

# Country Exposure Information Report

## 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.

| AMERANT BK NA                              |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                |                        |   |  |  |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|----------------|------------------------|---|--|--|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                |                        |   | Cross-Border and Foreign-Office Commitments and Guarantees |  | Credit Derivatives (By Reference Entity) |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Total Collateral   | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments   | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                              |                                    | Gross-Net                     |                                    |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                |                        |   |  |  | Securities (HTM and AFS)                 | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| VENEZUELA                                  | 123   | 0  | 0   | 123                                    | 0                                | 0   | 0      | 0     | 123   | 0                  | 123           | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 16   | 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 the countries listed in Part B..... \$

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# Country Exposure Information Report

## 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                        |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                  |                |                        |   |                    |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|------------------|----------------|------------------------|---|--------------------|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Securities (HTM and AFS)   | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                        |                               | Gross-Net                          |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                  |                |                        |   |                    |  | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| AUSTRALIA                                  | 16  | 4010   | 8   | 4034                                   | 624                              | 221   | 2      | 0     | 3803  | 4026               | 0             | 0              | 0                                     | 0  | 0                | 0              | 0                      | 0   | 7005               | 0  | 0                                  | 0                             | 0                                  |                               |
| CANADA                                     | 906   | 2649   | 1   | 3556                                   | 643                              | 496   | 283    | 36    | 2740  | 3550               | 5             | 0              | 0                                     | 263  | 250              | 0              | 0                      | 250   | 10249              | 0  | 0                                  | 0                             | 0                                  |                               |
| JAPAN                                      | 156   | 3764   | 0   | 3920                                   | 3479                             | 213   | 2      | 179   | 3526  | 3886               | 34            | 0              | 0                                     | 0  | 0                | 0              | 0                      | 0   | 4701               | 0  | 0                                  | 0                             | 0                                  |                               |
| MEXICO                                     | 7   | 3041   | 0   | 3048                                   | 697                              | 168   | 89     | 38    | 2753  | 2957               | 91            | 0              | 0                                     | 0  | 58               | 0              | 58                     | 58  | 1385               | 0  | 0                                  | 0                             | 0                                  |                               |
| UNITED KINGDOM (OTH)                       | 1185  | 5690   | 60  | 6935                                   | 3564                             | 1518  | 65     | 13    | 5279  | 6850               | 25            | 0              | 0                                     | 29   | 0                | 0              | 0                      | 0   | 20732              | 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: **FRANCE (OTHER)**

Total amount of exposure to all the countries listed in Part B..... **\$1823**

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# Country Exposure Information Report

## 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                                  |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |                          |  |                |                        |   |  |  |  |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--------------------------|--|----------------|------------------------|---|--|--|--|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       |                          | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                |                        |   | Cross-Border and Foreign-Office Commitments and Guarantees |  | Credit Derivatives (By Reference Entity) |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       |                          | Total Collateral   | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments   | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                              |                               | Gross-Net                          |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book | Securities (HTM and AFS) |  |                |                        |   |  |  | Total Credit Derivatives Purchased       | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| ARGENTINA                                  | 120   | 0  | 0   | 120                                    | 0                                | 0   | 0      | 0     | 120   | 0                  | 120           | 0              | 0                                     | 0                        | 0  | 0              | 0                      | 0   | 3  | 0  | 0  | 0                             | 0                                  | 0                             |
| BRAZIL                                     | 369   | 0  | 0   | 369                                    | 0                                | 93  | 0      | 0     | 276   | 94                 | 275           | 0              | 0                                     | 0                        | 0  | 0              | 0                      | 0   | 4  | 0  | 0  | 0                             | 0                                  | 0                             |
| CANADA                                     | 37  | 0  | 0   | 37                                     | 0                                | 4   | 0      | 0     | 33    | 0                  | 37            | 0              | 0                                     | 4                        | 0  | 0              | 0                      | 0   | 1  | 0  | 0  | 0                             | 0                                  | 0                             |
| CHILE                                      | 41  | 0  | 0   | 41                                     | 0                                | 18  | 0      | 14    | 9     | 20                 | 21            | 0              | 0                                     | 0                        | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                             | 0                                  | 0                             |
| CHINA, PEOPLES REPUB                       | 69  | 0  | 0   | 69                                     | 0                                | 0   | 0      | 0     | 69    | 0                  | 69            | 0              | 0                                     | 0                        | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                             | 0                                  | 0                             |
| COLOMBIA                                   | 68  | 0  | 0   | 68                                     | 0                                | 0   | 0      | 0     | 68    | 0                  | 68            | 0              | 0                                     | 0                        | 0  | 0              | 0                      | 0   | 1  | 0  | 0  | 0                             | 0                                  | 0                             |
| COSTA RICA                                 | 29  | 0  | 0   | 29                                     | 0                                | 14  | 0      | 0     | 15    | 23                 | 6             | 0              | 0                                     | 0                        | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                             | 0                                  | 0                             |
| DOMINICAN REPUBLIC                         | 54  | 0  | 0   | 54                                     | 0                                | 39  | 0      | 0     | 15    | 39                 | 15            | 0              | 0                                     | 0                        | 0  | 0              | 0                      | 0   | 1  | 0  | 0  | 0                             | 0                                  | 0                             |
| ECUADOR                                    | 59  | 0  | 0   | 59                                     | 0                                | 0   | 0      | 0     | 59    | 6                  | 53            | 0              | 0                                     | 0                        | 0  | 0              | 0                      | 0   | 2  | 0  | 0  | 0                             | 0                                  | 0                             |
| EL SALVADOR                                | 45  | 0  | 0   | 45                                     | 0                                | 32  | 0      | 9     | 4     | 41                 | 4             | 0              | 0                                     | 0                        | 0  | 0              | 0                      | 0   | 1  | 4  | 0  | 0                             | 0                                  | 0                             |
| FRANCE (OTHER)                             | 28  | 0  | 0   | 28                                     | 0                                | 0   | 0      | 0     | 28    | 0                  | 28            | 0              | 0                                     | 0                        | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                             | 0                                  | 0                             |
| GUATEMALA                                  | 68  | 0  | 0   | 68                                     | 0                                | 48  | 0      | 0     | 20    | 60                 | 8             | 0              | 0                                     | 0                        | 0  | 0              | 0                      | 0   | 3  | 0  | 0  | 0                             | 0                                  | 0                             |
| MEXICO                                     | 105   | 0  | 0   | 105                                    | 0                                | 0   | 0      | 0     | 105   | 0                  | 105           | 0              | 0                                     | 0                        | 0  | 0              | 0                      | 0   | 1  | 0  | 0  | 0                             | 0                                  | 0                             |
| PANAMA                                     | 86  | 0  | 0   | 86                                     | 0                                | 63  | 0      | 3     | 20    | 50                 | 36            | 0              | 0                                     | 0                        | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                             | 0                                  | 0                             |
| UNITED KINGDOM (OTH                        | 59  | 0  | 0   | 59                                     | 0                                | 10  | 0      | 7     | 42    | 0                  | 59            | 0              | 0                                     | 7                        | 0  | 0              | 0                      | 0   | 2  | 0  | 0  | 0                             | 0                                  | 0                             |
| VENEZUELA                                  | 74  | 0  | 0   | 74                                     | 0                                | 0   | 0      | 0     | 74    | 0                  | 74            | 0              | 0                                     | 0                        | 0  | 0              | 0                      | 0   | 4  | 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:

PERU ISRAEL

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

\$67

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# Country Exposure Information Report

## 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 ITAU INTL                            |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                  |                |                        |   |                    |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|------------------|----------------|------------------------|---|--------------------|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Securities (HTM and AFS)   | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                        |                               | Gross-Net                          |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                  |                |                        |   |                    |  | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| BAHAMAS, THE                               | 67  | 23   | 0   | 90                                     | 0                                | 0   | 0      | 0     | 90    | 74                 | 16            | 0              | 0                                     | 0  | 0                | 0              | 0                      | 0   | 0                  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| BRAZIL                                     | 38  | 19   | 0   | 57                                     | 0                                | 0   | 0      | 0     | 57    | 52                 | 5             | 0              | 0                                     | 0  | 0                | 0              | 0                      | 0   | 0                  | 1  | 0                                  | 0                             | 0                                  | 0                             |
| BRITISH VIRGIN ISLAN                       | 53  | 5  | 0   | 58                                     | 0                                | 0   | 0      | 0     | 58    | 41                 | 17            | 0              | 0                                     | 0  | 0                | 0              | 0                      | 0   | 0                  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| CAYMAN ISLANDS                             | 230   | 47   | 0   | 277                                    | 0                                | 0   | 0      | 0     | 277   | 202                | 75            | 0              | 0                                     | 0  | 0                | 0              | 0                      | 0   | 0                  | 1  | 0                                  | 0                             | 0                                  | 0                             |
| LUXEMBOURG                                 | 62  | 35   | 0   | 97                                     | 0                                | 0   | 0      | 0     | 97    | 70                 | 27            | 0              | 0                                     | 0  | 0                | 0              | 0                      | 0   | 0                  | 2  | 0                                  | 0                             | 0                                  | 0                             |
| NETHERLANDS                                | 35  | 8  | 0   | 43                                     | 0                                | 0   | 0      | 0     | 43    | 34                 | 10            | 0              | 0                                     | 0  | 0                | 0              | 0                      | 0   | 0                  | 2  | 0                                  | 0                             | 0                                  | 0                             |
| UNITED KINGDOM (OTH                        | 205   | 24   | 0   | 229                                    | 0                                | 137   | 0      | 0     | 92    | 199                | 31            | 0              | 0                                     | 0  | 0                | 0              | 0                      | 0   | 0                  | 1  | 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 the countries listed in Part B.....

\$0

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# Country Exposure Information Report

## 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.

| BANESCO USA                                       |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                |                        |   |  |  |  |                                    |                               |                                    |                               |
|---|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|----------------|------------------------|---|--|--|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br><b>Country</b> | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                |                        |   | Cross-Border and Foreign-Office Commitments and Guarantees |  | Credit Derivatives (By Reference Entity) |                                    |                               |                                    |                               |
|   |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Total Collateral   | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments   | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                              |                                    | Gross-Net                     |                                    |                               |
|   |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                |                        |   |  |  | Securities (HTM and AFS)                 | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
|   | 73  | 0  | 0   | 73                                     | 0                                | 3   | 0      | 0     | 71    | 11                 | 63            | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| <b>PANAMA</b>                                     | 22  | 0  | 0   | 22                                     | 0                                | 3   | 0      | 0     | 20    | 3                  | 20            | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| <b>VENEZUELA</b>                                  | 51  | 0  | 0   | 51                                     | 0                                | 0   | 0      | 0     | 51    | 8                  | 43            | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 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.

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# Country Exposure Information Report

## 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 LEUMI USA                             |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |                          |  |                |                        |   |  |  |  |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--------------------------|--|----------------|------------------------|---|--|--|--|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       |                          | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                |                        |   | Cross-Border and Foreign-Office Commitments and Guarantees |  | Credit Derivatives (By Reference Entity) |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       |                          | Total Collateral   | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments   | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                              |                               | Gross-Net                          |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book | Securities (HTM and AFS) |  |                |                        |   |  |  | Total Credit Derivatives Purchased       | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| CANADA                                     | 104   | 0  | 0   | 104                                    | 0                                | 1   | 0      | 0     | 103   | 63                 | 41            | 0              | 0                                     | 0                        | 0  | 0              | 0                      | 0   | 16   | 0  | 0  | 0                             | 0                                  | 0                             |
| ISRAEL                                     | 509   | 0  | 0   | 509                                    | 0                                | 7   | 104    | 0     | 398   | 203                | 306           | 0              | 0                                     | 104                      | 0  | 0              | 0                      | 0   | 159  | 49   | 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: **UNITED KINGDOM (OTH**

Total amount of exposure to all the countries listed in Part B..... **\$60**

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# Country Exposure Information Report

## 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                          |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                  |                |                        |   |                    |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|------------------|----------------|------------------------|---|--------------------|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Securities (HTM and AFS)   | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                        |                               | Gross-Net                          |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                  |                |                        |   |                    |  | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| CAYMAN ISLANDS                             | 59220   | 231  | 133   | 59584                                  | 2000                             | 42  | 0      | 58323 | 1086  | 59112              | 339           | 2215           | 341                                   | 109  | 51182            | 0              | 36                     | 51182   | 6                  | 12   | 2139                               | 1854                          | 1885                               | 1600                          |
| FRANCE (OTHER)                             | 31696   | 5056   | 964   | 37716                                  | 3260                             | 2282  | 6218   | 21324 | 6928  | 34451              | 2301          | 7314           | 3615                                  | 395  | 21281            | 0              | 5408                   | 21281   | 5909               | 1547   | 51068                              | 43909                         | 36814                              | 29655                         |
| GERMANY                                    | 20138   | 15585  | 1832  | 37555                                  | 1962                             | 2225  | 17535  | 9427  | 6536  | 29630              | 6093          | 4686           | 1442                                  | 1378   | 5937             | 0              | 3545                   | 5937  | 10519              | 1178   | 39903                              | 33947                         | 28308                              | 22352                         |
| JAPAN                                      | 18434   | 41184  | 686   | 60304                                  | 6255                             | 20380   | 18882  | 15979 | 4377  | 55630              | 3988          | 7712           | 2428                                  | 0  | 29599            | 0              | 21603                  | 29599   | 979                | 2763   | 18354                              | 17393                         | 8974                               | 8013                          |
| UNITED KINGDOM (OTH)                       | 19545   | 45279  | 3827  | 68651                                  | 154272                           | 4463  | 22105  | 24550 | 13706 | 46571              | 18253         | 13133          | 2986                                  | 570  | 12105            | 0              | 5627                   | 12105   | 17252              | 2310   | 66331                              | 58198                         | 48459                              | 40326                         |

## 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: **CHINA, PEOPLES REPUB CANADA**

Total amount of exposure to all the countries listed in Part B..... **\$43423**

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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                          |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                |                        |   |  |  |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|----------------|------------------------|---|--|--|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                |                        |   | Cross-Border and Foreign-Office Commitments and Guarantees |  | Credit Derivatives (By Reference Entity) |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Total Collateral   | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments   | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                              |                                    | Gross-Net                     |                                    |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                |                        |   |  |  | Securities (HTM and AFS)                 | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
|  |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                |                        |   |  |  |  |                                    |                               |                                    |                               |
| BELGIUM                                    | 556   | 4834   | 21  | 5411                                   | 7721                             | 676   | 4659   | 0     | 56    | 405                | 4986          | 0              | 0                                     | 268  | 0              | 0                      | 0   | 0  | 50   | 1  | 0                                  | 0                             | 0                                  | 0                             |
| CANADA                                     | 3646  | 695  | 34  | 4375                                   | 241                              | 2815  | 110    | 1256  | 160   | 2361               | 1980          | 0              | 0                                     | 2164   | 0              | 0                      | 0   | 0  | 46   | 23                                       | 0                                  | 0                             | 0                                  | 0                             |
| GERMANY                                    | 3609  | 18368  | 50  | 22027                                  | 4321                             | 2000  | 19050  | 656   | 272   | 1683               | 20295         | 0              | 0                                     | 2843   | 0              | 0                      | 0   | 0  | 610  | 1  | 0                                  | 0                             | 0                                  | 0                             |
| JAPAN                                      | 1896  | 16992  | 44  | 18932                                  | 199                              | 10521   | 8155   | 81    | 131   | 3637               | 15252         | 0              | 0                                     | 0  | 4000           | 0                      | 4000  | 4000   | 0  | 1  | 0                                  | 0                             | 0                                  | 0                             |
| UNITED KINGDOM (OTH                        | 2528  | 17496  | 114   | 20138                                  | 49244                            | 1853  | 16308  | 1135  | 727   | 3154               | 16870         | 0              | 0                                     | 2796   | 0              | 0                      | 0   | 0  | 1175   | 7  | 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: **FRANCE (OTHER) CHINA, PEOPLES REPUB**

Total amount of exposure to all the countries listed in Part B..... **\$7370**

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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                         |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                  |                |                        |   |                    |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|------------------|----------------|------------------------|---|--------------------|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Securities (HTM and AFS)   | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                        |                               | Gross-Net                          |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                  |                |                        |   |                    |  | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| CHINA, PEOPLES REPUB                       | 0   | 45   | 0   | 45                                     | 0                                | 45  | 0      | 0     | 0     | 45                 | 0             | 0              | 0                                     | 0  | 0                | 0              | 0                      | 0   | 0                  | 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.

Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.

# Country Exposure Information Report

## 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.

| BARCLAYS US LLC                            |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                |                        |   |  |  |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|----------------|------------------------|---|--|--|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                |                        |   | Cross-Border and Foreign-Office Commitments and Guarantees |  | Credit Derivatives (By Reference Entity) |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Total Collateral   | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments   | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                              |                                    | Gross-Net                     |                                    |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                |                        |   |  |  | Securities (HTM and AFS)                 | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| CAYMAN ISLANDS                             | 4675  | 0  | 21  | 4696                                   | 0                                | 0   | 0      | 4588  | 87    | 3407               | 1268          | 374            | 0                                     | 0  | 2553           | 0                      | 105   | 2553   | 0  | 0  | 5                                  | 0                             | 0                                  | 0                             |
| JAPAN                                      | 3485  | 0  | 14  | 3499                                   | 0                                | 3476  | 0      | 2     | 7     | 3466               | 19            | 20             | 0                                     | 0  | 638            | 0                      | 142   | 638  | 1  | 0  | 15                                 | 0                             | 0                                  | 0                             |
| LUXEMBOURG                                 | 6859  | 0  | 5   | 6864                                   | 0                                | 2   | 0      | 6849  | 8     | 6814               | 45            | 8              | 0                                     | 0  | 6776           | 0                      | 2   | 6776   | 0  | 0  | 3                                  | 0                             | 0                                  | 0                             |
| UNITED KINGDOM (OTH)                       | 33740   | 9256   | 13  | 43009                                  | 3976                             | 30696   | 0      | 12152 | 148   | 33740              | 9256          | 61             | 0                                     | 265  | 22365          | 0                      | 1158  | 22365  | 36   | 3611                                     | 53746                              | 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 the countries listed in Part B.....

\$

Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.

# Country Exposure Information Report

## 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.

| BMO FNCL CORP                              |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                  |                |                        |   |                    |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|------------------|----------------|------------------------|---|--------------------|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Securities (HTM and AFS)   | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                        |                               | Gross-Net                          |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                  |                |                        |   |                    |  | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| CANADA                                     | 2116  | 0  | 15  | 2131                                   | 0                                | 857   | 103    | 604   | 552   | 1445               | 671           | 502            | 0                                     | 0  | 741              | 0              | 741                    | 741   | 1158               | 21   | 75                                 | 0                             | 75                                 | 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 the countries listed in Part B..... \$

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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.

| BNP PARIBAS USA                            |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                  |                |                        |   |                    |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|------------------|----------------|------------------------|---|--------------------|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Securities (HTM and AFS)   | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                        |                               | Gross-Net                          |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                  |                |                        |   |                    |  | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| FRANCE (OTHER)                             | 1982  | 0  | 4   | 1986                                   | 0                                | 1620  | 0      | 255   | 111   | 51                 | 1931          | 0              | 0                                     | 0  | 171              | 0              | 1                      | 171   | 31                 | 74   | 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 the countries listed in Part B..... \$

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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.

| BRICKELL BK                                |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                |                        |   |  |  |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|----------------|------------------------|---|--|--|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                |                        |   | Cross-Border and Foreign-Office Commitments and Guarantees |  | Credit Derivatives (By Reference Entity) |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Total Collateral   | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments   | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                              |                                    | Gross-Net                     |                                    |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                |                        |   |  |  | Securities (HTM and AFS)                 | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| ARGENTINA                                  | 17  | 0  | 0   | 17                                     | 0                                | 0   | 0      | 0     | 17    | 0                  | 17            | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| BERMUDA                                    | 32  | 0  | 0   | 32                                     | 0                                | 0   | 0      | 0     | 32    | 32                 | 0             | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| BRAZIL                                     | 98  | 0  | 0   | 98                                     | 0                                | 0   | 0      | 0     | 98    | 3                  | 95            | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| CANADA                                     | 5   | 0  | 0   | 5                                      | 0                                | 0   | 0      | 5     | 0     | 5                  | 0             | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| COLOMBIA                                   | 12  | 0  | 0   | 12                                     | 0                                | 0   | 0      | 0     | 12    | 0                  | 12            | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| ECUADOR                                    | 11  | 0  | 0   | 11                                     | 0                                | 0   | 0      | 0     | 11    | 0                  | 11            | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| MEXICO                                     | 18  | 0  | 0   | 18                                     | 0                                | 0   | 0      | 0     | 18    | 1                  | 17            | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 10   | 0  | 0                                  | 0                             | 0                                  | 0                             |
| PERU                                       | 6   | 0  | 0   | 6                                      | 0                                | 0   | 0      | 0     | 6     | 0                  | 6             | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| UNITED KINGDOM (OTH)                       | 6   | 0  | 0   | 6                                      | 0                                | 0   | 0      | 0     | 6     | 0                  | 6             | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| VENEZUELA                                  | 31  | 0  | 0   | 31                                     | 0                                | 0   | 0      | 0     | 31    | 3                  | 28            | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 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: **CHILE** **DOMINICAN REPUBLIC**

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

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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.

| CAPITAL ONE FC                                    |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                |                        |   |  |  |  |                                    |                               |                                    |                               |
|---|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|----------------|------------------------|---|--|--|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br><b>Country</b> | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                |                        |   | Cross-Border and Foreign-Office Commitments and Guarantees |  | Credit Derivatives (By Reference Entity) |                                    |                               |                                    |                               |
|   |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Total Collateral   | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments   | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                              |                                    | Gross-Net                     |                                    |                               |
|   |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                |                        |   |  |  | Securities (HTM and AFS)                 | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| <b>CANADA</b>                                     | 68  | 6028   | 31  | 6127                                   | 526                              | 222   | 42     | 65    | 5798  | 239                | 5857          | 0              | 0                                     | 107  | 0              | 0                      | 0   | 0  | 20717  | 4  | 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: **UNITED KINGDOM (OTH**

Total amount of exposure to all the countries listed in Part B..... **\$3063**

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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.

| U.S. Dollar Amounts in Millions<br><b>Country</b> | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                |                        |   | Cross-Border and Foreign-Office Commitments and Guarantees |  | Credit Derivatives (By Reference Entity) |                                    |                               |                                    |
|---|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|----------------|------------------------|---|--|--|--|------------------------------------|-------------------------------|------------------------------------|
|   |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Total Collateral   | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments   | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                              |                                    | Gross-Net                     |                                    |
|   |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                |                        |   |  |  | Securities (HTM and AFS)                 | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased |

## 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**

Total amount of exposure to all the countries listed in Part B..... **\$169**

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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.

| U.S. Dollar Amounts in Millions<br><b>Country</b> | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                          |                                    |                               |                                    |
|---|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|--|------------------|----------------|------------------------|---|--------------------|--|--------------------------|------------------------------------|-------------------------------|------------------------------------|
|   |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |  | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross              |                                    | Gross-Net                     |                                    |
|   |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book  |                  |                |                        |   |                    |  | Securities (HTM and AFS) | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased |

## 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 (OTHER)**

Total amount of exposure to all the countries listed in Part B..... **\$2280**

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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.

| CIBC BC USA                                       |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                  |                |                        |   |                    |  |                                    |                               |                                    |                               |
|---|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|------------------|----------------|------------------------|---|--------------------|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br><b>Country</b> | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                                    |                               |                                    |                               |
|   |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Securities (HTM and AFS)   | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                        |                               | Gross-Net                          |                               |
|   |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                  |                |                        |   |                    |  | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| <b>CANADA</b>                                     | 1230  | 0  | 0   | 1230                                   | 0                                | 708   | 90     | 255   | 177   | 647                | 583           | 19             | 0                                     | 290  | 509              | 404            | 108                    | 404   | 384                | 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 the countries listed in Part B..... \$

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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                                  |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                  |                |                        |   |                    |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|------------------|----------------|------------------------|---|--------------------|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Securities (HTM and AFS)   | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                        |                               | Gross-Net                          |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                  |                |                        |   |                    |  | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
|  |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                  |                |                        |   |                    |  |                                    |                               |                                    |                               |
| AUSTRALIA                                  | 4030  | 24339  | 1458  | 29827                                  | 23342                            | 3417  | 8384   | 4882  | 13144 | 15368              | 13001         | 7362           | 0                                     | 1451   | 1465             | 0              | 1460                   | 1465  | 11651              | 747  | 10052                              | 10153                         | 5931                               | 6033                          |
| BRAZIL                                     | 13602   | 12632  | 594   | 26828                                  | 6957                             | 3814  | 10736  | 1614  | 10663 | 16848              | 9386          | 4910           | 0                                     | 3687   | 3593             | 0              | 3593                   | 3593  | 1465               | 1398   | 9907                               | 10131                         | 3860                               | 4084                          |
| CANADA                                     | 5987  | 9114   | 6330  | 21431                                  | 6393                             | 3534  | 3533   | 9124  | 5240  | 11473              | 3628          | 2743           | 0                                     | 2685   | 3281             | 0              | 3228                   | 3281  | 12363              | 1800   | 4830                               | 6091                          | 2167                               | 3428                          |
| CAYMAN ISLANDS                             | 93385   | 1  | 4877  | 98263                                  | 3                                | 0   | 0      | 88518 | 9745  | 71145              | 22241         | 5435           | 0                                     | 17603  | 44873            | 0              | 44873                  | 44873   | 10428              | 972  | 74                                 | 6                             | 74                                 | 6                             |
| CHINA, PEOPLES REPUB                       | 8599  | 20634  | 725   | 29958                                  | 18837                            | 4547  | 9465   | 2939  | 13008 | 21681              | 7552          | 5039           | 0                                     | 4373   | 261              | 0              | 261                    | 261   | 4313               | 981  | 14867                              | 13659                         | 8708                               | 7522                          |
| FRANCE (OTHER)                             | 44635   | 2194   | 6213  | 53042                                  | 813                              | 13240   | 8425   | 25163 | 6214  | 44743              | 2086          | 9971           | 0                                     | 1369   | 29207            | 0              | 24080                  | 29207   | 35764              | 809  | 58376                              | 56625                         | 30200                              | 27554                         |
| GERMANY                                    | 28915   | 34387  | 9748  | 73050                                  | 4113                             | 6468  | 48687  | 9783  | 8112  | 53839              | 9463          | 7560           | 0                                     | 8972   | 5825             | 0              | 5788                   | 5825  | 9782               | 1684   | 48795                              | 47659                         | 25960                              | 24824                         |
| HONG KONG                                  | 3952  | 29591  | 448   | 33991                                  | 70329                            | 589   | 12838  | 3160  | 17404 | 29621              | 3922          | 5838           | 0                                     | 7138   | 64               | 0              | 64                     | 64  | 13487              | 646  | 2180                               | 2109                          | 1407                               | 1345                          |
| INDIA (OTHER)                              | 9179  | 26234  | 708   | 36121                                  | 23161                            | 3360  | 12613  | 4032  | 16115 | 25524              | 9889          | 4970           | 0                                     | 9682   | 473              | 0              | 473                    | 473   | 8283               | 2066   | 2338                               | 2003                          | 1651                               | 1315                          |
| ITALY (OTHER)                              | 13882   | 461  | 5785  | 20128                                  | 1633                             | 2942  | 14156  | 1309  | 1721  | 11860              | 2483          | 10742          | 0                                     | 642  | 1349             | 0              | 1349                   | 1349  | 2517               | 253  | 48749                              | 48928                         | 16366                              | 16545                         |
| JAPAN                                      | 28966   | 42778  | 2586  | 74330                                  | 19509                            | 26800   | 29538  | 9734  | 8258  | 37708              | 34036         | 12841          | 0                                     | 6118   | 31376            | 0              | 27541                  | 31376   | 4485               | 856  | 20367                              | 18883                         | 11996                              | 10512                         |
| KOREA, SOUTH                               | 9498  | 34960  | 697   | 45155                                  | 27863                            | 1694  | 17836  | 3095  | 22530 | 33811              | 10647         | 3171           | 0                                     | 9509   | 5204             | 0              | 5204                   | 5204  | 10327              | 1931   | 11965                              | 12173                         | 6076                               | 6362                          |
| MEXICO                                     | 4299  | 65720  | 1244  | 71263                                  | 59161                            | 2576  | 25581  | 7597  | 35510 | 24839              | 45180         | 7629           | 0                                     | 13669  | 804              | 0              | 804                    | 804   | 20694              | 983  | 8301                               | 8565                          | 3591                               | 3856                          |
| NETHERLANDS                                | 12403   | 6746   | 5446  | 24595                                  | 3658                             | 7312  | 8850   | 3423  | 5010  | 15553              | 3596          | 4018           | 0                                     | 1226   | 531              | 0              | 509                    | 531   | 7631               | 2262   | 27072                              | 26816                         | 15106                              | 14851                         |
| SINGAPORE                                  | 9657  | 31328  | 512   | 41497                                  | 51738                            | 2108  | 21392  | 4728  | 13270 | 31508              | 9477          | 1965           | 0                                     | 8800   | 7152             | 0              | 7152                   | 7152  | 11023              | 616  | 1886                               | 1907                          | 1365                               | 1394                          |
| SWITZERLAND (OTHER)                        | 9161  | 12412  | 1562  | 23135                                  | 2456                             | 3942  | 14041  | 1529  | 3622  | 7718               | 13855         | 1667           | 0                                     | 1724   | 2560             | 0              | 295                    | 2560  | 6742               | 1599   | 18342                              | 17946                         | 10391                              | 9980                          |
| TAIWAN                                     | 3650  | 18419  | 277   | 22346                                  | 19974                            | 336   | 6282   | 1899  | 13829 | 17418              | 4651          | 2226           | 0                                     | 1198   | 1326             | 0              | 1326                   | 1326  | 12900              | 118  | 55                                 | 55                            | 45                                 | 45                            |
| UNITED KINGDOM (OTH                        | 14514   | 61978  | 19848   | 96340                                  | 285271                           | 14700   | 26869  | 38761 | 16010 | 69536              | 6956          | 13354          | 0                                     | 4817   | 12329            | 0              | 12329                  | 12329   | 22951              | 2622   | 71326                              | 73644                         | 37219                              | 39557                         |

## 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 the countries listed in Part B.....

\$

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# Country Exposure Information Report

## 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.

| U.S. Dollar Amounts in Millions<br><b>Country</b> | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                          |                                    |                               |                                    |
|---|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|--|------------------|----------------|------------------------|---|--------------------|--|--------------------------|------------------------------------|-------------------------------|------------------------------------|
|   |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |  | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross              |                                    | Gross-Net                     |                                    |
|   |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book  |                  |                |                        |   |                    |  | Securities (HTM and AFS) | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased |

## 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: **CAYMAN ISLANDS**      **MEXICO**

Total amount of exposure to all the countries listed in Part B..... \$1277

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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.

| CREDIT SUISSE HOLD USA                     |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                  |                |                        |   |                    |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|------------------|----------------|------------------------|---|--------------------|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Securities (HTM and AFS)   | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                        |                               | Gross-Net                          |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                  |                |                        |   |                    |  | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| BRITISH VIRGIN ISLAN                       | 1919  | 0  | 24  | 1943                                   | 0                                | 0   | 0      | 1919  | 0     | 1919               | 0             | 0              | 0                                     | 0  | 0                | 0              | 0                      | 0   | 0                  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| CANADA                                     | 1420  | 0  | 1   | 1421                                   | 3                                | 164   | 5      | 779   | 472   | 1317               | 103           | 394            | 44                                    | 0  | 71               | 0              | 33                     | 71  | 0                  | 0  | 636                                | 128                           | 508                                | 0                             |
| CAYMAN ISLANDS                             | 9359  | 0  | 16  | 9375                                   | 0                                | 30  | 0      | 9163  | 166   | 9033               | 326           | 739            | 0                                     | 0  | 374              | 0              | 8                      | 374   | 2                  | 0  | 202                                | 11                            | 196                                | 5                             |
| SWITZERLAND (OTHER)                        | 36507   | 0  | 4   | 36511                                  | 0                                | 36072   | 0      | 347   | 88    | 7384               | 29123         | 241            | 48                                    | 0  | 20523            | 0              | 15762                  | 20523   | 0                  | 1  | 0                                  | 0                             | 0                                  | 0                             |
| UNITED KINGDOM (OTH                        | 9341  | 0  | 1   | 9342                                   | 0                                | 1695  | 0      | 7135  | 511   | 8762               | 579           | 629            | 94                                    | 0  | 626              | 0              | 0                      | 626   | 0                  | 0  | 6                                  | 0                             | 6                                  | 0                             |

## PART B

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

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

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

\$0

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# Country Exposure Information Report

## 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.

| DB USA CORP                                |   |  |   |  |                                  |   |        |       |       |                    |               |                |  |                  |                |                        |   |                    |  |                          |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|--|------------------|----------------|------------------------|---|--------------------|--|--------------------------|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                          |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |  | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross              |                                    | Gross-Net                     |                                    |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book  |                  |                |                        |   |                    |  | Securities (HTM and AFS) | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| BERMUDA                                    | 1879  | 0  | 0   | 1879                                   | 0                                | 0   | 0      | 1861  | 18    | 1853               | 26            | 42             | 0  | 0                | 1836           | 0                      | 0   | 1836               | 0  | 0                        | 0                                  | 0                             | 0                                  | 0                             |
| CAYMAN ISLANDS                             | 12238   | 0  | 0   | 12238                                  | 0                                | 0   | 0      | 12043 | 195   | 11620              | 618           | 556            | 0  | 0                | 11536          | 0                      | 0   | 11536              | 86   | 0                        | 0                                  | 0                             | 0                                  | 0                             |
| GERMANY                                    | 56289   | 0  | 616   | 56905                                  | 0                                | 55834   | 0      | 23    | 1048  | 55872              | 416           | 53             | 0  | 0                | 51789          | 0                      | 0   | 51789              | 0  | 1                        | 0                                  | 0                             | 0                                  | 0                             |
| SAUDI ARABIA                               | 2683  | 0  | 0   | 2683                                   | 0                                | 0   | 2261   | 380   | 42    | 2683               | 0             | 0              | 0  | 0                | 2642           | 0                      | 0   | 2642               | 0  | 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 the countries listed in Part B.....

\$

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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                                |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                |                        |   |  |  |  |                                    |                               |                                    |                               |   |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|----------------|------------------------|---|--|--|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|---|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                |                        |   | Cross-Border and Foreign-Office Commitments and Guarantees |  | Credit Derivatives (By Reference Entity) |                                    |                               |                                    |                               |   |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Total Collateral   | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments   | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                              |                                    | Gross-Net                     |                                    |                               |   |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                |                        |   |  |  | Securities (HTM and AFS)                 | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |   |
|  |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                |                        |   |  |  |  |                                    |                               |                                    |                               |   |
| AUSTRALIA                                  | 7   | 0  | 0   | 7                                      | 0                                | 7   | 0      | 0     | 0     | 2                  | 5             | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             | 0 |
| BAHAMAS, THE                               | 4   | 0  | 0   | 4                                      | 0                                | 0   | 0      | 0     | 4     | 1                  | 3             | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             | 0 |
| BRAZIL                                     | 43  | 0  | 0   | 43                                     | 0                                | 9   | 0      | 0     | 34    | 32                 | 11            | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             | 0 |
| BRITISH VIRGIN ISLAN                       | 58  | 0  | 0   | 58                                     | 0                                | 0   | 0      | 0     | 58    | 53                 | 5             | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             | 0 |
| CANADA                                     | 3   | 0  | 0   | 3                                      | 0                                | 3   | 0      | 0     | 0     | 3                  | 0             | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             | 0 |
| CAYMAN ISLANDS                             | 14  | 0  | 0   | 14                                     | 0                                | 0   | 0      | 0     | 14    | 14                 | 0             | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             | 0 |
| FRANCE (OTHER)                             | 9   | 0  | 0   | 9                                      | 0                                | 8   | 0      | 1     | 0     | 0                  | 9             | 0              | 0                                     | 9  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             | 0 |
| GERMANY                                    | 2   | 0  | 0   | 2                                      | 0                                | 2   | 0      | 0     | 0     | 2                  | 0             | 0              | 0                                     | 2  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             | 0 |
| NETHERLANDS                                | 13  | 0  | 0   | 13                                     | 0                                | 8   | 0      | 5     | 0     | 4                  | 9             | 0              | 0                                     | 13   | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             | 0 |
| PARAGUAY                                   | 5   | 0  | 0   | 5                                      | 0                                | 0   | 0      | 0     | 5     | 5                  | 0             | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             | 0 |
| SWITZERLAND (OTHER)                        | 8   | 0  | 0   | 8                                      | 0                                | 8   | 0      | 0     | 0     | 4                  | 4             | 0              | 0                                     | 8  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             | 0 |
| UNITED KINGDOM (OTH                        | 8   | 0  | 0   | 8                                      | 0                                | 8   | 0      | 0     | 0     | 2                  | 6             | 0              | 0                                     | 8  | 0              | 0                      | 0   | 0  | 0  | 0  | 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 the countries listed in Part B.....

\$

Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.

# Country Exposure Information Report

## 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.

| DISCOUNT BC                                       |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                |                        |   |  |  |  |                                    |                               |                                    |                               |
|---|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|----------------|------------------------|---|--|--|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br><b>Country</b> | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                |                        |   | Cross-Border and Foreign-Office Commitments and Guarantees |  | Credit Derivatives (By Reference Entity) |                                    |                               |                                    |                               |
|   |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Total Collateral   | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments   | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                              |                                    | Gross-Net                     |                                    |                               |
|   |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                |                        |   |  |  | Securities (HTM and AFS)                 | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| ISRAEL  | 189   | 0  | 0   | 189                                    | 0                                | 21  | 67     | 0     | 101   | 127                | 62            | 0              | 0                                     | 65   | 0              | 0                      | 0   | 0  | 0  | 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 the countries listed in Part B..... \$

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# Country Exposure Information Report

## 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 WEST BC                               |   |  |   |  |                                  |   |        |       |       |                    |               |                |  |                  |                |                        |   |                    |  |                          |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|--|------------------|----------------|------------------------|---|--------------------|--|--------------------------|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                          |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |  | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross              |                                    | Gross-Net                     |                                    |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book  |                  |                |                        |   |                    |  | Securities (HTM and AFS) | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
|  | 460   | 0  | 0   | 460                                    | 0                                | 0   | 460    | 0     | 0     | 2                  | 458           | 0              | 0  | 458              | 0              | 0                      | 0   | 0                  | 0  | 0                        | 0                                  | 0                             | 0                                  | 0                             |
| <b>CAYMAN ISLANDS</b>                      | 453   | 0  | 0   | 453                                    | 0                                | 0   | 0      | 265   | 188   | 230                | 223           | 0              | 0  | 0                | 0              | 0                      | 0   | 0                  | 227  | 3                        | 0                                  | 0                             | 0                                  | 0                             |
| <b>CHINA, PEOPLES REPUB</b>                | 1614  | 1490   | 0   | 3104                                   | 1330                             | 865   | 309    | 195   | 1735  | 1613               | 1491          | 0              | 0  | 0                | 0              | 0                      | 0   | 0                  | 196  | 0                        | 0                                  | 0                             | 0                                  | 0                             |
| <b>HONG KONG</b>                           | 162   | 367  | 1   | 530                                    | 1143                             | 151   | 35     | 107   | 236   | 304                | 225           | 0              | 0  | 4                | 0              | 0                      | 0   | 0                  | 143  | 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 the countries listed in Part B.....

\$

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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.

| EASTERN NB                                 |   |  |   |  |                                  |   |        |       |       |                    |               |                |  |                  |                |                        |   |                    |  |                          |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|--|------------------|----------------|------------------------|---|--------------------|--|--------------------------|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                          |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |  | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross              |                                    | Gross-Net                     |                                    |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book  |                  |                |                        |   |                    |  | Securities (HTM and AFS) | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| COLOMBIA                                   | 5   | 0  | 0   | 5                                      | 0                                | 0   | 0      | 0     | 5     | 0                  | 5             | 0              | 0  | 0                | 0              | 0                      | 0   | 0                  | 0  | 0                        | 0                                  | 0                             | 0                                  | 0                             |
| COSTA RICA                                 | 11  | 0  | 0   | 11                                     | 0                                | 0   | 0      | 0     | 11    | 0                  | 11            | 0              | 0  | 0                | 0              | 0                      | 0   | 0                  | 0  | 0                        | 0                                  | 0                             | 0                                  | 0                             |
| ECUADOR                                    | 17  | 0  | 0   | 17                                     | 0                                | 12  | 0      | 0     | 5     | 17                 | 0             | 0              | 0  | 0                | 0              | 0                      | 0   | 0                  | 0  | 0                        | 0                                  | 0                             | 0                                  | 0                             |
| GUATEMALA                                  | 13  | 0  | 0   | 13                                     | 0                                | 12  | 0      | 0     | 1     | 12                 | 1             | 0              | 0  | 0                | 0              | 0                      | 0   | 0                  | 0  | 0                        | 0                                  | 0                             | 0                                  | 0                             |
| HONDURAS                                   | 7   | 0  | 0   | 7                                      | 0                                | 6   | 0      | 0     | 1     | 6                  | 1             | 0              | 0  | 0                | 0              | 0                      | 0   | 0                  | 0  | 0                        | 0                                  | 0                             | 0                                  | 0                             |
| VENEZUELA                                  | 7   | 0  | 0   | 7                                      | 0                                | 0   | 0      | 0     | 7     | 1                  | 6             | 0              | 0  | 0                | 0              | 0                      | 0   | 0                  | 0  | 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.

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# Country Exposure Information Report

## 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.

| U.S. Dollar Amounts in Millions<br><b>Country</b> | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                          |                                    |                               |                                    |
|---|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|--|------------------|----------------|------------------------|---|--------------------|--|--------------------------|------------------------------------|-------------------------------|------------------------------------|
|   |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |  | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross              |                                    | Gross-Net                     |                                    |
|   |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book  |                  |                |                        |   |                    |  | Securities (HTM and AFS) | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased |

## 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: **JAPAN**

Total amount of exposure to all the countries listed in Part B..... **\$189**

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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.

| U.S. Dollar Amounts in Millions<br><b>Country</b> | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                          |                                    |                               |                                    |
|---|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|--|------------------|----------------|------------------------|---|--------------------|--|--------------------------|------------------------------------|-------------------------------|------------------------------------|
|   |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |  | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross              |                                    | Gross-Net                     |                                    |
|   |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book  |                  |                |                        |   |                    |  | Securities (HTM and AFS) | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased |

## 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: **BRITISH VIRGIN ISLAN**

Total amount of exposure to all the countries listed in Part B..... **\$168**

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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                    |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                  |                |                        |   |                    |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|------------------|----------------|------------------------|---|--------------------|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Securities (HTM and AFS)   | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                        |                               | Gross-Net                          |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                  |                |                        |   |                    |  | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
|  |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                  |                |                        |   |                    |  |                                    |                               |                                    |                               |
| AUSTRALIA                                  | 3357  | 8499   | 514   | 12370                                  | 713                              | 1909  | 2722   | 3895  | 3844  | 10753              | 1104          | 6889           | 367                                   | 0  | 872              | 0              | 49                     | 872   | 1857               | 0  | 11127                              | 11717                         | 4393                               | 4984                          |
| CANADA                                     | 9389  | 715  | 1514  | 11618                                  | 62                               | 2756  | 882    | 5428  | 2552  | 9580               | 524           | 2773           | 313                                   | 0  | 3478             | 0              | 1825                   | 3478  | 1840               | 485  | 6182                               | 5618                          | 2797                               | 2234                          |
| CAYMAN ISLANDS                             | 59732   | 203  | 1522  | 61457                                  | 392                              | 36  | 0      | 58021 | 3400  | 54735              | 5200          | 6270           | 534                                   | 0  | 39649            | 0              | 339                    | 39649   | 9717               | 109  | 5643                               | 5992                          | 4208                               | 4557                          |
| CHINA, PEOPLES REPUB                       | 12419   | 844  | 302   | 13565                                  | 240                              | 2374  | 1382   | 4040  | 5769  | 13185              | 78            | 10539          | 160                                   | 0  | 1234             | 0              | 0                      | 1234  | 2144               | 0  | 10027                              | 9773                          | 4404                               | 4150                          |
| FRANCE (OTHER)                             | 15406   | 628  | 673   | 16707                                  | 19                               | 1560  | 2377   | 9846  | 2924  | 15322              | 711           | 5230           | 1839                                  | 0  | 7193             | 0              | 1897                   | 7193  | 20475              | 0  | 40557                              | 36007                         | 14886                              | 10336                         |
| GERMANY                                    | 17985   | 1131   | 5199  | 24315                                  | 2926                             | 2620  | 13618  | 3505  | 4572  | 18065              | 1050          | 9961           | 2141                                  | 0  | 997              | 0              | 107                    | 997   | 6462               | 26   | 23930                              | 21088                         | 10167                              | 7325                          |
| IRELAND                                    | 13151   | 1619   | 427   | 15197                                  | 74                               | 262   | 114    | 12032 | 2789  | 12427              | 2343          | 3051           | 181                                   | 107  | 7183             | 0              | 0                      | 7183  | 1600               | 2  | 2412                               | 2597                          | 1029                               | 1213                          |
| ITALY (OTHER)                              | 6986  | 319  | 3025  | 10330                                  | 39                               | 3146  | 4855   | 832   | 1497  | 6264               | 1043          | 3758           | 2554                                  | 0  | 1962             | 0              | 69                     | 1962  | 1896               | 25   | 34723                              | 31489                         | 8919                               | 5685                          |
| JAPAN                                      | 25937   | 81026  | 1213  | 108176                                 | 5576                             | 25899   | 22253  | 42279 | 17745 | 106316             | 647           | 32652          | 6777                                  | 0  | 56838            | 0              | 25982                  | 56838   | 8132               | 0  | 31284                              | 32258                         | 10990                              | 11964                         |
| KOREA, SOUTH                               | 10565   | 653  | 181   | 11399                                  | 88                               | 190   | 2100   | 6403  | 2706  | 11123              | 95            | 3288           | 44                                    | 0  | 6887             | 0              | 0                      | 6887  | 16                 | 0  | 9944                               | 11095                         | 3612                               | 4763                          |
| LUXEMBOURG                                 | 10903   | 1099   | 886   | 12888                                  | 1397                             | 78  | 7      | 12254 | 549   | 9731               | 2271          | 4339           | 1083                                  | 0  | 3568             | 0              | 2                      | 3568  | 5110               | 81   | 8407                               | 5713                          | 4766                               | 2072                          |
| UNITED KINGDOM (OTH)                       | 10572   | 50402  | 9622  | 70596                                  | 195460                           | 5151  | 20267  | 37881 | 7297  | 53843              | 7130          | 19210          | 6769                                  | 576  | 17352            | 0              | 12265                  | 17352   | 9544               | 10   | 46579                              | 41464                         | 19280                              | 14166                         |

## 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**      **NETHERLANDS**      **SINGAPORE**

Total amount of exposure to all the countries listed in Part B..... **\$24281**

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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.

| HABIB AMER BK                              |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                |                        |   |  |  |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|----------------|------------------------|---|--|--|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                |                        |   | Cross-Border and Foreign-Office Commitments and Guarantees |  | Credit Derivatives (By Reference Entity) |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Total Collateral   | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments   | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                              |                                    | Gross-Net                     |                                    |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                |                        |   |  |  | Securities (HTM and AFS)                 | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
|  |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                |                        |   |  |  |  |                                    |                               |                                    |                               |
| BAHRAIN                                    | 1   | 0  | 0   | 1                                      | 0                                | 0   | 1      | 0     | 0     | 0                  | 1             | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| BANGLADESH                                 | 24  | 0  | 0   | 24                                     | 0                                | 0   | 24     | 0     | 0     | 0                  | 24            | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| CHINA, PEOPLES REPUB                       | 12  | 0  | 0   | 12                                     | 0                                | 0   | 12     | 0     | 0     | 0                  | 12            | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| GERMANY                                    | 1   | 0  | 0   | 1                                      | 0                                | 0   | 1      | 0     | 0     | 0                  | 1             | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| HONG KONG                                  | 14  | 0  | 0   | 14                                     | 0                                | 0   | 14     | 0     | 0     | 0                  | 14            | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| INDIA (OTHER)                              | 1   | 0  | 0   | 1                                      | 0                                | 0   | 1      | 0     | 0     | 0                  | 1             | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| ITALY (OTHER)                              | 2   | 0  | 0   | 2                                      | 0                                | 0   | 2      | 0     | 0     | 0                  | 2             | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| JAPAN                                      | 1   | 0  | 0   | 1                                      | 0                                | 0   | 1      | 0     | 0     | 0                  | 1             | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| PAKISTAN                                   | 12  | 0  | 0   | 12                                     | 0                                | 0   | 12     | 0     | 0     | 0                  | 12            | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| POLAND                                     | 4   | 0  | 0   | 4                                      | 0                                | 0   | 4      | 0     | 0     | 0                  | 4             | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| PORTUGAL                                   | 1   | 0  | 0   | 1                                      | 0                                | 0   | 1      | 0     | 0     | 0                  | 1             | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| SPAIN                                      | 2   | 0  | 0   | 2                                      | 0                                | 0   | 2      | 0     | 0     | 0                  | 2             | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| UNITED ARAB EMIRATES                       | 1   | 0  | 0   | 1                                      | 0                                | 0   | 1      | 0     | 0     | 0                  | 1             | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| VIETNAM                                    | 1   | 0  | 0   | 1                                      | 0                                | 0   | 1      | 0     | 0     | 0                  | 1             | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 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.

Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.

# Country Exposure Information Report

## 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.

| HELM BK USA                                |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                  |                |                        |   |                    |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|------------------|----------------|------------------------|---|--------------------|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Securities (HTM and AFS)   | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                        |                               | Gross-Net                          |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                  |                |                        |   |                    |  | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| ARGENTINA                                  | 14  | 0  | 0   | 14                                     | 0                                | 0   | 0      | 0     | 14    | 0                  | 14            | 0              | 0                                     | 0  | 0                | 0              | 0                      | 0   | 0                  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| BRAZIL                                     | 205   | 0  | 0   | 205                                    | 0                                | 0   | 0      | 0     | 205   | 0                  | 205           | 0              | 0                                     | 0  | 0                | 0              | 0                      | 0   | 0                  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| COLOMBIA                                   | 66  | 0  | 0   | 66                                     | 0                                | 0   | 0      | 0     | 66    | 2                  | 64            | 0              | 0                                     | 0  | 0                | 0              | 0                      | 0   | 0                  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| ECUADOR                                    | 30  | 0  | 0   | 30                                     | 0                                | 0   | 0      | 0     | 30    | 0                  | 30            | 0              | 0                                     | 0  | 0                | 0              | 0                      | 0   | 0                  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| MEXICO                                     | 31  | 0  | 0   | 31                                     | 0                                | 0   | 0      | 0     | 31    | 0                  | 31            | 0              | 0                                     | 0  | 0                | 0              | 0                      | 0   | 0                  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| VENEZUELA                                  | 45  | 0  | 0   | 45                                     | 0                                | 0   | 0      | 0     | 45    | 0                  | 45            | 0              | 0                                     | 0  | 0                | 0              | 0                      | 0   | 0                  | 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: **PERU**

Total amount of exposure to all the countries listed in Part B..... **\$14**

Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.

# Country Exposure Information Report

## 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 N AMER HOLDS                          |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                  |                |                        |   |                    |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|------------------|----------------|------------------------|---|--------------------|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Securities (HTM and AFS)   | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                        |                               | Gross-Net                          |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                  |                |                        |   |                    |  | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| BRAZIL                                     | 5014  | 0  | 9   | 5023                                   | 0                                | 220   | 3750   | 121   | 923   | 3974               | 1040          | 3756           | 0                                     | 0  | 0                | 0              | 0                      | 0   | 380                | 0  | 9228                               | 8488                          | 3068                               | 2491                          |
| CANADA                                     | 3952  | 0  | 775   | 4727                                   | 0                                | 2199  | 314    | 963   | 476   | 3472               | 480           | 189            | 0                                     | 157  | 1262             | 0              | 0                      | 1262  | 825                | 807  | 0                                  | 0                             | 0                                  | 0                             |
| HONG KONG                                  | 3637  | 0  | 5   | 3642                                   | 0                                | 3369  | 0      | 2     | 266   | 3613               | 24            | 39             | 0                                     | 0  | 172              | 0              | 0                      | 172   | 56                 | 152  | 0                                  | 0                             | 0                                  | 0                             |
| JAPAN                                      | 19464   | 0  | 2   | 19466                                  | 0                                | 6969  | 7260   | 5173  | 62    | 12323              | 7141          | 6168           | 0                                     | 1092   | 4810             | 0              | 0                      | 4810  | 13                 | 9  | 92                                 | 92                            | 86                                 | 48                            |
| SINGAPORE                                  | 3216  | 0  | 0   | 3216                                   | 0                                | 34  | 3099   | 2     | 81    | 3184               | 32            | 0              | 0                                     | 0  | 3099             | 0              | 0                      | 3099  | 124                | 11   | 0                                  | 0                             | 0                                  | 0                             |
| UNITED KINGDOM (OTH)                       | 9102  | 0  | 46  | 9148                                   | 0                                | 6111  | 762    | 1759  | 470   | 8770               | 332           | 917            | 0                                     | 0  | 1639             | 0              | 0                      | 1639  | 954                | 434  | 821                                | 50                            | 821                                | 50                            |

## PART B

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

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

**GERMANY**

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

**\$2126**

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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                               |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                  |                |                        |   |                    |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|------------------|----------------|------------------------|---|--------------------|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Securities (HTM and AFS)   | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                        |                               | Gross-Net                          |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                  |                |                        |   |                    |  | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| FRANCE (OTHER)                             | 58  | 0  | 0   | 58                                     | 0                                | 53  | 0      | 0     | 5     | 53                 | 5             | 0              | 0                                     | 3  | 0                | 0              | 0                      | 0   | 0                  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| JAPAN                                      | 50  | 0  | 0   | 50                                     | 0                                | 50  | 0      | 0     | 0     | 50                 | 0             | 0              | 0                                     | 0  | 0                | 0              | 0                      | 0   | 0                  | 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: **GERMANY**

Total amount of exposure to all the countries listed in Part B..... **\$19**

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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 FNC BK                       |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                  |                |                        |   |                    |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|------------------|----------------|------------------------|---|--------------------|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Securities (HTM and AFS)   | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                        |                               | Gross-Net                          |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                  |                |                        |   |                    |  | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| ARGENTINA                                  | 13  | 0  | 0   | 13                                     | 0                                | 0   | 0      | 13    | 0     | 0                  | 13            | 0              | 0                                     | 0  | 0                | 0              | 0                      | 0   | 0                  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| ECUADOR                                    | 13  | 0  | 0   | 13                                     | 0                                | 0   | 0      | 13    | 0     | 0                  | 13            | 0              | 0                                     | 0  | 0                | 0              | 0                      | 0   | 0                  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| VENEZUELA                                  | 23  | 0  | 0   | 23                                     | 0                                | 0   | 0      | 23    | 0     | 0                  | 23            | 0              | 0                                     | 0  | 0                | 0              | 0                      | 0   | 0                  | 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: **BRAZIL** **CANADA**

Total amount of exposure to all the countries listed in Part B..... **\$11**

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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.

| JOHN DEERE CAP CORP                        |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                  |                |                        |   |                    |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|------------------|----------------|------------------------|---|--------------------|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Securities (HTM and AFS)   | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                        |                               | Gross-Net                          |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                  |                |                        |   |                    |  | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| ARGENTINA                                  | 6   | 423  | 0   | 429                                    | 363                              | 52  | 17     | 2     | 358   | 81                 | 348           | 0              | 0                                     | 4  | 0                | 0              | 0                      | 0   | 65                 | 0  | 0                                  | 0                             | 0                                  | 0                             |
| AUSTRALIA                                  | 3   | 1047   | 0   | 1050                                   | 408                              | 8   | 14     | 0     | 1028  | 352                | 698           | 0              | 0                                     | 0  | 0                | 0              | 0                      | 0   | 107                | 0  | 0                                  | 0                             | 0                                  | 0                             |
| FRANCE (OTHER)                             | 472   | 0  | 0   | 472                                    | 0                                | 86  | 0      | 206   | 180   | 454                | 18            | 0              | 0                                     | 0  | 0                | 0              | 0                      | 0   | 69                 | 0  | 0                                  | 0                             | 0                                  | 0                             |
| GERMANY                                    | 1116  | 0  | 0   | 1116                                   | 0                                | 8   | 3      | 201   | 904   | 587                | 529           | 0              | 0                                     | 0  | 0                | 0              | 0                      | 0   | 211                | 0  | 0                                  | 0                             | 0                                  | 0                             |
| UNITED KINGDOM (OTH                        | 136   | 749  | 2   | 887                                    | 29                               | 0   | 3      | 136   | 746   | 339                | 546           | 0              | 0                                     | 0  | 0                | 0              | 0                      | 0   | 132                | 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:

**SPAIN**

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

**\$364**

Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.

# Country Exposure Information Report

## 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                        |   |  |   |  |                                  |   |        |        |       |                    |               |                |                                       |                          |                                    |  |                |                        |   |  |  |  |                                    |                               |  |
|--|---|--|---|--|----------------------------------|---|--------|--------|-------|--------------------|---------------|----------------|---------------------------------------|--------------------------|------------------------------------|--|----------------|------------------------|---|--|--|--|------------------------------------|-------------------------------|--|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |        |       |                    |               |                |                                       |                          |                                    | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                |                        |   | Cross-Border and Foreign-Office Commitments and Guarantees |  | Credit Derivatives (By Reference Entity) |                                    |                               |  |
|  |   |  |   |  |                                  | By Type of Borrower   |        |        |       | By Maturity        |               | Trading Assets |                                       |                          |                                    | Total Collateral   | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments   | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                              |                                    | Gross-Net                     |  |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs  | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book | Securities (HTM and AFS) | Total Credit Derivatives Purchased |  |                |                        |   |  |  | Total Credit Derivatives Sold            | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |  |
| CAYMAN ISLANDS                             | 143977  | 32   | 636   | 144645                                 | 23                               | 337   | 1      | 140342 | 3329  | 114656             | 29353         | 7968           | 75                                    | 16422                    | 108942                             | 1847   | 1419           | 108942                 | 38225   | 28816  | 2814   | 2242                                     | 1589                               | 1017                          |  |
| FRANCE (OTHER)                             | 38820   | 3458   | 3241  | 45519                                  | 931                              | 3909  | 13402  | 18793  | 6174  | 33605              | 8673          | 13193          | 1256                                  | 4487                     | 14629                              | 254  | 4058           | 14629                  | 70220   | 147  | 53414  | 53622                                    | 16274                              | 16482                         |  |
| GERMANY                                    | 33055   | 42944  | 2837  | 78836                                  | 17769                            | 5732  | 52351  | 9908   | 8008  | 60691              | 15308         | 10039          | 869                                   | 7452                     | 9750                               | 9  | 6471           | 9750                   | 20321   | 512  | 46129  | 46741                                    | 13889                              | 14501                         |  |
| JAPAN                                      | 15736   | 84209  | 525   | 100470                                 | 28186                            | 16718   | 40196  | 19286  | 23745 | 94608              | 5337          | 32622          | 2512                                  | 302                      | 26098                              | 5  | 15442          | 26098                  | 19694   | 54   | 28921  | 28276                                    | 8703                               | 8058                          |  |
| UNITED KINGDOM (OTH)                       | 8909  | 70174  | 5457  | 84540                                  | 366081                           | 8834  | 24061  | 34421  | 11767 | 52319              | 26764         | 13964          | 1300                                  | 4659                     | 17832                              | 285  | 7566           | 17832                  | 14419   | 680  | 70919  | 71611                                    | 22770                              | 23462                         |  |

## 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** **ITALY (OTHER)** **BRAZIL** **IRELAND**

Total amount of exposure to all the countries listed in Part B..... **\$90033**

Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.

# Country Exposure Information Report

## 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 AMERS LLC                           |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                |                        |   |  |  |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|----------------|------------------------|---|--|--|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                |                        |   | Cross-Border and Foreign-Office Commitments and Guarantees |  | Credit Derivatives (By Reference Entity) |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Total Collateral   | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments   | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                              |                                    | Gross-Net                     |                                    |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                |                        |   |  |  | Securities (HTM and AFS)                 | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| CAYMAN ISLANDS                             | 3042  | 0  | 0   | 3042                                   | 0                                | 2   | 0      | 3025  | 15    | 3042               | 0             | 123            | 10                                    | 0  | 2893           | 0                      | 67  | 2893   | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| JAPAN                                      | 4562  | 0  | 17  | 4579                                   | 0                                | 1575  | 1      | 2273  | 713   | 4545               | 17            | 11             | 5                                     | 0  | 2156           | 0                      | 898   | 2156   | 446  | 17                                       | 0                                  | 0                             | 0                                  | 0                             |
| UNITED KINGDOM (OTH)                       | 894   | 0  | 10  | 904                                    | 0                                | 124   | 7      | 564   | 199   | 894                | 0             | 84             | 12                                    | 0  | 59             | 0                      | 1   | 59   | 0  | 3  | 29                                 | 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:

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

\$0

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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                             |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                |                        |   |  |  |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|----------------|------------------------|---|--|--|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                |                        |   | Cross-Border and Foreign-Office Commitments and Guarantees |  | Credit Derivatives (By Reference Entity) |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Total Collateral   | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments   | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                              |                                    | Gross-Net                     |                                    |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                |                        |   |  |  | Securities (HTM and AFS)                 | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
|  |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                |                        |   |  |  |  |                                    |                               |                                    |                               |
| BRAZIL                                     | 6191  | 4433   | 259   | 10883                                  | 2063                             | 2929  | 4877   | 469   | 2349  | 6921               | 3703          | 7818           | 74                                    | 0  | 680            | 0                      | 680   | 680  | 50   | 0  | 3119                               | 2631                          | 2124                               | 1636                          |
| CANADA                                     | 11557   | 1532   | 1346  | 14435                                  | 3596                             | 5258  | 2193   | 2571  | 3067  | 11650              | 1439          | 3710           | 248                                   | 0  | 4823           | 0                      | 3026  | 4823   | 1611   | 38                                       | 2589                               | 2748                          | 1002                               | 1161                          |
| CAYMAN ISLANDS                             | 36157   | 471  | 418   | 37046                                  | 1569                             | 69  | 0      | 30903 | 5656  | 33181              | 3447          | 4356           | 75                                    | 0  | 18181          | 0                      | 112   | 18181  | 6356   | 860                                      | 596                                | 511                           | 272                                | 187                           |
| CHINA, PEOPLES REPUB                       | 9071  | 497  | 59  | 9627                                   | 3                                | 1366  | 576    | 1151  | 6475  | 9172               | 396           | 8191           | 13                                    | 0  | 70             | 0                      | 0   | 70   | 855  | 9  | 2285                               | 1948                          | 1229                               | 892                           |
| EUROPEAN CENTRAL BAN                       | 15230   | 0  | 0   | 15230                                  | 0                                | 0   | 15230  | 0     | 0     | 15230              | 0             | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| FRANCE (OTHER)                             | 14864   | 5268   | 1443  | 21575                                  | 3375                             | 3293  | 1445   | 7992  | 7402  | 18236              | 1896          | 9459           | 1708                                  | 0  | 6088           | 0                      | 2434  | 6088   | 35313  | 0  | 10413                              | 9858                          | 4080                               | 3525                          |
| GERMANY                                    | 8253  | 1159   | 670   | 10082                                  | 3418                             | 1073  | 902    | 3721  | 3716  | 7511               | 1901          | 4185           | 846                                   | 0  | 2452           | 0                      | 2194  | 2452   | 3050   | 0  | 10658                              | 9714                          | 4601                               | 3657                          |
| IRELAND                                    | 12377   | 94   | 223   | 12694                                  | 18                               | 633   | 41     | 7720  | 4077  | 9201               | 3270          | 6372           | 95                                    | 0  | 1939           | 0                      | 337   | 1939   | 1310   | 50                                       | 398                                | 412                           | 178                                | 191                           |
| JAPAN                                      | 24477   | 48177  | 410   | 73064                                  | 16583                            | 16961   | 12664  | 34403 | 8626  | 66468              | 6186          | 20823          | 6100                                  | 0  | 14432          | 0                      | 1274  | 14432  | 55806  | 224                                      | 3236                               | 2987                          | 1989                               | 1740                          |
| NETHERLANDS                                | 7238  | 1520   | 277   | 9035                                   | 9008                             | 1148  | 47     | 2259  | 5304  | 6448               | 2310          | 3867           | 263                                   | 10   | 285            | 0                      | 21  | 285  | 2503   | 99                                       | 5023                               | 4437                          | 2477                               | 1891                          |
| UNITED KINGDOM (OTH)                       | 7224  | 37924  | 5544  | 50692                                  | 152320                           | 5038  | 10625  | 19130 | 10355 | 35364              | 9784          | 16096          | 3818                                  | 0  | 11069          | 0                      | 5198  | 11069  | 17448  | 164                                      | 17149                              | 15771                         | 7527                               | 6154                          |

## PART B

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

|   |            |                     |              |               |           |           |           |           |           |
|---|------------|---------------------|--------------|---------------|-----------|-----------|-----------|-----------|-----------|
| Names of countries where exposures meet the reporting criteria stated for Part B: | LUXEMBOURG | SWITZERLAND (OTHER) | KOREA, SOUTH | ITALY (OTHER) | SINGAPORE | SINGAPORE | SINGAPORE | SINGAPORE | SINGAPORE |
|   | SINGAPORE  | SINGAPORE           | SINGAPORE    | SINGAPORE     | SINGAPORE | SINGAPORE | SINGAPORE | SINGAPORE | SINGAPORE |
| Total amount of exposure to all the countries listed in Part B.....               | \$37597    |                     |              |               |           |           |           |           |           |

Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.

# Country Exposure Information Report

## 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.

| MUFG AMERS HOLDS CORP                      |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                  |                |                        |   |                    |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|------------------|----------------|------------------------|---|--------------------|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Securities (HTM and AFS)   | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                        |                               | Gross-Net                          |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                  |                |                        |   |                    |  | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| CAYMAN ISLANDS                             | 2529  | 0  | 5   | 2534                                   | 0                                | 0   | 0      | 2291  | 238   | 1066               | 1463          | 42             | 0                                     | 769  | 587              | 0              | 0                      | 587   | 997                | 48   | 0                                  | 0                             | 0                                  | 0                             |
| JAPAN                                      | 2756  | 0  | 1   | 2757                                   | 0                                | 2212  | 0      | 376   | 168   | 2288               | 468           | 69             | 30                                    | 0  | 1549             | 0              | 234                    | 1549  | 518                | 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 the countries listed in Part B..... \$0

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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                           |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                |                        |   |  |  |  |                                    |                               |                                    |                               |   |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|----------------|------------------------|---|--|--|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|---|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                |                        |   | Cross-Border and Foreign-Office Commitments and Guarantees |  | Credit Derivatives (By Reference Entity) |                                    |                               |                                    |                               |   |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Total Collateral   | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments   | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                              |                                    | Gross-Net                     |                                    |                               |   |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                |                        |   |  |  | Securities (HTM and AFS)                 | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |   |
| AUSTRALIA                                  | 710   | 2171   | 84  | 2965                                   | 6598                             | 2498  | 244    | 61    | 78    | 2754               | 127           | 0              | 0                                     | 1201   | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             | 0 |
| CANADA                                     | 1382  | 2727   | 8   | 4117                                   | 1964                             | 2881  | 1063   | 98    | 67    | 1485               | 2624          | 0              | 0                                     | 2778   | 0              | 0                      | 0   | 0  | 22   | 0  | 0                                  | 0                             | 0                                  | 0                             | 0 |
| GERMANY                                    | 1696  | 1  | 0   | 1697                                   | 2                                | 409   | 1132   | 154   | 2     | 341                | 1356          | 0              | 0                                     | 1273   | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             | 0 |
| JAPAN                                      | 3817  | 10   | 0   | 3827                                   | 2                                | 1205  | 2621   | 0     | 1     | 3827               | 0             | 0              | 0                                     | 2621   | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             | 0 |
| LUXEMBOURG                                 | 159   | 6204   | 92  | 6455                                   | 1789                             | 67  | 6126   | 147   | 23    | 6210               | 153           | 0              | 0                                     | 180  | 0              | 0                      | 0   | 0  | 107  | 0  | 0                                  | 0                             | 0                                  | 0                             | 0 |
| UNITED KINGDOM (OTH)                       | 377   | 10838  | 227   | 11442                                  | 38317                            | 1214  | 9385   | 196   | 420   | 11215              | 0             | 0              | 0                                     | 2318   | 0              | 0                      | 0   | 0  | 353  | 0  | 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: **FRANCE (OTHER)**

Total amount of exposure to all the countries listed in Part B..... **\$950**

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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.

| RAYMOND JAMES FNCL                         |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                  |                |                        |   |                    |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|------------------|----------------|------------------------|---|--------------------|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Securities (HTM and AFS)   | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                        |                               | Gross-Net                          |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                  |                |                        |   |                    |  | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| CANADA                                     | 872   | 2452   | 0   | 3324                                   | 1231                             | 587   | 66     | 509   | 2162  | 172                | 3152          | 15             | 0                                     | 0  | 229              | 0              | 229                    | 64  | 248                | 5  | 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 the countries listed in Part B..... \$

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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 US GRP HOLDS LLC                       |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                  |                |                        |   |                    |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|------------------|----------------|------------------------|---|--------------------|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Securities (HTM and AFS)   | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                        |                               | Gross-Net                          |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                  |                |                        |   |                    |  | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| CANADA                                     | 2045  | 0  | 6   | 2051                                   | 0                                | 449   | 215    | 439   | 944   | 710                | 1335          | 646            | 148                                   | 0  | 288              | 0              | 7                      | 288   | 1454               | 0  | 0                                  | 0                             | 0                                  | 0                             |
| CAYMAN ISLANDS                             | 2958  | 0  | 5   | 2963                                   | 0                                | 0   | 0      | 2939  | 19    | 2628               | 329           | 207            | 2                                     | 0  | 2226             | 0              | 332                    | 2226  | 287                | 40   | 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 the countries listed in Part B..... \$

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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                             |   |  |   |  |                                  |   |        |       |       |                    |               |                |  |                  |                |                        |   |                    |  |                          |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|--|------------------|----------------|------------------------|---|--------------------|--|--------------------------|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                          |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |  | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross              |                                    | Gross-Net                     |                                    |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book  |                  |                |                        |   |                    |  | Securities (HTM and AFS) | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| BRAZIL                                     | 325   | 0  | 1   | 326                                    | 0                                | 109   | 51     | 116   | 50    | 208                | 118           | 0              | 0  | 0                | 0              | 0                      | 0   | 0                  | 0  | 3                        | 0                                  | 0                             | 0                                  | 0                             |
| CANADA                                     | 242   | 0  | 0   | 242                                    | 0                                | 27  | 209    | 0     | 6     | 228                | 14            | 0              | 0  | 0                | 0              | 0                      | 0   | 0                  | 0  | 1                        | 0                                  | 0                             | 0                                  | 0                             |
| CAYMAN ISLANDS                             | 88  | 0  | 1   | 89                                     | 0                                | 1   | 0      | 70    | 18    | 89                 | 0             | 0              | 0  | 0                | 0              | 0                      | 0   | 0                  | 0  | 0                        | 0                                  | 0                             | 0                                  | 0                             |
| FRANCE (OTHER)                             | 111   | 0  | 0   | 111                                    | 0                                | 54  | 0      | 53    | 4     | 111                | 0             | 0              | 0  | 0                | 0              | 0                      | 0   | 0                  | 0  | 0                        | 0                                  | 0                             | 0                                  | 0                             |
| LUXEMBOURG                                 | 117   | 0  | 0   | 117                                    | 0                                | 14  | 0      | 89    | 14    | 117                | 0             | 0              | 0  | 0                | 0              | 0                      | 0   | 0                  | 0  | 0                        | 0                                  | 0                             | 0                                  | 0                             |
| NETHERLANDS                                | 81  | 0  | 0   | 81                                     | 0                                | 25  | 0      | 18    | 38    | 81                 | 0             | 0              | 0  | 0                | 0              | 0                      | 0   | 0                  | 0  | 0                        | 0                                  | 0                             | 0                                  | 0                             |
| SWITZERLAND (OTHER)                        | 80  | 0  | 0   | 80                                     | 0                                | 21  | 0      | 59    | 1     | 0                  | 80            | 0              | 0  | 0                | 0              | 0                      | 0   | 0                  | 0  | 0                        | 0                                  | 0                             | 0                                  | 0                             |
| UNITED KINGDOM (OTH                        | 109   | 0  | 0   | 109                                    | 0                                | 37  | 0      | 69    | 2     | 7                  | 102           | 0              | 0  | 0                | 0              | 0                      | 0   | 0                  | 0  | 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: **JAPAN**

Total amount of exposure to all the countries listed in Part B..... **\$68**

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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                          |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                  |                |                        |   |                    |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|------------------|----------------|------------------------|---|--------------------|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Securities (HTM and AFS)   | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                        |                               | Gross-Net                          |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                  |                |                        |   |                    |  | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| CAYMAN ISLANDS                             | 2722  | 0  | 0   | 2722                                   | 2061                             | 0   | 0      | 2084  | 638   | 2022               | 700           | 0              | 0                                     | 0  | 0                | 0              | 0                      | 0   | 1469               | 0  | 0                                  | 0                             | 0                                  | 0                             |
| UNITED KINGDOM (OTH)                       | 1494  | 1140   | 0   | 2634                                   | 3663                             | 1396  | 0      | 367   | 871   | 1149               | 1485          | 0              | 0                                     | 0  | 0                | 0              | 0                      | 523   | 31                 | 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 the countries listed in Part B.....

\$

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*





# Country Exposure Information Report

## 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                          |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |                          |  |                |                        |   |  |  |  |                               |                                    |                               |   |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--------------------------|--|----------------|------------------------|---|--|--|--|-------------------------------|------------------------------------|-------------------------------|---|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       |                          | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                |                        |   | Cross-Border and Foreign-Office Commitments and Guarantees |  | Credit Derivatives (By Reference Entity) |                               |                                    |                               |   |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       |                          | Total Collateral   | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments   | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                              |                               | Gross-Net                          |                               |   |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book | Securities (HTM and AFS) |  |                |                        |   |  |  | Total Credit Derivatives Purchased       | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |   |
|  |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |                          |  |                |                        |   |  |  |  |                               |                                    |                               |   |
| AUSTRALIA                                  | 711   | 2534   | 226   | 3471                                   | 4845                             | 572   | 1265   | 1156  | 252   | 124                | 3121          | 0              | 0                                     | 2684                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                             | 0                                  | 0                             | 0 |
| CANADA                                     | 276   | 2413   | 192   | 2881                                   | 3847                             | 260   | 1996   | 165   | 268   | 47                 | 2642          | 0              | 0                                     | 2169                     | 4  | 0              | 0                      | 4   | 0  | 0  | 0  | 0                             | 0                                  | 0                             | 0 |
| CAYMAN ISLANDS                             | 2496  | 0  | 227   | 2723                                   | 0                                | 0   | 0      | 2496  | 0     | 0                  | 2496          | 0              | 0                                     | 670                      | 309  | 0              | 0                      | 309   | 0  | 0  | 0  | 0                             | 0                                  | 0                             | 0 |
| GERMANY                                    | 1144  | 33550  | 303   | 34997                                  | 54510                            | 837   | 33615  | 198   | 44    | 16                 | 34678         | 0              | 0                                     | 1357                     | 0  | 0              | 0                      | 0   | 28   | 0  | 0  | 0                             | 0                                  | 0                             | 0 |
| IRELAND                                    | 2323  | 378  | 1012  | 3713                                   | 0                                | 378   | 1270   | 1037  | 16    | 165                | 2536          | 0              | 0                                     | 1876                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                             | 0                                  | 0                             | 0 |
| JAPAN                                      | 2119  | 10109  | 153   | 12381                                  | 1                                | 796   | 11431  | 1     | 0     | 0                  | 12228         | 0              | 0                                     | 1342                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                             | 0                                  | 0                             | 0 |
| LUXEMBOURG                                 | 2115  | 0  | 1191  | 3306                                   | 0                                | 918   | 196    | 1001  | 0     | 0                  | 2115          | 0              | 0                                     | 283                      | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                             | 0                                  | 0                             | 0 |
| UNITED KINGDOM (OTH)                       | 1103  | 10271  | 730   | 12104                                  | 22072                            | 425   | 8895   | 1839  | 215   | 112                | 11262         | 0              | 0                                     | 2578                     | 1  | 1              | 1                      | 1   | 0  | 0  | 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 the countries listed in Part B.....

\$

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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 MITSUI TR BK USA                  |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                |                        |   |  |  |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|----------------|------------------------|---|--|--|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                |                        |   | Cross-Border and Foreign-Office Commitments and Guarantees |  | Credit Derivatives (By Reference Entity) |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Total Collateral   | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments   | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                              |                                    | Gross-Net                     |                                    |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                |                        |   |  |  | Securities (HTM and AFS)                 | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| CANADA                                     | 64  | 0  | 0   | 64                                     | 0                                | 64  | 0      | 0     | 0     | 64                 | 0             | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| JAPAN                                      | 430   | 0  | 0   | 430                                    | 0                                | 430   | 0      | 0     | 0     | 430                | 0             | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 0  | 0                                  | 0                             | 0                                  | 0                             |
| UNITED KINGDOM (OTH)                       | 203   | 0  | 0   | 203                                    | 0                                | 203   | 0      | 0     | 0     | 203                | 0             | 0              | 0                                     | 0  | 0              | 0                      | 0   | 0  | 0  | 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.

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# Country Exposure Information Report

## 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.

| TCF NB  |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                  |                |                        |   |                    |  |                                    |                               |                                    |                               |
|---|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|------------------|----------------|------------------------|---|--------------------|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br><b>Country</b> | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                                    |                               |                                    |                               |
|   |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Securities (HTM and AFS)   | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                        |                               | Gross-Net                          |                               |
|   |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                  |                |                        |   |                    |  | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| <b>CANADA</b>                                     | 16  | 456  | 0   | 472                                    | 284                              | 4   | 0      | 0     | 468   | 471                | 1             | 0              | 0                                     | 0  | 0                | 0              | 0                      | 0   | 34                 | 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 the countries listed in Part B.....

\$

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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.

| TD GRP US HOLDS LLC                        |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                  |                |                        |   |                    |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|------------------|----------------|------------------------|---|--------------------|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Securities (HTM and AFS)   | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                        |                               | Gross-Net                          |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                  |                |                        |   |                    |  | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| CANADA                                     | 12903   | 0  | 190   | 13093                                  | 0                                | 7438  | 988    | 3825  | 652   | 8503               | 4400          | 181            | 86                                    | 3402   | 5754             | 47             | 42                     | 5754  | 366                | 4  | 0                                  | 0                             | 0                                  | 0                             |
| UNITED KINGDOM (OTH                        | 4543  | 0  | 0   | 4543                                   | 0                                | 953   | 2115   | 1301  | 174   | 850                | 3693          | 1              | 0                                     | 1617   | 850              | 0              | 5                      | 850   | 108                | 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 the countries listed in Part B..... \$

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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.

| U S BC                                     |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |                          |  |                |                        |   |  |  |  |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--------------------------|--|----------------|------------------------|---|--|--|--|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       |                          | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                |                        |   | Cross-Border and Foreign-Office Commitments and Guarantees |  | Credit Derivatives (By Reference Entity) |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       |                          | Total Collateral   | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments   | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                              |                               | Gross-Net                          |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book | Securities (HTM and AFS) |  |                |                        |   |  |  | Total Credit Derivatives Purchased       | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| IRELAND                                    | 362   | 4952   | 0   | 5314                                   | 306                              | 339   | 4882   | 67    | 26    | 414                | 4900          | 0              | 0                                     | 0                        | 0  | 0              | 0                      | 0   | 43   | 4  | 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 the countries listed in Part B..... \$

*Management's statement will not be edited or screened by the supervisory agencies. Disclosure of the statement shall not signify that any federal supervisory agency has verified or confirmed the accuracy of the information contained therein.*

# Country Exposure Information Report

## 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.

| UBS AMERS HOLD LLC                         |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                  |                |                        |   |                    |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|------------------|----------------|------------------------|---|--------------------|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Securities (HTM and AFS)   | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                        |                               | Gross-Net                          |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                  |                |                        |   |                    |  | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| SWITZERLAND (OTHER)                        | 5907  | 0  | 8   | 5915                                   | 0                                | 5662  | 1      | 170   | 74    | 5906               | 2             | 199            | 43                                    | 0  | 0                | 0              | 0                      | 0   | 0                  | 100  | 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 the countries listed in Part B..... \$

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# Country Exposure Information Report

## 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.

| UNITED SVC AUTO ASSN                       |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |  |                  |                |                        |   |                    |  |                                    |                               |                                    |                               |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|--|------------------|----------------|------------------------|---|--------------------|--|------------------------------------|-------------------------------|------------------------------------|-------------------------------|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                                    |                               |                                    |                               |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       | Securities (HTM and AFS)   | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                        |                               | Gross-Net                          |                               |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book |  |                  |                |                        |   |                    |  | Total Credit Derivatives Purchased | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |
| CANADA                                     | 1854  | 0  | 0   | 1854                                   | 0                                | 552   | 0      | 460   | 842   | 432                | 1421          | 139            | 0                                     | 1580   | 0                | 0              | 0                      | 0   | 13                 | 0  | 0                                  | 0                             | 0                                  | 0                             |
| UNITED KINGDOM (OTH)                       | 2258  | 71   | 0   | 2329                                   | 146                              | 725   | 38     | 257   | 1308  | 297                | 2031          | 177            | 0                                     | 2089   | 0                | 0              | 0                      | 0   | 14                 | 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 the countries listed in Part B.....

\$0

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# Country Exposure Information Report

## 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                           |   |  |   |  |                                  |   |        |       |       |                    |               |                |                                       |                                    |  |                  |                |                        |   |                    |  |                               |                                    |                               |  |
|--|---|--|---|--|----------------------------------|---|--------|-------|-------|--------------------|---------------|----------------|---------------------------------------|------------------------------------|--|------------------|----------------|------------------------|---|--------------------|--|-------------------------------|------------------------------------|-------------------------------|--|
| U.S. Dollar Amounts in Millions<br>Country | Amount of Cross-border Claims Outstanding After Mandated Adjustments for Transfer of Exposure (excluding derivative products) | Amount of Foreign Office Claims on Local Residents (excluding derivative products) | Amount of Gross Claims Outstanding from Derivative Products after Mandated Adjustments for Transfer of Exposure | Total of Columns (1) Plus (2) Plus (3) | Gross Foreign-Office Liabilities | Distribution of Amounts in Columns 1 and 2 (Except Column 13) |        |       |       |                    |               |                |                                       |                                    | Collateral Held Against Claims With No Risk Transfer (Reporting in Columns 1 and 2 -- By Counterparty) |                  |                |                        | Cross-Border and Foreign-Office Commitments and Guarantees        |                    | Credit Derivatives (By Reference Entity)       |                               |                                    |                               |  |
|  |   |  |   |  |                                  | By Type of Borrower   |        |       |       | By Maturity        |               | Trading Assets |                                       |                                    | Securities (HTM and AFS)   | Total Collateral | Of Which, Cash | Of Which, Same Country | Of Which, Resale Agreements and Securities Lending (Counterparty) | Unused Commitments | Guarantees (Excluding Credit Derivatives Sold) | Gross-Gross                   |                                    | Gross-Net                     |  |
|  |   |  |   |  |                                  | Banks   | Public | NBFIs | Other | One Year and Under | Over One Year | Trading Assets | Offsetting Positions for Trading Book | Total Credit Derivatives Purchased |  |                  |                |                        |   |                    |  | Total Credit Derivatives Sold | Total Credit Derivatives Purchased | Total Credit Derivatives Sold |  |
| CAYMAN ISLANDS                             | 62510   | 0  | 138   | 62648                                  | 4998                             | 56  | 0      | 61492 | 962   | 14991              | 47519         | 767            | 0                                     | 34617                              | 7060   | 0                | 24             | 7060                   | 6981  | 2076               | 105  | 88                            | 30                                 | 12                            |  |
| UNITED KINGDOM (OTH                        | 10555   | 13068  | 777   | 24400                                  | 9163                             | 1724  | 3768   | 13079 | 5052  | 11159              | 12464         | 743            | 0                                     | 1342                               | 990  | 0                | 251            | 990                    | 6959  | 1495               | 49   | 63                            | 49                                 | 63                            |  |

## 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 the countries listed in Part B..... **\$15000**

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