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

Amount of Cross-

As of: March 31, 2007

c	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 Type of Borrower	tion of Amounts in	in Column 1 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)	
BRITISH WEST INDIE	S 25	0	0	25	0	0	25	25	0	
CANADA	74	0	0	74	0	20	54	74	0	
CAYMAN ISLANDS	63	0	0	63	0	0	63	63	0	
ITALY	11	0	0	11	0	11	0	0	11	
LUXEMBOURG	81	0	0	81	0	0	81	0	81	
NETHERLANDS	11	0	0	11	0	10	1	3	8	
SINGAPORE	101	0	0	101	0	0	101	0	101	
SWITZERLAND	30	0	0	30	0	0	30	0	30	
UNITED KINGDOM	13	0	0	13	0	0	13	0	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:

Austria France

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

\$ 20

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 As of: March 31, 2007

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding	Foreign	Amount of Cross- border Claims Outstanding from Derivative Products after Mandated		Bull		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	18	0	0	18	8	0	10	8	10
COLOMBIA	13	0	0	13	0	0	13	0	13
GUATEMALA	19	0	0	19	18	0	1	18	1
IRELAND	10	0	0	10	0	0	10	0	10
MEXICO	11	0	0	11	0	0	11	0	11
UNITED KINGDOM	68	0	0	68	0	0	68	0	68
VENEZUELA	50	0	0	50	0	0	50	0	50

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

\$ 16

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 BANCAFE INTL As of: March 31, 2007

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of		Amount of Cross- border Claims Outstanding from Derivative Products after				ution of Amounts ir		
	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	5	0	0	5	5	0	0	5	0
CHILE	2	0	0	2	0	2	0	0	2
COLOMBIA	6	0	0	6	1	1	4	6	0
GERMANY	2	0	0	2	2	0	0	2	0
OTHER LAT AM/CAR	diB 6	0	0	6	6	0	0	6	0
PANAMA	9	0	0	9	9	0	0	9	0
UNITED KINGDOM	7	0	0	7	7	0	0	5	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:

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: March 31, 2007z

	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)
Country	(1)	(2)	(3)	(4)

	Distribution of Amounts in Column 1										
Ву	Type of Borrower		By Matu	ırity							
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:

Canada France

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

\$ 100

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: March 31, 2007

	Amount of Cross- border Claims Outstanding After Mandated		Amount of Cross- border Claims Outstanding from				ition of Amounts in		
	Adjustments for Transfer of		Derivative Products after						
	Exposure	Foreign Office Claims	Mandated	Total of	ВуТ	ype of Borrower		By Mate	urity
	(excluding derivative products)	on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	Public Other One Ye		One Year and Under	Over One Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
ARGENTINA	75	0	0	75	0	0	75	47	28
AUSTRIA	201	0	0	201	201	0	0	201	0
BAHAMAS	46	0	0	46	0	0	46	39	7
BELGIUM	236	0	0	236	236	0	0	236	0
BRITISH WEST INDIE	S 53	0	0	53	0	0	53	40	13
CANADA	462	0	0	462	402	0	60	402	60
CHILE	68	0	0	68	0	0	68	54	14
FRANCE	401	0	0	401	401	0	0	401	0
GERMANY	50	0	0	50	50	0	0	50	0
ITALY	302	0	0	302	302	0	0	302	0
MEXICO	204	0	0	204	0	0	204	127	77
NETHERLANDS	126	0	0	126	126	0	0	126	0
NORWAY	177	0	0	177	177	0	0	177	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: March 31, 2007

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding	Foreign Office Claims	Amount of Cross- border Claims Outstanding from Derivative Products after Mandated	Total of	By 1	Distribu Type of Borrower	ntion of Amounts in	n Column 1		
	(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	453	0	0	453	442	0	11	451	2	
SWEDEN	126	0	0	126	126	0	0	126	0	
SWITZERLAND	101	0	0	101	101	0	0	101	0	
UNITED KINGDOM	254	0	0	254	231	0	23	235	19	

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:

Portugal Brazil Venezuela

Total amount of exposure to all of the countries listed in Part B \$ 102

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 LEUMI USA As of: March 31, 2007

	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 Т	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)
ISRAEL	217	0	0	217	3	84	130	72	145

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: March 31, 2007

			Amount of Cross- border Claims Outstanding from Derivative Products after Mandated	Total of	Ву Т	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)	
UNITED KINGDOM	11,999	0	2,492	14,491	8,542	0	3,457	11,557	442	

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

- 3

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 NY As of: March 31, 2007

border Claims Outstanding After Mandated Adjustments for Transfer of Exposure	Foreign	Amount of Cross- border Claims Outstanding from Derivative Products after Mandated	Total	By T				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)
1,153	0	125	1,278	723	197	233	1,108	45
2,573	0	308	2,881	2,197	341	35	2,088	485
4,843	0	561	5,404	4,241	200	402	3,154	1,689
1,009	0	158	1,167	992	0	17	995	14
1,406	0	67	1,473	653	0	753	709	697
888	0	173	1,061	767	0	121	657	231
2,274	440	562	3,276	1,211	38	1,025	2,201	73
	Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) (1) 1,153 2,573 4,843 1,009 1,406 888	Double	border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) (1) (2) (3) 1,153 0 1,153 0 1,25 2,573 0 308 4,843 0 1,009 0 1,009 0 1,406 0 67 888 0 1,406 1,406 0 67	Name	Derivative	Distribution Dist	Distribution of Amounts in	Name

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:

Belgium Hong Kong

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

\$ 1,310

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: March 31, 2007

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of	Foreign	Amount of Cross- border Claims Outstanding from Derivative Products after			Distribu	Column 1		
	Exposure (excluding derivative products)	Office Claims on Local Residents	Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	By T	Public Sector Entities	Other	One Year and Under	Over One Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
CHINA, MAINLAND	13	11	0	24	0	0	13	13	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 BANK TOK-MIT UFJ TC

As of: March 31, 2007

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of		Amount of Cross- border Claims Outstanding from Derivative Products after			Distribu	tion of Amounts in	Column 1	
	Exposure	Foreign Office Claims	Mandated	Total of	ВуТ	ype of Borrower		By Mati	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)
ASIAN REGIONAL	20	0	0	20	0	20	0	0	20
BAHAMAS	11	0	0	11	11	0	0	11	0
BELGIUM	58	0	0	58	0	47	11	11	47
FRANCE	199	0	0	199	140	0	59	199	0
GERMANY	133	0	0	133	50	67	16	50	83
JAPAN	399	0	0	399	294	0	105	294	105
LUXEMBOURG	37	0	0	37	0	0	37	0	37
NETHERLANDS	107	0	0	107	0	0	107	0	107
SWEDEN	52	0	0	52	0	17	35	0	52
SWITZERLAND	60	0	0	60	0	0	60	0	60
UNITED KINGDOM	170	0	0	170	140	0	30	140	30
W EUR REGIONAL	20	0	0	20	0	20	0	0	20

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

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

\$ 37

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 BPD BK As of: March 31, 2007

C	Amount of Cross- border Claims Dutstanding After Mandated Adjustments for Transfer of Foreign Exposure 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)	
CANADA	16	0	0	16	16	0	0	15	1	
COSTA RICA	10	0	0	10	10	0	0	10	0	
DOMINICAN REPUBL	IC 19	0	0	19	0	0	19	15	4	
EL SALVADOR	16	0	0	16	15	0	1	16	0	
GUATEMALA	15	0	0	15	10	0	5	15	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: March 31, 2007

•	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	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)
OTHER ASIA/MID EA	ST 10	0	0	10	10	0	0	10	0
TAIWAN	10	0	0	10	10	0	0	10	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: March 31, 2007

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding	Foreign Office Claims	Amount of Cross- border Claims Outstanding from Derivative Products after Mandated	Total of	ВуТ	Distribu ype 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)
FRANCE	15,567	0	4,232	19,799	4,916	2,107	8,544	13,707	1,860
GERMANY	29,211	90	9,283	38,584	15,011	4,955	9,245	25,838	3,373
INDIA	9,728	15,071	15	24,814	1,390	123	8,215	7,755	1,973
KOREA, SOUTH	4,091	15,612	11	19,714	758	220	3,113	4,007	84
NETHERLANDS	17,308	0	2,840	20,148	3,482	3,556	10,270	14,734	2,574
SPAIN	13,770	4,580	1,340	19,690	1,759	5,465	6,546	13,227	543

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:

Italy United Kingdom

Total amount of exposure to all of the countries listed in Part B \$ 37,048

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: March 31, 2007

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure	der Claims Amount of Cross- border Claims Andated Outstanding from Derivative ransfer of Exposure Office Claims 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)	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	721	0	0	721	653	0	68	691	30	
MEXICO	922	0	0	922	0	0	922	171	751	

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

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

\$ 439

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 COMMERCEBANK NA

As of: March 31, 2007

	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)
BRAZIL	115	0	0	115	97	0	18	115	0
MEXICO	189	0	0	189	3	0	186	181	8
PERU	58	0	0	58	3	0	55	58	0
VENEZUELA	65	0	0	65	12	0	53	17	48

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 DELTA NB&TC As of: March 31, 2007

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of	Foreign	Amount of Cross- border Claims Outstanding from Derivative Products after Mandated		Bu	Distrib	ution of Amounts in	Column 1	with	
	Exposure (excluding derivative products)	(excluding conductive R	(excluding on Local derivative Residents		Total of Columns (1) Plus (2) Plus (3)	Banks	I Dublic I		One Year and Under	Over One Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	
NETHERLANDS	5	0	0	5	5	0	0	4	1	
UNITED KINGDOM	7	0	0	7	7	0	0	7	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

3

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: March 31, 2007

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	border Claims Amount of Claims Outstanding After border Claims Mandated Outstanding Adjustments for Derivativ Transfer of Foreign Mandate			- Bu-	Distribution of Amounts in Column 1 By Type of Borrower By Maturity				
		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)	
COSTA RICA	3	0	0	3	3	0	0	3	0	
GUATEMALA	4	0	0	4	4	0	0	4	0	
VENEZUELA	6	0	0	6	0	0	6	0	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 EASTERN NB

Amount of Cross-**Amount of Cross**border Claims border Claims **Outstanding After** Mandated **Outstanding from Distribution of Amounts in Column 1** Derivative Adjustments for Transfer of **Products after** Foreign Mandated By Type of Borrower By Maturity **Exposure** Total of Office Claims Adjustments for (excluding on Local Columns (1) Public Over One Banks Other One Year Transfer of derivative Plus (2) Residents Sector and Under Year Exposure products) Plus (3) **Entities** (5) Country (2) (3) (4) **(7)** (9) (1) (8) (6)BRAZIL 28 0 0 28 28 0 0 28 0 COLOMBIA 5 0 0 5 5 0 0 5 0 COSTA RICA 0 0 4 0 4 4 0 4 0 **ECUADOR** 6 0 0 6 6 0 0 6 0 **GUATEMALA** 0 0 18 0 18 18 0 18 0 NICARAGUA 5 0 0 5 5 0 0 5 0 PANAMA 5 0 0 0 0 5 5 5 0 VENEZUELA 9 0 0 9 0 9 3 0 6

As of: March 31, 2007

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: March 31, 2007

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of		Amount of Cross- border Claims Outstanding from Derivative Products after			Distribu	ution of Amounts in	Column 1	
	Exposure (excluding	Foreign Office Claims on Local Residents	Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	By Type of Borrower			By Maturity	
	derivative products)				Banks	Public Sector Entities	Other	One Year and Under	Over One Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
BRAZIL	6	0	0	6	0	0	6	2	4
COLOMBIA	4	0	0	4	0	0	4	0	4
FRANCE	5	0	0	5	0	0	5	0	5
MEXICO	17	0	0	17	0	0	17	13	4
OTHER LAT AM/CAR	IB 13	0	0	13	0	0	13	6	7
UNITED KINGDOM	6	0	0	6	0	0	6	0	6
VENEZUELA	12	0	0	12	0	0	12	6	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:

Portugal Panama

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 FIA CARD SVC NA

Amount of Cross-**Amount of Cross**border Claims border Claims **Outstanding After** Mandated **Outstanding from Distribution of Amounts in Column 1** Derivative Adjustments for Transfer of **Products after** Foreign By Type of Borrower By Maturity **Exposure** Mandated Total of Office Claims (excluding Adjustments for on Local Columns (1) Public **Banks** Other One Year Over One Transfer of derivative Plus (2) Residents Sector and Under Year Exposure products) Plus (3) **Entities** (5) Country (1) (2) (3) (4) **(7)** (8) (9) (6)CANADA 4 2,215 0 2,219 0 0 4 0 4 UNITED KINGDOM 1,042 3,971 0 5,013 0 0 1,042 0 1,042

As of: March 31, 2007

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 FIRSTBANK PR As of: March 31, 2007

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	ırity
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 \$

\$ 187

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: March 31, 2007

	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	ВуТ	Distribu Type of Borrower	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)
BRAZIL	8	0	0	8	8	0	0	8	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: March 31, 2007

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of	Foreign	Amount of Cross- border Claims Outstanding from Derivative Products after Mandated		D _V T	Distrib	ution of Amounts in	Column 1	uria.			
	Exposure (excluding derivative products)	(excluding derivative	(excluding derivative	excluding derivative	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)			
CANADA	1,969	3,253	1,113	6,335	1,619	172	178	1,523	446			
UNITED KINGDOM	2.193	3.982	1.593	7.768	1.289	0	904	1.626	567			

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: March 31, 2007

	Exposure Office Control (excluding on Lo		Amount of Cross- border Claims Outstanding from Derivative Products after			Distribu	tion of Amounts in	Column 1	
		Foreign Office Claims	Mandated	Total of	By Type of Borrower By Matur				
		on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks	I Builds I		One Year and Under	Over One Year
Country	(1)	(1) (2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
BELGIUM	30	0	0	30	30	0	0	30	0
CANADA	16	0	0	16	15	0	1	15	1
FRANCE	92	0	0	92	91	0	1	91	1
GERMANY	107	0	0	107	107	0	0	107	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	60	0	0	60	60	0	0	60	0
UNITED KINGDOM	66	0	0	66	66	0	0	66	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 INTERNATIONAL BK OF MIAMI NA

Amount of Cross-

As of: March 31, 2007

	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	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)
GUATEMALA	31	0	0	31	30	0	1	29	2
HONDURAS	10	0	0	10	9	0	1	9	1
OTHER LAT AM/CAR	IB 41	0	0	41	39	0	2	38	3

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:

Costa Rica

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

Honduras

\$ 12

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: March 31, 2007

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Foreign	Amount of Cross- border Claims Outstanding from Derivative Products after							
	Exposure	Office Claims	Mandated Adjustments for	Total of	ВуТ	ype of Borrower	By Maturity		
	(excluding derivative products)	on Local Residents	Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks Public Other Sector Entities	Other	One Year and Under	Over One Year	
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
ISRAEL	204	0	0	204	7	100	97	53	151
URUGUAY	166	3	0	169	5	106	55	88	78

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

\$ 72

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: March 31, 2007

	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	ВуТ	Distribu ype of Borrower	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 Other Or		One Year and Under	Over One Year	
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
CAYMAN ISLANDS	19,540	0	2,097	21,637	125	0	19,415	18,592	948
FRANCE	24,277	575	1,448	26,300	7,181	4,979	12,117	23,076	1,201
GERMANY	38,943	0	2,893	41,836	15,285	8,139	15,519	37,252	1,691
ITALY	11,388	364	4,339	16,091	2,690	3,094	5,604	11,372	16
JAPAN	21,695	0	1,809	23,504	7,013	6,712	7,970	21,628	67
NETHERLANDS	27,952	0	1,401	29,353	9,402	1,712	16,838	26,363	1,589
UNITED KINGDOM	21,772	0	3,445	25,217	12,728	480	8,564	21,249	523

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

Spain

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

\$ 23,187

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: March 31, 2007

C	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	Column 1	1 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)
JAPAN	41	0	0	41	38	0	3	41	0
OTHER ASIA/MID EAS	ST 115	0	0	115	112	0	3	115	0
TAIWAN	74	0	0	74	74	0	0	74	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)

Amount of Cross-

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 NORTHERN TR CORP

As of: March 31, 2007

	Amount or 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	ВуТ	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)
BELGIUM	1,375	0	0	1,375	1,362	0	13	1,375	0
FRANCE	4,389	0	6	4,395	4,388	0	1	4,389	0
GERMANY	776	0	18	794	773	0	3	776	0
HONG KONG	948	2	1	951	948	0	0	948	0
IRELAND	1,097	15	14	1,126	740	0	357	1,097	0
NETHERLANDS	1,506	0	26	1,532	1,305	16	185	1,506	0
SWEDEN	727	0	2	729	727	0	0	727	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:

Denmark United Kingdom Canada

Total amount of exposure to all of the countries listed in Part B \$ 1,310

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: March 31, 2007

	border Claims Outstanding After Mandated Adjustments for Transfer of Exposure		A -1:	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1 By Type of Borrower By Maturity					
	(excluding derivative products)	(excluding on Local derivative Residents			Banks	Public Sector Entities	Other	One Year and Under	Over One Year	
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	
ECUADOR	19	0	0	19	0	0	19	18	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 SAFRA NB OF NY

Amount of Cross-**Amount of Cross**border Claims border Claims **Outstanding After** Mandated **Outstanding from Distribution of Amounts in Column 1** Derivative Adjustments for Transfer of **Products after** Foreign By Type of Borrower By Maturity **Exposure** Mandated Total of Office Claims Adjustments for (excluding on Local Columns (1) Public Banks Other One Year Over One Transfer of derivative Plus (2) Residents Sector and Under Year Exposure products) Plus (3) **Entities** (5) Country (2) (3) (4) **(7)** (9) (1) (8) (6)**BAHAMAS** 176 0 0 176 1 0 175 165 11 BRAZIL 335 0 0 335 8 242 213 122 85 FRANCE 0 0 300 0 300 300 0 300 0 GERMANY 252 0 0 252 252 0 0 252 0 JAPAN 0 0 150 0 150 150 0 150 0 125 **NETHERLANDS** 126 0 0 126 0 0 126 0 OTHER ASIA/MID EAST 0 0 0 150 0 150 150 150 0 **SWITZERLAND** 204 0 0 0 4 0 204 200 204 UNITED KINGDOM 201 0 0 201 201 0 0 201 0

As of: March 31, 2007

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)

Amount of Cross-

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: March 31, 2007

	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	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)
DOMINICAN REPUBL	IC 17	0	0	17	0	0	17	0	17
OTHER LAT AM/CARI	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)

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: March 31, 2007

	(excluding		Amount of Cross- border Claims Outstanding from Derivative Products after			Distribu	ution of Amounts in	Column 1	
		Office Claims	Mandated	Total of	By Type of Borrower By Matur				rity
		on Local Residents	Adjustments for Transfer of Exposure	Columns (1) Plus (2) Plus (3)	Banks Public Other Sector Entities	Other	One Year and Under	Over One Year	
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
GERMANY	1,410	0	117	1,527	1,235	54	121	1,131	279
UNITED KINGDOM	2,921	0	626	3,547	404	0	2,517	1,192	1,729

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:

Australia Japan Netherlands Switzerland

Total amount of exposure to all of the countries listed in Part B \$ 3,191

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 TAUNUS CORP

Amount of Cross-**Amount of Cross**border Claims border Claims **Outstanding After** Mandated **Outstanding from Distribution of Amounts in Column 1** Derivative Adjustments for **Products after** Transfer of Foreign By Type of Borrower **Exposure** Mandated By Maturity Total of Office Claims Adjustments for (excluding on Local Columns (1) Public Banks Other One Year Over One Transfer of derivative Plus (2) Residents Sector and Under Year Exposure products) Plus (3) **Entities** Country (2) (3) (5) **(7)** (9) (1) (8) (4) (6) **AUSTRALIA** 1.123 1.824 1 2.948 211 0 912 1.095 28 BERMUDA 4,603 0 6 4,609 0 0 4,603 4,336 267 CANADA 0 2 857 1.608 1 1.609 183 1.423 751 CAYMAN ISLANDS 6,049 0 122 6,171 0 0 6,049 5,540 509 CHINA, MAINLAND 2,476 0 1 2,477 0 2,470 6 2,476 0 **FRANCE** 2.716 0 18 2.734 433 2.088 195 2.637 79 **GERMANY** 42 58,516 57,880 57,385 58,399 75 8 511 1,014 HONG KONG 0 0 0 0 1.340 1.340 1.340 1.314 26 **IRELAND** 2,302 2,309 0 2,284 6 1 371 1,931 18 **ISRAEL** 0 0 2,166 2,166 0 2,153 13 2,158 8 **JAPAN** 2 5,155 0 5,153 0 5,068 85 5,114 39 KOREA, SOUTH 0 1,609 1 1,610 43 1,565 1 1,609 0 **SWITZERLAND** 2,256 173 2,430 2,203 53 2,225 31

As of: March 31, 2007

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 TAUNUS CORP As of: March 31, 2007

	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	By	Distribu	ition of Amounts in	Column 1	urity
	(excluding derivative products)	on Local Residents	on Local Adjustments for	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	1,877	0	452	2,329	385	0	1,492	1,810	67

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:

Belgium Czech Republic Luxembourg

Total amount of exposure to all of the countries listed in Part B \$ 2,763

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

Country

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.

As of: March 31, 2007

Bank Name UNION BK OF CA NA

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

Distribution 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:

Canada Switzerland

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

\$ 915

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

Country

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: March 31, 2007

Amount of Cro border Claim Outstanding A Mandated Adjustments f Transfer of Exposure (excluding derivative products)	s fter	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)

Distribution of Amounts in Column 1				
By Type of Borrower			By Maturity	
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:

Denmark Germany

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

\$ 12,640

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