean							
ARGENTINA	2,200	71	2,271	22	2,293	3,889	6,160
BOLIVIA	9	0	9	12	21	12	21
BRAZIL	11,475	667	12,142	4,522	16,664	15,086	27,228
CHILE	3,023	902	3,925	736	4,661	5,906	9,831
COLOMBIA	1,912	43	1,955	578	2,533	2,272	4,227
COSTA RICA	413	1	414	39	453	120	534
DOMINICAN REPUBLIC	429	1	430	23	453	177	607
ECUADOR	261	0	261	43	304	256	517
EL SALVADOR	440	8	448	96	544	198	646
GUATEMALA	411	1	412	76	488	205	617
HONDURAS	129	0	129	33	162	101	230
JAMAICA	384	2	386	131	517	251	637
MEXICO	14,580	687	15,267	4,058	19,325	61,351	76,618
NICARAGUA	49	0	49	0	49	0	49
PARAGUAY	5	0	5	0	5	120	125
PERU	817	126	943	281	1,224	923	1,866
TRINIDAD & TOBAGO	430	35	465	20	485	379	844
URUGUAY	123	3	126	0	126	739	865
VENEZUELA	708	279	987	0	987	807	1,794
OTHER LAT. AM. & CAR.	3,104	616	3,720	23	3,743	147	3,867
Total	40,902	3,442	44,344	10,693	55,037	92,939	137,283

Country Exposure Lending Survey /1: September 30, 2006

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

Region and Countries	(A) Cross-border Claims Excluding the Fair Value of Derivatives	(B) Cross-border Claims Resulting From the Fair Value of Derivative Products /2	(C = A+B) Cross-border Claims Including Derivative Products	(D) Net Foreign Office Claims on Local Residents /3	(E=C+D) Transfer Risk Claims /4	(F) Gross Foreign Office Claims on Local Residents	(G=C+F) Country Risk Claims /5
Asia							
CHINA-MAINLAND	9,353	302	9,655	963	10,618	6,523	16,178
CHINA-TAIWAN	5,416	212	5,628	2,747	8,375	11,493	17,121
INDIA	12,998	738	13,736	14,038	27,774	15,315	29,051
INDONESIA	1,206	106	1,312	0	1,312	2,663	3,975
IRAN	14	0	14	0	14	0	14
IRAQ	15	0	15	0	15	0	15
JORDAN	63	2	65	0	65	285	350
KOREA	13,889	866	14,755	18,348	33,103	52,925	67,680
KUWAIT	877	25	902	29	931	73	975
MALAYSIA	1,479	53	1,532	993	2,525	10,341	11,873
OMAN	134	1	135	0	135	0	135
PAKISTAN	69	0	69	171	240	1,506	1,575
PHILIPPINES	1,166	12	1,178	39	1,217	2,535	3,713
QATAR	558	10	568	0	568	0	568
SAUDI ARABIA	1,269	222	1,491	0	1,491	0	1,491
SRI LANKA	56	1	57	39	96	183	240
SYRIA	1	0	1	0	1	0	1
THAILAND	2,717	100	2,817	279	3,096	3,865	6,682
UNITED ARAB EMIRATES	2,970	322	3,292	0	3,292	1,765	5,057
OTHER ASIA	409	4	413	3	416	728	1,141
Total	54,659	2,976	57,635	37,649	95,284	110,200	167,835
Africa							
ALGERIA	4	4	8	0	8	918	926
CAMEROON	6	0	6	12	18	111	117
CONGO (KINSHASA)	39	0	39	0	39	28	67
EGYPT	1,588	11	1,599	0	1,599	916	2,515
ETHIOPIA	0	0	0	0	0	0	0
GABON	1	0	1	0	1	45	46
GHANA	59	0	59	0	59	0	59
IVORY COAST	12	0	12	0	12	29	41
KENYA	15	1	16	0	16	350	366
LIBYA	0	0	0	0	0	0	0
MALAWI	2	0	2	0	2	0	2
MOROCCO	269	38	307	0	307	140	447
NIGERIA	1,363	0	1,363	0	1,363	681	2,044

Country Exposure Lending Survey /1: September 30, 2006

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

(\$ Millions)

Large Financial Institutions (LFIs) - Group B

Region and Countries	(A) Cross-border Claims Excluding the Fair Value of Derivatives	(B) Cross-border Claims Resulting From the Fair Value of Derivative Products /2	(C = A+B) Cross-border Claims Including Derivative Products	(D) Net Foreign Office Claims on Local Residents /3	(E=C+D) Transfer Risk Claims /4	(F) Gross Foreign Office Claims on Local Residents	(G=C+F) Country Risk Claims /5
SENEGAL	0	0	0	33	33	108	108
SUDAN	2	0	2	0	2	0	2
TUNISIA	53	19	72	0	72	176	248
ZAMBIA	210	7	217	85	302	208	425
ZIMBABWE	1	0	1	0	1	0	1
OTHER AFRICA	147	18	165	2	167	241	406
Total	3,771	98	3,869	132	4,001	3,951	7,820
Banking Centers							
BAHAMAS	1,098	182	1,280	0	1,280	186	1,466
BAHRAIN	440	258	698	0	698	467	1,165
BERMUDA	9,023	636	9,659	3	9,662	3	9,662
CAYMAN ISLANDS	30,462	2,014	32,476	0	32,476	3	32,479
HONG KONG	8,684	671	9,355	122	9,477	15,753	25,108
LEBANON	89	4	93	0	93	149	242
LIBERIA	4	4	8	0	8	0	8
MACAO	256	8	264	168	432	175	439
NETHERLANDS ANTILLES	588	181	769	91	860	217	986
PANAMA	986	28	1,014	13	1,027	530	1,544
SINGAPORE	3,020	425	3,445	58	3,503	19,743	23,188
Total	54,650	4,411	59,061	455	59,516	37,226	96,287
International & Regional Organizations							
AFRICAN REGIONAL	17	16	33	0	33	0	33
ASIAN REGIONAL	183	30	213	0	213	0	213
E. EUROPEAN REGIONAL	0	71	71	0	71	0	71
INTERNATIONAL	1,197	40	1,237	0	1,237	0	1,237
LATIN AMER. REGIONAL	129	30	159	0	159	0	159
MIDDLE EAST REGIONAL	14	0	14	0	14	0	14
W. EUROPEAN REGIONAL	813	1,212	2,025	0	2,025	0	2,025
Total	2,353	1,399	3,752	0	3,752	0	3,752
Grand Total	722,149	102,185	824,334	78,858	903,192	659,005	1,483,339

Country Exposure Lending Survey /1: September 30, 2006

Table 2 - U. S. Banks' Claims on Foreign Residents
(\$ Millions)

Large Financial Institutions (LFIs) - Group B

Region and Countries	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	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 Local Currency	Total Cross-Border and Foreign Office Claims
		Total	In Non-Local Currency	In Local Currency									
G-10 and Switzerland													
BELGIUM	14,687	5,930	1,906	4,024	2,739	23,356	1,949	2,649	14,197	1,971	13,790	4,078	20,246
CANADA	12,008	81,700	3,664	78,036	6,260	99,968	23,575	21,441	13,063	3,893	11,370	79,899	96,855
FRANCE	50,277	1,939	240	1,699	8,781	60,997	23,287	188,707	47,709	263	43,243	2,090	50,062
GERMANY	139,196	24,998	4,799	20,199	21,362	185,556	28,447	196,622	69,963	4,622	58,825	20,311	94,896
ITALY	26,014	4,373	62	4,311	7,133	37,520	4,605	75,630	26,517	62	25,898	4,585	31,164
JAPAN	27,763	52,118	3,228	48,890	5,684	85,565	7,273	29,754	26,661	2,961	29,450	50,499	80,121
LUXEMBOURG	18,085	779	444	335	2,306	21,170	2,338	11,744	19,563	455	15,684	335	20,353
NETHERLANDS	56,098	369	183	186	6,428	62,895	10,534	74,310	53,961	187	43,148	199	54,347
SWEDEN	12,806	547	1	546	558	13,911	3,264	27,521	12,749	1	9,104	549	13,299
SWITZERLAND	24,062	1,578	1,041	537	5,415	31,055	5,338	62,783	20,574	1,050	18,137	565	22,189
UNITED KINGDOM	68,514	156,786	51,088	105,698	19,191	244,491	57,817	427,451	91,152	59,845	132,798	113,128	264,125
Total	449,510	331,117	66,656	264,461	85,857	866,484	168,427	1,118,612	396,109	75,310	401,447	276,238	747,657
Non G-10 Developed Countries													
AUSTRALIA	15,105	25,933	685	25,248	5,021	46,059	7,758	15,936	14,166	1,952	13,168	26,529	42,647
AUSTRIA	4,831	27	0	27	1,822	6,680	1,454	1,977	5,667	0	2,607	29	5,696
DENMARK	13,591	247	1	246	623	14,461	2,456	9,442	13,359	1	6,057	247	13,607
FINLAND	3,190	101	0	101	1,020	4,311	1,687	25,853	3,060	0	2,492	102	3,162
GREECE	3,692	4,955	738	4,217	244	8,891	7,820	7,295	3,619	738	3,803	4,280	8,637
ICELAND	427	0	0	0	36	463	179	2,380	503	0	276	0	503
IRELAND	15,964	1,269	152	1,117	2,311	19,544	6,093	5,177	15,821	209	14,223	1,125	17,155
ISRAEL	1,438	613	130	483	251	2,302	28	558	1,593	208	1,413	483	2,284
NEW ZEALAND	842	1,030	46	984	97	1,969	1,511	673	1,028	46	685	1,443	2,517
NORWAY	6,027	333	1	332	749	7,109	2,501	2,877	6,068	1	5,269	334	6,403
PORTUGAL	3,670	712	1	711	291	4,673	190	16,113	2,993	1	2,778	714	3,708
SOUTH AFRICA	3,054	4,692	532	4,160	1,276	9,022	892	1,651	2,896	534	2,890	4,164	7,594
SPAIN	20,511	8,192	374	7,818	2,045	30,748	2,502	53,083	20,807	373	19,587	7,938	29,118
TURKEY	7,949	3,472	2,297	1,175	114	11,535	288	10,435	8,039	2,300	6,821	1,223	11,562
OTHER NON G-10 DEV.	5,668	18	18	0	199	5,885	164	95	2,228	18	1,717	0	2,246
Total	105,959	51,594	4,975	46,619	16,099	173,652	35,523	153,545	101,847	6,381	83,786	48,611	156,839

Country Exposure Lending Survey /1: September 30, 2006

Table 2 - U. S. Banks' Claims on Foreign Residents
(\$ Millions)

Large Financial Institutions (LFIs) - Group B

Region and Countries	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	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 Local Currency	Total Cross-Border and Foreign Office Claims
		Total	In Non-Local Currency	In Local Currency									
Eastern Europe													
BULGARIA	169	215	90	125	75	459	26	594	187	98	203	126	411
CZECH REPUBLIC	974	3,111	220	2,891	182	4,267	2,168	637	1,036	229	1,175	3,030	4,295
HUNGARY	634	1,929	269	1,660	70	2,633	863	1,536	680	273	895	1,679	2,632
MACEDONIA	0	0	0	0	0	0	0	0	34	0	34	0	34
POLAND	840	7,870	1,334	6,536	315	9,025	2,312	2,288	868	1,331	1,592	6,535	8,734
ROMANIA	299	796	397	399	2	1,097	499	526	336	446	659	433	1,215
RUSSIA	5,511	3,414	1,292	2,122	59	8,984	2,505	11,566	5,419	1,358	4,815	2,477	9,254
SERBIA & MONTENEGRO	25	0	0	0	0	25	0	5	25	0	25	0	25
SLOVAKIA	148	927	191	736	44	1,119	732	261	181	172	270	753	1,106
OTHER E. EUROPE	1,745	741	514	227	131	2,617	1,367	2,842	1,788	618	1,889	286	2,692
Total	10,345	19,003	4,307	14,696	878	30,226	10,472	20,255	10,554	4,525	11,557	15,319	30,398
Latin America and Caribbean													
ARGENTINA	2,200	3,889	565	3,324	71	6,160	198	3,455	2,606	593	2,852	3,514	6,713
BOLIVIA	9	12	11	1	0	21	5	6	19	12	25	0	31
BRAZIL	11,475	14,752	644	14,108	1,001	27,228	12,682	11,950	10,871	644	8,856	14,126	25,641
CHILE	3,023	5,879	571	5,308	929	9,831	746	490	3,017	579	2,198	5,504	9,100
COLOMBIA	1,912	2,258	8	2,250	57	4,227	426	2,632	1,977	8	1,553	2,326	4,311
COSTA RICA	413	120	69	51	1	534	26	98	493	70	459	50	613
DOMINICAN REPUBLIC	429	177	25	152	1	607	26	51	444	25	431	170	639
ECUADOR	261	256	256	0	0	517	131	432	310	256	506	0	566
EL SALVADOR	440	198	0	198	8	646	15	118	466	0	320	199	665
GUATEMALA	411	205	50	155	1	617	21	117	516	50	471	154	720
HONDURAS	129	101	0	101	0	230	25	48	140	0	128	102	242
JAMAICA	384	251	35	216	2	637	28	14	393	35	328	216	644
MEXICO	14,580	60,331	573	59,758	1,707	76,618	5,666	11,787	16,128	1,992	11,657	59,846	77,966
NICARAGUA	49	0	0	0	0	49	3	0	60	0	61	0	60
PARAGUAY	5	120	73	47	0	125	251	5	7	73	58	46	126
PERU	817	923	606	317	126	1,866	73	1,821	872	606	1,158	316	1,794
TRINIDAD & TOBAGO	430	379	49	330	35	844	18	139	449	49	428	330	828
URUGUAY	123	739	517	222	3	865	23	92	149	525	542	227	901
VENEZUELA	708	807	0	807	279	1,794	81	2,336	1,193	0	648	737	1,930
OTHER LAT. AM. & CAR.	3,104	147	75	72	616	3,867	395	335	5,499	76	5,007	71	5,646
Total	40,902	91,544	4,127	87,417	4,837	137,283	20,839	35,926	45,609	5,593	37,686	87,934	139,136

Country Exposure Lending Survey /1: September 30, 2006

Table 2 - U. S. Banks' Claims on Foreign Residents
(\$ Millions)

Large Financial Institutions (LFIs) - Group B

Region and Countries	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	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 Local Currency	Total Cross-Border and Foreign Office Claims
		Total	In Non-Local Currency	In Local Currency									
Asia													
CHINA-MAINLAND	9,353	6,452	2,698	3,754	373	16,178	524	1,478	9,287	3,618	11,795	4,327	17,232
CHINA-TAIWAN	5,416	11,138	1,964	9,174	567	17,121	6,446	1,900	5,419	1,915	6,771	9,396	16,730
INDIA	12,998	14,768	1,190	13,578	1,285	29,051	801	1,234	13,128	1,232	12,874	13,789	28,149
INDONESIA	1,206	2,632	423	2,209	137	3,975	996	1,509	1,762	1,146	2,676	2,352	5,260
IRAN	14	0	0	0	0	14	2	0	14	0	0	0	14
IRAQ	15	0	0	0	0	15	0	32	28	0	28	0	28
JORDAN	63	285	88	197	2	350	31	102	83	89	129	197	369
KOREA	13,889	52,328	7,955	44,373	1,463	67,680	11,909	8,730	13,646	8,533	21,349	44,807	66,986
KUWAIT	877	73	0	73	25	975	327	365	771	0	499	72	843
MALAYSIA	1,479	10,241	958	9,283	153	11,873	2,293	2,999	1,507	1,383	2,568	9,341	12,231
OMAN	134	0	0	0	1	135	135	119	136	0	54	0	136
PAKISTAN	69	1,490	151	1,339	16	1,575	38	202	378	150	221	1,341	1,869
PHILIPPINES	1,166	2,519	321	2,198	28	3,713	49	4,737	1,753	455	1,779	2,328	4,536
QATAR	558	0	0	0	10	568	204	269	594	0	444	0	594
SAUDI ARABIA	1,269	0	0	0	222	1,491	609	271	1,594	0	1,220	0	1,594
SRI LANKA	56	180	102	78	4	240	40	162	86	103	124	89	278
SYRIA	1	0	0	0	0	1	2	0	0	0	0	0	0
THAILAND	2,717	3,759	83	3,676	206	6,682	582	1,829	2,681	221	2,881	3,823	6,725
UNITED ARAB EMIRATES	2,970	1,759	361	1,398	328	5,057	1,098	688	3,158	374	2,918	1,401	4,933
OTHER ASIA	409	728	199	529	4	1,141	40	200	411	275	575	556	1,242
Total	54,659	108,352	16,493	91,859	4,824	167,835	26,126	26,826	56,436	19,494	68,905	93,819	169,749
Africa													
ALGERIA	4	918	295	623	4	926	30	143	92	295	334	767	1,154
CAMEROON	6	111	8	103	0	117	3	0	29	8	27	114	151
CONGO (KINSHASA)	39	28	9	19	0	67	0	0	39	9	48	19	67
EGYPT	1,588	913	185	728	14	2,515	1,069	425	1,605	186	1,553	760	2,551
ETHIOPIA	0	0	0	0	0	0	0	15	0	0	0	0	0
GABON	1	45	4	41	0	46	0	2	0	3	4	48	51
GHANA	59	0	0	0	0	59	0	47	56	0	3	0	56
IVORY COAST	12	29	2	27	0	41	0	0	12	2	14	92	106
KENYA	15	349	48	301	2	366	22	32	65	61	122	307	433
LIBYA	0	0	0	0	0	0	1	0	0	0	0	0	0

Country Exposure Lending Survey /1: September 30, 2006

Table 2 - U. S. Banks' Claims on Foreign Residents
(\$ Millions)

Large Financial Institutions (LFIs) - Group B

Region and Countries	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	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 Local Currency	Total Cross-Border and Foreign Office Claims
		Total	In Non-Local Currency	In Local Currency									
MALAWI	2	0	0	0	0	2	0	25	2	0	2	0	2
MOROCCO	269	140	0	140	38	447	262	38	419	5	273	148	572
NIGERIA	1,363	681	51	630	0	2,044	102	206	1,412	51	1,433	660	2,123
SENEGAL	0	108	1	107	0	108	3	2	0	1	1	111	112
SUDAN	2	0	0	0	0	2	0	0	2	0	2	0	2
TUNISIA	53	176	27	149	19	248	8	61	53	27	73	149	229
ZAMBIA	210	206	15	191	9	425	27	10	210	15	225	192	417
ZIMBABWE	1	0	0	0	0	1	0	0	1	0	1	0	1
OTHER AFRICA	147	241	33	208	18	406	13	83	361	33	203	214	608
Total	3,771	3,945	678	3,267	104	7,820	1,540	1,089	4,358	696	4,318	3,581	8,635
Banking Centers													
BAHAMAS	1,098	186	148	38	182	1,466	121	8	2,385	168	2,322	37	2,590
BAHRAIN	440	467	231	236	258	1,165	76	234	742	231	752	235	1,208
BERMUDA	9,023	3	2	1	636	9,662	4,606	13,671	11,737	3	10,138	0	11,740
CAYMAN ISLANDS	30,462	3	3	0	2,014	32,479	6,021	8,583	68,327	16	66,487	0	68,343
HONG KONG	8,684	15,428	3,180	12,248	996	25,108	14,524	7,939	8,121	4,146	10,391	13,196	25,463
LEBANON	89	148	112	36	5	242	85	97	140	120	213	36	296
LIBERIA	4	0	0	0	4	8	0	1,117	145	0	107	0	145
MACAO	256	175	124	51	8	439	139	1	250	156	145	49	455
NETHERLANDS ANTILLES	588	217	0	217	181	986	6	111	855	0	583	217	1,072
PANAMA	986	530	25	505	28	1,544	65	5,541	1,382	25	1,101	504	1,911
SINGAPORE	3,020	19,288	5,802	13,486	880	23,188	4,588	3,371	3,189	6,505	8,487	13,880	23,574
Total	54,650	36,445	9,627	26,818	5,192	96,287	30,231	40,673	97,273	11,370	100,726	28,154	136,797
International & Regional Organizations													
AFRICAN REGIONAL	17	0	0	0	16	33	0	0	17	0	12	0	17
ASIAN REGIONAL	183	0	0	0	30	213	0	256	182	0	90	0	182
E. EUROPEAN REGIONAL	0	0	0	0	71	71	0	0	0	0	0	0	0
INTERNATIONAL	1,197	0	0	0	40	1,237	0	8	710	0	634	0	710
LATIN AMER. REGIONAL	129	0	0	0	30	159	0	0	99	0	99	0	99
MIDDLE EAST REGIONAL	14	0	0	0	0	14	0	0	14	0	0	0	14
W. EUROPEAN REGIONAL	813	0	0	0	1,212	2,025	78	357	794	0	748	0	794
Total	2,353	0	0	0	1,399	3,752	78	621	1,816	0	1,583	0	1,816
Grand Total	722,149	642,000	106,863	535,137	119,190	1,483,339	293,236	1,397,547	714,002	123,369	710,008	553,656	1,391,027

Country Exposure Lending Survey /1: September 30, 2006

Table 3 - Selected Additional Items
(\$ Millions)

Large Financial Institutions (LFIs) - Group B

	Foreign-Office Liabilities				Risk Transfers		Memorandum Items		
	By Country of Foreign Office			By Country of Creditor	Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
G-10 and Switzerland									
BELGIUM	15,283	7,256	22,539	12,031	562	933	-10,554	2,861	18
CANADA	13,662	63,322	76,984	74,257	5,476	2,328	9,024	5,026	332
FRANCE	247	1,320	1,567	36,946	2,958	5,111	2,640	17,601	241
GERMANY	9,191	29,609	38,800	68,331	5,108	74,405	8,454	28,389	189
ITALY	213	2,111	2,324	15,286	1,864	1,088	1,543	16,195	192
JAPAN	35,390	48,233	83,623	89,570	3,054	2,815	-23,928	17,864	83
LUXEMBOURG	4,736	3,597	8,333	22,540	1,633	144	-2,966	10,336	31
NETHERLANDS	1,074	1,130	2,204	21,629	5,129	7,250	-1,509	14,338	269
SWEDEN	1	132	133	6,610	500	556	-44	5,821	229
SWITZERLAND	702	685	1,387	20,748	5,676	9,127	2,938	3,679	89
UNITED KINGDOM	318,620	91,694	410,314	171,408	65,734	26,907	117,839	10,336	1,531
Total	399,119	249,089	648,208	539,356	97,694	130,664	103,437	132,446	3,204
Non G-10 Developed Countries									
AUSTRALIA	2,270	22,347	24,617	31,723	3,301	1,693	5,018	3,673	271
AUSTRIA	4	35	39	2,379	897	60	16	1,343	28
DENMARK	1	81	82	3,723	77	308	171	4,388	4
FINLAND	0	20	20	894	52	182	-11	2,105	2
GREECE	1,746	3,537	5,283	6,582	856	867	-189	1,349	134
ICELAND	0	0	0	119	76	0	0	185	4
IRELAND	3,306	2,800	6,106	19,409	1,450	1,528	-3,777	4,475	27
ISRAEL	209	440	649	1,369	328	94	53	548	36
NEW ZEALAND	145	917	1,062	1,949	719	72	348	90	0
NORWAY	0	60	60	4,849	148	105	0	703	14
PORTUGAL	146	205	351	2,292	103	777	-58	1,140	10
SOUTH AFRICA	154	7,200	7,354	8,751	62	215	-3,156	1,632	13
SPAIN	115	3,516	3,631	14,149	1,411	996	5,354	8,004	134
TURKEY	1,247	2,211	3,458	4,147	703	562	564	2,817	1,045
OTHER NON G-10 DEV.	36	0	36	7,896	706	4,146	64	1,369	42
Total	9,379	43,369	52,748	110,231	10,889	11,605	4,397	33,821	1,764

Country Exposure Lending Survey /1: September 30, 2006

Table 3 - Selected Additional Items
(\$ Millions)

Large Financial Institutions (LFIs) - Group B

	Foreign-Office Liabilities				Risk Transfers		Memorandum Items		
	By Country of Foreign Office			By Country of Creditor	Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
Eastern Europe									
BULGARIA	437	116	553	664	27	0	-327	70	21
CZECH REPUBLIC	699	2,765	3,464	4,088	251	41	493	69	9
HUNGARY	500	1,206	1,706	1,880	70	1	367	468	1
MACEDONIA	0	0	0	17	34	0	0	0	0
POLAND	1,739	6,701	8,440	8,412	32	8	2,029	597	27
ROMANIA	475	295	770	1,086	120	0	160	34	4
RUSSIA	1,119	2,299	3,418	9,920	791	463	1,513	1,818	363
SERBIA & MONTENEGRO	0	0	0	3	0	0	0	23	0
SLOVAKIA	340	588	928	906	50	19	158	41	35
OTHER E. EUROPE	470	335	805	2,773	370	162	86	369	207
Total	5,779	14,305	20,084	29,749	1,745	694	4,479	3,489	667
Latin America and Caribbean									
ARGENTINA	528	3,499	4,027	4,947	673	49	358	1,670	149
BOLIVIA	0	0	0	130	10	0	-40	0	6
BRAZIL	571	9,538	10,109	12,164	496	1,082	5,639	3,533	459
CHILE	569	4,568	5,137	6,042	265	67	1,241	215	511
COLOMBIA	0	1,694	1,694	2,053	146	4	427	751	278
COSTA RICA	59	22	81	160	81	2	40	104	160
DOMINICAN REPUBLIC	31	123	154	256	32	0	51	362	39
ECUADOR	0	213	213	297	48	0	41	69	657
EL SALVADOR	0	102	102	247	35	9	114	27	108
GUATEMALA	17	112	129	169	112	6	78	23	448
HONDURAS	0	68	68	276	12	0	34	0	87
JAMAICA	78	42	120	203	30	20	132	14	7
MEXICO	40	57,442	57,482	58,328	3,697	642	16,360	2,486	2,625
NICARAGUA	0	0	0	23	12	0	0	6	6
PARAGUAY	0	125	125	164	2	0	7	5	6
PERU	320	319	639	1,499	68	13	287	240	85
TRINIDAD & TOBAGO	0	389	389	67	20	1	-6	5	73
URUGUAY	809	200	1,009	1,135	45	6	78	54	86
VENEZUELA	0	844	844	1,415	689	274	56	307	94
OTHER LAT. AM. & CAR.	92	58	150	6,778	2,506	110	161	1,185	60
Total	3,114	79,358	82,472	96,353	8,979	2,285	25,058	11,056	5,944

Country Exposure Lending Survey /1: September 30, 2006

Table 3 - Selected Additional Items
(\$ Millions)

Large Financial Institutions (LFIs) - Group B

	Foreign-Office Liabilities				Risk Transfers		Memorandum Items		
	By Country of Foreign Office			By Country of Creditor	Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
Asia									
CHINA-MAINLAND	2,301	4,107	6,408	11,090	1,884	456	963	2,601	920
CHINA-TAIWAN	7,564	5,917	13,481	16,410	926	749	-884	1,947	511
INDIA	124	1,462	1,586	21,620	1,095	712	4,233	7,557	1,984
INDONESIA	1,700	1,814	3,514	7,657	1,486	64	588	531	210
IRAN	0	0	0	6	0	0	0	0	0
IRAQ	0	0	0	69	13	0	0	15	0
JORDAN	125	173	298	898	27	7	-14	0	100
KOREA	2,171	32,793	34,964	44,044	1,307	539	17,651	5,065	3,919
KUWAIT	25	19	44	8,843	17	123	31	19	406
MALAYSIA	1,649	7,643	9,292	11,799	604	93	1,825	920	287
OMAN	0	0	0	688	3	1	0	0	137
PAKISTAN	142	1,192	1,334	1,844	311	1	149	12	205
PHILIPPINES	1,749	1,935	3,684	5,791	862	11	801	338	238
QATAR	0	0	0	441	40	3	0	63	32
SAUDI ARABIA	0	0	0	7,710	386	61	1	30	367
SRI LANKA	0	141	141	202	61	19	79	0	123
SYRIA	0	0	0	30	0	1	0	0	0
THAILAND	169	3,521	3,690	5,326	335	85	372	643	597
UNITED ARAB EMIRATES	1,101	1,246	2,347	5,039	309	105	-236	133	527
OTHER ASIA	1,588	1,287	2,875	5,995	107	4	-2,040	265	153
Total	20,408	63,250	83,658	155,502	9,773	3,034	23,519	20,139	10,716
Africa									
ALGERIA	291	628	919	1,007	232	0	145	0	126
CAMEROON	7	92	99	268	34	0	23	0	1
CONGO (KINSHASA)	44	16	60	118	0	0	-30	39	0
EGYPT	745	555	1,300	2,377	60	9	-361	1,198	639
ETHIOPIA	0	0	0	133	0	0	0	0	15
GABON	90	81	171	185	6	1	-119	0	0
GHANA	0	0	0	46	0	3	0	0	45
IVORY COAST	7	102	109	136	65	0	-9	12	0
KENYA	142	222	364	582	71	2	9	0	30
LIBYA	0	0	0	10	0	0	0	0	1
MALAWI	0	0	0	17	1	0	0	0	19
MOROCCO	23	122	145	1,008	162	0	11	81	28
NIGERIA	300	518	818	4,174	80	1	-83	1,006	151

Country Exposure Lending Survey /1: September 30, 2006

Table 3 - Selected Additional Items
(\$ Millions)

Large Financial Institutions (LFIs) - Group B

	Foreign-Office Liabilities				Risk Transfers		Memorandum Items		
	By Country of Foreign Office			By Country of Creditor	Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
SENEGAL	6	69	75	84	4	0	39	0	4
SUDAN	0	0	0	44	0	0	0	1	0
TUNISIA	63	115	178	481	0	0	-39	6	32
ZAMBIA	52	71	123	177	0	0	105	156	10
ZIMBABWE	0	0	0	1	0	0	0	0	0
OTHER AFRICA	289	131	420	1,671	227	10	4,276	33	82
Total	2,059	2,722	4,781	12,519	942	26	3,967	2,532	1,183
Banking Centers									
BAHAMAS	82,257	1,525	83,782	2,032	1,377	70	-72,448	53	10
BAHRAIN	1,773	170	1,943	795	316	14	7,337	37	105
BERMUDA	151	14	165	4,492	3,388	674	3,708	1,956	1,638
CAYMAN ISLANDS	35,210	10	35,220	17,767	38,144	268	-37,135	7,839	212
HONG KONG	28,444	15,037	43,481	44,092	3,807	2,455	-16,449	3,346	1,701
LEBANON	108	67	175	1,333	60	1	-18	62	112
LIBERIA	0	0	0	276	141	0	0	1	0
MACAO	131	3	134	1,984	42	17	-57	72	95
NETHERLANDS ANTILLES	2	126	128	156	284	17	203	325	0
PANAMA	198	492	690	1,191	411	15	-188	120	161
SINGAPORE	29,999	14,743	44,742	27,674	2,293	1,027	-16,040	1,335	269
Total	178,273	32,187	210,460	101,792	50,263	4,558	-131,087	15,146	4,303
International & Regional Organizations									
AFRICAN REGIONAL	0	0	0	3	0	0	0	17	0
ASIAN REGIONAL	0	0	0	66	0	1	0	61	0
E. EUROPEAN REGIONAL	0	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	1,885	0	487	0	298	0
LATIN AMER. REGIONAL	0	0	0	7	0	30	0	93	0
MIDDLE EAST REGIONAL	0	0	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	64	0	19	0	88	0
Total	0	0	0	2,025	0	537	0	557	0
Grand Total	618,131	484,280	1,102,411	1,047,527	180,285	153,403	33,770	219,186	27,781

Country Exposure Lending Survey /1: September 30, 2006

Table 4 - U. S. Banks' Claims by Sector of Creditor
(\$ Millions)

Large Financial Institutions (LFIs) - Group B

Region and Countries	Claims on Banking Sector						Claims on Public Sector						Claims on Other Sector					
	Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7	
	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives/8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives/8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency
G-10 and Switzerland																		
BELGIUM	7,357	2,139	2,126	11,622	6,575	1,744	4,199	344	260	4,803	4,369	0	3,131	3,447	353	6,931	3,253	227
CANADA	2,822	6,390	2,580	11,792	1,790	532	2,081	8,840	623	11,544	4,104	35	7,105	66,470	1,760	75,335	7,169	3,326
FRANCE	19,682	239	6,421	26,342	16,280	40	8,257	21	439	8,717	8,386	0	22,338	1,679	1,921	25,938	23,043	223
GERMANY	91,121	381	18,702	110,204	19,861	36	19,638	1,996	1,184	22,818	19,663	0	28,437	22,621	1,405	52,463	30,439	4,586
ITALY	4,865	655	1,390	6,910	4,536	13	9,538	149	4,837	14,524	10,671	0	11,611	3,569	906	16,086	11,310	49
JAPAN	8,763	4,445	2,588	15,796	8,163	2,521	7,940	21,502	77	29,519	8,000	3	11,060	26,171	2,601	39,832	10,498	437
LUXEMBOURG	2,276	43	845	3,164	2,382	10	934	130	15	1,079	934	0	14,875	606	1,446	16,927	16,247	445
NETHERLANDS	17,521	36	4,960	22,517	12,774	33	5,280	9	85	5,374	5,279	0	33,297	324	1,383	35,004	35,908	154
SWEDEN	5,043	12	121	5,176	4,759	0	1,729	11	190	1,930	1,778	0	6,034	524	247	6,805	6,212	1
SWITZERLAND	13,240	280	3,936	17,456	5,505	220	3,640	521	891	5,052	3,512	113	7,182	777	466	8,425	11,557	717
UNITED KINGDOM	33,600	33,296	5,935	72,831	58,664	18,794	1,079	16,087	68	17,234	1,084	2,839	33,835	107,403	6,403	147,641	31,404	38,212
Total	206,290	47,916	49,604	303,810	141,289	23,943	64,315	49,610	8,669	122,594	67,780	2,990	178,905	233,591	18,891	431,387	187,040	48,377
Non G-10 Developed Countries																		
AUSTRALIA	4,725	6,168	693	11,586	3,976	1,683	1,426	2,871	210	4,507	1,499	0	8,954	16,894	1,430	27,278	8,691	269
AUSTRIA	1,534	0	1,142	2,676	1,536	0	2,025	27	228	2,280	2,443	0	1,272	0	452	1,724	1,688	0
DENMARK	1,614	13	258	1,885	1,500	1	1,406	8	75	1,489	1,406	0	10,571	226	290	11,087	10,453	0
FINLAND	288	5	323	616	294	0	454	1	413	868	454	0	2,448	95	284	2,827	2,312	0
GREECE	320	0	102	422	263	0	2,082	3	51	2,136	2,082	2	1,290	4,952	91	6,333	1,274	736
ICELAND	247	0	36	283	303	0	2	0	0	2	2	0	178	0	0	178	198	0
IRELAND	6,241	65	912	7,218	5,361	14	689	341	31	1,061	662	0	9,034	863	1,368	11,265	9,798	195
ISRAEL	100	15	114	229	98	15	964	263	0	1,227	1,167	1	374	335	3	712	328	192
NEW ZEALAND	297	792	6	1,095	347	40	23	34	12	69	23	0	522	204	79	805	658	6
NORWAY	1,134	30	233	1,397	1,134	0	3,910	0	308	4,218	3,910	0	983	303	208	1,494	1,024	1
PORTUGAL	1,790	50	105	1,945	1,021	0	1,363	0	71	1,434	1,363	0	517	662	115	1,294	609	1
SOUTH AFRICA	645	1,305	143	2,093	522	491	1,314	1,038	2	2,354	1,314	2	1,095	2,349	84	3,528	1,060	41
SPAIN	4,768	60	638	5,466	4,752	0	6,081	120	644	6,845	6,078	32	9,662	8,012	729	18,403	9,977	341
TURKEY	2,382	39	28	2,449	2,004	23	1,435	2,087	8	3,530	1,465	1,429	4,132	1,346	70	5,548	4,570	848
OTHER NON G-10 DEV.	154	18	1	173	519	18	503	0	0	503	502	0	5,011	0	198	5,209	1,207	0
Total	26,239	8,560	4,734	39,533	23,630	2,285	23,677	6,793	2,053	32,523	24,370	1,466	56,043	36,241	5,401	97,685	53,847	2,630
Eastern Europe																		
BULGARIA	57	73	0	130	57	57	42	58	0	100	42	0	70	84	75	229	88	41
CZECH REPUBLIC	47	581	13	641	51	65	739	880	61	1,680	739	5	188	1,650	35	1,873	246	159
HUNGARY	133	188	22	343	149	92	419	723	13	1,155	419	4	82	1,018	5	1,105	112	177
MACEDONIA	0	0	0	0	34	0	0	0	0	0	0	0	0	0	0	0	0	0
POLAND	174	714	50	938	174	334	207	3,317	12	3,536	207	433	459	3,839	28	4,326	487	564
ROMANIA	174	39	0	213	176	25	25	394	0	419	28	200	100	363	0	463	132	221
RUSSIA	2,036	372	20	2,428	2,112	167	675	905	24	1,604	675	395	2,800	2,137	5	4,942	2,632	796
SERBIA & MONTENEGRO	1	0	0	1	1	0	24	0	0	24	24	0	0	0	0	0	0	0
SLOVAKIA	38	29	10	77	41	0	19	419	2	440	19	21	91	479	1	571	121	151
OTHER E. EUROPE	837	53	9	899	748	39	461	361	13	835	461	278	447	327	109	883	579	301
Total	3,497	2,049	124	5,670	3,543	779	2,611	7,057	125	9,793	2,614	1,336	4,237	9,897	258	14,392	4,397	2,410

Country Exposure Lending Survey /1: September 30, 2006

Table 4 - U. S. Banks' Claims by Sector of Creditor
(\$ Millions)

Large Financial Institutions (LFIs) - Group B

Region and Countries	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
Latin America and Caribbean																		
ARGENTINA	94	565	19	678	124	68	1,426	1,239	0	2,665	1,433	169	680	2,085	52	2,817	1,049	356
BOLIVIA	2	10	0	12	2	10	0	0	0	0	0	0	7	2	0	9	17	2
BRAZIL	4,332	611	53	4,996	3,585	0	2,145	4,592	5	6,742	2,156	0	4,998	9,549	609	15,156	5,130	644
CHILE	1,139	283	198	1,620	1,141	20	178	333	89	600	178	19	1,706	5,263	615	7,584	1,698	540
COLOMBIA	472	0	5	477	470	0	765	300	3	1,068	764	0	675	1,958	35	2,668	743	8
COSTA RICA	81	58	0	139	79	18	104	38	0	142	104	35	228	24	1	253	310	17
DOMINICAN REPUBLIC	31	10	0	41	32	10	199	107	0	306	207	0	199	60	1	260	205	15
ECUADOR	113	118	0	231	118	118	70	62	0	132	70	62	78	76	0	154	122	76
EL SALVADOR	174	85	0	259	175	0	36	61	0	97	36	0	230	52	8	290	255	0
GUATEMALA	189	47	0	236	198	40	31	97	0	128	31	0	191	61	1	253	287	10
HONDURAS	68	8	0	76	68	0	0	50	0	50	0	0	61	43	0	104	72	0
JAMAICA	120	40	0	160	120	28	34	170	0	204	58	0	230	41	2	273	215	7
MEXICO	2,508	10,252	239	12,999	3,515	315	3,147	27,292	46	30,485	2,995	1,416	8,925	22,787	402	32,114	9,618	261
NICARAGUA	19	0	0	19	19	0	6	0	0	6	6	0	24	0	0	24	35	0
PARAGUAY	0	44	0	44	0	41	5	27	0	32	5	0	0	49	0	49	2	32
PERU	72	291	9	372	73	268	200	56	0	256	200	0	545	576	117	1,238	599	338
TRINIDAD & TOBAGO	120	144	1	265	139	13	0	149	32	181	0	18	310	86	2	398	310	18
URUGUAY	48	1	2	51	50	0	54	285	0	339	54	209	21	453	1	475	45	316
VENEZUELA	35	130	2	167	36	0	273	362	0	635	407	0	400	315	277	992	750	0
OTHER LAT. AM. & CAR.	27	17	2	46	42	14	17	14	2	33	17	1	3,060	116	612	3,788	5,440	61
Total	9,644	12,714	530	22,888	9,986	963	8,690	35,234	177	44,101	8,721	1,929	22,568	43,596	2,735	68,899	26,902	2,701
Asia																		
CHINA-MAINLAND	3,975	1,661	191	5,827	3,988	1,278	2,094	2,760	60	4,914	2,103	408	3,284	2,031	51	5,366	3,196	1,932
CHINA-TAIWAN	300	2,861	152	3,313	670	745	2,737	2,989	10	5,736	2,870	31	2,379	5,288	50	7,717	1,879	1,139
INDIA	2,653	1,425	254	4,332	2,902	47	660	2,840	17	3,517	660	0	9,685	10,503	467	20,655	9,566	1,185
INDONESIA	289	471	8	768	313	88	367	652	1	1,020	367	37	550	1,509	97	2,156	1,082	1,021
IRAN	2	0	0	2	2	0	0	0	0	0	0	0	12	0	0	12	0	0
IRAQ	0	0	0	0	13	0	15	0	0	15	15	0	0	0	0	0	0	0
JORDAN	7	85	2	94	16	67	0	160	0	160	0	10	56	40	0	96	67	12
KOREA	4,061	3,209	290	7,560	4,055	2,089	6,072	4,952	130	11,154	6,108	328	3,756	44,167	446	48,369	3,483	6,116
KUWAIT	424	71	10	505	363	0	47	0	3	50	47	0	406	2	12	420	361	0
MALAYSIA	416	378	27	821	385	91	481	3,157	0	3,638	521	8	582	6,706	26	7,314	601	1,284
OMAN	74	0	1	75	75	0	0	0	0	0	0	0	60	0	0	60	61	0
PAKISTAN	15	175	0	190	22	89	11	416	0	427	11	0	43	899	0	942	345	61
PHILIPPINES	693	94	1	788	812	60	181	876	10	1,067	345	198	292	1,549	1	1,842	596	197
QATAR	392	0	5	397	399	0	103	0	2	105	103	0	63	0	3	66	92	0
SAUDI ARABIA	556	0	115	671	545	0	16	0	79	95	16	0	697	0	28	725	1,033	0
SRI LANKA	45	22	1	68	33	22	10	11	0	21	52	11	1	147	0	148	1	70
SYRIA	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	1	0	0
THAILAND	262	185	8	455	241	120	1,877	1,007	63	2,947	1,877	6	578	2,567	29	3,174	563	95
UNITED ARAB EMIRATES	731	491	65	1,287	727	0	556	68	36	660	556	68	1,683	1,200	221	3,104	1,875	306
OTHER ASIA	92	139	0	231	95	66	197	342	0	539	196	123	120	247	4	371	120	86
Total	14,987	11,267	1,130	27,384	15,656	4,762	15,424	20,230	411	36,065	15,847	1,228	24,248	76,855	1,435	102,538	24,933	13,504

Country Exposure Lending Survey /1: September 30, 2006

Table 4 - U. S. Banks' Claims by Sector of Creditor
(\$ Millions)

Large Financial Institutions (LFIs) - Group B

Region and Countries	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
Africa																		
ALGERIA	0	819	0	819	0	291	2	1	4	7	8	0	2	98	0	100	84	4
CAMEROON	0	0	0	0	0	0	0	60	0	60	0	1	6	51	0	57	29	7
CONGO (KINSHASA)	0	0	0	0	0	0	0	23	0	23	0	9	39	5	0	44	39	0
EGYPT	215	361	10	586	229	55	1,171	11	0	1,182	1,171	11	202	541	1	744	205	120
ETHIOPIA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
GABON	1	0	0	1	0	0	0	26	0	26	0	1	0	19	0	19	0	2
GHANA	30	0	0	30	27	0	3	0	0	3	3	0	26	0	0	26	26	0
IVORY COAST	0	0	0	0	0	0	10	15	0	25	10	2	2	14	0	16	2	0
KENYA	15	2	0	17	13	1	0	152	0	152	0	6	0	195	1	196	52	54
LIBYA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
MALAWI	2	0	0	2	2	0	0	0	0	0	0	0	0	0	0	0	0	0
MOROCCO	155	4	21	180	155	0	83	87	0	170	83	0	31	49	17	97	181	5
NIGERIA	196	20	0	216	204	0	1,007	402	0	1,409	1,007	2	160	259	0	419	201	49
SENEGAL	0	0	0	0	0	0	0	77	0	77	0	1	0	31	0	31	0	0
SUDAN	0	0	0	0	0	0	2	0	0	2	2	0	0	0	0	0	0	0
TUNISIA	15	90	18	123	15	26	36	44	0	80	36	1	2	42	1	45	2	0
ZAMBIA	53	9	0	62	53	9	156	148	0	304	156	1	1	49	7	57	1	5
ZIMBABWE	1	0	0	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0
OTHER AFRICA	82	8	0	90	125	3	12	146	15	173	12	3	53	87	3	143	224	27
Total	765	1,313	49	2,127	824	385	2,482	1,192	19	3,693	2,488	38	524	1,440	30	1,994	1,046	273
Banking Centers																		
BAHAMAS	130	43	10	183	486	43	9	80	0	89	9	57	959	63	172	1,194	1,890	68
BAHRAIN	266	206	22	494	529	203	5	96	128	229	5	26	169	165	108	442	208	2
BERMUDA	43	3	12	58	43	3	275	0	0	275	177	0	8,705	0	624	9,329	11,517	0
CAYMAN ISLANDS	343	0	14	357	12,384	5	49	0	30	79	49	0	30,070	3	1,970	32,043	55,894	11
HONG KONG	3,295	333	482	4,110	2,674	683	145	2,843	23	3,011	225	89	5,244	12,252	166	17,662	5,222	3,374
LEBANON	22	12	4	38	61	12	56	62	0	118	56	26	11	74	0	85	23	82
LIBERIA	0	0	0	0	0	0	0	0	0	0	0	0	4	0	4	8	145	0
MACAO	0	0	0	0	0	1	0	13	1	14	0	0	256	162	7	425	250	155
NETHERLANDS ANTILLES	102	6	0	108	87	0	1	0	0	1	1	0	485	211	181	877	767	0
PANAMA	497	120	8	625	526	0	72	83	0	155	72	0	417	327	20	764	784	25
SINGAPORE	882	1,746	110	2,738	1,363	577	380	5,792	158	6,330	382	3	1,758	11,750	157	13,665	1,444	5,925
Total	5,580	2,469	662	8,711	18,153	1,527	992	8,969	340	10,301	976	201	48,078	25,007	3,409	76,494	78,144	9,642

Country Exposure Lending Survey /1: September 30, 2006

Table 4 - U. S. Banks' Claims by Sector of Creditor
(\$ Millions)

Large Financial Institutions (LFIs) - Group B

Region and Countries	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

International & Regional Organizations

AFRICAN REGIONAL	0	0	0	0	0	0	17	0	16	33	17	0	0	0	0	0	0	0
ASIAN REGIONAL	0	0	0	0	0	0	183	0	30	213	182	0	0	0	0	0	0	0
E. EUROPEAN REGIONAL	0	0	0	0	0	0	0	0	71	71	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	0	0	0	1,197	0	40	1,237	710	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	0	129	0	30	159	99	0	0	0	0	0	0	0
MIDDLE EAST REGIONAL	0	0	0	0	0	0	14	0	0	14	14	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	0	813	0	1,212	2,025	794	0	0	0	0	0	0	0
Total	0	0	0	0	0	0	2,353	0	1,399	3,752	1,816	0	0	0	0	0	0	0
Grand Total	267,002	86,288	56,833	410,123	213,081	34,644	120,544	129,085	13,193	262,822	124,612	9,188	334,603	426,627	32,159	793,389	376,309	79,537

Country Exposure Lending Survey /1: September 30, 2006

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

(\$ Millions)

All Other U. S. Banks - Group C

Region and Countries	(A) Cross-border Claims Excluding the Fair Value of Derivatives	(B) Cross-border Claims Resulting From the Fair Value of Derivative Products /2	(C = A+B) Cross-border Claims Including Derivative Products	(D) Net Foreign Office Claims on Local Residents /3	(E=C+D) Transfer Risk Claims /4	(F) Gross Foreign Office Claims on Local Residents	(G=C+F) Country Risk Claims /5
G-10 and Switzerland							
BELGIUM	2,315	0	2,315	318	2,633	479	2,794
CANADA	9,851	1,094	10,945	8,554	19,499	11,309	22,254
FRANCE	5,543	132	5,675	491	6,166	495	6,170
GERMANY	7,623	764	8,387	102	8,489	240	8,627
ITALY	1,424	1	1,425	64	1,489	77	1,502
JAPAN	2,247	74	2,321	17	2,338	97	2,418
LUXEMBOURG	1,048	3	1,051	5	1,056	35	1,086
NETHERLANDS	8,917	208	9,125	673	9,798	686	9,811
SWEDEN	2,246	63	2,309	311	2,620	327	2,636
SWITZERLAND	2,545	468	3,013	22	3,035	23	3,036
UNITED KINGDOM	16,728	2,021	18,749	8,018	26,767	23,529	42,278
Total	60,487	4,828	65,315	18,575	83,890	37,297	102,612
Non G-10 Developed Countries							
AUSTRALIA	3,512	82	3,594	153	3,747	1,557	5,151
AUSTRIA	819	0	819	1	820	1	820
DENMARK	1,713	14	1,727	78	1,805	128	1,855
FINLAND	554	2	556	10	566	10	566
GREECE	91	0	91	0	91	0	91
ICELAND	40	0	40	0	40	0	40
IRELAND	1,954	11	1,965	1,190	3,155	1,257	3,222
ISRAEL	651	0	651	7	658	7	658
NEW ZEALAND	286	2	288	21	309	27	315
NORWAY	1,265	2	1,267	60	1,327	114	1,381
PORTUGAL	355	0	355	0	355	0	355
SOUTH AFRICA	97	0	97	6	103	64	161
SPAIN	2,007	0	2,007	885	2,892	941	2,948
TURKEY	434	0	434	0	434	0	434
OTHER NON G-10 DEV.	133	0	133	0	133	0	133
Total	13,911	113	14,024	2,411	16,435	4,106	18,130

Country Exposure Lending Survey /1: September 30, 2006

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

(\$ Millions)

All Other U. S. Banks - Group C

Region and Countries	(A) Cross-border Claims Excluding the Fair Value of Derivatives	(B) Cross-border Claims Resulting From the Fair Value of Derivative Products /2	(C = A+B) Cross-border Claims Including Derivative Products	(D) Net Foreign Office Claims on Local Residents /3	(E=C+D) Transfer Risk Claims /4	(F) Gross Foreign Office Claims on Local Residents	(G=C+F) Country Risk Claims /5
Eastern Europe							
BULGARIA	15	0	15	0	15	0	15
CZECH REPUBLIC	49	0	49	3	52	3	52
HUNGARY	28	0	28	0	28	0	28
POLAND	280	0	280	35	315	148	428
ROMANIA	86	0	86	0	86	0	86
RUSSIA	681	0	681	0	681	0	681
SERBIA & MONTENEGRO	32	0	32	0	32	0	32
SLOVAKIA	47	0	47	1	48	1	48
OTHER E. EUROPE	298	2	300	0	300	0	300
Total	1,516	2	1,518	39	1,557	152	1,670
Latin America and Caribbean							
ARGENTINA	288	0	288	0	288	696	984
BOLIVIA	23	3	26	0	26	0	26
BRAZIL	1,262	3	1,265	72	1,337	325	1,590
CHILE	994	0	994	52	1,046	2,378	3,372
COLOMBIA	381	0	381	0	381	0	381
COSTA RICA	120	0	120	0	120	0	120
DOMINICAN REPUBLIC	181	0	181	0	181	0	181
ECUADOR	183	0	183	0	183	0	183
EL SALVADOR	163	0	163	0	163	0	163
GUATEMALA	196	0	196	0	196	0	196
HONDURAS	52	0	52	0	52	0	52
JAMAICA	65	0	65	0	65	0	65
MEXICO	3,011	5	3,016	277	3,293	5,854	8,870
NICARAGUA	18	0	18	0	18	0	18
PARAGUAY	2	0	2	0	2	0	2
PERU	348	0	348	0	348	0	348
TRINIDAD & TOBAGO	216	0	216	0	216	0	216
URUGUAY	97	0	97	1	98	159	256
VENEZUELA	165	0	165	0	165	0	165
OTHER LAT. AM. & CAR.	245	0	245	0	245	300	545
Total	8,010	11	8,021	402	8,423	9,712	17,733

Country Exposure Lending Survey /1: September 30, 2006

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

(\$ Millions)

All Other U. S. Banks - Group C

Region and Countries	(A) Cross-border Claims Excluding the Fair Value of Derivatives	(B) Cross-border Claims Resulting From the Fair Value of Derivative Products /2	(C = A+B) Cross-border Claims Including Derivative Products	(D) Net Foreign Office Claims on Local Residents /3	(E=C+D) Transfer Risk Claims /4	(F) Gross Foreign Office Claims on Local Residents	(G=C+F) Country Risk Claims /5
Asia							
CHINA-MAINLAND	114	0	114	12	126	12	126
CHINA-TAIWAN	330	2	332	30	362	1,300	1,632
INDIA	27	0	27	0	27	119	146
INDONESIA	115	0	115	0	115	0	115
IRAN	0	0	0	0	0	0	0
JORDAN	0	0	0	0	0	0	0
KOREA	656	0	656	42	698	3,922	4,578
KUWAIT	0	0	0	0	0	0	0
MALAYSIA	408	0	408	6	414	27	435
OMAN	0	0	0	0	0	0	0
PAKISTAN	2	0	2	0	2	0	2
PHILIPPINES	141	0	141	0	141	0	141
QATAR	139	0	139	0	139	0	139
SAUDI ARABIA	430	0	430	1	431	1	431
THAILAND	129	0	129	3	132	3	132
UNITED ARAB EMIRATES	22	0	22	0	22	0	22
OTHER ASIA	43	0	43	0	43	36	79
Total	2,556	2	2,558	94	2,652	5,420	7,978
Africa							
EGYPT	3	0	3	2	5	2	5
KENYA	0	0	0	0	0	0	0
MOROCCO	1	0	1	0	1	0	1
NIGERIA	0	0	0	0	0	0	0
TUNISIA	39	0	39	0	39	0	39
OTHER AFRICA	0	1	1	0	1	0	1
Total	43	1	44	2	46	2	46
Banking Centers							
BAHAMAS	274	0	274	0	274	0	274
BAHRAIN	1	0	1	0	1	0	1
BERMUDA	469	20	489	0	489	7	496
CAYMAN ISLANDS	1,114	11	1,125	228	1,353	228	1,353
HONG KONG	771	8	779	50	829	584	1,363
LEBANON	0	0	0	0	0	0	0
LIBERIA	58	0	58	0	58	0	58

Country Exposure Lending Survey /1: September 30, 2006

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

(\$ Millions)

All Other U. S. Banks - Group C

Region and Countries	(A) Cross-border Claims Excluding the Fair Value of Derivatives	(B) Cross-border Claims Resulting From the Fair Value of Derivative Products /2	(C = A+B) Cross-border Claims Including Derivative Products	(D) Net Foreign Office Claims on Local Residents /3	(E=C+D) Transfer Risk Claims /4	(F) Gross Foreign Office Claims on Local Residents	(G=C+F) Country Risk Claims /5
MACAO	0	0	0	0	0	0	0
NETHERLANDS ANTILLES	8	28	36	0	36	0	36
PANAMA	363	1	364	0	364	0	364
SINGAPORE	1,153	9	1,162	46	1,208	117	1,279
Total	4,211	77	4,288	324	4,612	936	5,224
International & Regional Organizations							
ASIAN REGIONAL	20	0	20	0	20	0	20
INTERNATIONAL	26	0	26	0	26	0	26
LATIN AMER. REGIONAL	21	0	21	0	21	0	21
W. EUROPEAN REGIONAL	20	0	20	0	20	0	20
Total	87	0	87	0	87	0	87
Grand Total	90,821	5,034	95,855	21,847	117,702	57,625	153,480

Country Exposure Lending Survey /1: September 30, 2006

Table 2 - U. S. Banks' Claims on Foreign Residents
(\$ Millions)

All Other U. S. Banks - Group C

Region and Countries	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	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 Local Currency	Total Cross-Border and Foreign Office Claims
		Total	In Non-Local Currency	In Local Currency									
G-10 and Switzerland													
BELGIUM	2,315	479	1	478	0	2,794	1	23	3,566	114	2,508	362	4,042
CANADA	9,851	11,309	542	10,767	1,094	22,254	7,847	566	9,534	422	2,648	11,201	21,157
FRANCE	5,543	495	0	495	132	6,170	28	186	4,141	88	1,166	407	4,636
GERMANY	7,623	240	13	227	764	8,627	488	106	4,117	13	374	228	4,358
ITALY	1,424	77	8	69	1	1,502	11	9	701	8	423	69	778
JAPAN	2,247	97	2	95	74	2,418	171	300	1,780	2	970	179	1,961
LUXEMBOURG	1,048	35	0	35	3	1,086	73	5	1,155	0	51	35	1,190
NETHERLANDS	8,917	686	46	640	208	9,811	106	110	7,647	242	1,324	445	8,334
SWEDEN	2,246	327	0	327	63	2,636	14	24	1,819	266	487	61	2,146
SWITZERLAND	2,545	23	0	23	468	3,036	50	68	1,187	2	395	21	1,210
UNITED KINGDOM	16,728	23,279	2,594	20,685	2,271	42,278	27,948	407	14,068	5,467	5,584	22,829	42,364
Total	60,487	37,047	3,206	33,841	5,078	102,612	36,737	1,804	49,715	6,624	15,930	35,837	92,176
Non G-10 Developed Countries													
AUSTRALIA	3,512	1,557	12	1,545	82	5,151	32	33	3,337	12	318	1,546	4,895
AUSTRIA	819	1	0	1	0	820	2	7	998	0	54	1	999
DENMARK	1,713	128	0	128	14	1,855	5	2	679	0	187	128	807
FINLAND	554	10	0	10	2	566	0	3	298	0	71	10	308
GREECE	91	0	0	0	0	91	0	4	54	0	3	0	54
ICELAND	40	0	0	0	0	40	6	1	41	0	12	0	41
IRELAND	1,954	1,257	9	1,248	11	3,222	27	46	1,753	179	739	1,078	3,010
ISRAEL	651	7	0	7	0	658	8	10	444	0	96	7	451
NEW ZEALAND	286	27	0	27	2	315	0	1	369	0	62	27	396
NORWAY	1,265	114	0	114	2	1,381	11	2	1,210	0	333	114	1,324
PORTUGAL	355	0	0	0	0	355	0	1	412	0	56	0	412
SOUTH AFRICA	97	64	1	63	0	161	0	11	69	1	26	63	133
SPAIN	2,007	941	52	889	0	2,948	21	50	1,011	129	554	812	1,952
TURKEY	434	0	0	0	0	434	12	4	459	0	178	6	465
OTHER NON G-10 DEV.	133	0	0	0	0	133	5	0	133	0	21	0	133
Total	13,911	4,106	74	4,032	113	18,130	129	175	11,267	321	2,710	3,792	15,380

Country Exposure Lending Survey /1: September 30, 2006

Table 2 - U. S. Banks' Claims on Foreign Residents
(\$ Millions)

All Other U. S. Banks - Group C

Region and Countries	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	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 Local Currency	Total Cross-Border and Foreign Office Claims
		Total	In Non-Local Currency	In Local Currency									
Eastern Europe													
BULGARIA	15	0	0	0	0	15	0	0	15	0	3	0	15
CZECH REPUBLIC	49	3	0	3	0	52	0	0	23	0	20	3	26
HUNGARY	28	0	0	0	0	28	0	2	34	0	28	0	34
POLAND	280	148	0	148	0	428	0	0	153	0	1	148	301
ROMANIA	86	0	0	0	0	86	0	0	67	0	6	0	67
RUSSIA	681	0	0	0	0	681	2	1	647	0	89	0	647
SERBIA & MONTENEGRO	32	0	0	0	0	32	0	0	33	0	1	0	33
SLOVAKIA	47	1	0	1	0	48	0	0	47	0	46	1	48
OTHER E. EUROPE	298	0	0	0	2	300	0	1	244	0	57	0	244
Total	1,516	152	0	152	2	1,670	2	4	1,263	0	251	152	1,415
Latin America and Caribbean													
ARGENTINA	288	696	20	676	0	984	3	15	385	29	164	691	1,105
BOLIVIA	23	0	0	0	3	26	1	18	25	0	19	0	25
BRAZIL	1,262	325	0	325	3	1,590	18	84	1,251	26	777	299	1,576
CHILE	994	2,378	43	2,335	0	3,372	0	22	990	43	166	2,335	3,368
COLOMBIA	381	0	0	0	0	381	14	11	470	0	128	0	470
COSTA RICA	120	0	0	0	0	120	22	3	150	0	110	0	150
DOMINICAN REPUBLIC	181	0	0	0	0	181	17	11	334	0	90	0	334
ECUADOR	183	0	0	0	0	183	78	35	238	0	198	0	238
EL SALVADOR	163	0	0	0	0	163	9	0	161	0	80	0	161
GUATEMALA	196	0	0	0	0	196	16	3	236	0	172	0	236
HONDURAS	52	0	0	0	0	52	12	3	98	0	87	0	98
JAMAICA	65	0	0	0	0	65	1	0	105	0	33	0	105
MEXICO	3,011	5,854	126	5,728	5	8,870	344	116	3,358	125	1,081	5,729	9,212
NICARAGUA	18	0	0	0	0	18	6	0	19	0	17	0	19
PARAGUAY	2	0	0	0	0	2	1	0	9	0	3	0	9
PERU	348	0	0	0	0	348	7	4	349	0	104	0	349
TRINIDAD & TOBAGO	216	0	0	0	0	216	1	1	195	0	16	0	195
URUGUAY	97	159	120	39	0	256	1	2	373	120	312	37	530
VENEZUELA	165	0	0	0	0	165	9	63	399	0	182	0	399
OTHER LAT. AM. & CAR.	245	300	0	300	0	545	16	212	668	0	469	300	968
Total	8,010	9,712	309	9,403	11	17,733	576	603	9,813	343	4,208	9,391	19,547

Country Exposure Lending Survey /1: September 30, 2006

Table 2 - U. S. Banks' Claims on Foreign Residents
(\$ Millions)

All Other U. S. Banks - Group C

Region and Countries	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	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 Local Currency	Total Cross-Border and Foreign Office Claims
		Total	In Non-Local Currency	In Local Currency									
Asia													
CHINA-MAINLAND	114	12	10	2	0	126	35	31	147	10	155	2	159
CHINA-TAIWAN	330	1,300	15	1,285	2	1,632	10	30	239	15	235	1,284	1,538
INDIA	27	119	7	112	0	146	10	6	58	6	46	114	178
INDONESIA	115	0	0	0	0	115	5	1	118	6	8	1	125
IRAN	0	0	0	0	0	0	0	0	0	0	0	0	0
JORDAN	0	0	0	0	0	0	0	0	0	0	0	0	0
KOREA	656	3,922	24	3,898	0	4,578	2	42	655	24	182	3,895	4,574
KUWAIT	0	0	0	0	0	0	0	1	0	0	0	0	0
MALAYSIA	408	27	0	27	0	435	0	2	468	0	12	34	502
OMAN	0	0	0	0	0	0	0	0	0	0	0	0	0
PAKISTAN	2	0	0	0	0	2	0	0	3	0	0	2	5
PHILIPPINES	141	0	0	0	0	141	0	1	158	0	23	6	164
QATAR	139	0	0	0	0	139	0	0	139	0	3	0	139
SAUDI ARABIA	430	1	0	1	0	431	10	6	378	0	16	1	379
THAILAND	129	3	0	3	0	132	0	2	135	0	35	11	146
UNITED ARAB EMIRATES	22	0	0	0	0	22	0	0	54	0	45	0	54
OTHER ASIA	43	36	36	0	0	79	3	1	45	36	9	0	81
Total	2,556	5,420	92	5,328	2	7,978	75	123	2,597	97	769	5,350	8,044
Africa													
EGYPT	3	2	0	2	0	5	0	10	17	0	9	2	19
KENYA	0	0	0	0	0	0	0	0	16	0	0	0	16
MOROCCO	1	0	0	0	0	1	0	0	0	0	0	0	0
NIGERIA	0	0	0	0	0	0	0	0	5	0	2	0	5
TUNISIA	39	0	0	0	0	39	0	0	48	0	0	0	48
OTHER AFRICA	0	0	0	0	1	1	0	0	0	0	0	0	0
Total	43	2	0	2	1	46	0	10	86	0	11	2	88
Banking Centers													
BAHAMAS	274	0	0	0	0	274	18	40	351	0	253	0	351
BAHRAIN	1	0	0	0	0	1	0	0	1	0	0	0	1
BERMUDA	469	7	7	0	20	496	768	720	733	7	176	0	740
CAYMAN ISLANDS	1,114	228	0	228	11	1,353	100	91	4,177	229	1,076	0	4,406
HONG KONG	771	584	169	415	8	1,363	2	10	614	216	398	410	1,240

Country Exposure Lending Survey /1: September 30, 2006

Table 2 - U. S. Banks' Claims on Foreign Residents
(\$ Millions)

All Other U. S. Banks - Group C

Region and Countries	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	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 Local Currency	Total Cross-Border and Foreign Office Claims
		Total	In Non-Local Currency	In Local Currency									
LEBANON	0	0	0	0	0	0	0	0	1	0	1	0	1
LIBERIA	58	0	0	0	0	58	0	0	91	0	2	0	91
MACAO	0	0	0	0	0	0	0	0	0	0	0	0	0
NETHERLANDS ANTILLES	8	0	0	0	28	36	0	0	49	0	37	0	49
PANAMA	363	0	0	0	1	364	7	6	506	0	194	0	506
SINGAPORE	1,153	117	40	77	9	1,279	34	17	698	449	1,062	486	1,633
Total	4,211	936	216	720	77	5,224	929	884	7,221	901	3,199	896	9,018
International & Regional Organizations													
ASIAN REGIONAL	20	0	0	0	0	20	0	0	20	0	0	0	20
INTERNATIONAL	26	0	0	0	0	26	0	0	26	0	8	0	26
LATIN AMER. REGIONAL	21	0	0	0	0	21	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	20	0	0	0	0	20	0	0	20	0	0	0	20
Total	87	0	0	0	0	87	0	0	66	0	8	0	66
Grand Total	90,821	57,375	3,897	53,478	5,284	153,480	38,448	3,603	82,028	8,286	27,086	55,420	145,734

Country Exposure Lending Survey /1: September 30, 2006

Table 3 - Selected Additional Items
(\$ Millions)

All Other U. S. Banks - Group C

Region and Countries	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
G-10 and Switzerland									
BELGIUM	0	161	161	1,413	1,661	413	76	0	2
CANADA	298	2,649	2,947	4,925	2,110	2,115	3,311	0	264
FRANCE	0	4	4	117	483	1,886	53	0	83
GERMANY	0	150	150	106	1,210	4,714	92	0	42
ITALY	7	54	61	62	97	820	65	0	3
JAPAN	1	79	80	139	637	1,021	9	0	1
LUXEMBOURG	71	47	118	114	549	443	19	0	1
NETHERLANDS	8	5	13	1,132	2,474	3,743	88	10	75
SWEDEN	0	16	16	727	219	646	35	0	0
SWITZERLAND	0	1	1	632	182	1,541	596	0	11
UNITED KINGDOM	21,527	18,320	39,847	33,982	6,215	3,860	4,757	0	76
Total	21,912	21,486	43,398	43,349	15,837	21,202	9,101	10	558
Non G-10 Developed Countries									
AUSTRALIA	0	1,967	1,967	2,088	288	463	558	0	17
AUSTRIA	0	0	0	2	272	93	0	0	1
DENMARK	0	50	50	67	16	1,051	21	0	1
FINLAND	0	0	0	61	33	289	7	0	0
GREECE	0	2	2	2	3	40	0	0	3
ICELAND	0	0	0	0	1	0	0	0	0
IRELAND	0	150	150	1,849	263	464	1,183	0	38
ISRAEL	0	1	1	132	51	260	0	19	4
NEW ZEALAND	0	56	56	43	154	71	17	0	0
NORWAY	0	54	54	126	108	163	9	0	0
PORTUGAL	0	3	3	11	131	74	-176	0	1
SOUTH AFRICA	0	65	65	84	12	40	32	6	11
SPAIN	42	34	76	150	18	1,014	674	0	21
TURKEY	0	1	1	4	33	2	0	0	5
OTHER NON G-10 DEV.	0	0	0	28	2	2	0	6	0
Total	42	2,383	2,425	4,647	1,385	4,026	2,325	31	102

Country Exposure Lending Survey /1: September 30, 2006

Table 3 - Selected Additional Items
(\$ Millions)

All Other U. S. Banks - Group C

Region and Countries	Foreign-Office Liabilities				Risk Transfers		Memorandum Items		
	By Country of Foreign Office			By Country of Creditor	Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
Eastern Europe									
BULGARIA	0	0	0	0	0	0	0	0	2
CZECH REPUBLIC	0	0	0	0	9	35	0	0	0
HUNGARY	0	0	0	5	6	0	0	0	0
POLAND	0	136	136	119	0	127	36	0	0
ROMANIA	0	0	0	0	0	19	0	1	0
RUSSIA	0	2	2	2	10	44	0	1	1
SERBIA & MONTENEGRO	0	0	0	0	1	0	0	0	0
SLOVAKIA	0	0	0	0	0	0	0	0	0
OTHER E. EUROPE	0	0	0	0	5	59	1	6	4
Total	0	138	138	126	31	284	37	8	7
Latin America and Caribbean									
ARGENTINA	141	1,017	1,158	1,159	131	10	339	145	14
BOLIVIA	0	0	0	0	2	0	0	0	15
BRAZIL	0	253	253	270	380	391	112	7	116
CHILE	0	2,326	2,326	2,342	101	105	344	0	22
COLOMBIA	0	3	3	3	95	5	0	0	48
COSTA RICA	0	4	4	5	33	3	0	0	19
DOMINICAN REPUBLIC	0	2	2	6	153	0	0	0	2
ECUADOR	0	1	1	5	62	10	0	0	8
EL SALVADOR	0	3	3	3	23	24	0	0	15
GUATEMALA	0	16	16	17	43	3	0	0	27
HONDURAS	0	6	6	6	46	0	0	0	2
JAMAICA	0	1	1	1	56	16	0	0	0
MEXICO	106	5,471	5,577	5,642	792	445	1,184	2	269
NICARAGUA	0	4	4	4	1	0	0	0	0
PARAGUAY	0	2	2	2	7	0	0	0	0
PERU	0	0	0	2	56	55	0	0	44
TRINIDAD & TOBAGO	0	1	1	1	8	28	0	0	1
URUGUAY	368	38	406	8	275	0	38	0	3
VENEZUELA	0	1	1	63	251	17	2	0	58
OTHER LAT. AM. & CAR.	220	245	465	215	462	39	-277	7	64
Total	835	9,394	10,229	9,754	2,977	1,151	1,742	161	727

Country Exposure Lending Survey /1: September 30, 2006

Table 3 - Selected Additional Items
(\$ Millions)

All Other U. S. Banks - Group C

Region and Countries	Foreign-Office Liabilities				Risk Transfers		Memorandum Items		
	By Country of Foreign Office			By Country of Creditor	Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
Asia									
CHINA-MAINLAND	0	0	0	5	46	13	-14	0	25
CHINA-TAIWAN	9	1,653	1,662	1,680	10	101	219	0	14
INDIA	7	146	153	152	39	8	20	10	4
INDONESIA	0	0	0	20	10	0	0	0	0
IRAN	0	0	0	3	0	0	0	0	0
JORDAN	0	0	0	13	0	0	0	0	0
KOREA	63	4,443	4,506	4,505	37	40	332	10	13
KUWAIT	0	0	0	0	0	0	0	0	0
MALAYSIA	0	21	21	31	67	0	6	0	0
OMAN	0	0	0	7	0	0	0	0	0
PAKISTAN	0	0	0	0	3	0	0	0	0
PHILIPPINES	0	0	0	10	26	3	0	0	1
QATAR	0	0	0	0	0	0	0	0	0
SAUDI ARABIA	0	0	0	1,193	2	55	0	0	5
THAILAND	0	0	0	5	16	2	3	0	3
UNITED ARAB EMIRATES	0	1	1	5	32	0	0	0	0
OTHER ASIA	64	0	64	60	6	4	-26	4	0
Total	143	6,264	6,407	7,689	294	226	540	24	65
Africa									
EGYPT	0	0	0	0	14	0	0	0	2
KENYA	0	0	0	2	16	0	0	0	0
MOROCCO	0	0	0	0	0	1	0	0	0
NIGERIA	0	0	0	0	5	0	0	0	0
TUNISIA	0	0	0	0	9	0	0	0	0
OTHER AFRICA	0	0	0	46	0	0	1	0	0
Total	0	0	0	48	44	1	1	0	2
Banking Centers									
BAHAMAS	4,689	974	5,663	2,991	272	195	438	0	32
BAHRAIN	0	0	0	1	0	0	0	0	0
BERMUDA	205	0	205	365	347	82	597	0	11
CAYMAN ISLANDS	10,168	5,867	16,035	990	3,128	65	-25,787	0	0
HONG KONG	415	323	738	1,109	347	460	70	0	10

Country Exposure Lending Survey /1: September 30, 2006

Table 3 - Selected Additional Items
(\$ Millions)

All Other U. S. Banks - Group C

Region and Countries	Foreign-Office Liabilities			By Country of Creditor	Risk Transfers		Memorandum Items		
	By Country of Foreign Office				Outward Risk Transfers /9	Inward Risk Transfers /10	Net Due to (or Due From) Own Related Offices in Other Countries	Assets Held for Trading	Trade Finance
	Non-Local Currency	Local Currency	Total						
LEBANON	0	0	0	1	1	0	0	0	0
LIBERIA	0	0	0	6	33	0	0	0	0
MACAO	0	0	0	53	0	0	0	0	0
NETHERLANDS ANTILLES	0	0	0	9	41	0	0	0	0
PANAMA	0	21	21	41	144	1	4	0	8
SINGAPORE	679	469	1,148	2,481	867	504	44	0	7
Total	16,156	7,654	23,810	8,047	5,180	1,307	-24,634	0	68
International & Regional Organizations									
ASIAN REGIONAL	0	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	21	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	0	0	0	0
Total	0	0	0	0	0	21	0	0	0
Grand Total	39,088	47,319	86,407	73,660	25,748	28,218	-10,888	234	1,529

Country Exposure Lending Survey /1: September 30, 2006

Table 4 - U. S. Banks' Claims by Sector of Creditor
(\$ Millions)

All Other U. S. Banks - Group C

Region and Countries	Claims on Banking Sector						Claims on Public Sector						Claims on Other Sector						
	Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		Ultimate Risk Basis Claims /6				Immediate Counterparty Basis Claims /7		
	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives /8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives/8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	Cross-Border Claims	Foreign-Office Claims on Local Residents	Fair Value of Derivatives/8	Total Claims	Cross-Border Claims	Foreign-Office Claims on Local Residents in Non-Local Currency	
G-10 and Switzerland																			
BELGIUM	1,561	283	0	1,844	2,678	113	158	158	0	316	163	0	596	38	0	634	725	1	
CANADA	3,576	1,015	1,012	5,603	2,096	22	440	3,583	72	4,095	1,126	18	5,835	6,711	10	12,556	6,312	382	
FRANCE	3,500	437	131	4,068	1,895	88	126	0	0	126	184	0	1,917	58	1	1,976	2,062	0	
GERMANY	4,038	119	595	4,752	387	0	348	9	169	526	348	0	3,237	112	0	3,349	3,382	13	
ITALY	967	0	0	967	415	0	89	0	0	89	94	0	368	77	1	446	192	8	
JAPAN	1,322	0	44	1,366	1,116	0	0	2	29	31	0	0	925	95	1	1,021	664	2	
LUXEMBOURG	278	35	0	313	115	0	0	0	0	0	0	0	770	0	3	773	1,040	0	
NETHERLANDS	4,960	591	170	5,721	2,002	207	68	0	0	68	59	0	3,889	95	38	4,022	5,586	35	
SWEDEN	1,669	276	36	1,981	1,261	266	70	0	24	94	80	0	507	51	3	561	478	0	
SWITZERLAND	1,642	16	381	2,039	375	2	44	0	79	123	34	0	859	7	8	874	778	0	
UNITED KINGDOM	6,276	8,609	1,859	16,744	4,950	5,242	417	226	128	771	24	0	10,035	14,444	34	24,513	9,094	225	
Total	29,789	11,381	4,228	45,398	17,290	5,940	1,760	3,978	501	6,239	2,112	18	28,938	21,688	99	50,725	30,313	666	
Non G-10 Developed Countries																			
AUSTRALIA	828	135	46	1,009	535	0	56	148	28	232	66	0	2,628	1,274	8	3,910	2,736	12	
AUSTRIA	101	0	0	101	54	0	154	0	0	154	155	0	564	1	0	565	789	0	
DENMARK	1,364	57	13	1,434	363	0	0	0	1	1	0	0	349	71	0	420	316	0	
FINLAND	344	3	0	347	74	0	19	0	0	19	19	0	191	7	2	200	205	0	
GREECE	0	0	0	0	2	0	13	0	0	13	13	0	78	0	0	78	39	0	
ICELAND	25	0	0	25	25	0	0	0	0	0	0	0	15	0	0	15	16	0	
IRELAND	1,095	229	0	1,324	1,074	179	16	4	3	23	16	0	843	1,024	8	1,875	663	0	
ISRAEL	32	7	0	39	29	0	268	0	0	268	241	0	351	0	0	351	174	0	
NEW ZEALAND	114	3	1	118	65	0	0	1	1	2	0	0	172	23	0	195	304	0	
NORWAY	742	51	1	794	580	0	32	0	0	32	54	0	491	63	1	555	576	0	
PORTUGAL	124	0	0	124	51	0	0	0	0	0	0	0	231	0	0	231	361	0	
SOUTH AFRICA	62	22	0	84	22	0	32	24	0	56	41	0	3	18	0	21	6	1	
SPAIN	1,159	77	0	1,236	646	77	0	0	0	0	0	0	848	864	0	1,712	365	52	
TURKEY	301	0	0	301	312	0	111	0	0	111	111	0	22	0	0	22	36	0	
OTHER NON G-10 DEV.	21	0	0	21	21	0	0	0	0	0	0	0	112	0	0	112	112	0	
Total	6,312	584	61	6,957	3,853	256	701	177	33	911	716	0	6,898	3,345	19	10,262	6,698	65	
Eastern Europe																			
BULGARIA	3	0	0	3	3	0	12	0	0	12	12	0	0	0	0	0	0	0	
CZECH REPUBLIC	14	3	0	17	22	0	0	0	0	0	0	0	35	0	0	35	1	0	
HUNGARY	27	0	0	27	28	0	0	0	0	0	0	0	1	0	0	1	6	0	
POLAND	46	35	0	81	46	0	64	91	0	155	64	0	170	22	0	192	43	0	
ROMANIA	3	0	0	3	3	0	77	0	0	77	58	0	6	0	0	6	6	0	
RUSSIA	147	0	0	147	146	0	463	0	0	463	463	0	71	0	0	71	38	0	
SERBIA & MONTENEGRO	0	0	0	0	0	0	32	0	0	32	32	0	0	0	0	0	1	0	
SLOVAKIA	1	1	0	2	1	0	46	0	0	46	46	0	0	0	0	0	0	0	
OTHER E. EUROPE	128	0	0	128	117	0	120	0	0	120	120	0	50	0	2	52	7	0	
Total	369	39	0	408	366	0	814	91	0	905	795	0	333	22	2	357	102	0	

Country Exposure Lending Survey /1: September 30, 2006

Table 4 - U. S. Banks' Claims by Sector of Creditor
(\$ Millions)

All Other U. S. Banks - Group C

Region and Countries	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
Latin America and Caribbean																		
ARGENTINA	15	28	0	43	40	0	88	483	0	571	88	12	185	185	0	370	257	17
BOLIVIA	0	0	0	0	0	0	0	0	0	0	0	0	23	0	3	26	25	0
BRAZIL	440	83	0	523	401	26	232	202	0	434	230	0	590	40	3	633	620	0
CHILE	77	4	0	81	78	1	91	109	0	200	91	5	826	2,265	0	3,091	821	37
COLOMBIA	89	0	0	89	89	0	234	0	0	234	272	0	58	0	0	58	109	0
COSTA RICA	79	0	0	79	82	0	21	0	0	21	21	0	20	0	0	20	47	0
DOMINICAN REPUBLIC	42	0	0	42	42	0	57	0	0	57	94	0	82	0	0	82	198	0
ECUADOR	124	0	0	124	124	0	0	0	0	0	0	0	59	0	0	59	114	0
EL SALVADOR	72	0	0	72	70	0	65	0	0	65	65	0	26	0	0	26	26	0
GUATEMALA	143	0	0	143	145	0	35	0	0	35	35	0	18	0	0	18	56	0
HONDURAS	43	0	0	43	43	0	0	0	0	0	21	0	9	0	0	9	34	0
JAMAICA	20	0	0	20	20	0	9	0	0	9	9	0	36	0	0	36	76	0
MEXICO	136	21	5	162	134	0	445	84	0	529	446	84	2,430	5,749	0	8,179	2,778	41
NICARAGUA	16	0	0	16	16	0	0	0	0	0	0	0	2	0	0	2	3	0
PARAGUAY	1	0	0	1	1	0	0	0	0	0	0	0	1	0	0	1	8	0
PERU	23	0	0	23	23	0	222	0	0	222	222	0	103	0	0	103	104	0
TRINIDAD & TOBAGO	30	0	0	30	16	0	138	0	0	138	138	0	48	0	0	48	41	0
URUGUAY	0	8	0	8	191	3	87	105	0	192	154	83	10	46	0	56	28	34
VENEZUELA	7	0	0	7	10	0	0	0	0	0	35	0	158	0	0	158	354	0
OTHER LAT. AM. & CAR.	21	0	0	21	28	0	10	0	0	10	7	0	214	300	0	514	633	0
Total	1,378	144	5	1,527	1,553	30	1,734	983	0	2,717	1,928	184	4,898	8,585	6	13,489	6,332	129
Asia																		
CHINA-MAINLAND	97	9	0	106	138	7	0	0	0	0	0	0	17	3	0	20	9	3
CHINA-TAIWAN	326	98	2	426	227	0	864	0	864	0	0	0	4	338	0	342	12	15
INDIA	19	9	0	28	55	0	1	58	0	59	0	0	7	52	0	59	3	6
INDONESIA	7	0	0	7	10	6	102	0	102	102	102	0	6	0	0	6	6	0
IRAN	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
JORDAN	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
KOREA	152	34	0	186	187	22	254	2	256	252	0	250	3,886	0	4,136	216	2	
KUWAIT	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
MALAYSIA	16	0	0	16	16	0	73	0	73	80	0	319	27	0	346	372	0	
OMAN	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
PAKISTAN	2	0	0	2	3	0	0	0	0	0	0	0	0	0	0	0	0	0
PHILIPPINES	6	0	0	6	25	0	93	0	93	93	0	42	0	0	42	40	0	
QATAR	3	0	0	3	3	0	0	0	0	0	0	0	136	0	0	136	136	0
SAUDI ARABIA	260	1	0	261	206	0	1	0	1	1	1	0	169	0	0	169	171	0
THAILAND	13	0	0	13	19	0	0	0	0	0	0	0	116	3	0	119	116	0
UNITED ARAB EMIRATES	9	0	0	9	9	0	0	0	0	0	0	0	13	0	0	13	45	0
OTHER ASIA	1	0	0	1	3	0	36	0	36	36	0	6	36	0	42	6	36	
Total	911	151	2	1,064	901	35	560	924	0	1,484	564	0	1,085	4,345	0	5,430	1,132	62

Country Exposure Lending Survey /1: September 30, 2006

Table 4 - U. S. Banks' Claims by Sector of Creditor
(\$ Millions)

All Other U. S. Banks - Group C

Region and Countries	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	
Africa																			
EGYPT	3	2	0	5	11	0	0	0	0	0	0	0	0	0	0	0	0	6	0
KENYA	0	0	0	0	0	0	0	0	0	0	16	0	0	0	0	0	0	0	0
MOROCCO	0	0	0	0	0	0	1	0	0	1	0	0	0	0	0	0	0	0	0
NIGERIA	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	5	0
TUNISIA	6	0	0	6	6	0	33	0	0	33	33	0	0	0	0	0	0	9	0
OTHER AFRICA	0	0	0	0	0	0	0	0	1	1	0	0	0	0	0	0	0	0	0
Total	9	2	0	11	17	0	34	0	1	35	49	0	0	0	0	0	0	20	0
Banking Centers																			
BAHAMAS	32	0	0	32	76	0	0	0	0	0	55	0	242	0	0	242	220	0	0
BAHRAIN	0	0	0	0	0	0	0	0	0	0	0	0	1	0	0	1	1	0	0
BERMUDA	20	7	0	27	20	7	0	0	0	0	36	0	449	0	20	469	677	0	0
CAYMAN ISLANDS	357	228	0	585	1,503	229	15	0	0	15	15	0	742	0	11	753	2,659	0	0
HONG KONG	520	79	7	606	215	99	0	12	1	13	0	6	251	493	0	744	399	111	0
LEBANON	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0
LIBERIA	0	0	0	0	0	0	0	0	0	0	0	0	58	0	0	58	91	0	0
MACAO	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
NETHERLANDS ANTILLES	0	0	0	0	0	0	0	0	0	0	0	0	8	0	28	36	49	0	0
PANAMA	84	0	1	85	110	0	225	0	0	225	225	0	54	0	0	54	171	0	0
SINGAPORE	972	56	5	1,033	625	409	36	0	2	38	36	0	145	61	2	208	37	40	0
Total	1,985	370	13	2,368	2,549	744	276	12	3	291	367	6	1,950	554	61	2,565	4,305	151	0
International & Regional Organizations																			
ASIAN REGIONAL	0	0	0	0	0	0	20	0	0	20	20	0	0	0	0	0	0	0	0
INTERNATIONAL	0	0	0	0	0	0	26	0	0	26	26	0	0	0	0	0	0	0	0
LATIN AMER. REGIONAL	0	0	0	0	0	0	21	0	0	21	0	0	0	0	0	0	0	0	0
W. EUROPEAN REGIONAL	0	0	0	0	0	0	20	0	0	20	20	0	0	0	0	0	0	0	0
Total	0	0	0	0	0	0	87	0	0	87	66	0	0	0	0	0	0	0	0
Grand Total	40,753	12,671	4,309	57,733	26,529	7,005	5,966	6,165	538	12,669	6,597	208	44,102	38,539	187	82,828	48,902	1,073	0

E.16 ENDNOTES
Report as of September 30, 2006

1/ Data on non-U.S. exposures are reported on the Country Exposure Report (FFIEC 009). All data are on a fully consolidated basis and cover 68 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, nine 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 September 30, 2006

Banking Organization Category	Tier 1 Capital	Total Assets
All Reporting Banks	\$ 529.0 billion*	\$ 8,668.8 billion
Large Financial Institutions	\$ 357.6 billion*	\$ 6,405.3 billion
All Other Banks	\$ 171.4 billion	\$ 2,263.4 billion

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

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

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

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

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

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

† See endnote 2/.

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.