Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name AMERICAN EXPRESS BK INTL

As of: September 30, 2006

	border Claims Dutstanding After Mandated Adjustments for Transfer of	Outstanding After Mandated Adjustments for Transfer of Exposure		Amount of Cross- border Claims Outstanding from Derivative Products after			Distribu	ution of Amounts in	Column 1	
		Foreign Office Claims	Mandated	Total of	By Type of Borrower			By Maturity		
	(excluding derivative products)	luding on Local ivative Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year	
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	
AUSTRIA	10	0	0	10	0	10	0	0	10	
BRITISH WEST INDIE	S 18	0	0	18	0	0	18	17	1	
CANADA	77	0	0	77	0	20	57	55	22	
CAYMAN ISLANDS	67	0	0	67	0	0	67	67	0	
FRANCE	10	0	0	10	10	0	0	0	10	
ITALY	22	0	0	22	0	11	11	11	11	
LUXEMBOURG	76	0	0	76	0	0	76	72	4	
NETHERLANDS	11	0	0	11	0	11	0	1	10	
SINGAPORE	107	0	0	107	0	0	107	105	2	
SWITZERLAND	34	0	0	34	0	0	33	33	1	

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Total amount of exposure to all of the countries listed in Part B

- \$

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name BAC FL BK

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of	Foreign	Amount of Cross- border Claims Outstanding from Derivative Products after Mandated		Distribution of Amounts in Column 1  By Type of Borrower By Maturity						
	Exposure (excluding derivative products)	Office Claims on Local Residents	Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year		
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)		
BRAZIL	12	0	0	12	3	0	9	3	9		
COLOMBIA	12	0	0	12	0	0	12	0	12		
GUATEMALA	12	0	0	12	10	0	2	12	0		
IRELAND	9	0	0	9	0	0	9	0	9		
MEXICO	10	0	0	10	0	0	10	0	10		
UNITED KINGDOM	87	0	0	87	0	0	87	0	87		
VENEZUELA	48	0	0	48	0	0	48	0	48		

As of: September 30, 2006

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Argentina Ecuador

Total amount of exposure to all of the countries listed in Part B \$ 15

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Amounts in millions of dollars

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name BANCAFE INTL

As of: September 30, 2006

•	utstanding After Mandated Adjustments for Transfer of Foreign Exposure Office Claims		Amount of Cross- border Claims Outstanding from Derivative Products after Mandated	By 1	urity				
	(excluding derivative products)	on Local Residents	Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
BRAZIL	4	0	0	4	4	0	0	4	0
CANADA	9	0	0	9	9	0	0	9	0
CHILE	2	0	0	2	0	2	0	0	2
COLOMBIA	9	0	0	9	1	1	7	7	2
COSTA RICA	2	0	0	2	2	0	0	2	0
ECUADOR	1	0	0	1	0	0	1	1	0
GERMANY	2	0	0	2	2	0	0	2	0
OTHER LAT AM/CAR	IB 5	0	0	5	5	0	0	5	0
PANAMA	11	0	0	11	9	0	2	11	0
UNITED KINGDOM	2	0	0	2	2	0	0	2	0

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Total amount of exposure to all of the countries listed in Part B

- \$

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name BANCO BILBAO VIZCAYA ARGENTARI

As of: September 30, 2006

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure	Foreign	Amount of Cross- border Claims Outstanding from Derivative Products after Mandated	Total of	Distribution of Amounts in Column 1  By Type of Borrower By Maturity					
	(excluding derivative products)	Office Claims on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year	
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	
CANADA	180	0	0	180	180	0	0	180	0	
UNITED KINGDOM	88	0	0	88	88	0	0	88	0	

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Total amount of exposure to all of the countries listed in Part B

\$

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name BANCO SANTANDER INTL

As of: September 30, 2006

C	Amount of Cross- border Claims Dutstanding After Mandated Adjustments for		Amount of Cross- border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)		Distrib	ution of Amounts in	Column 1	
	Transfer of Exposure	Foreign Office Claims			By 1	ype of Borrower	By Maturity		
	(excluding derivative products)	on Local Residents			Banks	Public Sector Entities	Other	One Year and Under	Over One Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
ARGENTINA	77	0	0	77	0	0	77	47	30
AUSTRIA	50	0	0	50	50	0	0	50	0
BAHAMAS	46	0	0	46	0	0	46	40	6
BRITISH WEST INDIE	S 50	0	0	50	0	0	50	35	15
CANADA	100	0	0	100	100	0	0	100	0
CHILE	71	0	0	71	0	0	71	54	17
FINLAND	100	0	0	100	100	0	0	100	0
FRANCE	216	0	0	216	216	0	0	216	0
GERMANY	100	0	0	100	100	0	0	100	0
ITALY	292	0	0	292	292	0	0	292	0
MEXICO	164	0	0	164	0	0	164	94	70
NETHERLANDS	51	0	0	51	51	0	0	51	0
NORWAY	65	0	0	65	65	0	0	65	0
PORTUGAL	51	0	0	51	50	0	1	51	0

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Total amount of exposure to all of the countries listed in Part B

- \$

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name BANCO SANTANDER INTL

Amount of Cross

As of: September 30, 2006

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure	Foreign Office Claims	Amount of Cross- border Claims Outstanding from Derivative Products after Mandated	Total of	By 1	Distribu	ntion of Amounts in	Column 1	urity
	(excluding derivative products)	on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
SPAIN	481	0	0	481	472	0	9	480	1
SWEDEN	151	0	0	151	151	0	0	151	0
SWITZERLAND	323	0	0	323	323	0	0	323	0
UNITED KINGDOM	311	0	0	311	303	0	8	306	5

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Brazil Venezuela

Total amount of exposure to all of the countries listed in Part B \$ 65

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Amounts in millions of dollars

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name BANK LEUMI USA

As of: September 30, 2006

	border Claims Outstanding After Mandated Adjustments for Transfer of Exposure		Amount of Cross- border Claims Outstanding from Derivative Products after Mandated	Total of	Ву 1	Distribu	ition of Amounts in	Column 1	urity
	(excluding derivative products)	on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
ISRAEL	292	0	0	292	2	93	197	105	187

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Total amount of exposure to all of the countries listed in Part B

\$

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name BANK OF AMER NA

As of: September 30, 2006

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of	Foreign	Amount of Cross- border Claims Outstanding from Derivative Products after		Du T		ution of Amounts in		iA
	Exposure (excluding derivative products)	Office Claims on Local Residents	Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
UNITED KINGDOM	13,795	0	1,942	15,737	8,204	1	5,590	13,238	557

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Total amount of exposure to all of the countries listed in Part B

\$

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Amounts in millions of dollars

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name BANK OF NY

As of: September 30, 2006

	Mandated Adjustments for Transfer of Exposure (excluding	border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding Outstand Foreign Foreign Office Claims Adjustments Amount border Forder Foreign Aman Adjustments Adjustments Adjustments Amount Border Bo		Amount of Cross- border Claims Outstanding from Derivative Products after Mandated	Total of	Distribution of Amounts in Column 1  By Type of Borrower   By Maturity					
	(excluding derivative products)		Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year		
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)		
BELGIUM	1,075	0	98	1,173	922	49	104	845	230		
FRANCE	1,812	0	286	2,098	1,442	338	32	1,331	481		
GERMANY	3,127	0	599	3,726	2,634	173	320	1,464	1,663		
ITALY	784	0	182	966	767	0	17	770	14		
NETHERLANDS	2,075	0	71	2,146	1,371	0	704	1,401	674		
UNITED KINGDOM	2,789	0	560	3,349	1,965	32	792	2,698	91		

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Ireland

Total amount of exposure to all of the countries listed in Part B \$

\$ 747

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name BANK OF THE ORIENT

As of: September 30, 2006

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure	Foreign	Amount of Cross- border Claims Outstanding from Derivative Products after Mandated	Total of	ВуТ	Distribu	ition of Amounts in	Column 1	urity
	(excluding derivative products)	Office Claims on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
CHINA, MAINLAND	8	12	0	20	0	0	8	7	1

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Total amount of exposure to all of the countries listed in Part B

\$

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Amounts in millions of dollars

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name BANK TOK-MIT UFJ TC

As of: September 30, 2006

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of	Foreign	Amount of Cross- border Claims Outstanding from Derivative Products after		Distribution of Amounts in Column 1						
	Exposure	Office Claims	Mandated	Total of	By Type of Borrower			By Maturity			
	(excluding derivative products)	on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year		
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)		
BELGIUM	57	0	0	57	0	46	11	11	46		
FRANCE	197	0	0	197	140	0	57	197	0		
GERMANY	292	0	0	292	200	67	25	200	92		
JAPAN	257	0	0	257	149	0	108	149	108		
NETHERLANDS	118	0	0	118	0	0	118	0	118		
SWEDEN	47	0	0	47	0	17	30	0	47		
SWITZERLAND	67	0	0	67	0	0	67	0	67		
UNITED KINGDOM	169	0	0	169	140	0	29	146	23		

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Total amount of exposure to all of the countries listed in Part B

- \$

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Amounts in millions of dollars

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name BPD BK As of: September 30, 2006

•	border Claims Outstanding After Mandated Adjustments for Transfer of Exposure	Foreign Office Claims	Amount of Cross- border Claims Outstanding from Derivative Products after Mandated	Total of	Distribution of Amounts in Column 1  Total of By Type of Borrower					
	(excluding derivative products)	on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year	
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	
COSTA RICA	11	0	0	11	11	0	0	10	1	
DOMINICAN REPUBL	IC 11	0	0	11	0	0	11	10	1	
EL SALVADOR	10	0	0	10	10	0	0	10	0	
GUATEMALA	9	0	0	9	4	0	5	9	0	

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Total amount of exposure to all of the countries listed in Part B

\$

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name CHINESE AMER BK

As of: September 30, 2006

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure	Foreign Office Claims	Amount of Cross- border Claims Outstanding from Derivative Products after Mandated	Total of	By 1	Distribu	ition of Amounts in	Column 1	urity
	(excluding derivative products)	on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
TAIWAN	9	0	0	9	9	0	0	9	0

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Total amount of exposure to all of the countries listed in Part B

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name CITIGROUP As of: September 30, 2006

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure	torder Claims tstanding After Mandated djustments for Transfer of Exposure Dorder Claims Outstanding from Derivative Products after Mandated  Amount of Cross- border Claims Outstanding from Products after Mandated		Total of	Distribution of Amounts in Column 1  By Type of Borrower By Maturity					
	(excluding derivative products)	on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year	
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	
FRANCE	12,853	0	5,293	18,146	2,592	1,921	8,340	10,968	1,884	
GERMANY	23,165	0	11,385	34,549	9,655	5,591	7,918	20,612	2,553	
INDIA	7,854	13,792	21	21,667	572	77	7,205	6,762	1,092	
KOREA, SOUTH	4,474	16,249	20	20,743	696	1,026	2,752	4,335	139	
NETHERLANDS	16,255	0	3,686	19,941	2,135	3,136	10,984	13,709	2,545	

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

United Kingdom Spain

Total amount of exposure to all of the countries listed in Part B \$ 29,151

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name COMERICA As of: September 30, 2006

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Foreign Office Claims	Amount of Cross- border Claims Outstanding from Derivative Products after Mandated	Total of	By	Distribu	ıtion of Amounts in	Column 1	urity
		on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other One Year and Under		Over One Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
CANADA	713	0	0	713	651	0	62	683	30
MEXICO	831	0	0	831	0	0	831	166	665

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Netherlands United Kingdom

Total amount of exposure to all of the countries listed in Part B \$ 963

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Amounts in millions of dollars

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name COMMERCEBANK NA

As of: September 30, 2006

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding		Amount of Cross- border Claims Outstanding from Derivative Products after Mandated	Total of	Ву	Distribu	ution of Amounts in	Column 1	urity
	(excluding derivative products)	on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
BRAZIL	59	0	0	59	47	0	12	59	0
MEXICO	127	0	0	127	2	0	125	114	13

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Peru Venezuela

Total amount of exposure to all of the countries listed in Part B \$ 85

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name DELTA NB&TC

As of: September 30, 2006

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)		Amount of Cross- border Claims Outstanding from Derivative Products after Mandated	Total of	By 1	Distribu	tion of Amounts in	Column 1	urity
		on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks Public Other Sector Entities		One Year and Under	Over One Year	
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
NETHERLANDS	7	0	0	7	7	0	0	5	2
OTHER EUROPE	13	0	0	13	13	0	0	11	2
UNITED KINGDOM	6	0	0	6	6	0	0	6	0

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Total amount of exposure to all of the countries listed in Part B

\$

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name EAGLE NB OF MIAMI

As of: September 30, 2006

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure		Amount of Cross- border Claims Outstanding from Derivative Products after Mandated	Total of	By 1	Distribu Type of Borrower	tion of Amounts in		urity
	(excluding derivative products)	on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	By Maturity   Over One Year and Under   (8) (9)     0   3     3   0     0   5	
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
CANADA	3	0	0	3	0	0	3	0	3
COSTA RICA	3	0	0	3	3	0	0	3	0
VENEZUELA	5	0	0	5	0	0	5	0	5

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Total amount of exposure to all of the countries listed in Part B

\$

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Amounts in millions of dollars

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name EASTERN NB

As of: September 30, 2006

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of		Amount of Cross- border Claims Outstanding from Derivative Products after				ntion of Amounts in		
	Exposure	Office Claims	Mandated Adjustments for	Total of	By 1	urity			
	(excluding derivative products)	on Local Residents	Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Castan		One Year and Under	Over One Year	
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
BRAZIL	21	0	0	21	21	0	0	21	0
COLOMBIA	4	0	0	4	4	0	0	4	0
COSTA RICA	9	0	0	9	9	0	0	9	0
ECUADOR	6	0	0	6	6	0	0	6	0
GUATEMALA	16	0	0	16	16	0	0	16	0
NICARAGUA	5	0	0	5	5	0	0	5	0
PANAMA	5	0	0	5	5	0	0	5	0
VENEZUELA	9	0	0	9	0	0	9	3	6

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Total amount of exposure to all of the countries listed in Part B

\$

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name ESPIRITO SANTO BK

As of: September 30, 2006

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding		Amount of Cross- border Claims Outstanding from Derivative Products after Mandated	Total of	ВуТ	Distribu	ition of Amounts in	Column 1	urity
	(excluding derivative products)	on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other		Over One Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
BRAZIL	7	0	0	7	0	0	7	2	5
MEXICO	19	0	0	19	0	0	19	14	5
OTHER LAT AM/CAR	IB 14	0	0	14	0	0	14	6	8
VENEZUELA	8	0	0	8	0	0	8	1	7

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Total amount of exposure to all of the countries listed in Part B

\$

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name FIA CARD SVC NA

As of: September 30, 2006

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Foreign Office Claims	Amount of Cross- border Claims Outstanding from Derivative Products after Mandated	Total of	Ву	Distribu Type of Borrower	Column 1	nn 1 By Maturity	
		on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	Other One Year and Under	
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
CANADA	4	2,158	0	2,162	0	0	4	0	4
IRELAND	12	978	0	990	0	0	12	0	12
UNITED KINGDOM	1,067	5,337	0	6,404	0	0	1,067	0	1,067

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Spain

Total amount of exposure to all of the countries listed in Part B \$

\$ 803

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name FIRSTBANK PR

As of: September 30, 2006

Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Foreign Office Claims on Local Residents	Amount of Cross- border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)
(1)	(2)	(3)	(4)

	Distribut	ion of Amounts in	Column 1	
Ву	Type of Borrower		By Matu	urity
Banks	Public Sector Entities	Other	One Year and Under	Over One Year
(5)	(6)	(7)	(8)	(9)

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Other Lat. Am. & Car.

Country

Total amount of exposure to all of the countries listed in Part B \$ 178

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name HEMISPHERE NB

As of: September 30, 2006

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure		Amount of Cross- border Claims Outstanding from Derivative Products after Mandated		But		ution of Amounts in	Column 1	
	(excluding derivative products)	Office Claims on Local Residents	Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
BRAZIL	17	0	0	17	10	7	0	8	9
TURKEY	21	0	0	21	21	0	0	21	0

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Total amount of exposure to all of the countries listed in Part B

\$

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name HSBC NORTH AMER HOLD

As of: September 30, 2006

	<b>F</b>	Foreign	Amount of Cross- border Claims Outstanding from Derivative Products after						
	Exposure (excluding derivative products)	Office Claims on Local Residents	Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
UNITED KINGDOM	2,354	3,463	946	6,763	1,269	0	1,085	1,294	1,060

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Total amount of exposure to all of the countries listed in Part B

\$

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name INTERAUDI BK

As of: September 30, 2006

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of	Foreign	Amount of Cross- border Claims Outstanding from Derivative Products after		Distribution of Amounts in Column 1						
	Exposure	Office Claims	Mandated	Total of	Ву Т	ype of Borrower		By Matu	ırity		
	(excluding derivative products)	on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year		
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)		
AUSTRIA	15	0	0	15	15	0	0	15	0		
BELGIUM	45	0	0	45	45	0	0	45	0		
CANADA	31	0	0	31	30	0	1	30	1		
DENMARK	15	0	0	15	15	0	0	15	0		
FINLAND	45	0	0	45	45	0	0	45	0		
FRANCE	47	0	0	47	46	0	1	46	1		
GERMANY	63	0	0	63	63	0	0	63	0		
IRELAND	13	0	0	13	13	0	0	13	0		
ITALY	60	0	0	60	60	0	0	60	0		
NETHERLANDS	30	0	0	30	30	0	0	30	0		
SPAIN	30	0	0	30	30	0	0	30	0		
UNITED KINGDOM	62	0	0	62	62	0	0	62	0		

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Total amount of exposure to all of the countries listed in Part B

\$ 0

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name INTERNATIONAL BK OF MIAMI NA

Amount of Cross

As of: September 30, 2006

	border Claims Outstanding After Mandated Adjustments for Transfer of Exposure	border Claims utstanding After Mandated djustments for Transfer of Exposure (cooludies Office Claims	Amount of Cross- border Claims Outstanding from Derivative Products after Mandated Total	Total of	Ву	Distribution of Amounts in Column 1  By Type of Borrower By Maturity					
	(excluding derivative products)	on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year		
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)		
COSTA RICA	9	0	0	9	9	0	0	9	0		
GUATEMALA	24	0	0	24	22	0	2	22	2		
OTHER LAT AM/CAR	IB 33	0	0	33	31	0	2	31	2		

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

**Honduras** 

Total amount of exposure to all of the countries listed in Part B

**\$** 6

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name ISRAEL DISCOUNT BK OF NY

As of: September 30, 2006

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure		Amount of Cross- border Claims Outstanding from Derivative Products after Mandated	Total of	Ву	Distribu Type of Borrower	ution of Amounts in	Column 1	urity
	(excluding derivative products)	on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
GERMANY	112	0	0	112	112	0	0	102	10
ISRAEL	231	0	0	231	7	93	131	34	197
URUGUAY	153	0	0	153	4	100	49	118	35

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Total amount of exposure to all of the countries listed in Part B

\$

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name JPMORGAN CHASE & CO

Amount of Cross

As of: September 30, 2006

border Claims Outstanding After Mandated Adjustments for Transfer of Exposure	Foreign Office Claims	Amount of Cross- border Claims Outstanding from Derivative Products after Mandated	Total of	Ву Т		tion of Amounts in		ırity
(excluding derivative products)	on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year
(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
15,270	0	696	15,966	41	0	15,229	15,019	251
23,548	368	1,571	25,487	9,865	4,683	9,000	22,547	1,001
39,427	0	3,264	42,691	13,054	9,753	16,620	37,542	1,885
12,613	495	4,159	17,267	2,663	3,692	6,258	12,601	12
17,045	0	1,765	18,810	4,295	5,196	7,554	16,989	56
27,798	0	1,127	28,925	9,436	514	17,848	25,207	2,591
27,088	0	3,055	30,143	13,842	105	13,141	26,743	345
	Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)  (1)  15,270  23,548  39,427  12,613  17,045  27,798	Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)         Foreign Office Claims on Local Residents           (1)         (2)           15,270         0           23,548         368           39,427         0           12,613         495           17,045         0           27,798         0	Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)         Foreign Office Claims on Local Residents         Derivative Products after Mandated Adjustments for Transfer of Exposure           (1)         (2)         (3)           15,270         0         696           23,548         368         1,571           39,427         0         3,264           12,613         495         4,159           17,045         0         1,765           27,798         0         1,127	Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)         Foreign Office Claims on Local Residents         Derivative Products after Mandated Adjustments for Transfer of Exposure         Total of Columns (1) Plus (2) Plus (3)           (1)         (2)         (3)         (4)           15,270         0         696         15,966           23,548         368         1,571         25,487           39,427         0         3,264         42,691           12,613         495         4,159         17,267           17,045         0         1,765         18,810           27,798         0         1,127         28,925	Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)         Foreign Office Claims on Local Residents         Derivative Products after Mandated Adjustments for Transfer of Exposure         Total of Columns (1) Plus (2) Plus (3)         Banks           (1)         (2)         (3)         (4)         (5)           15,270         0         696         15,966         41           23,548         368         1,571         25,487         9,865           39,427         0         3,264         42,691         13,054           12,613         495         4,159         17,267         2,663           17,045         0         1,765         18,810         4,295           27,798         0         1,127         28,925         9,436	Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)         Foreign Office Claims on Local Residents         Products after Mandated Adjustments for Transfer of Exposure         Total of Columns (1) Plus (2) Plus (3)         Banks         Public Sector Entities           (1)         (2)         (3)         (4)         (5)         (6)           15,270         0         696         15,966         41         0           23,548         368         1,571         25,487         9,865         4,683           39,427         0         3,264         42,691         13,054         9,753           12,613         495         4,159         17,267         2,663         3,692           17,045         0         1,765         18,810         4,295         5,196           27,798         0         1,127         28,925         9,436         514	Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)         Foreign Office Claims Office Claims Office Claims on Local Residents         Total of Columns (1) Plus (2) Plus (3)         By Type of Borrower           (1)         (2)         (3)         (4)         (5)         (6)         (7)           15,270         0         696         15,966         41         0         15,229           23,548         368         1,571         25,487         9,865         4,683         9,000           39,427         0         3,264         42,691         13,054         9,753         16,620           12,613         495         4,159         17,267         2,663         3,692         6,258           17,045         0         1,765         18,810         4,295         5,196         7,554           27,798         0         1,127         28,925         9,436         514         17,848	Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)         Foreign Offfice Claims on Local Residents         Distribution of Amounts in Column 1           (1)         (2)         (3)         (4)         (5)         (6)         (7)         (8)           15,270         0         696         15,966         41         0         15,229         15,019           23,548         368         1,571         25,487         9,865         4,683         9,000         22,547           39,427         0         3,264         42,691         13,054         9,753         16,620         37,542           12,613         495         4,159         17,267         2,663         3,692         6,258         12,601           17,045         0         1,765         18,810         4,295         5,196         7,554         16,989           27,798         0         1,127         28,925         9,436         514         17,848         25,207

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Luxembourg

Switzerland

Total amount of exposure to all of the countries listed in Part B

\$ 21,076

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Amounts in millions of dollars

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name MELLON BK NA

As of: September 30, 2006

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure	Foreign Office Claims	Amount of Cross- border Claims Outstanding from Derivative Products after Mandated	Total of	By 1	Distribu	ution of Amounts in	Column 1	urity
	(excluding derivative products)	on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
BELGIUM	240	240	0	480	240	0	0	0	240
CAYMAN ISLANDS	229	228	6	463	229	0	0	0	229
FRANCE	437	437	7	881	437	0	0	0	437
NETHERLANDS	895	580	9	1,484	895	0	0	0	895
SWEDEN	290	276	14	580	276	0	14	0	290
UNITED KINGDOM	564	490	67	1,121	546	0	18	4	560

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Ireland

Total amount of exposure to all of the countries listed in Part B \$ 395

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name MIZUHO CORP BK USA

As of: September 30, 2006

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure	Foreign Office Claims	Amount of Cross- border Claims Outstanding from Derivative Products after Mandated	Total of	By	Distribu	ıtion of Amounts in	Column 1	urity
	(excluding derivative products)	on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
BERMUDA	64	0	0	64	0	0	64	21	43
JAPAN	175	0	2	177	57	0	118	50	125
SINGAPORE	32	0	0	32	0	0	32	32	0
UNITED KINGDOM	35	0	0	35	0	0	35	34	1

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Ireland Netherlands

Total amount of exposure to all of the countries listed in Part B \$ 57

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name MIZUHO CORPORATE BK OF CA

As of: September 30, 2006

bo Out Ad	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure		Amount of Cross- border Claims Outstanding from Derivative Products after Mandated	Total of	By 1	Distribu	ntion of Amounts in	Column 1	urity
	(excluding derivative products)	on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
JAPAN	88	0	0	88	70	0	18	88	0
OTHER ASIA/MID EA	ST 170	0	0	170	152	0	18	170	0
TAIWAN	82	0	0	82	82	0	0	82	0

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Total amount of exposure to all of the countries listed in Part B

\$

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name NORTHERN TR CORP

As of: September 30, 2006

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of		Amount of Cross- border Claims Outstanding from Derivative Products after		Distribution of Amounts in Column 1						
	Exposure	Foreign Office Claims	Mandated	Total of	By Type of Borrower			By Mati	urity		
	(excluding derivative products)	on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year		
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)		
BELGIUM	983	0	0	983	983	0	0	983	0		
CANADA	846	36	5	887	839	0	7	846	0		
DENMARK	995	0	7	1,002	995	0	0	995	0		
FRANCE	1,679	0	56	1,735	1,678	0	1	1,679	0		
GERMANY	833	0	10	843	830	0	3	833	0		
IRELAND	791	12	8	811	654	0	137	791	0		
NETHERLANDS	977	0	96	1,073	931	17	29	977	0		
SINGAPORE	869	0	4	873	864	3	2	869	0		
SWEDEN	711	0	1	712	711	0	0	711	0		
UNITED KINGDOM	719	0	25	744	406	0	313	719	0		

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Norway Hong Kong

Total amount of exposure to all of the countries listed in Part B \$ 788

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name PACIFIC NB As of: September 30, 2006

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of	border Claims Outstanding After Mandated Adjustments for Transfer of Exposure Office Claims	Amount of Cross- border Claims Outstanding from Derivative Products after		Distribution of Amounts in Column 1					
		•	Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	By Banks	Type of Borrower  Public Sector Entities	Other	One Year and Under	Over One Year	
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	
ECUADOR	17	0	0	17	0	0	17	17	0	

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Venezuela

Total amount of exposure to all of the countries listed in Part B

**\$** 3

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Amounts in millions of dollars

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name SAFRA NB OF NY

As of: September 30, 2006

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure	Foreign Office Claims	Amount of Cross- border Claims Outstanding from Derivative Products after Mandated	Total of	Distribution of Amounts in Column 1  By Type of Borrower By Maturity					
	(excluding derivative products)	on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year	
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	
BAHAMAS	174	0	0	174	1	0	173	153	21	
BRAZIL	318	0	0	318	54	9	255	190	128	
FRANCE	50	0	0	50	50	0	0	50	0	
GERMANY	489	0	0	489	489	0	0	489	0	
NETHERLANDS	126	0	0	126	125	0	1	126	0	
UNITED KINGDOM	200	0	0	200	200	0	0	200	0	

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Total amount of exposure to all of the countries listed in Part B

- \$

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Amounts in millions of dollars

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name SCOTIABANK DE PR

As of: September 30, 2006

Ou	border Claims Outstanding After Mandated Adjustments for Transfer of Exposure		Amount of Cross- border Claims Outstanding from Derivative Products after Mandated Total of	Total of	Ву	Column 1	laturity		
	(excluding derivative products)	on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
DOMINICAN REPUBL	IC 17	0	0	17	0	0	17	0	17
OTHER LAT AM/CAR	IB 17	0	0	17	0	0	17	0	17

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Total amount of exposure to all of the countries listed in Part B

\$

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Amounts in millions of dollars

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name STATE STREET B&TC

As of: September 30, 2006

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)		Amount of Cross- border Claims Outstanding from Derivative Products after Mandated	Total of	Ву 1	Distribu	ution of Amounts in	Column 1	urity
		on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year
Country		(2)	(3)	(4)	(5)	) (6)	(7)	(8)	(9)
FRANCE	1,440	0	28	1,468	1,261	48	131	1,120	320
GERMANY	1,167	0	99	1,266	998	54	115	917	250
UNITED KINGDOM	2,533	0	196	2,729	544	689	1,300	1,073	1,460

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Netherlands Australia

Switzerland

Total amount of exposure to all of the countries listed in Part B

\$ 3,379

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name SUMITOMO TR & BKG CO USA

As of: September 30, 2006

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure	border Claims utstanding After Mandated dijustments for Transfer of Derivative Products after	Outstanding from Derivative Products after Mandated	m	Distribution of Amounts in Column 1  By Type of Borrower By Maturity					
	derivative		Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year		
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	
GERMANY	100	0	0	100	100	0	0	100	0	

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Total amount of exposure to all of the countries listed in Part B

\$

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Amounts in millions of dollars

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name TAUNUS CORP

As of: September 30, 2006

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of	border Claims Amount of Cross- utstanding After border Claims Mandated Outstanding from Adjustments for Derivative Transfer of Foreign Products after				Distribution of Amounts in Column 1					
	Exposure (excluding derivative products)	Office Claims on Local Residents	Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year		
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)		
AUSTRALIA	1,310	1,723	1	3,034	186	0	1,124	1,266	44		
BERMUDA	3,904	0	6	3,910	0	0	3,904	3,713	191		
CANADA	1,528	0	10	1,538	238	0	1,290	1,224	304		
CAYMAN ISLANDS	9,002	0	80	9,082	0	0	9,002	8,432	570		
FRANCE	1,073	0	23	1,096	80	958	35	1,050	23		
GERMANY	60,418	69	1,857	62,344	59,804	0	614	56,989	3,429		
JAPAN	2,567	0	5	2,572	2,470	0	97	2,544	23		
KOREA, SOUTH	2,081	0	0	2,081	0	2,080	1	2,081	0		
SPAIN	1,476	0	6	1,482	512	949	15	1,469	7		
SWITZERLAND	3,272	168	11	3,451	3,242	0	30	3,257	15		
UNITED KINGDOM	2,549	0	47	2,596	890	0	1,659	2,426	123		

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Luxembourg Hong Kong

Total amount of exposure to all of the countries listed in Part B \$ 1,881

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

By Maturity

Over One

Year

(9)

One Year

and Under

(8)

Amounts in millions of dollars

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name UNION BK OF CA NA

As of: September 30, 2006

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of		Amount of Cross- border Claims Outstanding from Derivative Products after		Distribution of Amounts in Column 1				
	Exposure (excluding derivative products)	Foreign Office Claims on Local Residents	Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	By T Banks	ype of Borrower Public Sector Entities	Other	One \and U	
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8	

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

Canada

Total amount of exposure to all of the countries listed in Part B \$ 466

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)

Part A - Information on exposure (as defined for Column 4) to any country that exceeds 1 percent of the reporting institution's total assets or 20 percent of its total capital, whichever is less.

Bank Name WACHOVIA CORP

As of: September 30, 2006

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	der Claims Amount of Cross- anding After border Claims landated Outstanding from stments for Derivative ansfer of Foreign Products after		By 1	urity				
		uding on Local ative Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under	Over One Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
DENMARK	6,462	0	23	6,485	132	0	6,330	115	6,347
GERMANY	4,906	17	481	5,404	648	3,945	313	444	4,462

Part B - Information on exposures (as defined in Part A, Column 4) to any country not listed in Part A, where exposure exceeds 0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

Names of countries where exposures meet the reporting criteria stated for Part B:

**United Kingdom** 

Total amount of exposure to all of the countries listed in Part B \$

\$ 4,272

Statement by management of the reporting institution concerning the information reported above. (OPTIONAL)