

Country Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

ALLY FNCL									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
CANADA	1,044	3,746	20	4,810	343	250	451	71	973
GERMANY	84	3,219	576	3,879	47	32	5	48	36
UNITED KINGDOM	330	962	1,356	2,648	311	6	13	330	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: **SWITZERLAND**

Total amount of exposure to all of the countries listed in Part B: **\$1,590**

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

Country Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

AMERICAN EXPRESS CO										
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1					
					By Type of Borrower			By Maturity		
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year	
AUSTRALIA	12	4,293	110	4,415	9	0	3	12	0	
CANADA	291	1,657	74	2,022	286	0	5	291	0	
UNITED KINGDOM	2,233	0	306	2,539	1,754	1	478	2,225	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: **Mexico**

Total amount of exposure to all of the countries listed in Part B: **\$1,254**

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

Country Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

BAC FL BK									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
ARGENTINA	19	0	0	19	0	0	19	0	19
BRAZIL	72	0	0	72	40	0	32	38	34
CANADA	13	0	0	13	0	0	13	0	13
CHILE	25	0	0	25	18	0	7	24	1
COLOMBIA	30	0	0	30	7	0	23	7	23
COSTA RICA	16	0	0	16	11	0	5	15	1
GUATEMALA	51	0	0	51	30	0	21	46	5
MEXICO	35	0	0	35	0	0	35	2	33
PANAMA	26	0	0	26	23	0	3	24	2
PERU	15	0	0	15	12	0	3	5	10
TURKEY	14	0	0	14	13	0	1	13	1
UNITED KINGDOM	60	0	0	60	9	0	51	1	59
VENEZUELA	90	0	0	90	0	0	90	0	90

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, IRELAND, RUSSIA**

Total amount of exposure to all of the countries listed in Part B: **\$31**

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

Country Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

BANCO SANTANDER INTL									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
ARGENTINA	116	0	0	116	5	0	111	38	78
BAHAMAS, THE	98	0	0	98	0	0	99	63	35
BOLIVIA	72	0	0	72	0	0	72	51	21
BRITISH WEST INDIES	131	0	0	131	0	0	131	71	60
CHILE	70	0	0	70	0	0	70	53	18
COLOMBIA	50	0	0	50	0	0	50	33	17
COSTA RICA	67	0	0	67	0	0	67	1	65
DOMINICAN REPUBLIC	54	0	0	54	0	0	54	32	22
ECUADOR	60	0	0	60	0	0	60	47	13
GUATEMALA	64	0	0	64	0	0	64	11	53
MEXICO	420	0	0	420	0	0	420	224	197
PANAMA	119	0	0	119	0	0	119	66	53
SWITZERLAND	139	0	0	139	1	0	139	70	69
UNITED KINGDOM	232	0	0	232	3	0	229	223	8
VENEZUELA	96	0	0	96	0	0	96	79	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).

Country Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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 OF LEUMI USA									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
ISRAEL	387	0	0	387	5	72	310	195	192

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: **\$43**

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

Country Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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 OF AMER CORP									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
FRANCE	24,994	0	1,816	26,810	3,509	6,426	15,059	21,575	3,419
GERMANY	16,714	1,780	3,322	21,816	6,943	516	9,255	12,683	4,031
JAPAN	30,200	25,021	1,575	56,796	13,007	1,594	15,599	25,109	5,091
UNITED KINGDOM	15,973	0	5,432	21,405	1,881	0	14,092	12,463	3,510

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 Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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 OF NY MELLON									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
AUSTRALIA	4,623	0	25	4,648	4,415	0	208	4,197	426
CHINA, PEOPLES REPUB	2,373	64	155	2,592	2,373	0		2,373	0
FRANCE	3,463	0	30	3,493	3,341	7	115	3,448	15
GERMANY	4,525	12,561	90	17,176	4,062	0	463	3,726	799
JAPAN	4,717	1,605	18	6,340	4,688	15	15	4,669	49
NETHERLANDS	2,980	0	160	3,140	2,079	0	900	2,058	922
UNITED KINGDOM	4,026	0	534	4,560	3,347	25	654	3,371	655

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: **\$1,845**

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

Country Exposure Information Report

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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 OF THE ORIENT									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
CHINA, PEOPLES REPUB	0	27	0	27	0	0	0	0	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).

Country Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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 TOK-MIT UFJ TC									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
BELGIUM	37	0	0	37	0	37	0	0	37
GERMANY	24	0	0	24	0	24	0	0	24
JAPAN	90	0	0	90	90	0	0	90	0
SWEDEN	26	0	0	26	0	0	26	0	26
SWITZERLAND	30	0	0	30	0	0	30	0	30

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 Exposure Information Report

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Data as of: **DECEMBER 31, 2011**

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.

BBVA USA BSHRS									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year

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: **MEXICO**

Total amount of exposure to all of the countries listed in Part B: **\$622**

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

Country Exposure Information Report

Amounts in millions of dollars

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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.

BPD BK									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
DOMINICAN REPUBLIC	132	0	0	132	18	0	114	76	56
GUATEMALA	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).

Country Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

CIT GROUP									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
CANADA	295	1,783	1	2,079	156	0	139	207	88
GERMANY	518	43	9	570	444	2	72	430	88

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, CHINA-MAINLAND**

Total amount of exposure to all of the countries listed in Part B: **\$803**

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

Country Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

CITIGROUP									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
BRAZIL	11,827	8,399	258	20,484	2241	2318	7268	8592	3235
CAYMAN ISLANDS	17,525	12	5,376	22,913	41	0	17,483	17,131	394
FRANCE	26,602	0	11,835	38,437	5,591	3,115	17,896	24,029	2,573
GERMANY	20,538	644	18,083	39,265	4,989	12,298	3,251	19,499	1,039
INDIA	11,564	18,805	69	30,438	4,076	850	6,639	10,926	639
UNITED KINGDOM	12,456	0	29,079	41,535	2,225	945	9,286	8,320	4,136

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: **KOREA, MEXICO, NETHERLANDS, SPAIN**

Total amount of exposure to all of the countries listed in Part B: **\$66,021**

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

Country Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

COMERICA										
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1					
					By Type of Borrower			By Maturity		
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year	

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: **MEXICO**

Total amount of exposure to all of the countries listed in Part B: **\$594**

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

Country Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

DELTA NB&TC									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
AUSTRALIA	5	0	0	5	5	0	0	0	5
BRAZIL	10	0	0	10	0	0	10	10	0
BRITISH WEST INDIES	21	0	0	21	0	0	21	19	2
CANADA	4	0	0	4	4	0	0	0	4
CAYMAN ISLANDS	1	0	0	1	0	0	1	1	0
FRANCE	9	0	0	9	9	0	0	4	5
GERMANY	5	0	0	5	5	0	0	4	1
NETHERLANDS	8	0	0	8	8	0	0	0	8
NEW ZEALAND	5	0	0	5	5	0	0	5	0
PARAGUAY	3	0	0	3	0	0	3	2	1
SWITZERLAND	11	0	0	11	11	0	0	2	9
UNITED KINGDOM	12	0	0	12	12	0	0	9	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).

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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.

EAST W BC									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
CHINA, PEOPLES REPUB	83	807	0	890	26	0	57	26	57
HONG KONG	9	487	0	496	8	0	1	8	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:

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EASTERN NB									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
BRAZIL	45	0	0	45	45	0	0	45	0
COLOMBIA	14	0	0	14	12	0	2	12	2
COSTA RICA	6	0	0	6	6	0	0	6	0
GUATEMALA	24	0	0	24	23	0	1	23	1
HONDURAS	6	0	0	6	6	0	0	6	0
OTHER LAT AMERICA	3	0	0	3	0	0	3	3	0
VENEZUELA	15	0	0	15	0	0	15	5	10

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).

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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.

ESPIRITO SANTO BK									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
ARGENTINA	7	0	0	7	0	0	7	0	7
BRAZIL	76	0	0	76	31	0	45	31	45
CHILE	16	0	0	16	15	0	1	15	1
GERMANY	18	0	0	18	0	0	18	0	18
MEXICO	19	0	0	19	5	0	14	9	10
PANAMA	8	0	0	8	5	0	3	7	1
PORTUGAL	37	0	0	37	6	0	31	36	1
VENEZUELA	25	0	0	25	0	0	25	1	24

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, PERU**

Total amount of exposure to all of the countries listed in Part B: **\$12**

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

Country Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

FIRSTBANK PR									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year

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.**

Total amount of exposure to all of the countries listed in Part B: **\$277**

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

Country Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

GOLDMAN SACHS GROUP THE										
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1					
					By Type of Borrower			By Maturity		
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year	
CANADA	8,536	464	2,454	11,454	676	1019	6,841	6,435	2,101	
CAYMAN ISLANDS	33,742	0	5,563	39,305	0	33,742	32,715	1,027		
CHINA, PEOPLES REPUB	9,668	309	639	10,616	6,722	38	2,908	9,599	69	
FRANCE	40,551	259	4,376	45,186	33,916	2,859	3,776	40,433	118	
GERMANY	24,709	0	7,523	32,232	5,458	16,089	3,162	23,972	737	
IRELAND	10,012	0	1,608	11,620	1,148	63	8,801	8,444	1,568	
ITALY	10,038	61	2,548	12,647	6,143	3054	841	9,924	114	
JAPAN	25,233	15,192	5,279	45,704	18,745	31	6,457	23,046	2,187	
SWITZERLAND	8,988	195	718	9,901	3,836	40	5,112	8,439	549	
UNITED KINGDOM	10,703	0	6,623	17,326	2,111	3,349	5,243	9,630	1,073	

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**

Total amount of exposure to all of the countries listed in Part B: **\$8,556**

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

Country Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

HSBC NORTH AMER HOLD									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
BRAZIL	3,319	0	355	3,674	1,212	980	1,127	2,478	841
CANADA	4,019	24	790	4,833	635	2,125	1,259	3,360	659
JAPAN	3,897	0	33	3,930	1,370	2,525	2	3,881	16
MEXICO	5,076	0	67	5,143	1,018	3,232	826	4,281	795
UNITED KINGDOM	10,078	0	464	10,542	7,135	427	2,516	9,884	194

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: **GERMANY**

Total amount of exposure to all of the countries listed in Part B: **\$3,220**

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

Country Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

INTERAUDI BK									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
GERMANY	29	0	0	29	29	0	0	29	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, CANADA**

Total amount of exposure to all of the countries listed in Part B: **\$24**

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

Country Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

INTERNATIONAL FINANCIAL BANK									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
ECUADOR	4	0	0	4	0	0	4	3	1
OTHER LATIN AMERICA	8	0	0	8	0	0	8	5	3
VENEZUELA	4	0	0	4	0	0	4	2	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).

Country Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

ISRAEL DISCOUNT BANK OF NEW YORK									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
BRAZIL	99	0	0	99	54	10	35	49	50
ISRAEL	215	0	0	215	111	104	0	201	14
UNITED KINGDOM	146	0	0	146	138	0	8	6	140

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 Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

JGB BK NA									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
BRAZIL	17	0	0	17	17	0	0	5	12
CHILE	15	0	0	15	15	0	0	9	6
COLUMBIA	9	0	0	9	8	0	1	0	9
MEXICO	4	0	0	4	4	0	0	0	4

PART B — Information on exposures (as defined in Part A, Column 4) to any country **not** listed in Part A, where exposure exceeds

0.75 percent but does not exceed 1 percent of the reporting institution's assets or is between 15 percent and 20 percent of its total capital, whichever is less.

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

Total amount of exposure to all of the countries listed in Part B: **\$3**

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

Country Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

JPMORGAN CHASE & CO										
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1					
					By Type of Borrower			By Maturity		
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year	
BRAZIL	11,949	11,685	360	23,994	3,723	2,928	5,298	9,635	2,314	
CAYMAN ISLANDS	50,298	0	2,792	53,090	58	47	50,193	33,023	17,275	
FRANCE	48,409	1,333	3,761	53,503	19,395	2,621	26,393	36,504	11,905	
GERMANY	32,403	0	6,448	38,851	20,920	7,030	4,453	21,172	11,231	
JAPAN	34,037	35,936	5,004	74,977	28,475	2,908	2,654	30,675	3,362	
NETHERLANDS	45,959	0	2,483	48,442	9,187	52	36,720	10,813	35,146	
SWITZERLAND	5,531	30,324	1,941	37,796	4,328	0	1,203	2,610	2,921	
UNITED KINGDOM	19,897	0	7,113	27,010	8,703	774	10,420	9,794	10,103	

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 Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

MERCANTIL COMMERCEBANK NA									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
BRAZIL	438	0	0	438	305	4	129	269	170
CHILE	307	0	0	307	302	0	5	225	82
COLOMBIA	87	0	0	87	72	6	9	71	15
COSTA RICA	87	0	0	87	57	0	30	87	0
MEXICO	188	0	0	188	0	0	187	88	100
PERU	223	0	0	223	85	2	136	109	114
VENEZUELA	141	0	0	141	1	28	113	37	104

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: **GUATEMALA, TRINIDAD & TOBAGO**

Total amount of exposure to all of the countries listed in Part B: **\$110**

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

Country Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

METLIFE									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
AUSTRALIA	9,674	129	0	9,803	1,333	4,125	4,216	461	9,213
CANADA	9,320	972	102	10,394	911	1,503	6,906	450	8,870
GERMANY	8,684	0	716	9,400	2,983	1,483	4,218	1,200	7,484
UNITED KINGDOM	22,426	0	1,654	24,080	2,520	636	19,270	5,201	17,225

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 Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

MIZUHO CORP BK USA									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
BERMUDA	67	0	0	67	0	0	67	0	67
JAPAN	513	0	0	513	24	0	489	213	300
KOREA, SOUTH	88	0	0	88	0	0	88	0	88
LIBERIA	37	0	0	37	0	0	37	0	37

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: **\$33**

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

Country Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

MORGAN STANLEY									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
AUSTRALIA	3,979	0	8,502	12,481	2,008	557	1,414	1,985	1,994
BRAZIL	5,712	2,483	23,669	31,864	149	3,398	2,165	5,712	0
CAYMAN ISLANDS	31,935	0	3,385	35,320	766	0	31,169	31,935	0
FRANCE	28,853	0	13,167	42,020	23,561	1,096	4,196	21,543	7,310
GERMANY	24,018	9,789	23,334	57,141	18,674	3,485	1,859	10,810	13,208
ITALY	2,883	0	5,512	8,395	881	1,463	539	2,883	0
JAPAN	26,799	15,085	13,913	55,797	23,542	436	2,821	26,799	0
LUXEMBOURG	7,850	0	839	8,689	1,619	94	6,137	7,850	0
NETHERLANDS	12,357	0	1,035	13,392	3,508	23	8,826	10,286	2,071
UNITED KINGDOM	103,439	0	30,682	134,121	13,852	2	89,585	43,923	59,516

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: **KOREA, SINGAPORE, ALL OTHER COUNTRIES, CANADA**

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 Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

NORTHERN TR CORP									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
AUSTRALIA	2,722	0	751	3,473	2,720	0	2	2,572	150
CANADA	1,716	0	17	1,733	1,703	0	13	1,691	25
FRANCE	1,289	0	212	1,501	1,289	0	0	1,139	150
NETHERLANDS	1,611	0	63	1,674	1,569	33	9	1,537	74
SINGAPORE	2,666	0	17	2,683	2,666	0	0	2,666	0
SWEDEN	1,231	0	8	1,239	1,228	0	3	1,206	25
SWITZERLAND	1,121	0	238	1,359	1,118	0	3	1,121	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: **FINLAND, NORWAY, UNITED KINGDOM, HONG KONG**

Total amount of exposure to all of the countries listed in Part B: **\$4,236**

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

Country Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

OCEAN BK									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
VENEZUELA	0	0	68	68	0	0	0	0	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).

Country Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

PACIFIC NB									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
ECUADOR	8	0	0	8	0	0	8	4	4
PANAMA	4	0	0	4	0	0	4	1	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: **ARGENTINA, BRAZIL**

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).

Country Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

RBC USA HOLDCO CORP									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
CANADA	4,964	0	57	5,021	2,782	869	1,313	3,200	1,764
JAPAN	2,208	0	0	2,208	2,208	0	0	2,208	0
UNITED KINGDOM	1,230	0	0	1,230	65	0	1,165	1,208	22

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 Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

SAFRA NB OF NY									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
BAHAMAS, THE	269	0	0	269	10	0	259	266	3
BRAZIL	1,933	0	0	1,933	1,519	20	395	1,494	439
FRANCE	90	0	0	90	90	0	0	90	0
LUXEMBOURG	223	0	0	223	222	0	1	223	0
MEXICO	159	0	0	159	102	49	8	159	0
SWITZERLAND	432	0	0	432	430	0	2	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).

Country Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

SCOTIABANK DE PR									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
BERMUDA	29	0	0	29	0	0	29	0	29
OTHER LATIN AMERICA	29	0	0	29	0	0	29	0	29

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 Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

SILICON VALLEY BK									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
CAYMAN ISLANDS	292	0	0	292	0	0	292	51	241
UNITED KINGDOM	503	0	0	503	341	0	162	74	429

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: **\$160**

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

Country Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

STATE STREET B&TC									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
AUSTRALIA	3,399	461	154	4,014	0	9	3,399	2,977	422
NETHERLANDS	2,486	16	119	2,621	63	0	2,423	108	2,378
UNITED KINGDOM	3,968	0	315	4,283	322	0	3,646	3,605	363

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 Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

SUMITOMO TR & BKG CO USA									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
AUSTRALIA	74	0	0	74	74	0	0	74	0
CANADA	58	0	0	58	58	0	0	58	0
MEXICO	14	0	0	14	14	0	0	14	0
SWEDEN	15	0	0	15	15	0	0	15	0
SWITZERLAND	17	0	0	17	17	0	0	17	0
UNITED KINGDOM	60	0	0	60	60	0	0	60	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).

Country Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

T D BK NA									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
AUSTRALIA	4,448	0	0	4,448	0	4,448	0	0	4,448
CANADA	5,966	0	0	5,966	0	4,809	1,157	14	5,952
NETHERLANDS	2,802	0	0	2,802	0	2,802	0	0	2,802
UNITED KINGDOM	3,565	0	0	3,565	61	3,500	4	2,636	929

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 Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

T D BK USA NA									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
AUSTRALIA	929	0	0	929	0	929	0	150	779
CANADA	9,233	0	0	9,233	23	8,509	701	206	9,027
NETHERLANDS	400	0	0	400	0	400	0	0	400
UNITED KINGDOM	550	0	0	550	0	550	0	550	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).

Country Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

TAUNUS CORP									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
AUSTRALIA	2,285	0	0	2,285	11	0	2,274	2,283	2
CANADA	2,033	0	0	2,033	1,621	43	369	1,041	992
CAYMAN ISLANDS	9,421	0	56	9,477	0	0	9,421	8,738	683
FRANCE	1,127	60	27	1,214	6	1,046	75	1,127	0
GERMANY	99,153	52	4,716	103,921	98,635	1	517	99,153	0
JAPAN	13,435	0	1	13,436	401	0	13,034	13,435	0
UNITED KINGDOM	1,836	0	2	1,838	604	0	1,232	1,799	37

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 Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

UNION BK NA									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year
CANADA	142	1,064	15	1,221	41	0	101	41	101

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 Exposure Information Report

Amounts in millions of dollars

Data as of: **DECEMBER 31, 2011**

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.

WELLS FARGO & CO									
Country	Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products)	Amount of Net Foreign Office Claims on Local Residents (including derivative products)	Amount of Cross-border Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure	Total of Columns (1) Plus (2) Plus (3)	Distribution of Amounts in Column 1				
					By Type of Borrower			By Maturity	
					Banks	Public Sector Entities	Other	One Year and Under	Over One Year

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: **\$12,423**

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