

Federal Financial Institutions Examination Council



RSSD ID: 560812

Report of Assets and Liabilities of U.S. Branches and Agencies of Foreign Banks—FFIEC 002

Report at the close of business December 31, 2011

(20111231)
(RCON 9999)

This report is required by law 12 U.S.C. §3105(c)(2); 12 U.S.C. §1817(a); and 12 U.S.C. §3102(b).

Please read carefully "Instructions for Preparation of the Report of Assets and Liabilities of U.S. Branches and Agencies of Foreign Banks"

Please indicate legal status: Branch Agency
 Indicate FDIC insurance status: Insured Uninsured

Indicate the number of branches or agencies included in this report: 1
(RCON 9395)

Legal Title(s) and Address(es) of Branch(es) or Agency(ies) included in this report:
AUSTRALIA & NEW ZEALAND NY BR

Legal Title
277 PARK AVENUE, 31ST FLOOR
 Street Address
NEW YORK
 City County
NY 10172
 State Zip Code

Legal Title
 Street Address
 City County
 State Zip Code
AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED

Legal Title
 Street Address
 City County
 State Zip Code

Legal Title of Foreign Bank Parent
DOCKLANDS AUSTRALIA
 City County

NOTE: This report must be signed by the Chief Financial Officer (CFO) (or by the individual performing an equivalent function) and attested by the senior executive officer.

I, _____
Name of Senior Executive Officer

I, the undersigned CFO (or equivalent) of the branch or agency specified do hereby declare that this Report of Assets and Liabilities (including the supporting schedules and supplement) has been prepared in conformance with the instructions issued by the Federal Financial Institutions Examination Council and is true to the best of my knowledge and belief.

Title of Senior Executive Officer
 attest the correctness of this Report of Assets and Liabilities (including the supporting schedules and supplement) and declare that it has been examined by us, and to the best of our knowledge and belief, has been prepared in conformance with the instructions issued by the Federal Financial Institutions Examination Council and is true and correct.

Signature of Chief Financial Officer (or Equivalent)

Signature of Senior Executive Officer

Public reporting burden associated with the FFIEC 002 is estimated to average 25.42 hours per response including time to gather and maintain data in the required form and to review instructions and complete the information collection. A Federal agency may not conduct or sponsor, and an organization (or a person) is not required to respond to a collection of information, unless it displays a currently valid OMB control number.

Comments regarding this burden estimate or any other aspect of this information collection, including suggestions for reducing the burden, may be sent to Secretary, Board of Governors of the Federal Reserve System, Washington, D.C. 20551 and to Office of Information and Regulatory Affairs, Office of Management and Budget, Washington, D.C. 20503.

Return original and 2 copies to the Federal Reserve Bank in whose district the branch or agency is located. FDIC-insured branches should file one copy with the appropriate FDIC Regional Office (Supervision).

Contact Information

To facilitate communication between the Agencies and the branch or agency concerning the FFIEC 002, please provide contact information for (1) the Chief Financial Officer (or equivalent) of the branch or agency signing the reports for this quarter and (2) the person at the branch or agency—other than the Chief Financial Officer (or equivalent)—to whom questions about the reports should be directed. If the Chief Financial Officer (or equivalent) is the primary contact for questions about the reports, please provide contact information for another person at the branch or agency who will serve as a secondary contact for communications between the Agencies and the branch or agency concerning the FFIEC 002. Enter “none” for the contact’s e-mail address or fax number if not available. Contact information for the FFIEC 002 is for the confidential use of the Agencies and will not be released to the public.

Chief Financial Officer (or Equivalent) Signing the Reports

Name (TEXT C490)

Title (TEXT C491)

E-mail Address (TEXT C492)

Telephone: Area code/phone number/extension (TEXT C493)

FAX: Area code/phone number (TEXT C494)

Other Person to Whom Questions about the Reports Should be Directed

Name (TEXT C495)

Title (TEXT C496)

E-mail Address (TEXT 4086)

Telephone: Area code/phone number/extension (TEXT 8902)

FAX: Area code/phone number (TEXT 9116)

Emergency Contact Information

This information is being requested so the Agencies can distribute critical, time sensitive information to emergency contacts at U.S. branches or agencies. Please provide primary contact information for a senior official of the branch or agency who has decision-making authority. Also provide information for a secondary contact if available. Enter “none” for the contact’s e-mail address or fax number if not available. Emergency contact information is for the confidential use of the Agencies and will not be released to the public.

Primary Contact

Name (TEXT C366)

Title (TEXT C367)

E-mail Address (TEXT C368)

Telephone: Area code/phone number/extension (TEXT C369)

FAX: Area code/phone number (TEXT C370)

Secondary Contact

Name (TEXT C371)

Title (TEXT C372)

E-mail Address (TEXT C373)

Telephone: Area code/phone number/extension (TEXT C374)

FAX: Area code/phone number (TEXT C375)

USA PATRIOT Act Section 314(a) Anti-Money Laundering Contact Information

This information is being requested to identify points-of-contact who are in charge of your branch's or agency's USA PATRIOT Act Section 314(a) information requests. Branch or agency personnel listed could be contacted by law enforcement officers or the Financial Crimes Enforcement Network (FinCEN) for additional information related to specific Section 314(a) search requests or other anti-terrorist financing and anti-money laundering matters. Communications sent by FinCEN to the branch or agency for purposes other than Section 314(a) notifications will state the intended purpose and should be directed to the appropriate branch or agency personnel for review. Any disclosure of customer records to law enforcement officers or FinCEN must be done in compliance with applicable law, including the Right to Financial Privacy Act (12 U.S.C. 3401 et seq.).

Please provide information for a primary and secondary contact. Information for a third and fourth contact may be provided at the branch's or agency's option. Enter "none" for the contact's e-mail address if not available. This contact information is for the confidential use of the Agencies, FinCEN, and law enforcement officers and will not be released to the public.

Primary Contact

Name (TEXT C437)

Title (TEXT C438)

E-mail Address (TEXT C439)

Telephone: Area code/phone number/extension (TEXT C440)

Third Contact

Name (TEXT C870)

Title (TEXT C871)

E-mail Address (TEXT C872)

Telephone: Area code/phone number/extension (TEXT C873)

Secondary Contact

Name (TEXT C442)

Title (TEXT C443)

E-mail Address (TEXT C444)

Telephone: Area code/phone number/extension (TEXT C445)

Fourth Contact

Name (TEXT C875)

Title (TEXT C876)

E-mail Address (TEXT C877)

Telephone: Area code/phone number/extension (TEXT C878)

Schedule RAL—Assets and Liabilities

All schedules are to be reported in thousands of U.S. dollars. Unless otherwise indicated, report the amount outstanding as of the last calendar day of the quarter.

	(Column A) Total Reporting Branch or Agency Including Its IBF				(Column B) IBF Only				
	RCFD				RCFN				
Dollar Amounts in Thousands									
ASSETS									
1. Claims on Nonrelated Parties:									
(Excludes all claims on related depository institutions but includes claims on related nondepository institutions. See instructions for coverage and treatment of “nonrelated” and “related” institutions.)									
a. Cash and balances due from depository institutions (from Schedule A, item 6)	0010	12081090			0010			0	1.a.
b. U.S. Government securities:									
(1) U.S. Treasury securities	0260	170000							1.b.(1)
(2) U.S. Government agency obligations	0371	0							1.b.(2)
c. Other bonds, notes, debentures, and corporate stock (including state and local securities):									
(1) Securities of foreign governments and official institutions	A003	0			A003			0	1.c.(1)
(2) Mortgage-backed securities:									
(a) Issued or guaranteed by U.S. Government agencies	C416	46792			C416			0	1.c.(2)(a)
(b) Other	C417	151921			C417			0	1.c.(2)(b)
(3) Other asset-backed securities	C036	0			C036			0	1.c.(3)
(4) All other	C037	758591			C037			0	1.c.(4)
d. Federal funds sold and securities purchased under agreements to resell:									
(1) Federal Funds sold:									
(a) With commercial banks in the U.S.	C412	0			C412			0	1.d.(1)(a)
(b) With nonbank brokers and dealers in securities	F856	0			F856			0	1.d.(1)(b)
(c) With others	C413	0			C413			0	1.d.(1)(c)
(2) Securities purchased under agreements to resell:									
(a) With commercial banks in the U.S.	C414	0			C414			0	1.d.(2)(a)
(b) With nonbank brokers and dealers in securities	F857	0			F857			0	1.d.(2)(b)
(c) With others	C415	0			C415			0	1.d.(2)(c)
e. Loans and leases, net of unearned income (from Schedule C, item 11).	2122	2909825			2122			32309	1.e.
f. Trading assets:									
(1) U.S. Treasury and Agency securities	K479	0			K479			0	1.f.(1)
(2) Mortgage-backed securities:									
(a) Issued or guaranteed by U.S. Government agencies	K298	0			K298			0	1.f.(2)(a)
(b) Other	3536	0			3536			0	1.f.(2)(b)
(3) Other asset-backed securities	K299	0			K299			0	1.f.(3)
(4) Other trading assets	K302	344614			K302			0	1.f.(4)
g. Not applicable									
h. Other assets including other claims on nonrelated parties	2151	89958			2151			915	1.h.
i. Total claims on nonrelated parties (sum of items 1.a through 1.h)	2171	16552791			2171			33224	1.i.
2. Net due from related depository institutions:									
a. For the reporting branch or agency including its IBF: Net due from head office and other related depository institutions (item 4.g minus item 1.i of Column A if item 4.g is greater than item 1.i; otherwise enter -0-)	2154	0							2.a.
b. For the IBF of the reporting branch or agency: Net due from establishing entity, head office and other related depository institutions (item 4.g minus item 1.i of Column B if item 4.g is greater than item 1.i; otherwise enter -0-)					2154			4555493	2.b.

Schedule RAL—Continued

	(Column A) Total Reporting Branch or Agency Including Its IBF				(Column B) IBF Only			
	RCFD				RCFN			
Dollar Amounts in Thousands								
ASSETS—Continued								
3. Total assets (for Column A, sum of items 1.i and 2.a; for Column B, sum of items 1.i and 2.b)	2170		16552791		2170		4588717	
LIABILITIES								
4. Liabilities to nonrelated parties: (Excludes all liabilities to related depository institutions but includes all liabilities to related nondepository institutions. See instructions for coverage and treatment of “nonrelated” and “related” institutions.)								
a. Total deposits and credit balances (from Schedule E, item 7)	2205		7355179		2205		4586170	
b. Federal funds purchased and securities sold under agreements to repurchase:								
(1) Federal Funds purchased:								
(a) With commercial banks in the U.S.	C420		0		C420		0	
(b) With others	C421		0		C421		0	
(2) Securities sold under agreements to repurchase:								
(a) With commercial banks in the U.S.	C422		0		C422		0	
(b) With others	C423		0		C423		0	
c. Other borrowed money (from Schedule P, item 4)	3190		3442270		3190		0	
d. Not applicable.								
e. Trading liabilities	3548		360110		3548		0	
f. Other liabilities to nonrelated parties	2916		51572		2916		2547	
g. Total liabilities to nonrelated parties (sum of items 4.a through 4.f)	2927		11209131		2927		4588717	
5. Net due to related depository institutions:								
a. For the reporting branch or agency including its IBF: Net due to head office and other related depository institutions (item 1.i minus item 4.g of Column A if item 1.i is greater than item 4.g; otherwise enter -0-).....	2944		5343660					
b. For the IBF of the reporting branch or agency: Net due to establishing entity, head office and other related depository institutions (item 1.i minus item 4.g of Column B if item 1.i is greater than item 4.g; otherwise enter -0-)					2944		0	
6. Total liabilities (for Column A, sum of items 4.g and 5.a; for Column B, sum of items 4.g and 5.b)	2950		16552791		2950		4588717	
Memoranda								
1. Fair value of held-to-maturity securities	1771		0		1771		0	
2. Amortized cost of held-to-maturity securities	1754		0		1754		0	
3. Fair value of available-for-sale securities	1773		1127304		1773		0	
4. Amortized cost of available-for-sale securities	1772		1503963		1772		0	

Schedule RAL—Continued

	(Column A) Total Reporting Branch or Agency Including Its IBF				(Column B) IBF Only			
	Dollar Amounts in Thousands				Dollar Amounts in Thousands			
	RCFD				RCFN			
Memoranda—Continued								
5. Loans held for trading (included in Schedule RAL, item 1.f.(4)):								
a. Loans secured by real estate:								
(1) Construction, land development, and other land loans.....	F604		0		F604		0	M.5.a.(1)
(2) Secured by farmland (including farm residential and other improvements).....	F605		0		F605		0	M.5.a.(2)
(3) Secured by 1–4 family residential properties:								
(a) Revolving, open-end loans secured by 1–4 family residential properties and extended under lines of credit.....	F606		0		F606		0	M.5.a.(3)(a)
(b) Closed-end loans secured by 1–4 family residential properties.....	G006		0		G006		0	M.5.a.(3)(b)
(4) Secured by multifamily (5 or more) residential properties.....	F612		0		F612		0	M.5.a.(4)
(5) Secured by nonfarm nonresidential properties.....	F613		0		F613		0	M.5.a.(5)
b. Commercial and industrial loans.....	F614		10200		F614		0	M.5.b.
c. Other loans.....	G007		0		G007		0	M.5.c.
6. Unpaid principal balance of loans held for trading (reported in Schedule RAL, Memorandum item 5):								
a. Loans secured by real estate:								
(1) Construction, land development, and other land loans.....	F625		0		F625		0	M.6.a.(1)
(2) Secured by farmland (including farm residential and other improvements).....	F626		0		F626		0	M.6.a.(2)
(3) Secured by 1–4 family residential properties:								
(a) Revolving, open-end loans secured by 1–4 family residential properties and extended under lines of credit.....	F627		0		F627		0	M.6.a.(3)(a)
(b) Closed-end loans secured by 1–4 family residential properties.....	G008		0		G008		0	M.6.a.(3)(b)
(4) Secured by multifamily (5 or more) residential properties.....	F630		0		F630		0	M.6.a.(4)
(5) Secured by nonfarm nonresidential properties.....	F631		0		F631		0	M.6.a.(5)
b. Commercial and industrial loans.....	F632		8215		F632		0	M.6.b.
c. Other loans.....	G009		0		G009		0	M.6.c.
7. Fair value of structured notes.....	8783		0		8783		0	M.7.
8. Amortized cost of structured notes.....	8782		0		8782		0	M.8.
9. Assets under the reporting branch or agency's management in proprietary mutual funds and annuities.....								
	B570		0		B570		0	M.9.
10. Derivatives with a positive fair value held for trading purposes.....	3543		334414		3543		0	M.10.
11. Derivatives with a negative fair value held for trading purposes.....	3547		360110		3547		0	M.11.
12. Not applicable.								
13. Pledged U.S. government securities ¹	2785		168297					M.13.

1. Includes held-to-maturity securities at amortized cost and available-for-sale securities at fair value.

Schedule RAL—Continued

Memoranda—Continued	Dollar Amounts in Thousands	Total Reporting Branch or Agency Including Its IBF					
		RCFD					
14. If other assets including other claims on nonrelated parties (item 1.h) exceed 5 percent of total assets (item 3), itemize and describe amounts that exceed 25 percent of item 1.h.							
a. <table border="1"><tr><td>TEXT</td><td>A539</td></tr></table>	TEXT	A539		A539		0	M.14.a.
TEXT	A539						
b. <table border="1"><tr><td>TEXT</td><td>A540</td></tr></table>	TEXT	A540		A540		0	M.14.b.
TEXT	A540						
c. <table border="1"><tr><td>TEXT</td><td>A541</td></tr></table>	TEXT	A541		A541		0	M.14.c.
TEXT	A541						
15. If other liabilities to nonrelated parties (item 4.f) exceed 5 percent of total liabilities (item 6), itemize and describe amounts that exceed 25 percent of item 4.f.							
a. <table border="1"><tr><td>TEXT</td><td>A542</td></tr></table>	TEXT	A542		A542		0	M.15.a.
TEXT	A542						
b. <table border="1"><tr><td>TEXT</td><td>A543</td></tr></table>	TEXT	A543		A543		0	M.15.b.
TEXT	A543						
c. <table border="1"><tr><td>TEXT</td><td>A544</td></tr></table>	TEXT	A544		A544		0	M.15.c.
TEXT	A544						

	RCFD	Number	
16. Number of full-time equivalent employees of the branch or agency at end of current period (round to nearest whole number).....	4150	84	M.16.

To be reported only with the March Report

	RCFD	Number	
17. Indicate in the box at the right the number of the statement below that best describes the most comprehensive level of auditing work performed for the branch or agency by, or on behalf of, the parent organization during the preceding year.....	6724		M.17.

- | | |
|--|---|
| <p>1=Independent annual audit of the branch or agency conducted in accordance with U.S. generally accepted auditing standards by a certified public accounting firm</p> <p>2=Independent annual audit of the branch or agency conducted in accordance with home country auditing standards by an independent accounting firm</p> <p>3=Review of the financial statements of the branch or agency by external auditors, as part of the audit of the parent organization</p> | <p>4 =Review of the financial statements of the branch or agency by internal auditors</p> <p>5=Compilation of the financial statements of the branch or agency by external auditors</p> <p>6=Other audit procedures</p> <p>7=No audit or independent review</p> |
|--|---|

STATUTORY OR REGULATORY REQUIREMENT as appropriate for the reporting institution (see instructions)	Dollar Amounts in Thousands	Total Reporting Branch or Agency Including Its IBF			
		RCFD			
1. Asset maintenance requirement		3343		0	S.1.
2. Asset pledge requirement/Capital equivalency deposit		3349		354117	S.2.
3. FDIC asset maintenance requirement (for FDIC insured branches only):					
a. Average liabilities for the preceding calendar quarter		2334			S.3.a.
b. Eligible assets as of the report date		2387			S.3.b.

Schedule A—Cash and Balances Due from Depository Institutions

NOTE: Exclude all transactions with related depository institutions.

Dollar Amounts in Thousands	(Column A) Total Reporting Branch or Agency Including Its IBF			(Column B) IBF Only			
	RCFD			RCFN			
1. Cash items in process of collection and unposted debits	0020		0	0020		0	1.
2. Currency and coin (U.S. and foreign).....	0080		1				2.
3. Balances due from depository institutions in the U.S.:							
a. U.S. branches and agencies of other foreign banks (including their IBFs).....	0083		690972	0083		0	3.a.
b. Other depository institutions in the U.S. (including their IBFs).....	0085		3523	0085		0	3.b.
4. Balances due from banks in foreign countries and foreign central banks:							
a. Foreign branches of U.S. banks.....	0073		0	0073		0	4.a.
b. Banks in home country and home country central bank	2431		0	2431		0	4.b.
c. All other banks in foreign countries and foreign central banks	3149		7156	3149		0	4.c.
5. Balances due from Federal Reserve Banks.....	0090		11379438				5.
	RCXX			RCXY			
6. Total (sum of items 1 through 5) (must equal Schedule RAL, item 1.a).....	0010		12081090	0010		0	6.

Schedule C—Loans

Part I. Loans and Leases

Net of unearned income.

NOTE: Exclude all transactions with related depository institutions.

	(Column A) Total Reporting Branch or Agency Including Its IBF				(Column B) IBF Only			
	RCFD				RCFN			
Dollar Amounts in Thousands								
1. Loans secured by real estate:								
a. Construction, land development, and other land loans	1415		0		1415		0	1.a.
b. Secured by farmland (including farm residential and other improvements).....	1420		0		1420		0	1.b.
c. Secured by 1–4 family residential properties:								
(1) Revolving, open-end loans secured by 1–4 family residential properties and extended under lines of credit.....	1797		0		1797		0	1.c.(1)
(2) Closed-end loans secured by 1–4 family residential properties.....	1798		0		1798		0	1.c.(2)
d. Secured by multifamily (5 or more) residential properties	1460		0		1460		0	1.d.
e. Secured by nonfarm nonresidential properties.....	1480		0		1480		0	1.e.
2. Loans to depository institutions and acceptances of other banks:								
a. To commercial banks in the U.S. (including their IBFs):								
(1) To U.S. branches and agencies of other foreign banks	B532		0		B532		0	2.a.(1)
(2) To other commercial banks in the U.S.	B533		0		B533		0	2.a.(2)
b. To other depository institutions in the U.S. (including their IBFs).....	B534		0		B534		0	2.b.
c. To banks in foreign countries:								
(1) To foreign branches of U.S. banks.....	B536		0		B536		0	2.c.(1)
(2) To other banks in foreign countries	B537		112324		B537		0	2.c.(2)
3. Loans to other financial institutions	1520		81398		1520		0	3.
4. Commercial and industrial loans:								
a. To U.S. addressees (domicile)	1763		403468		1763		0	4.a.
b. To non-U.S. addressees (domicile)	1764		266579		1764		32309	4.b.
5. Not applicable.								
6. Loans to foreign governments and official institutions (including foreign central banks).....	2081		0		2081		0	6.
7. Loans for purchasing or carrying securities (secured and unsecured)	1545		0		1545		0	7.
8. All other loans (include state and local obligations other than securities and loans to individuals).....	1885		1893270		1885		0	8.
9. Lease financing receivables (net of unearned income):								
a. Of U.S. addressees (domicile)	2182		159473		2182		0	9.a.
b. Of non-U.S. addressees (domicile)	2183		0		2183		0	9.b.
10. Less: Any unearned income on loans reflected in items 1–8 above	2123		6687		2123		0	10.
11. Total loans and leases, net of unearned income (sum of items 1 through 9 minus item 10) (must equal Schedule RAL, item 1.e).....	RCXX				RCXY			
	2122		2909825		2122		32309	11.
Memoranda								
1.–2. Not applicable.								
3. Commercial and industrial loans with remaining maturity of one year or less (excluding those in nonaccrual status):								
a. With predetermined interest rates	RCFD							M.3.a.
b. With floating interest rates.....	6119		0		6120		284040	M.3.b.
4. Commercial and industrial loans with remaining maturity of more than one year (excluding those in nonaccrual status):								
a. With predetermined interest rates	6122		0					M.4.a.
b. With floating interest rates.....	6123		386007					M.4.b.

Schedule C—Continued

Part I. Loans and Leases—Continued

Memorandum items 5 and 6 are to be completed by branches and agencies that have elected to measure loans included in Schedule C, part I, items 1 through 8, at fair value under a fair value option.

Memoranda—Continued

Dollar Amounts in Thousands

	(Column A) Total Reporting Branch or Agency Including Its IBF			(Column B) IBF Only			
	RCFD			RCFN			
5. Loans measured at fair value (included in Schedule C, part I, items 1 through 8):							
a. Loans secured by real estate:							
(1) Construction, land development, and other land loans.....	F578		0	F578		0	M.5.a.(1)
(2) Secured by farmland (including farm residential and other improvements).....	F579		0	F579		0	M.5.a.(2)
(3) Secured by 1–4 family residential properties:							
(a) Revolving, open-end loans secured by 1–4 family residential properties and extended under lines of credit.....	F580		0	F580		0	M.5.a.(3)(a)
(b) Closed-end loans secured by 1–4 family residential properties.....	G010		0	G010		0	M.5.a.(3)(b)
(4) Secured by multifamily (5 or more) residential properties.....	F583		0	F583		0	M.5.a.(4)
(5) Secured by nonfarm nonresidential properties.....	F584		0	F584		0	M.5.a.(5)
b. Commercial and industrial loans.....	F585		0	F585		0	M.5.b.
c. Other loans.....	G011		0	G011		0	M.5.c.
6. Unpaid principal balance of loans measured at fair value (reported in Schedule C, part I, Memorandum item 5):							
a. Loans secured by real estate:							
(1) Construction, land development and other land loans.....	F590		0	F590		0	M.6.a.(1)
(2) Secured by farmland (including farm residential and other improvements).....	F591		0	F591		0	M.6.a.(2)
(3) Secured by 1–4 family residential properties:							
(a) Revolving, open-end loans secured by 1–4 family residential properties and extended under lines of credit.....	F592		0	F592		0	M.6.a.(3)(a)
(b) Closed-end loans secured by 1–4 family residential properties.....	G012		0	G012		0	M.6.a.(3)(b)
(4) Secured by multifamily (5 or more) residential properties.....	F595		0	F595		0	M.6.a.(4)
(5) Secured by nonfarm nonresidential properties.....	F596		0	F596		0	M.6.a.(5)
b. Commercial and industrial loans.....	F597		0	F597		0	M.6.b.
c. Other loans.....	G013		0	G013		0	M.6.c.

Schedule C—Continued

Part II. Loans to Small Businesses and Small Farms

Part II of Schedule C is to be completed annually as of the June 30 report date only by branches whose deposits are insured by the FDIC.

Report the number and amount currently outstanding as of June 30 of business loans with “original amounts” of \$1,000,000 or less and farm loans with “original amounts” of \$500,000 or less. The following guidelines should be used to determine the “original amount” of a loan: (1) For loans drawn down under lines of credit or loan commitments, the “original amount” of the loan is the size of the line of credit or loan commitment when the line of credit or loan commitment was **most recently** approved, extended, or renewed prior to the report date. However, if the amount currently outstanding as of the report date exceeds this size, the “original amount” is the amount currently outstanding on the report date. (2) For loan participations and syndications, the “original amount” of the loan participation or syndication is the entire amount of the credit originated by the lead lender. (3) For all other loans, the “original amount” is the total amount of the loan at origination or the amount currently outstanding as of the report date, whichever is larger.

Loans to Small Businesses

1. a. Indicate in the appropriate box at the right whether all or substantially all of the dollar volume of your branch's “Commercial and industrial loans to U.S. addressees” (excluding those held in its IBF) reported in Schedule C, part I, item 4.a, column A, consist of loans with **original amounts** of \$100,000 or less. (If your branch has no loans outstanding in this loan category, place an “X” in the box marked “NO.”)

RCON	Yes		No
6863			

1.a.

If YES, complete items 1.b and 2, skip item 3, and complete items 4 and 5.
 If NO and your branch has loans outstanding in this loan category, skip item 1.b and complete items 2 through 5 below.
 If NO and your branch has no loans outstanding in this loan category, skip item 1.b, complete item 2, skip item 3, and complete items 4 and 5.

- b. Number of “Commercial and industrial loans to U.S. addressees” (excluding those held in the branch's IBF) reported in Schedule C, part I, item 4.a. column A. (Note: Item 4.a, column A, divided by the number of loans should NOT exceed \$100,000.)

RCON	Number of Loans
5563	

1.b.

	(Column A) Number of Loans		(Column B) Amount Currently Outstanding			
	RCON		RCON			
Dollar Amounts in Thousands						
2. Number and amount currently outstanding of “Loans secured by nonfarm nonresidential properties” (excluding those held in the branch's IBF) reported in Schedule C, part I, item 1, column A, “Loans secured by real estate” (sum of items 2.a through 2.c must be less than or equal to Schedule C, part I, item 1, column A minus column B):						
a. With original amounts of \$100,000 or less.....	5564		5565			2.a.
b. With original amounts of more than \$100,000 through \$250,000.....	5566		5567			2.b.
c. With original amounts of more than \$250,000 through \$1,000,000.....	5568		5569			2.c.
3. Number and amount currently outstanding of “Commercial and industrial loans to U.S. addressees” (excluding those held in the branch's IBF) reported in Schedule C, part I, item 4.a, column A (sum of items 3.a through 3.c must be less than or equal to Schedule C, part I, item 4.a, column A minus column B):						
a. With original amounts of \$100,000 or less.....	5570		5571			3.a.
b. With original amounts of more than \$100,000 through \$250,000.....	5572		5573			3.b.
c. With original amounts of more than \$250,000 through \$1,000,000.....	5574		5575			3.c.

Schedule C—Continued

Part II—Continued

Agricultural Loans to Small Farms

	(Column A) Number of Loans		(Column B) Amount Currently Outstanding			
Dollar Amounts in Thousands	RCON		RCON			
4. Number and amount currently outstanding of “Loans secured by farmland (including farm residential and other improvements)” (excluding those held in the branch’s IBF) reported in Schedule C, part I, item 1, column A, “Loans secured by real estate” (sum of items 4.a through 4.c must be less than or equal to Schedule C, part I, item 1, column A minus column B):						
a. With original amounts of \$100,000 or less.....	5578		5579			4.a.
b. With original amounts of more than \$100,000 through \$250,000.....	5580		5581			4.b.
c. With original amounts of more than \$250,000 through \$500,000.....	5582		5583			4.c.
5. Number and amount currently outstanding of “Loans to finance agricultural production and other loans to farmers” (excluding those held in the branch’s IBF) reported in Schedule C, part I, item 8, column A, “All other loans” (sum of items 5.a through 5.c must be less than or equal to Schedule C, part I, item 8, column A minus column B):						
a. With original amounts of \$100,000 or less.....	5584		5585			5.a.
b. With original amounts of more than \$100,000 through \$250,000.....	5586		5587			5.b.
c. With original amounts of more than \$250,000 through \$500,000.....	5588		5589			5.c.

Schedule E—Deposit Liabilities and Credit Balances

NOTE: Exclude all transactions with related depository institutions.

	Total Deposit Liabilities and Credit Balances, Excluding IBF											
	Transaction Accounts						Nontransactions Accts.					
	(Column A) Total transaction accounts and credit balances (excluding IBF)			(Column B) Memo: Total demand deposits ¹ (included in Column A)			(Column C) Total nontransaction accounts (including MMDAs) (excluding IBF)			(Column D) IBF deposit liabilities ²		
	RCON			RCON			RCON			RCFN		
Dollar Amounts in Thousands												
1. Individuals, partnerships, and corporations (include all certified and official checks):												
a. U.S. addressees												
(domicile).....	C040		423				C041	2467474	C042		0	1.a.
b. Non-U.S. addressees												
(domicile).....	C043		10909				C044	0	C045		0	1.b.
2. Commercial banks in the U.S. (including their IBFs)												
a. U.S. branches and agencies of other foreign banks.....	1643		0				2347	290000	1668		0	2.a.
b. Other commercial banks in the U.S.	1645		12				2348	0	1669		0	2.b.
3. Banks in foreign countries												
a. Foreign branches of U.S. banks.....	1646		0				2367	0	1671		0	3.a.
b. Other banks in foreign countries.....	1647		0				2373	0	1672		3143378	3.b.
4. Foreign governments and official institutions (including foreign central banks)												
	1649		0				2377	113	2650		1442792	4.
5. All other deposits and credit balances.....	1650		78				2259	0	2261		0	5.
6. Not applicable.												
7. Total deposits and credit balances (sum of Columns A, C, and D must equal Schedule RAL, item 4.a, Column A. Column D must equal Schedule RAL, item 4.a, Column B)	1653		11422	2210		11422	2385	2757587	RCXY 2205		4586170	7.

1. Includes interest-bearing and noninterest-bearing demand deposits.

2. Amounts in this column should exclude those IBF liabilities to be reported as "Federal funds purchased and securities sold under agreements to repurchase" or as "Other borrowed money."

Schedule E—Continued

Memoranda	Dollar Amounts in Thousands	Total Reporting Branch or Agency Excluding Its IBF			
		RCON			
1. Components of total nontransaction accounts (included in item 7, Column C):					
a. Time deposits of \$100,000 or more.....		2604	2757474		M.1.a.
b. Individual Retirement Accounts (IRAs) and Keogh Plan accounts included in Memorandum item 1.a, "Time deposits of \$100,000 or more," above		F233	0		M.1.b.
c. Time deposits of \$100,000 or more with remaining maturity of more than 12 months included in Memorandum item 1.a, "Time deposits of \$100,000 or more," above		6643	0		M.1.c.

Schedule K—Quarterly Averages¹

NOTE: Exclude all transactions with related depository institutions.

ASSETS	Dollar Amounts in Thousands	Total Reporting Branch or Agency Including Its IBF			
		RCFD			
1. Interest-bearing balances due from depository institutions (corresponds to part of Schedule RAL, item 1.a, Column A).....		3381	9878531		1.
2. Federal funds sold and securities purchased under agreements to resell (corresponds to Schedule RAL, item 1.d, Column A).....		3365	0		2.
3. Total loans, net of unearned income (corresponds to Schedule RAL, item 1.e, Column A)		3360	2857029		3.
4. Loans to and acceptances of banks in foreign countries (corresponds to Schedule C, item 2.c, Column A)		3105	176945		4.
5. Total claims on nonrelated parties (corresponds to Schedule RAL, item 1.i, Column A)		3106	15491783		5.
LIABILITIES					
6. Time certificates of deposit of \$100,000 or more (corresponds to part of Schedule E, Memorandum item 1.a).....		3345	5629457		6.
7. Interest-bearing deposits ² and credit balances (corresponds to part of Schedule RAL, item 4.a, Column A)		3107	6628592		7.
8. Federal funds purchased and securities sold under agreements to repurchase (corresponds to Schedule RAL, item 4.b, Column A).....		3353	4444		8.
9. Other borrowed money (corresponds to Schedule RAL, item 4.c, Column A).....		3355	2556915		9.

1. For all items, branches and agencies have the option of reporting either (1) an average of daily figures for the quarter or (2) an average of weekly figures (i.e., the Wednesday of each week of the quarter).
 2. Includes interest-bearing demand deposits.

Schedule L—Derivatives and Off-Balance-Sheet Items

NOTE: Exclude all transactions with related depository institutions.

	Dollar Amounts in Thousands			Total Reporting Branch or Agency Including Its IBF		
	RCFD					
1. Commitments to make or purchase loans.....	3423				1680606	1.
2. Spot foreign exchange contracts.....	8765				0	2.
3. Standby letters of credit:						
a. Total.....	3375				3501667	3.a.
(1) To U.S. addressees (domicile).....	3376				2487786	3.a.(1)
(2) To non-U.S. addressees (domicile).....	3377				1013881	3.a.(2)
b. Amount of total standby letters of credit in item 3.a conveyed to others through participations ...	3378				619725	3.b.
4. Commercial and similar letters of credit.....	3411				62107	4.
5. Not applicable.						

	(Column A) Guarantor			(Column B) Beneficiary		
	RCFD			RCFD		
6. Credit derivatives:						
a. Notional amounts:						
(1) Credit default swaps	C968		0	C969		9900
(2) Total return swaps.....	C970		0	C971		0
(3) Credit options.....	C972		0	C973		0
(4) Other credit derivatives	C974		0	C975		0
b. Gross fair values:						
(1) Gross positive fair value.....	C219		0	C221		0
(2) Gross negative fair value	C220		0	C222		158

				Total Reporting Branch or Agency Including Its IBF				
	RCFD							
7. All other off-balance-sheet contingent liabilities greater than or equal to 1/2 percent of total claims on nonrelated parties as reported on Schedule RAL, item 1.i	5602				203379	7.		
List below each component of this item greater than or equal to 1 percent of total claims on nonrelated parties as reported on Schedule RAL, item 1.i:								
a. <table border="1"><tr><td>TEXT</td><td>5598</td></tr></table>	TEXT	5598	5598		203379			7.a.
TEXT	5598							
b. <table border="1"><tr><td>TEXT</td><td>5600</td></tr></table>	TEXT	5600	5600		0			7.b.
TEXT	5600							
c. <table border="1"><tr><td>TEXT</td><td>5601</td></tr></table>	TEXT	5601	5601		0			7.c.
TEXT	5601							
8. All other off-balance-sheet contingent claims (assets) greater than or equal to 1/2 percent of total claims on nonrelated parties as reported on Schedule RAL, item 1.i	5603				0	8.		
List below each component of this item greater than or equal to 1 percent of total claims on nonrelated parties as reported on Schedule RAL, item 1.i:								
a. <table border="1"><tr><td>TEXT</td><td>5604</td></tr></table>	TEXT	5604	5604		0			8.a.
TEXT	5604							
b. <table border="1"><tr><td>TEXT</td><td>5605</td></tr></table>	TEXT	5605	5605		0			8.b.
TEXT	5605							
c. <table border="1"><tr><td>TEXT</td><td>5606</td></tr></table>	TEXT	5606	5606		0			8.c.
TEXT	5606							

Schedule L—Continued

NOTE: Exclude all transactions with related depository institutions.

Dollar Amounts in Thousands	(Column A) Interest Rate Contracts				(Column B) Foreign Exchange Contracts ²				(Column C) Equity Derivative Contracts				(Column D) Commodity and Other Contracts				
	RCFD				RCFD				RCFD				RCFD				
9. Gross amounts (e.g., notional amounts):																	
a. Futures contracts.....	8693			0	8694			0	8695			0	8696			0	9.a.
b. Forward contracts.....	8697			0	8698			0	8699			0	8700			0	9.b.
c. Exchange-traded option contracts:																	
(1) Written options	8701			0	8702			0	8703			0	8704			0	9.c.(1)
(2) Purchased options	8705			0	8706			0	8707			0	8708			0	9.c.(2)
d. Over-the-counter option contracts:																	
(1) Written options	8709			0	8710			0	8711			0	8712			0	9.d.(1)
(2) Purchased options	8713			0	8714			0	8715			0	8716			0	9.d.(2)
e. Swaps.....	3450			2215610	3826			2275158	8719			0	8720			0	9.e.
10. Total gross notional amount of derivative contracts held for trading	A126			2215610	A127			2275158	8723			0	8724			0	10.
11. Total gross notional amount of derivative contracts held for purposes other than trading	8725			0	8726			0	8727			0	8728			0	11.
12. Gross fair values of derivative contracts:																	
a. Contracts held for trading:																	
(1) Gross positive fair value	8733			7420	8734			326994	8735			0	8736			0	12.a.(1)
(2) Gross negative fair value	8737			33017	8738			326935	8739			0	8740			0	12.a.(2)
b. Contracts held for purposes other than trading:																	
(1) Gross positive fair value	8741			0	8742			0	8743			0	8744			0	12.b.(1)
(2) Gross negative fair value	8745			0	8746			0	8747			0	8748			0	12.b.(2)

1. For each column, sum of items 9.a through 9.e must equal sum of items 10 and 11.
 2. Spot foreign exchange is reported in Schedule L, item 2.

Schedule M—Due from/Due to Related Institutions in the U.S. and in Foreign Countries (CONFIDENTIAL)

The Federal Financial Institutions Examination Council regards the individual respondent information provided by each reporting institution on this schedule as confidential. If it should be determined subsequently that any information collected on this schedule must be released, respondents will be notified.

Dollar Amounts in Thousands	Total Reporting Branch or Agency Including Its IBF								
	(Column A) Gross due from				(Column B) Gross due to				
	RCFD				RCFD				
PART I: Transactions of reporting institution including its IBF with related depository institutions, reflected in net due from/due to items (items 2.a and 5.a; Column A) in Schedule RAL.									
Amounts outstanding as of report date:									
1. U.S. domiciled offices of related depository institutions (including their IBFs):									
a. Related branches and agencies in the U.S.:									
(1) In same state as the reporting office.....	3008				3007				1.a.(1)
(2) In other states	3010				3009				1.a.(2)
b. Offices in the U.S. of other related depository institutions (including Edge and Agreement corporations and New York investment companies).....	3171				3172				1.b.
2. Non-U.S. domiciled offices of related depository institutions:									
a. Head office of parent bank	3173				3174				2.a.
b. Non-U.S. branches and agencies of the parent bank:									
(1) Offices in the Caribbean	3175				3176				2.b.(1)
(2) Other offices.....	3177				3178				2.b.(2)
c. Other non-U.S. offices of related depository institutions	3179				3180				2.c.
3. Total (sum of items 1.a, 1.b, and 2.a through 2.c).....	3002				3001				3.
4. Net due from head office and other related depository institutions (item 3, Column A minus Column B—enter the amount with a minus sign (–) if Column B is greater than Column A. The absolute value of item 4 must equal Schedule RAL, item 2.a if item 3 Column A above is greater than Column B, or Schedule RAL, item 5.a if item 3 Column B above is greater than Column A).....	3035								4.
Memoranda									
1. Average daily (or weekly) amounts for the quarter ending with the report date:									
a. Related depository offices domiciled in the U.S. (corresponds to items 1.a and 1.b of Part I above)	3026				3025				M.1.a.
b. Related depository offices domiciled outside of the U.S. (corresponds to items 2.a through 2.c of Part I above)	3028				3027				M.1.b.
2. Sum of those parts of items 1.b and 2.c of Part I above that are with wholly-owned depository subsidiaries of the parent bank.....	3181				3182				M.2.
3. Trading assets and liabilities, related parties (amount is included in item 3 above, and in Schedule RAL, items 2.a and 5.a, respectively)	A006				A007				M.3.

Schedule M (CONFIDENTIAL)—Continued

Dollar Amounts in Thousands		IBF Only							
		(Column A) Gross due from				(Column B) Gross due to			
		RCFN				RCFN			
PART II: Transactions of reporting institution's IBF with related depository institutions.									
Amounts outstanding as of report date:									
1. IBF transactions with related depository institutions <i>other than transactions with establishing entity</i> :									
a. IBF transactions with IBFs of related depository institutions domiciled in the U.S. (included in Part I, item 1).....									
	3004				3003				1.a.
b. IBF transactions with related depository institutions domiciled outside the U.S. (included in Part I, item 2):									
(1) Head office of parent bank.....									
	3173				3174				1.b.(1)
(2) Non-U.S. branches and agencies of the parent bank:									
(a) Offices in the Caribbean.....									
	3175				3176				1.b.(2)(a)
(b) Other offices.....									
	3177				3178				1.b.(2)(b)
(3) Other related depository institutions domiciled outside the U.S.....									
	3179				3180				1.b.(3)
c. Total (sum of items 1.a and 1.b.(1) through 1.b.(3) above).....									
	3002				3001				1.c.
d. IBF net due from related depository institutions other than establishing entity (item 1.c, Column A minus Column B—enter the amount with a minus sign (-) if Column B is greater than Column A).....									
	3193								1.d.
2. IBF net due from establishing entity (if net due to, enter the amount with a minus sign (-)).....									
	1888								2.
3. IBF net due from all related depository institutions (sum of items 1.d and 2 above; if negative, enter the amount with a minus sign (-)). (If this item is positive, it must equal Schedule RAL, item 2.b; if this item is negative, its absolute value must equal Schedule RAL, item 5.b.).....									
	3194								3.

Dollar Amounts in Thousands		Total Reporting Branch or Agency Including Its IBF							
		(Column A) Gross due from				(Column B) Gross due to			
		RCFD				RCFD			
PART III: Transactions of reporting institution including its IBF with related nondepository subsidiaries. These are not reflected in the net due from/due to items (items 2.a and 5.a) in Schedule RAL.									
Amounts outstanding as of report date with:									
1. Related nondepository majority-owned subsidiaries in the U.S.....									
	3030				3029				1.
2. Related nondepository majority-owned subsidiaries in foreign countries.....									
	3032				3031				2.
Memorandum									
1. Amount of items 1 and 2 above for wholly-owned related nondepository subsidiaries.....									
	3034				3033				M.1.

Schedule M (Confidential)—Continued

		Total Reporting Branch or Agency Including Its IBF				
		RCFD				
Dollar Amounts in Thousands						
PART IV: Confidential Loan Information.						
1.	Amount of allowance for loan losses, if any, carried on the books of the reporting branch or agency including its IBF	3195				1.
2.	Other real estate owned	2150				2.
PART V: Derivatives and off-balance-sheet items: with related depository institutions.						
1.	Commitments to make or purchase loans	5766				1.
2.	Spot foreign exchange contracts	A125				2.
3.	Total standby letters of credit	5770				3.
4.	Commercial and similar letters of credit	5771				4.
5.	Not applicable.					

		(Column A) Guarantor			(Column B) Beneficiary			
		RCFD			RCFD			
6.	Credit derivatives:							
a.	Notional amounts:							
	(1) Credit default swaps	G014			G015			6.a.(1)
	(2) Total return swaps	G016			G017			6.a.(2)
	(3) Credit options	G018			G019			6.a.(3)
	(4) Other credit derivatives	G020			G021			6.a.(4)
b.	Gross fair values:							
	(1) Gross positive fair value	C484			C488			6.b.(1)
	(2) Gross negative fair value	C487			C489			6.b.(2)

		Total Reporting Branch or Agency Including Its IBF				
		RCFD				
7.	All other off-balance-sheet contingent liabilities greater than or equal to 1/2 percent of total claims on related depository institutions as reported in Schedule M, Part I, Item 3, Column A	8569				7.
List below each component of this item greater than or equal to 1 percent of total claims on related depository institutions as reported on Schedule M, Part I, Item 3, Column A:						
a.	<input type="text" value="TEXT 8570"/>	8570				7.a.
b.	<input type="text" value="TEXT 8571"/>	8571				7.b.
c.	<input type="text" value="TEXT 8572"/>	8572				7.c.
8.	All other off-balance-sheet contingent claims (assets) greater than or equal to 1/2 percent of total claims on related depository institutions as reported in Schedule M, Part I, Item 3, Column A	8573				8.
List below each component of this item greater than or equal to 1 percent of total claims on related depository institutions as reported on Schedule M, Part I, Item 3, Column A:						
a.	<input type="text" value="TEXT 8574"/>	8574				8.a.
b.	<input type="text" value="TEXT 8575"/>	8575				8.b.
c.	<input type="text" value="TEXT 8576"/>	8576				8.c.

Schedule M (CONFIDENTIAL)—Continued

Dollar Amounts in Thousands Derivatives Position Indicators ¹	(Column A) Interest Rate Contracts				(Column B) Foreign Exchange Contracts ²				(Column C) Equity Derivative Contracts				(Column D) Commodity and Other Contracts				
	RCFD				RCFD				RCFD				RCFD				
9. Gross amounts (e.g., notional amounts):																	
a. Futures contracts.....	A008				A009				A010				A037				9.a.
b. Forward contracts.....	A038				A039				A040				A041				9.b.
c. Exchange-traded option contracts:																	
(1) Written options.....	A042				A043				A044				A045				9.c.(1)
(2) Purchased options.....	A046				A047				A048				A049				9.c.(2)
d. Over-the-counter option contracts:																	
(1) Written options.....	A050				A051				A052				A053				9.d.(1)
(2) Purchased options.....	A054				A055				A056				A057				9.d.(2)
e. Swaps.....	A058				A059				A060				A061				9.e.
10. Total gross notional amount of derivative contracts held for trading.																	
	A062				A063				A064				A065				10.
11. Total gross notional amount of derivative contracts held for purposes other than trading																	
	A066				A067				A068				A069				11.
12. Gross fair values of derivative contracts:																	
a. Contracts held for trading:																	
(1) Gross positive fair value	A074				A075				A076				A077				12.a.(1)
(2) Gross negative fair value	A078				A079				A080				A081				12.a.(2)
b. Contracts held for purposes other than trading:																	
(1) Gross positive fair value	A082				A083				A084				A085				12.b.(1)
(2) Gross negative fair value	A086				A087				A088				A089				12.b.(2)

1. For each column, sum of items 9.a through 9.e must equal sum of items 10 and 11.
 2. Spot foreign exchange is reported in Schedule M, Part V, item 2.

Schedule N—Past Due, Nonaccrual, and Restructured Loans

NOTE: Exclude all transactions with related depository institutions.

Total Reporting Branch or Agency Including Its IBF													
	(Column A) Past due 30 through 89 days and still accruing			(Column B) Past due 90 days or more and still accruing			(Column C) Nonaccrual			(Column D) Restructured and in compliance with modified terms			
Dollar Amounts in Thousands	RCFD			RCFD			RCFD			RCFD			
1. Total loans to U.S. addressees (domicile):													
a. Commercial and industrial loans													
	1606		0	1607		0	1608		0	1609		0	1.a.
b. Loans secured by real estate.....													
	1421		0	1422		0	1423		0	1424		0	1.b.
c. All other loans (including all lease financing receivables).....													
	3183		0	3184		0	3185		0	3186		0	1.c.
2. Total loans to non-U.S. addressees (domicile).....													
	1623		0	1624		0	1625		0	1627		0	2.
3. Total (sum of items 1.a through 1.c and 2).....													
	1406		0	1407		0	1403		0	1404		0	3.
Memoranda													
1. Book value of loans sold or otherwise transferred to head office or to related institutions and still serviced by the reporting branch or agency.....													
	1628		0	1629		0	1582		0	1637		0	M.1.
2. Interest rate, foreign exchange rate, and other commodity and equity contracts: Fair value of amounts carried as assets													
	3529		0	3530		0						M.2.	

Schedule O—Other Data for Deposit Insurance Assessments

This schedule is to be completed only by branches whose deposits are insured by the FDIC. Each FDIC-insured branch must complete items 1 and 2, 4 through 6, Memorandum items 1 and 5, and, if applicable, item 3 and Memorandum items 2 and 3 each quarter.

Dollar Amounts in Thousands		Reporting Branch Including Its IBF			
		RCFD			
1. Total deposit liabilities before exclusions (gross) as defined in Section 3(l) of the Federal Deposit Insurance Act and FDIC regulations	F236				1.
2. Total allowable exclusions, including interest accrued and unpaid on allowable exclusions (including foreign deposits)	F237				2.
3. Total foreign deposits, including interest accrued and unpaid thereon (included in item 2 above)	RCFN				3.
	F234				
4. Average consolidated total assets	RCFD				4.
	K652				
a. Averaging method used (for daily averaging, enter 1; for weekly averaging, enter 2)	Number				4.a.
	K653				
5. Average tangible equity ¹	K654				5.
6. Holdings of long-term unsecured debt issued by other FDIC-insured depository institutions					6.
	K655				

1. Tangible equity is defined as eligible assets (determined in accordance with Section 347.210 of the FDIC's regulations) less the book value of liabilities (exclusive of liabilities due to the foreign bank's head office, other branches, agencies, offices, or wholly owned subsidiaries).

Memoranda	Dollar Amounts in Thousands		Reporting Branch Excluding Its IBF			
			RCON			
1. Total deposit liabilities of the branch (including related interest accrued and unpaid) less allowable exclusions (sum of Memorandum items 1.a.(1), 1.b.(1), 1.c.(1), and 1.d.(1) must equal Schedule O, item 1 less item 2):						
a. Deposit accounts (excluding retirement accounts) of \$250,000 or less: ¹						
(1) Amount of deposit accounts (excluding retirement accounts) of \$250,000 or less	F049					M.1.a.(1)
(2) Number of deposit accounts (excluding retirement accounts) of \$250,000 or less (to be completed for the June report only)	F050					M.1.a.(2)
b. Deposit accounts (excluding retirement accounts) of more than \$250,000: ¹						
(1) Amount of deposit accounts (excluding retirement accounts) of more than \$250,000	F051					M.1.b.(1)
(2) Number of deposit accounts (excluding retirement accounts) of more than \$250,000	F052					M.1.b.(2)
c. Retirement deposit accounts of \$250,000 or less: ¹						
(1) Amount of retirement deposit accounts of \$250,000 or less	F045					M.1.c.(1)
(2) Number of retirement deposit accounts of \$250,000 or less (to be completed for the June report only)	F046					M.1.c.(2)
d. Retirement deposit accounts of more than \$250,000: ¹						
(1) Amount of retirement deposit accounts of more than \$250,000	F047					M.1.d.(1)
(2) Number of retirement deposit accounts of more than \$250,000	F048					M.1.d.(2)

1. The dollar amounts used as the basis for reporting in Memoranda items 1.a. through 1.d. reflect the deposit insurance limits in effect on the report date.

Schedule O—Continued

Dollar Amounts in Thousands		Reporting Branch Excluding Its IBF			
		RCFN			
Memorandum item 2 is to be completed by branches with \$1 billion or more in total claims on nonrelated parties.²					
2. Estimated amount of uninsured deposits in the branch, including related interest accrued and unpaid. ³		5597			M.2.
3. Preferred deposits (to be completed for the December report only)		5590			M.3.
4. Not applicable.					
Memorandum items 5.a and 5.b are to be completed by all branches.					
5. Noninterest-bearing transaction accounts (as defined in Section 343 of the Dodd-Frank Act) of more than \$250,000 (see instructions):					
a. Amount of noninterest-bearing transaction accounts of more than \$250,000		J944			M.5.a.
b. Number of noninterest-bearing transaction accounts of more than \$250,000		J945			M.5.b.
	Number				

2. The \$1 billion size test is generally based on the total claims on nonrelated parties (Schedule RAL, item 1.i, column A) reported on the **June 30, 2010**, Report of Assets and Liabilities of U.S. Branches and Agencies of Foreign Banks.
3. Uninsured deposits should be estimated based on the deposit insurance limits set forth in Memorandum items 1.a through 1.d and the temporary unlimited insurance coverage on noninterest-bearing transaction accounts.

Schedule P—Other Borrowed Money

NOTE: Exclude all transactions with related depository institutions.

Dollar Amounts in Thousands		(Column A) Total Reporting Branch or Agency Including Its IBF			(Column B) IBF Only			
		RCFD			RCFN			
1. Owed to nonrelated commercial banks in the U.S. (including their IBFs):								
a. Owed to U.S. offices of nonrelated U.S. banks		3312		0	3312		0	1.a.
b. Owed to U.S. branches and agencies of nonrelated foreign banks		3313		0	3313		0	1.b.
2. Owed to nonrelated banks in foreign countries:								
a. Owed to foreign branches of nonrelated U.S. banks		3314		0	3314		0	2.a.
b. Owed to foreign offices of nonrelated foreign banks		3315		693270	3315		0	2.b.
3. Owed to others		2869		2749000	2869		0	3.
		RCXX			RCXY			
4. Total (sum of items 1 through 3) (must equal Schedule RAL, item 4.c)		3190		3442270	3190		0	4.
Memorandum								
1. Immediately available funds with a maturity greater than one day included in other borrowed money		RCFD						M.1.
		2805		2349000				

Schedule Q—Assets and Liabilities Measured at Fair Value on a Recurring Basis

RSSD ID: 560812

FFIEC 002

Schedule Q is to be completed by branches and agencies that:

- (1) Reported total assets of \$500 million or more as of the preceding December 31; or
- (2) Reported total assets of less than \$500 million as of the preceding December 31 and either:
 - (a) Have elected to report financial instruments or servicing assets and liabilities at fair value under a fair value option with changes in fair value recognized in earnings, or
 - (b) Reported trading assets of \$2 million or more in any of the four preceding calendar quarters.

Dollar Amounts in Thousands	(Column A) Total Fair Value Reported on Schedule RAL			(Column B) LESS: Amounts Netted in the Determination of Total Fair Value			(Column C) Level 1 Fair Value Measurements			(Column D) Level 2 Fair Value Measurements			(Column E) Level 3 Fair Value Measurements			
	RCXX			RCFD			RCFD			RCFD			RCFD			
ASSETS																
1. Available-for-sale securities	1773			G474		0	G475		1127304	G476		0	G477		0	1.
2. Federal funds sold and securities purchased under agreements to resell	RCFD															
	G478		0	G479		0	G480		0	G481		0	G482		0	2.
3. Loans and leases held for sale	G483		0	G484		0	G485		0	G486		0	G487		0	3.
4. Loans and leases held for investment.....	G488		0	G489		0	G490		0	G491		0	G492		0	4.
5. Trading assets:	RCXX															
a. Derivative assets	3543			G493		0	G494		0	G495		334414	G496		0	5.a.
	RCFD															
b. Other trading assets	G497		10200	G498		0	G499		10200	G500		0	G501		0	5.b.
(1) Nontrading securities at fair value with changes in fair value reported in current earnings (included in Schedule Q, item 5.b above)																
	F240		0	F684		0	F692		0	F241		0	F242		0	5.b.(1)
6. All other assets.....	G391		0	G392		0	G395		0	G396		0	G804		0	6.
7. Total assets measured at fair value on a recurring basis (sum of items 1 through 5.b plus item 6).....	G502		1471918	G503		0	G504		1137504	G505		334414	G506		0	7.
LIABILITIES																
8. Deposits	F252		0	F686		0	F694		0	F253		0	F254		0	8.
9. Federal funds purchased and securities sold under agreements to repurchase	G507		0	G508		0	G509		0	G510		0	G511		0	9.
10. Trading liabilities:	RCXX															
a. Derivative liabilities.....	3547			G512		0	G513		0	G514		360110	G515		0	10.a.
	RCFD															
b. Other trading liabilities.....	G516		0	G517		0	G518		0	G519		0	G520		0	10.b.
11. Other borrowed money	G521		0	G522		0	G523		0	G524		0	G525		0	11.
12. Subordinated notes and debentures	G526		0	G527		0	G528		0	G529		0	G530		0	12.
13. All other liabilities	G805		0	G806		0	G807		0	G808		0	G809		0	13.
14. Total liabilities measured at fair value on a recurring basis (sum of items 8 through 13).....	G531		360110	G532		0	G533		0	G534		360110	G535		0	14.

Schedule Q—Continued

	(Column A) Total Fair Value Reported on Schedule RAL				(Column B) LESS: Amounts Netted in the Determination of Total Fair Value				(Column C) Level 1 Fair Value Measurements				(Column D) Level 2 Fair Value Measurements				(Column E) Level 3 Fair Value Measurements				
	RCFD				RCFD				RCFD				RCFD				RCFD				
Dollar Amounts in Thousands																					
Memoranda																					
1. All other assets (itemize and describe amounts included in Schedule Q, item 6, that are greater than \$25,000 and exceed 25% of item 6):																					
a. Mortgage servicing assets.....	G536			0	G537			0	G538			0	G539			0	G540			0	M.1.a.
b. Nontrading derivative assets.....	G541			0	G542			0	G543			0	G544			0	G545			0	M.1.b.
c. <small>TEXT</small> G546	G546			0	G547			0	G548			0	G549			0	G550			0	M.1.c.
d. <small>TEXT</small> G551	G551			0	G552			0	G553			0	G554			0	G555			0	M.1.d.
e. <small>TEXT</small> G556	G556			0	G557			0	G558			0	G559			0	G560			0	M.1.e.
f. <small>TEXT</small> G561	G561			0	G562			0	G563			0	G564			0	G565			0	M.1.f.
2. All other liabilities (itemize and describe amounts included in Schedule Q, item 13, that are greater than \$25,000 and exceed 25% of item 13):																					
a. Loan commitments (not accounted for as derivatives)	F261			0	F689			0	F697			0	F262			0	F263			0	M.2.a.
b. Nontrading derivative liabilities.....	G566			0	G567			0	G568			0	G569			0	G570			0	M.2.b.
c. <small>TEXT</small> G571	G571			0	G572			0	G573			0	G574			0	G575			0	M.2.c.
d. <small>TEXT</small> G576	G576			0	G577			0	G578			0	G579			0	G580			0	M.2.d.
e. <small>TEXT</small> G581	G581			0	G582			0	G583			0	G584			0	G585			0	M.2.e.
f. <small>TEXT</small> G586	G586			0	G587			0	G588			0	G589			0	G590			0	M.2.f.

Schedule S—Continued

	(Column A) 1-4 Family Residential Loans	(Column B) Home Equity Lines	(Column C) Credit Card Receivables	(Column D) Auto Loans	(Column E) Other Consumer Loans	(Column F) Commercial and Industrial Loans	(Column G) All Other Loans, All Leases, and All Other Assets	
Dollar Amounts in Thousands								
For Securitization Facilities Sponsored By or Otherwise Established By Other Institutions								
9. Maximum amount of credit exposure arising from credit enhancements provided by the reporting institution to other institutions' securitization structures in the form of standby letters of credit, purchased subordinated securities, and other enhancements	RCFD B776	RCFD B777	RCFD B778	RCFD B779	RCFD B780	RCFD B781	RCFD B782	9.
	0	0	0	0	0	0	0	
10. Reporting institution's unused commitments to provide liquidity to other institutions' securitization structures	RCFD B783	RCFD B784	RCFD B785	RCFD B786	RCFD B787	RCFD B788	RCFD B789	10.
	0	0	0	0	0	0	0	
Asset Sales								
11. Assets sold with recourse or other seller-provided credit enhancements and not securitized by the reporting institution	RCFD B790	RCFD B791	RCFD B792	RCFD B793	RCFD B794	RCFD B795	RCFD B796	11.
	0	0	0	0	0	0	0	
12. Maximum amount of credit exposure arising from recourse or other seller-provided credit enhancements provided to assets reported in item 11	RCFD B797	RCFD B798	RCFD B799	RCFD B800	RCFD B801	RCFD B802	RCFD B803	12.
	0	0	0	0	0	0	0	

Memorandum

	Dollar Amounts in Thousands			
	RCFD			
1. Asset-backed commercial paper conduits:				
a. Maximum amount of credit exposure arising from credit enhancements provided to conduit structures in the form of standby letters of credit, subordinated securities, and other enhancements:				
(1) Conduits sponsored by the reporting institution or related institution	B806	0		M.1.a.(1)
(2) Conduits sponsored by other unrelated institutions	B807	0		M.1.a.(2)
b. Unused commitments to provide liquidity to conduit structures:				
(1) Conduits sponsored by the reporting institution or related institution	B808	0		M.1.b.(1)
(2) Conduits sponsored by other unrelated institutions	B809	51000		M.1.b.(2)

Schedule T—Fiduciary and Related Services

Schedule T is to be completed annually as of the December 31 report date.

1. Does the institution have fiduciary powers? (If "NO," do not complete Schedule T.)	RCFD A345	Yes	<input checked="" type="checkbox"/>	No	1.
2. Does the institution exercise the fiduciary powers it has been granted?	RCFD A346	Yes	<input type="checkbox"/>	No	2.
3. Does the institution have any fiduciary or related activity (in the form of assets or accounts)? (If "NO," do not complete the rest of Schedule T.)	RCFD B867	Yes	<input type="checkbox"/>	No	3.

If the answer to item 3 is "YES," complete all applicable items of Schedule T.

	(Column A) Managed Assets	(Column B) Non-Managed Assets	(Column C) Number of Managed Accounts	(Column D) Number of Non-Managed Accounts	
Dollar Amounts in Thousands					
FIDUCIARY AND RELATED ASSETS	RCFD B868	RCFD B869	RCFD B870	RCFD B871	
4. Personal trust and agency accounts					4.
5. Retirement related trust and agency accounts:	RCFD B872	RCFD B873	RCFD B874	RCFD B875	
a. Employee benefit—defined contribution	RCFD B876	RCFD B877	RCFD B878	RCFD B879	5.a.
b. Employee benefit—defined benefit	RCFD B880	RCFD B881	RCFD B882	RCFD B883	5.b.
c. Other retirement accounts	RCFD B884	RCFD B885	RCFD C001	RCFD C002	5.c.
6. Corporate trust and agency accounts	RCFD B886		RCFD B888		6.
7. Investment management agency accounts	RCFD B890	RCFD B891	RCFD B892	RCFD B893	7.
8. Other fiduciary accounts	RCFD B894	RCFD B895	RCFD B896	RCFD B897	8.
9. Total fiduciary accounts (sum of items 4 through 8)		RCFD B898		RCFD B899	9.
10. Custody and safekeeping accounts					10.

Schedule T—Continued

Memoranda

Dollar Amounts in Thousands

Managed Assets			
RCFD			
B913			
B914			
B915			
B916			
B917			
B918			
B919			
B920			
B921			
B922			
B923			
		RCXX B868	

- 1. Managed assets held in personal trust and agency accounts:
 - a. Noninterest-bearing deposits M.1.a.
 - b. Interest-bearing deposits M.1.b.
 - c. U.S. Treasury and U.S. Government agency obligations M.1.c.
 - d. State, county and municipal obligations M.1.d.
 - e. Money market mutual funds M.1.e.
 - f. Other short-term obligations M.1.f.
 - g. Other notes and bonds M.1.g.
 - h. Common and preferred stocks M.1.h.
 - i. Real estate mortgages M.1.i.
 - j. Real estate M.1.j.
 - k. Miscellaneous assets M.1.k.
- l. Total managed assets held in personal trust and agency accounts (sum of Memorandum items 1.a through 1.k) (must equal Schedule T, item 4, column A) M.1.l.

Dollar Amounts in Thousands

		(Column A) Number of Issues	(Column B) Principal Amount Outstanding	
RCFD				
		RCFD B928		
B927				
B929				

- 2. Corporate trust and agency accounts:
 - a. Corporate and municipal trusteeships M.2.a.
 - b. Transfer agent, registrar, paying agent, and other corporate agency M.2.b.

Dollar Amounts in Thousands

		(Column A) Number of Funds	(Column B) Market Value of Fund Assets	
RCFD				
		RCFD B931	RCFD B932	
		RCFD B933	RCFD B934	
		RCFD B935	RCFD B936	
		RCFD B937	RCFD B938	
		RCFD B939	RCFD B940	
		RCFD B941	RCFD B942	
		RCFD B943	RCFD B944	
		RCFD B945	RCFD B946	

- 3. Collective investment funds and common trust funds:
 - a. Domestic equity M.3.a.
 - b. International/Global equity M.3.b.
 - c. Stock/Bond blend M.3.c.
 - d. Taxable bond M.3.d.
 - e. Municipal bond M.3.e.
 - f. Short term investments/Money market M.3.f.
 - g. Specialty/Other M.3.g.
 - h. Total collective investment funds (sum of Memorandum items 3.a through 3.g) M.3.h.

RSSD ID:

560812

30

Person to whom questions about Schedule T—Fiduciary and Related Services should be directed:

Name and Title (TEXT B962)

E-mail Address (TEXT B926)

Telephone: Area code/phone number/extension (TEXT B963)

FAX: Area code/phone number (TEXT B964)