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: June 30, 2007

(	Amount of Cross- border Claims Dutstanding After Mandated Adjustments for Transfer of	Foreign	Amount of Cross- border Claims Outstanding from Derivative Products after				ution of Amounts in		
Exposure (excluding derivative products)	Office Claims on Local Residents	Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	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)
BRITISH WEST INDIE	S 20	0	0	20	0	0	20	0	20
CANADA	58	0	0	58	0	0	58	0	58
CAYMAN ISLANDS	62	0	0	62	0	0	62	58	4
IRELAND	12	0	0	12	0	0	12	0	12
LUXEMBOURG	96	0	0	96	0	0	96	89	7
SINGAPORE	75	0	0	75	0	0	75	74	1
SWITZERLAND	36	0	0	36	3	0	33	35	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 As of: June 30, 2007

	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 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)		
BRAZIL	19	0	0	19	10	0	9	10	9		
COLOMBIA	14	0	0	14	0	0	14	0	14		
COSTA RICA	14	0	0	14	4	0	10	14	0		
GUATEMALA	27	0	0	27	25	0	2	26	1		
IRELAND	12	0	0	12	0	0	12	0	12		
MEXICO	10	0	0	10	0	0	10	0	10		
PANAMA	11	0	0	11	9	0	2	9	2		
UNITED KINGDOM	59	0	0	59	0	0	59	0	59		
VENEZUELA	54	0	0	54	0	0	54	0	54		

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:

Dominican Republic France Ecuador

Total amount of exposure to all of the countries listed in Part B \$ 22

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: June 30, 2007

	Mandated Adjustments for Transfer of Foreign Exposure Office Claims		border Claims Outstanding 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)	
BRAZIL	4	0	0	4	4	0	0	4	0	
CHILE	2	0	0	2	0	2	0	2	0	
COLOMBIA	10	0	0	10	1	2	7	8	2	
OTHER LAT AM/CAR	IB 6	0	0	6	6	0	0	6	0	
PANAMA	9	0	0	9	9	0	0	9	0	
UNITED KINGDOM	32	0	0	32	32	0	0	32	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: June 30, 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		By T	Distribu Type of Borrower	ition of Amounts in (	Column 1	nristy.
	(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)
CANADA	108	0	0	108	108	0	0	108	0
UNITED KINGDOM	94	0	0	94	94	0	0	94	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:

France

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

**\$** 50

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: June 30, 2007

	Amount of Cross- border Claims Outstanding After Mandated		Amount of Cross- border Claims Outstanding from						
	Adjustments for Transfer of		Derivative Products after			Distribu	n Column 1		
	Exposure	Foreign Office Claims	Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	By Type 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	84	0	0	84	0	0	84	50	34
BELGIUM	125	0	0	125	125	0	0	125	0
BRITISH WEST INDIE	S 66	0	0	66	0	0	66	50	16
CANADA	226	0	0	226	226	0	0	226	0
FRANCE	516	0	0	516	516	0	0	516	0
ITALY	297	0	0	297	297	0	0	297	0
MEXICO	271	0	0	271	0	0	271	152	119
NETHERLANDS	405	0	0	405	403	0	2	403	2
PORTUGAL	114	0	0	114	114	0	0	114	0
SPAIN	524	0	0	524	512	0	12	520	4
SWEDEN	150	0	0	150	150	0	0	150	0
SWITZERLAND	402	0	0	402	402	0	0	402	0
UNITED KINGDOM	476	0	0	476	449	0	27	456	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:

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: June 30, 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)
Country	(1)	(2)	(3)	(4)

	Distributi	on of Amounts in	Column 1	
By 1	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:

Austria Germany Bahamas Panama Venezuela

Total amount of exposure to all of the countries listed in Part B \$ 231

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: June 30, 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	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	266	0	0	266	0	91	175	112	154

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

border Claims Outstanding Afte Mandated	Adjustments for Transfer of Exposure	order Claims tstanding After Mandated djustments for Transfer of Foreign	Amount of Cross- border Claims Outstanding from Derivative Products after Mandated Tota	Total of	Ву Т	Distribution of Amounts in Column 1  By Type of Borrower By Maturity					
	on Local Residents	Adjustments for C 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	16,233	0	1,398	17,631	9,529	5	6,699	15,709	524		

As of: June 30, 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 BANK OF NY As of: June 30, 2007

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of	Foreign	Amount of Cross- border Claims Outstanding from Derivative Products after				ition of Amounts in		
	excluding	Exposure Office Claims (excluding on Local		Mandated Total of Adjustments for Columns (1) Transfer of Diva (2)	By Type of Borrower  Banks   Public   Other			By Maturity One Year Over One	
	derivative products)	Residents	Exposure	Plus (2) Plus (3)	Daliks	Sector Entities	Other	and Under	Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
CANADA	1,446	0	39	1,485	1,125	201	120	1,402	44
FRANCE	5,618	0	56	5,674	5,290	284	44	5,180	438
GERMANY	8,008	0	89	8,097	7,464	182	362	6,483	1,525
IRELAND	2,062	35	30	2,127	662	0	1,400	976	1,086
ITALY	1,689	0	41	1,730	1,093	0	596	1,139	550
NETHERLANDS	5,185	0	20	5,205	2,846	0	2,339	3,060	2,125
SWITZERLAND	1,688	0	10	1,698	1,599	0	89	1,513	175
UNITED KINGDOM	2,091	0	137	2,228	959	87	1,045	2,010	81

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:

Hong Kong Australia

Total amount of exposure to all of the countries listed in Part B \$ 1836

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: June 30, 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 Office Claims Mandated Total of	Columns (1) Plus (2)	By T Banks	Public Sector Entities	Other	One Year and Under	Over One Year		
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
CHINA, MAINLAND	21	21	0	42	0	0	21	20	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 BANK TOK-MIT UFJ TC

As of: June 30, 2007

	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  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)	
BELGIUM	58	0	0	58	0	36	22	22	36	
FRANCE	60	0	0	60	0	0	60	60	0	
GERMANY	160	0	0	160	100	53	7	100	60	
JORDAN	318	0	0	318	216	0	102	216	102	
NETHERLANDS	253	0	0	253	140	0	113	140	113	
SWEDEN	41	0	0	41	0	14	27	0	41	
SWITZERLAND	51	0	0	51	0	0	51	0	51	

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 BPD BK** As of: June 30, 2007

C	Amount of Cross- border Claims Dutstanding After Mandated Adjustments for Transfer of Exposure (excluding		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)
DOMINICAN REPUBLI	C 29	0	0	29	0	0	29	26	3
EL SALVADOR	10	0	0	10	8	0	2	10	0
GUATEMALA	16	0	0	16	13	0	3	16	0
ITALY	15	0	0	15	15	0	0	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:

Costa Rica **Honduras** 

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

\$ 9

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: June 30, 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	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)
FRANCE	20,756	0	5,096	25,852	6,009	4,400	10,347	18,417	2,339
GERMANY	30,117	0	6,111	36,228	13,994	8,031	8,092	27,136	2,981
INDIA	13,574	18,972	10	32,556	1,704	74	11,796	11,054	2,520
NETHERLANDS	20,335	0	2,873	23,208	4,258	1,183	14,894	16,593	3,742
SPAIN	16,611	3,765	1,914	22,290	2,856	5,633	8,122	15,518	1,093
UNITED KINGDOM	1 15,904	0	6,812	22,716	3,281	131	12,492	14,552	1,352

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 Korea

Total amount of exposure to all of the countries listed in Part B \$ 39254

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: June 30, 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	ution of Amounts in	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	Fype of Borrower  Public Sector Entities	Other	By Mat One Year and Under	Over One Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
MEXICO	867	0	0	867	0	6	861	175	692

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

\$ 446

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: June 30, 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	Ву Т	Distribu Type of Borrower	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)
BRAZIL	177	0	0	177	106	0	71	157	20
COLOMBIA	61	0	0	61	55	0	6	56	5
MEXICO	162	0	0	162	2	0	160	147	15
PERU	102	0	0	102	17	0	85	97	5
VENEZUELA	119	0	0	119	6	0	113	61	58

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: June 30, 2007

C	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure	s fter for	Amount of Cross- border Claims Outstanding from Derivative Products after Mandated	Total of	By 1	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	3	0	0	3	3	0	0	3	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: June 30, 2007

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of	border Claims utstanding After Mandated djustments for Transfer of Foreign	Amount of Cross- border Claims Outstanding from Derivative Products after		Distribution of Amounts in Column 1				
	•	Office Claims on Local Residents	office Claims Mandated Total of Adjustments for Columns (1	Columns (1) Plus (2)	By Type of Borrower  Banks Public Other Sector Entities			By Maturity  One Year  and Under  Over One  Year	
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
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 As of: June 30, 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		Bull		ıtion of Amounts in		
	Exposure (excluding derivative products)	Office Claims on Local Residents	Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Banks	Fype of Borrower  Public Sector Entities	Other	One Year and Under	Over One Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
ARGENTINA	1	0	0	1	1	0	0	1	0
BRAZIL	33	0	0	33	33	0	0	33	0
COLOMBIA	5	0	0	5	5	0	0	5	0
ECUADOR	6	0	0	6	6	0	0	6	0
GUATEMALA	16	0	0	16	16	0	0	16	0
MEXICO	1	0	0	1	1	0	0	1	0
NICARAGUA	4	0	0	4	4	0	0	4	0
PANAMA	1	0	0	1	1	0	0	1	0
PERU	4	0	0	4	4	0	0	4	0
SPAIN	1	0	0	1	1	0	0	1	0
VENEZUELA	10	0	0	10	0	0	10	5	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)

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: June 30, 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	ВуТ	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)
BRAZIL	6	0	0	6	0	0	6	2	4
FRANCE	5	0	0	5	0	5	0	5	0
MEXICO	18	0	0	18	0	0	18	14	4
OTHER LAT AM/CARI	B 14	0	0	14	0	0	14	5	9
UNITED KINGDOM	7	0	0	7	0	7	0	7	0
VENEZUELA	14	0	0	14	0	0	14	1	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:

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: June 30, 2007

	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				ition of Amounts in		
		ure Office Claims ling on Local tive Residents	Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	By 1	Public Sector Entities	Public Other Sector		Over One Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
CANADA	5	1,681	0	1,686	0	0	5	0	5
UNITED KINGDOM	820	10,034	0	10,854	0	0	820	0	820

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 Spain

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

\$ 2274

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: June 30, 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)

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:

Other Lat. Am & Car.

Country

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

\$ 214

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: June 30, 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 T	Distribu	ution of Amounts in	Column 1	ırity
	(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)
CANADA	1,303	3,427	770	5,500	861	122	320	927	376
UNITED KINGDOM	2,827	3,819	2,283	8,929	1,980	0	847	2,101	726

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: June 30, 2007

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of		Amount of Cross- border Claims Outstanding from Derivative Products after			Distribu	ntion of Amounts in	of Amounts in Column 1			
	Exposure	Foreign 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 Over C and Under Yea			
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)		
BELGIUM	15	0	0	15	15	0	0	15	0		
CANADA	16	0	0	16	15	0	1	16	0		
DENMARK	15	0	0	15	15	0	0	15	0		
FINLAND	15	0	0	15	15	0	0	15	0		
FRANCE	63	0	0	63	62	0	1	63	0		
GERMANY	111	0	0	111	111	0	0	111	0		
IRELAND	25	0	0	25	25	0	0	25	0		
ITALY	60	0	0	60	60	0	0	60	0		
SPAIN	60	0	0	60	60	0	0	60	0		
UNITED KINGDOM	81	0	0	81	81	0	0	81	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

As of: June 30, 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		Distribution of Amounts in Column 1  By Type of Borrower   By				Maturity	
	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)	
GUATEMALA	27	0	0	27	25	0	2	24	3	
HONDURAS	9	0	0	9	9	0	0	9	0	
OTHER LAT AM/CAR	IB 36	0	0	36	34	0	2	33	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:

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** ISRAEL DISCOUNT BK OF NY

Amount of Cross-

As of: June 30, 2007

	border Claims Outstanding After Mandated Adjustments for Transfer of Exposure Office Claims	Amount of Cross- border Claims Outstanding from Derivative Products after Mandated Total of	Ву 1	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)
ISRAEL	216	0	0	216	6	99	111	54	162
URUGUAY	163	2	0	165	3	107	53	129	34

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

**\$** 76

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

As of: June 30, 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	ition of Amounts in	Column 1			
Exposure	Office Claims	Mandated Adjustments for	Total of	ВуТ	ype of Borrower		By Mat	Over One Year  (9)  962  1,142  1,705		
derivative products)	on Local Residents	Transfer of Exposure	Plus (2) Plus (3)	Banks	Public Sector Entities	Other	One Year and Under			
(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)		
26,328	0	2,320	28,648	161	20	26,147	25,366	962		
28,263	714	1,961	30,938	12,419	7,742	8,102	27,121	1,142		
40,252	0	4,743	44,995	17,020	11,860	11,372	38,547	1,705		
11,744	341	2,904	14,989	3,540	3,443	4,761	11,732	12		
25,143	0	1,635	26,778	8,203	7,454	9,486	25,121	22		
31,081	0	532	31,613	13,888	1,576	15,617	29,874	1,207		
32,648	0	1,949	34,597	19,956	575	12,117	31,739	909		
	border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)  (1)  26,328  28,263  40,252  11,744  25,143  31,081	border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)  (1)  (2)  26,328  0  28,263  714  40,252  0  11,744  341  25,143  0  31,081	Description	Dorder Claims	Dorder Claims	Distribution	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 Luxembourg Spain Switzerland

Total amount of exposure to all of the countries listed in Part B \$ 46701

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 MELLON FNCL CORP

As of: June 30, 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	Tablef	By 1	Distribu	ution of Amounts in	Column 1	ıritv
	(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)
BELGIUM	386	386	0	772	386	0	0	0	386
CAYMAN ISLANDS	217	216	4	437	216	0	1	1	216
FRANCE	550	449	10	1,009	550	0	0	0	550
HONG KONG	445	8	2	455	445	0	0	0	445
JAPAN	472	582	14	1,068	470	0	2	23	449
NETHERLANDS	662	659	3	1,324	662	0	0	0	662
UNITED KINGDOM	831	0	102	933	827	0	4	95	736

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 Ireland Hong Kong Japan

Total amount of exposure to all of the countries listed in Part B \$ 779

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: June 30, 2007

	Exposure Offi (excluding o	Foreign Office Claims	Amount of Cross- border Claims Outstanding from Derivative Products after Mandated	Total of	ВуТ	Distribu Type of Borrower	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)	
BERMUDA	31	0	0	31	0	0	31	11	20	
JAPAN	142	0	3	145	31	0	111	87	55	
LUXEMBOURG	40	0	0	40	0	0	40	0	40	
NETHERLANDS	37	0	0	37	37	0	0	0	37	
UNITED KINGDOM	38	0	0	38	0	0	38	0	38	

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 MIZUHO CORPORATE BK OF CA

As of: June 30, 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 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)
JAPAN	14	0	0	14	4	0	10	14	0
OTHER ASIA/MID EA	ST 82	0	0	82	72	0	10	82	0
TAIWAN	68	0	0	68	68	0	0	68	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: June 30, 2007

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of		Amount of Cross- border Claims Outstanding from Derivative Products after			Distribu	ition of Amounts in	Column 1	
	Exposure	Foreign Office Claims	Mandated	Total of	ВуТ	ype of Borrower		By Matu	Over One Year  (9)  0 0 0 0 0 0 0 0 0 0 0
	(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	
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
BELGIUM	1,103	0	0	1,103	1,098	0	5	1,103	0
CANADA	1,209	0	13	1,222	1,208	0	1	1,209	0
FRANCE	2,202	0	13	2,215	2,201	0	1	2,202	0
GERMANY	750	0	28	778	746	0	4	750	0
IRELAND	1,659	31	12	1,702	1,093	0	566	1,659	0
NETHERLANDS	2,474	0	34	2,508	2,376	16	82	2,474	0
SINGAPORE	750	0	2	752	745	0	5	750	0
SWEDEN	714	0	8	722	714	0	0	714	0
SWITZERLAND	562	0	71	633	559	0	3	562	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** 

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

**\$** 1285

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: June 30, 2007

	border Claims Outstanding After Mandated Adjustmenter for Transfer of		Amount of Cross- border Claims Outstanding from Derivative Products after			Distrib	ution 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 1	Public Sector Entities	Other	By Mate One Year and Under	Over One Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
ECUADOR	20	0	0	20	0	0	20	20	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:

**Brazil** 

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 REPUBLIC FED BK NA

As of: June 30, 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)
Country	(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:

**Ecuador** 

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 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 (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 (2) (3) **(7)** (8) (9) (1) (4) (6)**BAHAMAS** 312 0 0 312 0 0 312 312 0 BELGIUM 63 0 0 63 63 0 0 63 0 BRAZIL 0 5 461 0 461 75 382 407 54 **GERMANY** 285 0 0 285 285 0 0 285 0 JAPAN 0 0 150 0 150 150 0 150 0 59 **SWITZERLAND** 0 0 59 0 0 59 59 0 UNITED KINGDOM 200 0 0 200 200 0 0 200 0

As of: June 30, 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 SCOTIABANK DE PR

As of: June 30, 2007

	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	Distribu Type of Borrower	ition 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)
BERMUDA	29	0	0	29	0	0	29	0	29
DOMINICAN REPUBL	IC 17	0	0	17	0	17	0	17	0
OTHER LAT AM/CAR	IB 46	0	0	46	0	0	46	0	46

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 STATE STREET B&TC

As of: June 30, 2007

	border Claims Outstanding After Mandated Adjustments for Transfer of Exposure	r Claims Amount of Crost ding After border Claims adated Outstanding from the products of the products after of Foreign Amount of Crost Amount			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)
GERMANY	986	0	101	1,087	841	39	106	683	303
UNITED KINGDOM	4,453	0	494	4,947	574	0	3,879	2,064	2,389

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

Australia

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

\$ 1848

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: June 30, 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	Distribu	ution of Amounts in	Column 1	urity
	(excluding derivative products)	(excluding on Local derivative Residents	Adjustments for Column Transfer of Plus (	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	400	0	0	400	400	0	0	400	0
GERMANY	119	0	0	119	119	0	0	119	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 TAUNUS CORP As of: June 30, 2007

	Amount of Cross- border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Foreign	Amount of Cross- border Claims Outstanding from Derivative Products after Mandated		D <sub>V</sub> T	Distribu ype of Borrower	ntion of Amounts in	Column 1	neito.
		(excluding on Local derivative Residents	Adjustments for	Total of Columns (1) Plus (2) Plus (3)	Banks	I Bodello	Other	One Year and Under	Over One Year
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)
AUSTRALIA	533	854	0	1,387	3	0	530	532	1
BERMUDA	2,583	0	4	2,587	0	0	2,583	2,382	201
CANADA	1,788	0	4	1,792	88	0	1,700	1,778	10
CAYMAN ISLANDS	8,033	0	93	8,126	231	0	7,802	7,779	254
CHINA, MAINLAND	1,249	0	0	1,249	0	1,245	4	1,249	0
CZECH REPUBLIC	1,110	0	0	1,110	0	1,065	45	1,065	45
FRANCE	3,500	0	1	3,501	91	2,759	650	3,480	20
GERMANY	71,356	154	2,421	73,931	70,747	33	576	71,328	28
IRELAND	2,728	45	0	2,773	10	0	2,718	2,728	0
ISRAEL	1,196	0	0	1,196	0	1,182	14	1,196	0
JAPAN	5,790	0	7	5,797	4,126	0	1,664	5,790	0
KOREA, SOUTH	1,046	0	0	1,046	0	1,044	2	1,046	0
LUXEMBOURG	1,432	0	4	1,436	906	0	526	1,432	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 TAUNUS CORP** As of: June 30, 2007

	Amount of Cross- border Claims  Outstanding After  Mandated  Adjustments for Transfer of Exposure  Office Claims  Amount of Cross- border Claims  Outstanding from Derivative Products after Mandated  Total of		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)
MEXICO	1,770	0	98	1,868	400	30	1,340	1,743	27
NETHERLANDS	1,592	0	1	1,593	24	0	1,568	1,585	7
NORWAY	1,405	0	0	1,405	6	118	1,281	1,405	0
SWEDEN	1,041	0	0	1,041	0	0	1,041	1,041	0
UNITED KINGDOM	6,710	0	30	6,740	5,955	0	755	6,682	28

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 UNION BK OF CA NA

As of: June 30, 2007

	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	By Mat One Year and Under	urity Over One Year	
Country	(1)	(2)	(3)	(4)	(5)	(6)	(7)	(8)	(9)	
CANADA	10	656	11	677	2	0	8	2	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:

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)

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: June 30, 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)

Distribution of Amounts in Column 1								
Ву	Type of Borrower		By Mati	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:

Denmark Germany Ireland United Kingdom

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

**\$** 26303

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