

**FOREIGN BANKS**  
**STATEMENT OF CONDITION**  
**as of September 30, 2011**  
(in thousands of dollars)

|   |                     |
|---|---------------------|
| Number of institutions  | 31                  |
| <b>Assets:</b>  |                     |
| Cash & Due From Banks.  | 1,304,788           |
| U.S. Treas Securities   | 44,868              |
| U.S. Gov't Obligations  | 4,999               |
| Frn Govt Securities.  | 217,281             |
| Mortgage-backed - guaranteed by US Govt                         | 5,296               |
| Mortgage-backed - other   | 0                   |
| Other asset-backed  | 8,350               |
| All Other Securities  | 876,538             |
| FF Sold - w/ coml bks in the U.S.                               | 57,840              |
| FF Sold - w/ nonbank brokers & securities dealers               | 0                   |
| FF Sold - w/ others   | 0                   |
| Securities purchased w/ coml bks in the U.S.                    | 0                   |
| Securities purchased w/ nonbank brokers & securities dealers    | 0                   |
| Securities purchased w/others                                   | 0                   |
| Loans-Net Unearnd Inc   | 19,163,615          |
| Trading assets - US Treas and Agcy Securities                   | 0                   |
| Trading assets - Mortgage-backed securities - Issued by US Govt | 0                   |
| Trading assets - Mortgage-backed securities - Issued by other   | 0                   |
| Trading assets - Other asset-backed securities                  | 0                   |
| Trading assets - Other trading assets                           | 2,580               |
| Othr/Claim Nonrelated   | 225,197             |
| Tot Claims-Nonrelated   | 21,911,352          |
| Net D/F Related Banks   | 1,404,842           |
| <b>Total Assets</b>   | <b>\$23,316,194</b> |
| <b>Liabilities</b>  |                     |
| Total Deposits/Credit Balances                                  | 8,847,325           |
| FF Purch - with coml bks in the U.S.                            | 323,300             |
| FF Purch - with others  | 118,000             |
| Securities sold - with coml bks in the U.S.                     | 0                   |
| Securities sold - with others                                   | 0                   |
| Other Borrowed Money  | 1,903,500           |
| Trading Liabilities   |                     |
| Othr Liab-Nonrelated  | 4,862               |
| Total Liab-Nonrelated   | 197,056             |
| Net D/T - Related Bks   | 11,394,043          |
|   | 11,922,151          |