

Federal Financial Institutions Examination Council



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

Report at the close of business June 30, 2012

(20120630)
(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

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).

Public reporting burden associated with the FFIEC 002 is estimated to average 25.43 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, 20th and C Streets, NW, Washington, DC 20551 and to Office of Information and Regulatory Affairs, Office of Management and Budget, Washington, DC 20503.

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)

 Area Code / Phone Number / Extension (TEXT C493)

 FAX 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)

 Area Code / Phone Number / Extension (TEXT 8902)

 FAX 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)

 Area Code / Phone Number / Extension (TEXT C369)

 Area Code / FAX Number (TEXT C370)

Secondary Contact

 Name (TEXT C371)

 Title (TEXT C372)

 E-mail Address (TEXT C373)

 Area Code / Phone Number / Extension (TEXT C374)

 Area Code / FAX 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)

Area Code / Phone Number / Extension (TEXT C440)

Third Contact

Name (TEXT C870)

Title (TEXT C871)

E-mail Address (TEXT C872)

Area Code / Phone Number / Extension (TEXT C873)

Secondary Contact

Name (TEXT C442)

Title (TEXT C443)

E-mail Address (TEXT C444)

Area Code / Phone Number / Extension (TEXT C445)

Fourth Contact

Name (TEXT C875)

Title (TEXT C876)

E-mail Address (TEXT C877)

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	11325613			0010			0	1.a.
b. U.S. Government securities:									
(1) U.S. Treasury securities	0260			0					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			40134	C416			0	1.c.(2)(a)
(b) Other	C417			138316	C417			0	1.c.(2)(b)
(3) Other asset-backed securities.....	C036			0	C036			0	1.c.(3)
(4) All other	C037			554272	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			2252992	2122			31654	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 securities	L193			0	L193			0	1.f.(4)
(5) Other trading assets	K302			376258	K302			0	1.f.(5)
g. Not applicable									
h. Other assets including other claims on nonrelated parties	2151			215090	2151			16777	1.h.
i. Total claims on nonrelated parties (sum of items 1.a through 1.h)....	2171			14902675	2171			48431	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			6264576	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		14902675		2170		6313007		3.
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		9053761		2205		6294931		4.a.
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		4.b.(1)(a)
(b) With others	C421		0		C421		0		4.b.(1)(b)
(2) Securities sold under agreements to repurchase:									
(a) With commercial banks in the U.S.	C422		0		C422		0		4.b.(2)(a)
(b) With others	C423		0		C423		0		4.b.(2)(b)
c. Other borrowed money (from Schedule P, item 4)	3190		2037493		3190		0		4.c.
d. Not applicable									
e. Trading liabilities	3548		403641		3548		0		4.e.
f. Other liabilities to nonrelated parties	2916		76721		2916		18076		4.f.
g. Total liabilities to nonrelated parties (sum of items 4.a through 4.f) ...	2927		11571616		2927		6313007		4.g.
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		3331059						5.a.
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		5.b.
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		14902675		2950		6313007		6.
Memoranda									
1. Fair value of held-to-maturity securities	1771		0		1771		0		M.1.
2. Amortized cost of held-to-maturity securities	1754		0		1754		0		M.2.
3. Fair value of available-for-sale securities	1773		732722		1773		0		M.3.
4. Amortized cost of available-for-sale securities	1772		1123481		1772		0		M.4.

Schedule RAL—Continued

	(Column A) Total Reporting Branch or Agency Including Its IBF				(Column B) IBF Only				
	RCFD				RCFN				
Dollar Amounts in Thousands									
Memoranda—Continued									
5. Loans held for trading (included in Schedule RAL, item 1.f.(5)):									
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			3945	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			3916	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			368291	3543			0	M.10.
11. Derivatives with a negative fair value held for trading purposes	3547			403641	3547			0	M.11.
12. Not applicable.									
13. Pledged U.S. government securities ¹	2785			0					M.13.

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

Schedule RAL—Continued

		Total Reporting Branch or Agency Including its IBF			
		RCFD			
		Dollar Amounts in Thousands			
Memoranda—Continued					
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.	<small>TEXT A539</small>	A539			0
b.	<small>TEXT A540</small>	A540			0
c.	<small>TEXT A541</small>	A541			0
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.	<small>TEXT A542</small>	A542			0
b.	<small>TEXT A543</small>	A543			0
c.	<small>TEXT A544</small>	A544			0
16.	Number of full-time equivalent employees of the branch or agency at end of current period (round to nearest whole number)	RCFD	Number		
		4150	87		M.16.

To be reported only with the March Report

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	RCFD	Number		
		6724			M.17.
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				
2=	Independent annual audit of the branch or agency conducted in accordance with home-country auditing standards by an independent accounting firm				
3=	Review of the financial statements of the branch or agency by external auditors, as part of the audit of the parent organization				
4=	Review of the financial statements of the branch or agency by external auditors				
5=	Compilation of the financial statements of the branch or agency by external auditors				
6=	Other audit procedures				
7=	No audit or independent review				

		Total Reporting Branch or Agency Including its IBF			
		RCFD			
		Dollar Amounts in Thousands			
Statutory or Regulatory Requirement					
as appropriate for the reporting institution (see instructions)					
1.	Asset maintenance requirement	3343			0
2.	Asset pledge requirement/Capital equivalency deposit.....	3349			367242
3.	FDIC asset maintenance requirement (for FDIC insured branches only):				
a.	Average liabilities for the preceding calendar quarter	2334			
b.	Eligible assets as of the report date	2387			

Schedule A—Cash and Balances Due from Depository Institutions

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. 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		511178	0083		0	3.a.
b. Other depository institutions in the U.S. (including their IBFs)	0085		120	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		240383	3149		0	4.c.
5. Balances due from Federal Reserve Banks	0090		10573931				5.
	RCXX			RCXY			
6. Total (sum of items 1 through 5) (must equal Schedule RAL, item 1.a)	0010		11325613	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		275218	B537		0	2.c.(2)
3. Loans to other financial institutions.....	1520		97098	1520		0	3.
4. Commercial and industrial loans:							
a. To U.S. addressees (domicile)	1763		415811	1763		0	4.a.
b. To non-U.S. addressees (domicile)	1764		257200	1764		31654	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		1050000	1885		0	8.
9. Lease financing receivables (net of unearned income):							
a. Of U.S. addressees (domicile)	2182		162414	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		4749	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		2252992	2122		31654	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						
a. With predetermined interest rates	6119		0				M.3.a.
b. With floating interest rates	6120		293056				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		379955				M.4.b.

Schedule C—Continued

Part I—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.

	(Column A) Total Reporting Branch or Agency Including Its IBF				(Column B) IBF Only				
	RCFD				RCFN				
Dollar Amounts in Thousands									
Memoranda—Continued									
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 <i>currently outstanding</i> 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 <i>original amounts</i> of \$100,000 or less	5564		5565			2.a.
b. With <i>original amounts</i> of more than \$100,000 through \$250,000	5566		5567			2.b.
c. With <i>original amounts</i> of more than \$250,000 through \$1,000,000.....	5568		5569			2.c.
3. Number and amount <i>currently outstanding</i> 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 <i>original amounts</i> of \$100,000 or less	5570		5571			3.a.
b. With <i>original amounts</i> of more than \$100,000 through \$250,000	5572		5573			3.b.
c. With <i>original amounts</i> 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			
		RCON				
Dollar Amounts in Thousands						
4.	Number and amount <i>currently outstanding</i> 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 <i>original amounts</i> of \$100,000 or less	5578			5579	4.a.
	b. With <i>original amounts</i> of more than \$100,000 through \$250,000	5580			5581	4.b.
	c. With <i>original amounts</i> of more than \$250,000 through \$500,000	5582			5583	4.c.
5.	Number and amount <i>currently outstanding</i> 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 <i>original amounts</i> of \$100,000 or less	5584			5585	5.a.
	b. With <i>original amounts</i> of more than \$100,000 through \$250,000	5586			5587	5.b.
	c. With <i>original amounts</i> 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 Accounts				(Column D) IBF Deposit Liabilities ²					
(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)									
Dollar Amounts in Thousands																			
RCON					RCON					RCON				RCFN					
1. Individuals, partnerships, and corporations (include all certified and official checks):																			
a. U.S. addressees (domicile)																			
C040			420							C041		2382056	C042			0			1.a.
b. Non-U.S. addressees (domicile)																			
C043			10788							C044		9000	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		356375	1668			0			2.a.
b. Other commercial banks in the U.S.																			
1645			0							2348		0	1669			20000			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			0			3.b.
4. Foreign governments and official institutions (including foreign central banks)																			
1649			0							2377		113	2650			6274931			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			11286	2210			11286	2385			2747544	RCXY	2205			6294931			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

	Total Reporting Branch or Agency Excluding Its IBF			
	RCON			
Dollar Amounts in Thousands				
1. Components of total nontransaction accounts (included in item 7, Column C):				
a. Time deposits of \$100,000 or more	2604		2747431	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 deposit 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.

	Total Reporting Branch or Agency Including Its IBF			
	RCFD			
Dollar Amounts in Thousands				
Assets				
1. Interest-bearing balances due from depository institutions (corresponds to part of Schedule RAL, item 1.a, Column A)	3381		9566182	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		2965985	3.
4. Loans to and acceptances of banks in foreign countries (corresponds to Schedule C, item 2.c, Column A)	3105		225337	4.
5. Total claims on nonrelated parties (corresponds to Schedule RAL, item 1.i, Column A)	3106		14861464	5.
Liabilities				
6. Time certificates of deposit of \$100,000 or more (corresponds to part of Schedule E, Memorandum item 1.a)	3345		8087223	6.
7. Interest-bearing deposits ² and credit balances (corresponds to part of Schedule RAL, item 4.a, Column A)	3107		9240764	7.
8. Federal funds purchased and securities sold under agreements to repurchase (corresponds to Schedule RAL, item 4.b, Column A)	3353		0	8.
9. Other borrowed money (corresponds to Schedule RAL, item 4.c, Column A)	3355		2623232	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			RCFD			
1.	Commitments to make or purchase loans	3423			1859102			1.
2.	Spot foreign exchange contracts	8765			0			2.
3.	Standby letters of credit:							
a.	Total	3375			3589553			3.a.
	(1) To U.S. addressees (domicile)	3376			2642674			3.a.(1)
	(2) To non-U.S. addressees (domicile)	3377			946879			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			132069			4.
5.	Not applicable.							
6.	Credit derivatives:							
a.	Notional amounts:							
	(1) Credit default swaps	C968		0	C969		9900	6.a.(1)
	(2) Total return swaps	C970		0	C971		0	6.a.(2)
	(3) Credit options	C972		0	C973		0	6.a.(3)
	(4) Other credit derivatives	C974		0	C975		0	6.a.(4)
b.	Gross fair values:							
	(1) Gross positive fair value	C219		0	C221		0	6.b.(1)
	(2) Gross negative fair value	C220		0	C222		108	6.b.(2)
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			170288			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.	<small>TEXT 5598</small> Credit risk participations acquired	5598			170288			7.a.
b.	<small>TEXT 5600</small>	5600			0			7.b.
c.	<small>TEXT 5601</small>	5601			0			7.c.
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.	<small>TEXT 5604</small>	5604			0			8.a.
b.	<small>TEXT 5605</small>	5605			0			8.b.
c.	<small>TEXT 5606</small>	5606			0			8.c.

Schedule L—Continued

NOTE: Exclude all transactions with related depository institutions.

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.....	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			1507610	3826			2786797	8719			0	8720			0	9.e.
10. Total gross notional amount of derivative contracts held for trading	A126			1507610	A127			2786797	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			8943	8734			359348	8735			0	8736			0	12.a.(1)
(2) Gross negative fair value	8737			44281	8738			359252	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.

		Total Reporting Branch or Agency Including Its IBF								
		(Column A) Gross due from				(Column B) Gross due to				
Dollar Amounts in Thousands		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

		Dollar Amounts in Thousands				Total Reporting Branch or Agency Including Its IBF			
		RCFD				RCFD			
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.									
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)
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:									
		RCFD							
a.	TEXT 8570	8570							7.a.
b.	TEXT 8571	8571							7.b.
c.	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:									
		RCFD							
a.	TEXT 8574	8574							8.a.
b.	TEXT 8575	8575							8.b.
c.	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																	
Dollar Amounts in Thousands	(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				
	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.		K655			6.

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).

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)		Number			M.1.a.(2)
		F050			
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		Number			M.1.b.(2)
		F052			
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)		Number			M.1.c.(2)
		F046			
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		Number			M.1.d.(2)
		F048			

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			
<i>Memorandum item 2 is to be completed by branches with \$1 billion or more in total claims on nonrelated parties.²</i>				
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				
<i>Memorandum items 5.a and 5.b are to be completed by all branches.</i>				
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	Number		M.5.b.

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, 2011, 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		7493	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		0	3315		0	2.b.
3. Owed to others	2869		2030000	2869		0	3.
	RCXX			RCXY			
4. Total (sum of items 1 through 3) (must equal Schedule RAL, item 4.c)	3190		2037493	3190		0	4.
Memorandum							
1. Immediately available funds with a maturity greater than one day included in other borrowed money	RCFD						
	2805		2030000				M.1.

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

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		732722	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		368291	G496		0	5.a.
	RCFD															
b. Other trading assets.....	G497		7967	G498		0	G499		7967	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		1108980	G503		0	G504		740689	G505		368291	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		403641	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		403641	G532		0	G533		0	G534		403641	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			
Dollar Amounts in Thousands		RCFD			RCFD			RCFD			RCFD			RCFD			
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—Servicing, Securitization, and Asset Sale Activities

	(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							
Securitization Activities							
1. Outstanding principal balance of assets sold and securitized by the reporting institution with servicing retained or with recourse or other seller-provided credit enhancements	RCFD B705	RCFD B706	RCFD B707	RCFD B708	RCFD B709	RCFD B710	RCFD B711
	0	0	0	0	0	0	0
2. Maximum amount of credit exposure arising from recourse or other seller-provided credit enhancements provided to structures reported in item 1 in the form of:							
a. Retained interest-only strips (included in Schedule RAL)	RCFD B712	RCFD B713	RCFD B714	RCFD B715	RCFD B716	RCFD B717	RCFD B718
	0	0	0	0	0	0	0
b. Subordinated securities and other residual interests	RCFD C393	RCFD C394	RCFD C395	RCFD C396	RCFD C397	RCFD C398	RCFD C399
	0	0	0	0	0	0	0
c. Standby letters of credit and other enhancements	RCFD C400	RCFD C401	RCFD C402	RCFD C403	RCFD C404	RCFD C405	RCFD C406
	0	0	0	0	0	0	0
3. Reporting institution's unused commitments to provide liquidity to structures reported in item 1	RCFD B726	RCFD B727	RCFD B728	RCFD B729	RCFD B730	RCFD B731	RCFD B732
	0	0	0	0	0	0	0
4. Past due loan amounts included in item 1:							
a. 30-89 days past due	RCFD B733	RCFD B734	RCFD B735	RCFD B736	RCFD B737	RCFD B738	RCFD B739
	0	0	0	0	0	0	0
b. 90 days or more past due	RCFD B740	RCFD B741	RCFD B742	RCFD B743	RCFD B744	RCFD B745	RCFD B746
	0	0	0	0	0	0	0
5. Not applicable.							
6. Amount of ownership (or seller's) interests carried as:							
a. Securities (included in Schedule RAL)	RCFD B761	RCFD B762			RCFD B763		
	0	0			0		
b. Loans (included in Schedule C)	RCFD B500	RCFD B501			RCFD B502		
	0	0			0		
7. Past due loan amounts included in interests reported in item 6.a:							
a. 30-89 days past due	RCFD B764	RCFD B765			RCFD B766		
	0	0			0		
b. 90 days or more past due	RCFD B767	RCFD B768			RCFD B769		
	0	0			0		
8. Not applicable.							

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
<u>1</u> | No
 | 1. |
| 2. Does the institution exercise the fiduciary powers it has been granted? | RCFD
A346 | Yes
 | 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
 | 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:					
a. Employee benefit-defined contribution.....	RCFD B872	RCFD B873	RCFD B874	RCFD B875	5.a.
b. Employee benefit-defined benefit	RCFD B876	RCFD B877	RCFD B878	RCFD B879	5.b.
c. Other retirement accounts.....	RCFD B880	RCFD B881	RCFD B882	RCFD B883	5.c.
	RCFD B884	RCFD B885	RCFD C001	RCFD C002	
6. Corporate trust and agency accounts ...					6.
7. Investment management agency accounts	RCFD B886		RCFD B888		7.
	RCFD B890	RCFD B891	RCFD B892	RCFD B893	
8. Other fiduciary accounts					8.
9. Total fiduciary accounts (sum of items 4 through 8)	RCFD B894	RCFD B895	RCFD B896	RCFD B897	9.
10. Custody and safekeeping accounts.....		RCFD B898		RCFD B899	10.

Schedule T—Continued

Memoranda

	Dollar Amounts in Thousands	Managed Assets				
		RCFD				
1. Managed assets held in personal trust and agency accounts:						
a. Noninterest-bearing deposits		B913				M.1.a.
b. Interest-bearing deposits		B914				M.1.b.
c. U.S. Treasury and U.S. Government agency obligations		B915				M.1.c.
d. State, county and municipal obligations		B916				M.1.d.
e. Money market mutual funds		B917				M.1.e.
f. Other short-term obligations		B918				M.1.f.
g. Other notes and bonds		B919				M.1.g.
h. Common and preferred stocks		B920				M.1.h.
i. Real estate mortgages		B921				M.1.i.
j. Real estate		B922				M.1.j.
k. Miscellaneous assets		B923				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)					RCXX B868	M.1.l.

	Dollar Amounts in Thousands	(Column A)	(Column B)	
		Number of Issues	Principal Amount Outstanding	
2. Corporate trust and agency accounts:		RCFD		
a. Corporate and municipal trusteeships		B927		M.2.a.
b. Transfer agent, registrar, paying agent, and other corporate agency		B929		M.2.b.

	Dollar Amounts in Thousands	(Column A)	(Column B)	
		Number of Funds	Market Value of Fund Assets	
3. Collective investment funds and common trust funds:		RCFD B931	RCFD B932	
a. Domestic equity				M.3.a.
b. International/Global equity		RCFD B933	RCFD B934	M.3.b.
c. Stock/Bond blend		RCFDB935	RCFD B936	M.3.c.
d. Taxable bond		RCFD B937	RCFD B938	M.3.d.
e. Municipal bond		RCFD B939	RCFD B940	M.3.e.
f. Short term investments/Money market		RCFD B941	RCFD B942	M.3.f.
g. Specialty/Other		RCFD B943	RCFD B944	M.3.g.
h. Total collective investment funds (sum of Memorandum items 3.a through 3.g)		RCFD B945	RCFD B946	M.3.h.

RSSD ID:

560812

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

Name and Title (TEXT B962)

E-mail Address (TEXT B926)

Area Code / Phone Number / Extension (TEXT B963)

FAX Number (TEXT B964)