

## 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 March 31, 2018

(20180331)  
(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  
(RCON H018)Indicate the number of branches or agencies included in this report: 1  
(RCON 9395)Indicate FDIC insurance status:  Insured  Uninsured  
(RCON H019)

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

**NY**

State

County

**10172**

Zip Code

Legal Title

Street Address

City

County

State

Zip Code

**AUSTRALIA AND NEW ZEALAND BANKING GROUP LIM**

Legal Title of Foreign Bank Parent

**DOCKLANDS****AUSTRALIA**

City

Country

Legal Title

Street Address

City

County

State

Zip Code

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, 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.

I,

Name of Senior Executive Officer

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

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 Name (TEXT C490)

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 Title (TEXT C491)

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 E-mail Address (TEXT C492)

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 Area Code / Phone Number / Extension (TEXT C493)

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 FAX Number (TEXT C494)

### Other Person to Whom Questions about the Reports Should be Directed

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 Name (TEXT C495)

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 Title (TEXT C496)

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 E-mail Address (TEXT 4086)

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 Area Code / Phone Number / Extension (TEXT 8902)

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 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

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 Name (TEXT C366)

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 Title (TEXT C367)

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 E-mail Address (TEXT C368)

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 Area Code / Phone Number / Extension (TEXT C369)

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 Area Code / FAX Number (TEXT C370)

### Secondary Contact

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 Name (TEXT C371)

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 Title (TEXT C372)

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 E-mail Address (TEXT C373)

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 Area Code / Phone Number / Extension (TEXT C374)

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 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

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Name (TEXT C437)

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Title (TEXT C438)

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E-mail Address (TEXT C439)

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Area Code / Phone Number / Extension (TEXT C440)

### Secondary Contact

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Name (TEXT C442)

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Title (TEXT C443)

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E-mail Address (TEXT C444)

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Area Code / Phone Number / Extension (TEXT C445)

### Third Contact

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Name (TEXT C870)

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Title (TEXT C871)

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E-mail Address (TEXT C872)

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Area Code / Phone Number / Extension (TEXT C873)

### Fourth Contact

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Name (TEXT C875)

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Title (TEXT C876)

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E-mail Address (TEXT C877)

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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)<br>Total Reporting<br>Branch or Agency<br>Including Its IBF |            | (Column B)<br>IBF Only |           |            |
|---|--|------------|------------------------|-----------|------------|
|   | RCFD   | Amount     | RCFN                   | Amount    |            |
| Dollar Amounts in Thousands   |  |            |                        |           |            |
| <b>Assets</b>   |  |            |                        |           |            |
| 1. Claims on nonrelated parties:<br>(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   | 9,699,004  | 0010                   | 0         | 1.a.       |
| b. U.S. Government securities:  |  |            |                        |           |            |
| (1) U.S. Treasury securities .....  | 0260   | 2,555,371  |                        |           | 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   | 2,557,771  | A003                   | 0         | 1.c.(1)    |
| (2) Mortgage-backed securities:   |  |            |                        |           |            |
| (a) Issued or guaranteed by U.S. Government agencies .....  | C416   | 0          | C416                   | 0         | 1.c.(2)(a) |
| (b) Other .....   | C417   | 0          | C417                   | 0         | 1.c.(2)(b) |
| (3) Other asset-backed securities.....  | C036   | 0          | C036                   | 0         | 1.c.(3)    |
| (4) All other .....   | C037   | 414,091    | 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   | 1,809,286  | 2122                   | 22,142    | 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   | 46,917     | K302                   | 0         | 1.f.(5)    |
| g. Not applicable   |  |            |                        |           |            |
| h. Other assets including other claims on nonrelated parties .....  | 2151   | 151,479    | 2151                   | 275       | 1.h.       |
| i. Total claims on nonrelated parties (sum of items 1.a through 1.h) ...  | 2171   | 17,233,919 | 2171                   | 22,417    | 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   | 12,374,117 |                        |           | 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                   | 3,184,695 | 2.b.       |

### Schedule RAL—Continued

|  | (Column A)<br>Total Reporting<br>Branch or Agency<br>Including Its IBF |            | (Column B)<br>IBF Only |           |            |
|--|--|------------|------------------------|-----------|------------|
|  | RCFD   | Amount     | RCFN                   | Amount    |            |
| Dollar Amounts in Thousands  |  |            |                        |           |            |
| <b>Assets—Continued</b>  |  |            |                        |           |            |
| 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   | 29,608,036 | 2170                   | 3,207,112 | 3.         |
| <b>Liabilities</b>   |  |            |                        |           |            |
| 4. Liabilities to nonrelated parties:<br>(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   | 7,788,461  | 2205                   | 3,201,730 | 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   | 21,562,995 | 3190                   | 0         | 4.c.       |
| d. Not applicable  |  |            |                        |           |            |
| e. Trading liabilities .....   | 3548   | 0          | 3548                   | 0         | 4.e.       |
| f. Other liabilities to nonrelated parties .....   | 2916   | 256,580    | 2916                   | 5,382     | 4.f.       |
| g. Total liabilities to nonrelated parties (sum of items 4.a through 4.f) ...  | 2927   | 29,608,036 | 2927                   | 3,207,112 | 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   | 0          |                        |           | 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   | 29,608,036 | 2950                   | 3,207,112 | 6.         |
| <b>Memoranda</b>   |  |            |                        |           |            |
| 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   | 5,527,233  | 1773                   | 0         | M.3.       |
| 4. Amortized cost of available-for-sale securities .....   | 1772   | 5,604,179  | 1772                   | 0         | M.4.       |

## Schedule RAL—Continued

|  | (Column A)<br>Total Reporting<br>Branch or Agency<br>Including Its IBF |        | (Column B)<br>IBF Only |        |              |
|--|--|--------|------------------------|--------|--------------|
|  | RCFD   | Amount | RCFN                   | Amount |              |
| Dollar Amounts in Thousands  |  |        |                        |        |              |
| <b>Memoranda—Continued</b>   |  |        |                        |        |              |
| 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   | 0      | 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   | 0      | 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   | 46,917 | 3543                   | 0      | M.10.        |
| 11. Derivatives with a negative fair value held for trading purposes .....   | 3547   | 0      | 3547                   | 0      | M.11.        |
| 12. Not applicable.  |  |        |                        |        |              |
| 13. Pledged U.S. government securities <sup>1</sup> .....  | 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   | Amount |         |
|                            |   | Dollar Amounts in Thousands                        |        |         |
| <b>Memoranda—Continued</b> |   |  |        |         |
| 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      | M.14.a. |
| b.                         | <small>TEXT A540</small>  | A540   | 0      | M.14.b. |
| c.                         | <small>TEXT A541</small>  | A541   | 0      | M.14.c. |
| 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      | M.15.a. |
| b.                         | <small>TEXT A543</small>  | A543   | 0      | M.15.b. |
| c.                         | <small>TEXT A544</small>  | A544   | 0      | M.15.c. |
| 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   | 118    | 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 | 3      | 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   | Amount    |        |
|   |  | Dollar Amounts in Thousands                        |           |        |
| <b>Statutory or Regulatory Requirement</b>                      |  |  |           |        |
| as appropriate for the reporting institution (see instructions) |  |  |           |        |
| 1.  | Asset maintenance requirement .....                                  | 3343   | 0         | S.1.   |
| 2.  | Asset pledge requirement/Capital equivalency deposit.....            | 3349   | 1,652,503 | 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.

|  | (Column A)<br>Total Reporting<br>Branch or Agency<br>Including Its IBF |           | (Column B)<br>IBF Only |        |      |
|--|--|-----------|------------------------|--------|------|
|  | RCFD   | Amount    | RCFN                   | Amount |      |
| 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   | 0         |                        |        | 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   | 0         | 0083                   | 0      | 3.a. |
| b. Other depository institutions in the U.S. (including their IBFs) .....      | 0085   | 5,011     | 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   | 2,586     | 2431                   | 0      | 4.b. |
| c. All other banks in foreign countries and foreign central banks .....        | 3149   | 15,141    | 3149                   | 0      | 4.c. |
| 5. Balances due from Federal Reserve Banks .....                               | 0090   | 9,676,266 |                        |        | 5.   |
|  | RCXX   |           | RCXY                   |        |      |
| 6. Total (sum of items 1 through 5) (must equal Schedule RAL, item 1.a) .....  | 0010   | 9,699,004 | 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)<br>Total Reporting<br>Branch or Agency<br>Including Its IBF |           | (Column B)<br>IBF Only |        |         |
|---|--|-----------|------------------------|--------|---------|
|   | RCFD   | Amount    | RCFN                   | Amount |         |
| 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   | 0         | B537                   | 0      | 2.c.(2) |
| 3. Loans to other financial institutions.....   | 1520   | 6,500     | 1520                   | 0      | 3.      |
| 4. Commercial and industrial loans:   |  |           |                        |        |         |
| a. To U.S. addressees (domicile) .....  | 1763   | 1,538,501 | 1763                   | 0      | 4.a.    |
| b. To non-U.S. addressees (domicile) .....  | 1764   | 216,432   | 1764                   | 22,142 | 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   | 0         | 1885                   | 0      | 8.      |
| 9. Lease financing receivables (net of unearned income):  |  |           |                        |        |         |
| a. Of U.S. addressees (domicile) .....  | 2182   | 56,309    | 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   | 8,456     | 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   | 1,809,286 | 2122                   | 22,142 | 11.     |
| <b>Memoranda</b>  |  |           |                        |        |         |
| 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   | 1,157,643 |                        |        | 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   | 597,290   |                        |        | 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)<br>Total Reporting<br>Branch or Agency<br>Including Its IBF |        | (Column B)<br>IBF Only |        |              |
|---|--|--------|------------------------|--------|--------------|
|   | RCFD   | Amount | RCFN                   | Amount |              |
| Dollar Amounts in Thousands   |  |        |                        |        |              |
| <b>Memoranda—Continued</b>  |  |        |                        |        |              |
| 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)<br>Number of Loans |        | (Column B)<br>Amount<br>Currently<br>Outstanding |        |      |
|---|-------------------------------|--------|--|--------|------|
|   | RCON                          | Amount | RCON   | Amount |      |
| 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)<br>Number of Loans |  | (Column B)<br>Amount<br>Currently<br>Outstanding |        |      |
|--|-------------------------------|--|--|--------|------|
|  | RCON                          |  | RCON   | Amount |      |
| 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 A)<br>Total Transaction Accounts and Credit Balances (Excluding IBF)   |      | (Column B)<br>Memo: Total Demand Deposits <sup>1</sup> (Included in Column A) |        |      | (Column C)<br>Total Nontransaction Accounts (Including MMDAs) (Excluding IBF) |      | (Column D)<br>IBF Deposit Liabilities <sup>2</sup> |              |           |      |
| Dollar Amounts in Thousands  |      | RCON  | Amount | RCON | Amount  | RCON | Amount   | RCFN         | Amount    |      |
| 1. Individuals, partnerships, and corporations (include all certified and official checks):  |      |   |        |      |   |      |  |              |           |      |
| a. U.S. addressees (domicile) .....  |      |   |        |      |   |      |  |              |           |      |
|  | C040 |   | 789    |      |   | C041 | 2,257,999  | C042         | 0         | 1.a. |
| b. Non-U.S. addressees (domicile) .....  |      |   |        |      |   |      |  |              |           |      |
|  | C043 |   | 4,508  |      |   | C044 | 297,723  | 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 | 0  | 1668         | 0         | 2.a. |
| b. Other commercial banks in the U.S. ....   |      |   |        |      |   |      |  |              |           |      |
|  | 1645 |   | 0      |      |   | 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         | 0         | 3.b. |
| 4. Foreign governments and official institutions (including foreign central banks)   |      |   |        |      |   |      |  |              |           |      |
|  | 1649 |   | 0      |      |   | 2377 | 2,025,712  | 2650         | 3,201,730 | 4.   |
| 5. All other deposits and credit balances .....  |      |   |        |      |   |      |  |              |           |      |
|  | 1650 |   | 0      |      |   | 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 |   | 5,297  | 2210 | 5,297   | 2385 | 4,581,434  | RCXY<br>2205 | 3,201,730 | 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   | Amount    |        |
| 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   | 4,581,434 | 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   | 5,000     | M.1.c. |

## Schedule K—Quarterly Averages<sup>1</sup>

NOTE: Exclude all transactions with related depository institutions.

|   | Total Reporting Branch or Agency Including Its IBF |            |    |
|---|--|------------|----|
|   | RCFD   | Amount     |    |
| Dollar Amounts in Thousands   |  |            |    |
| <b>Assets</b>   |  |            |    |
| 1. Interest-bearing balances due from depository institutions (corresponds to part of Schedule RAL, item 1.a, Column A) .....         | 3381   | 11,477,818 | 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   | 1,564,292  | 3. |
| 4. Loans to and acceptances of banks in foreign countries (corresponds to Schedule C, item 2.c, Column A) .....                       | 3105   | 12,330     | 4. |
| 5. Total claims on nonrelated parties (corresponds to Schedule RAL, item 1.i, Column A) .....   | 3106   | 19,157,161 | 5. |
| <b>Liabilities</b>  |  |            |    |
| 6. Time certificates of deposit of \$100,000 or more (corresponds to part of Schedule E, Memorandum item 1.a) .....                   | 3345   | 7,533,766  | 6. |
| 7. Interest-bearing deposits <sup>2</sup> and credit balances (corresponds to part of Schedule RAL, item 4.a, Column A) .....         | 3107   | 10,715,984 | 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   | 18,149,000 | 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                        | Amount    | RCFD   | Amount |         |
| 1. Commitments to make or purchase loans .....   | 3423                        | 1,781,545 |  |        | 1.      |
| 2. Spot foreign exchange contracts .....   | 8765                        | 0         |  |        | 2.      |
| 3. Standby letters of credit:  |                             |           |  |        |         |
| a. Total .....   | 3375                        | 2,834,178 |  |        | 3.a.    |
| (1) To U.S. addressees (domicile) .....  | 3376                        | 2,277,307 |  |        | 3.a.(1) |
| (2) To non-U.S. addressees (domicile) .....  | 3377                        | 556,871   |  |        | 3.a.(2) |
| b. Amount of total standby letters of credit in item 3.a conveyed to others through participations .....   | 3378                        | 98,521    |  |        | 3.b.    |
| 4. Commercial and similar letters of credit .....  | 3411                        | 15,430    |  |        | 4.      |
| 5. Not applicable.   |                             |           |  |        |         |
| 6. Credit derivatives:   |                             |           |  |        |         |
| a. Notional amounts:   |                             |           |  |        |         |
| (1) Credit default swaps .....   | C968                        | 0         | C969   | 0      | 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   | 0      | 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                        | 98,521    |  |        | 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                        | 98,521    |  |        | 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<br>Derivatives Position<br>Indicators <sup>1</sup>                          | (Column A)<br>Interest Rate<br>Contracts |            | (Column B)<br>Foreign Exchange<br>Contracts <sup>2</sup> |         | (Column C)<br>Equity Derivative<br>Contracts |        | (Column D)<br>Commodity and<br>Other Contracts |        |          |
|---|--|------------|--|---------|--|--------|--|--------|----------|
|   | RCFD                                     | Amount     | RCFD   | Amount  | RCFD   | Amount | RCFD   | Amount |          |
| 9. Gross amounts (e.g.,<br>notional amounts):   |  |            |  |         |  |        |  |        |          |
| a. Futures contracts.....   | 8693                                     | 4,540,000  | 8694   | 0       | 8695   | 0      | 8696   | 0      | 9.a.     |
| b. Forward contracts.....   | 8697                                     | 0          | 8698   | 0       | 8699   | 0      | 8700   | 0      | 9.b.     |
| c. Exchange-traded<br>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<br>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                                     | 14,124,175 | 3826   | 553,547 | 8719   | 0      | 8720   | 0      | 9.e.     |
| 10. Total gross notional<br>amount of derivative<br>contracts held for trading                          | A126                                     | 0          | A127   | 192,120 | 8723   | 0      | 8724   | 0      | 10.      |
| 11. Total gross notional<br>amount of derivative<br>contracts held for pur-<br>poses other than trading | 8725                                     | 18,664,175 | 8726   | 361,427 | 8727   | 0      | 8728   | 0      | 11.      |
| 12. Gross fair values of<br>derivative contracts:   |  |            |  |         |  |        |  |        |          |
| a. Contracts held for<br>trading:   |  |            |  |         |  |        |  |        |          |
| (1) Gross positive<br>fair value.....   | 8733                                     | 0          | 8734   | 46,917  | 8735   | 0      | 8736   | 0      | 12.a.(1) |
| (2) Gross negative fair<br>value .....  | 8737                                     | 0          | 8738   | 0       | 8739   | 0      | 8740   | 0      | 12.a.(2) |
| b. Contracts held for<br>purposes other<br>than trading:  |  |            |  |         |  |        |  |        |          |
| (1) Gross positive<br>fair value.....   | 8741                                     | 132,496    | 8742   | 9,605   | 8743   | 0      | 8744   | 0      | 12.b.(1) |
| (2) Gross negative<br>fair value .....  | 8745                                     | 60,989     | 8746   | 28,850  | 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)<br>Gross due from                       |        | (Column B)<br>Gross due to |        |         |
|  |  | RCFD   | Amount | RCFD                       | Amount |         |
| <b>Part I:</b> 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.....   |  |  |        |                            |        | 1.a.(1) |
| (2) In other states .....  |  |  |        |                            |        | 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   |  |  |        |                            |        | 1.b.    |
| 2. Non-U.S. domiciled offices of related depository institutions:  |  |  |        |                            |        |         |
| a. Head office of parent bank .....  |  |  |        |                            |        | 2.a.    |
| b. Non-U.S. branches and agencies of the parent bank:  |  |  |        |                            |        |         |
| (1) Offices in the Caribbean .....   |  |  |        |                            |        | 2.b.(1) |
| (2) Other offices .....  |  |  |        |                            |        | 2.b.(2) |
| c. Other non-U.S. offices of related depository institutions .....   |  |  |        |                            |        | 2.c.    |
| 3. Total (sum of items 1.a, 1.b, and 2.a through 2.c) .....  |  |  |        |                            |        | 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) ..... |  |  |        |                            |        | 4.      |
| 3035   |  |  |        |                            |        |         |
| <b>Memoranda</b>   |  |  |        |                            |        |         |
| 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).....  |  |  |        |                            |        | 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) .....   |  |  |        |                            |        | 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 .....   |  |  |        |                            |        | 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) .....  |  |  |        |                            |        | M.3.    |
| A006   |  |  |        |                            |        |         |
| A007   |  |  |        |                            |        |         |

### Schedule M (CONFIDENTIAL)—Continued

| Dollar Amounts in Thousands  |      | IBF Only                     |        |                            |        |            |
|--|------|------------------------------|--------|----------------------------|--------|------------|
|  |      | (Column A)<br>Gross due from |        | (Column B)<br>Gross due to |        |            |
|  |      | RCFN                         | Amount | RCFN                       | Amount |            |
| <b>Part II: Transactions of reporting institution's IBF with related depository institutions.</b>  |      |                              |        |                            |        |            |
| 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)<br>Gross due from                       |        | (Column B)<br>Gross due to |        |      |
|   |      | RCFD   | Amount | RCFD                       | Amount |      |
| <b>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.</b> |      |  |        |                            |        |      |
| 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.   |
| <b>Memorandum</b>   |      |  |        |                            |        |      |
| 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   | Amount |         |  |      |
| Dollar Amounts in Thousands   |   |  |        |         |  |      |
| <b>Part IV: Confidential Loan Information.</b>  |   |  |        |         |  |      |
| 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.      |  |      |
| <b>Part V: Derivatives and off-balance-sheet items: with related depository institutions.</b> |   |  |        |         |  |      |
| 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   | Amount |         |  |      |
| a.  | <table border="1"><tr><td>TEXT 8570</td><td></td></tr></table>  | TEXT 8570  |        | 8570    |  | 7.a. |
| TEXT 8570   |   |  |        |         |  |      |
| b.  | <table border="1"><tr><td>TEXT 8571</td><td></td></tr></table>  | TEXT 8571  |        | 8571    |  | 7.b. |
| TEXT 8571   |   |  |        |         |  |      |
| c.  | <table border="1"><tr><td>TEXT 8572</td><td></td></tr></table>  | TEXT 8572  |        | 8572    |  | 7.c. |
| TEXT 8572   |   |  |        |         |  |      |
| 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   | Amount |         |  |      |
| a.  | <table border="1"><tr><td>TEXT 8574</td><td></td></tr></table>  | TEXT 8574  |        | 8574    |  | 8.a. |
| TEXT 8574   |   |  |        |         |  |      |
| b.  | <table border="1"><tr><td>TEXT 8575</td><td></td></tr></table>  | TEXT 8575  |        | 8575    |  | 8.b. |
| TEXT 8575   |   |  |        |         |  |      |
| c.  | <table border="1"><tr><td>TEXT 8576</td><td></td></tr></table>  | TEXT 8576  |        | 8576    |  | 8.c. |
| TEXT 8576   |   |  |        |         |  |      |

### Schedule M (CONFIDENTIAL)—Continued

| Dollar Amounts in Thousands<br>Derivatives<br>Position Indicators <sup>1</sup>                    | (Column A)<br>Interest Rate<br>Contracts |        | (Column B)<br>Foreign Exchange<br>Contracts <sup>2</sup> |        | (Column C)<br>Equity Derivative<br>Contracts |        | (Column D)<br>Commodity and<br>Other Contracts |        |          |
|---|--|--------|--|--------|--|--------|--|--------|----------|
|   | RCFD                                     | Amount | RCFD   | Amount | RCFD   | Amount | RCFD   | Amount |          |
| 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)<br>Past Due 30 Through<br>89 Days and Still Accruing |        | (Column B)<br>Past Due 90 Days or<br>More and Still Accruing |        | (Column C)<br>Nonaccrual |        | (Column D)<br>Restructured and<br>in Compliance with<br>Modified Terms |        |      |
| Dollar Amounts in Thousands   |  | RCFD  | Amount | RCFD   | Amount | RCFD                     | Amount | RCFD   | Amount |      |
| 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.   |
| <b>Memoranda</b>  |  |   |        |  |        |                          |        |  |        |      |
| 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:<br>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                               | Amount |      |
| 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                               |        |      |
|  |                             |        | F234                               |        | 3.   |
|  |                             |        | RCFD                               |        |      |
| 4. Average consolidated total assets for the calendar quarter.....   |                             |        | K652                               |        | 4.   |
| a. Averaging method used (for daily averaging, enter 1; for weekly averaging, enter 2).....  |                             | Number |                                    |        |      |
|  | K653                        |        |                                    |        | 4.a. |
| 5. Average tangible equity for the calendar quarter <sup>1</sup> .....   |                             |        | K654                               |        | 5.   |
| 6. Holdings of long-term unsecured debt issued by other FDIC-insured depository institutions.....  |                             |        | K655                               |        | 6.   |

1. See instructions for averaging methods. 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                               | Amount |           |
| 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: <sup>1</sup>   |                             |        |                                    |        |           |
| (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                        | Number |                                    |        | M.1.a.(2) |
| b. Deposit accounts (excluding retirement accounts) of more than \$250,000: <sup>1</sup>   |                             |        |                                    |        |           |
| (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                        | Number |                                    |        | M.1.b.(2) |
| c. Retirement deposit accounts of \$250,000 or less: <sup>1</sup>  |                             |        |                                    |        |           |
| (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                        | Number |                                    |        | M.1.c.(2) |
| d. Retirement deposit accounts of more than \$250,000: <sup>1</sup>  |                             |        |                                    |        |           |
| (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                        | Number |                                    |        | 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                        | Amount | RCFN                               | Amount |      |
| <i>Memorandum item 2 is to be completed by branches with \$1 billion or more in total claims on nonrelated parties.<sup>2</sup></i> |                             |        |                                    |        |      |
| 2. Estimated amount of uninsured deposits in the branch, including related interest accrued and unpaid. <sup>3</sup> .....          | 5597                        |        |                                    |        | M.2. |
| 3. Preferred deposits (to be completed for the December report only).....   | 5590                        |        |                                    |        | M.3. |
| 4. and 5. Not applicable  |                             |        |                                    |        |      |

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, 2014, 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.

## Schedule P—Other Borrowed Money

NOTE: Exclude all transactions with related depository institutions.

|   | (Column A)<br>Total Reporting Branch or Agency Including Its IBF |            | (Column B)<br>IBF Only |        |      |
|---|--|------------|------------------------|--------|------|
|   | RCFD   | Amount     | RCFN                   | Amount |      |
| Dollar Amounts in Thousands   |  |            |                        |        |      |
| 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   | 0          | 3315                   | 0      | 2.b. |
| 3. Owed to others .....   | 2869   | 21,562,995 | 2869                   | 0      | 3.   |
|   | RCXX   |            | RCXY                   |        |      |
| 4. Total (sum of items 1 through 3) (must equal Schedule RAL, item 4.c).....                              | 3190   | 21,562,995 | 3190                   | 0      | 4.   |
| <b>Memorandum</b>   |  |            |                        |        |      |
| 1. Immediately available funds with a maturity greater than one day included in other borrowed money..... | RCFD   |            |                        |        |      |
|   | 2805   | 1,675,000  |                        |        | 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.

|   | (Column A)<br>Total Fair Value<br>Reported on<br>Schedule RAL |           | (Column B)<br>LESS: Amounts Netted in<br>the Determination<br>of Total Fair Value |        | (Column C)<br>Level 1 Fair Value<br>Measurements |           | (Column D)<br>Level 2 Fair Value<br>Measurements |         | (Column E)<br>Level 3 Fair Value<br>Measurements |        |
|---|---|-----------|---|--------|--|-----------|--|---------|--|--------|
|   | RCXX  | Amount    | RCFD  | Amount | RCFD   | Amount    | RCFD   | Amount  | RCFD   | Amount |
| Dollar Amounts in Thousands   |   |           |   |        |  |           |  |         |  |        |
| <b>Assets</b>   |   |           |   |        |  |           |  |         |  |        |
| 1. Available-for-sale securities.....   | 1773  | 5,527,233 | G474  | 0      | G475   | 5,527,233 | G476   | 0       | G477   | 0      |
|   | RCFD  |           |   |        |  |           |  |         |  |        |
| 2. Federal funds sold and securities<br>purchased under agreements to resell.....   | G478  | 0         | G479  | 0      | G480   | 0         | G481   | 0       | G482   | 0      |
|   | G483  | 0         | G484  | 0      | G485   | 0         | G486   | 0       | G487   | 0      |
| 3. Loans and leases held for sale .....   | G488  | 0         | G489  | 0      | G490   | 0         | G491   | 0       | G492   | 0      |
| 4. Loans and leases held for investment .....   | RCXX  |           |   |        |  |           |  |         |  |        |
| 5. Trading assets:  |   |           |   |        |  |           |  |         |  |        |
| a. Derivative assets .....  | 3543  | 46,917    | G493  | 0      | G494   | 0         | G495   | 46,917  | G496   | 0      |
|   | RCFD  |           |   |        |  |           |  |         |  |        |
| b. Other trading assets.....  | G497  | 0         | G498  | 0      | G499   | 0         | G500   | 0       | G501   | 0      |
| (1) Nontrading securities at fair value with<br>changes in fair value reported in current<br>earnings (included in Schedule Q, item<br>5.b above) ..... | F240  | 0         | F684  | 0      | F692   | 0         | F241   | 0       | F242   | 0      |
|   | G391  | 142,101   | G392  | 0      | G395   | 807       | G396   | 141,294 | G804   | 0      |
| 6. All other assets.....  |   |           |   |        |  |           |  |         |  |        |
| 7. Total assets measured at fair value on a<br>recurring basis (sum of items 1 through 5.b<br>plus item 6) .....  | G502  | 5,716,251 | G503  | 0      | G504   | 5,528,040 | G505   | 188,211 | G506   | 0      |
| <b>Liabilities</b>  |   |           |   |        |  |           |  |         |  |        |
| 8. Deposits .....   | F252  | 0         | F686  | 0      | F694   | 0         | F253   | 0       | F254   | 0      |
| 9. Federal funds purchased and securities<br>sold under agreements to repurchase .....  | G507  | 0         | G508  | 0      | G509   | 0         | G510   | 0       | G511   | 0      |
| 10. Trading liabilities:  | RCXX  |           |   |        |  |           |  |         |  |        |
| a. Derivative liabilities .....   | 3547  | 0         | G512  | 0      | G513   | 0         | G514   | 0       | G515   | 0      |
|   | RCFD  |           |   |        |  |           |  |         |  |        |
| b. Other trading liabilities .....  | G516  | 0         | G517  | 0      | G518   | 0         | G519   | 0       | G520   | 0      |
| 11. Other borrowed money.....   | G521  | 0         | G522  | 0      | G523   | 0         | G524   | 0       | G525   | 0      |
| 12. Subordinated notes and debentures .....   | G526  | 0         | G527  | 0      | G528   | 0         | G529   | 0       | G530   | 0      |
| 13. All other liabilities.....  | G805  | 89,839    | G806  | 0      | G807   | 520       | G808   | 89,319  | G809   | 0      |
| 14. Total liabilities measured at fair value on a<br>recurring basis (sum of items 8 through 13).....   | G531  | 89,839    | G532  | 0      | G533   | 520       | G534   | 89,319  | G535   | 0      |



## Schedule Q—Continued

|  | (Column A)<br>Total Fair Value<br>Reported on<br>Schedule RAL |         | (Column B)<br>LESS: Amounts Netted in<br>the Determination<br>of Total Fair Value |        | (Column C)<br>Level 1 Fair Value<br>Measurements |        | (Column D)<br>Level 2 Fair Value<br>Measurements |         | (Column E)<br>Level 3 Fair Value<br>Measurements |        |
|--|---|---------|---|--------|--|--------|--|---------|--|--------|
|  | RCFD  | Amount  | RCFD  | Amount | RCFD   | Amount | RCFD   | Amount  | RCFD   | Amount |
| Dollar Amounts in Thousands  |   |         |   |        |  |        |  |         |  |        |
| <b>Memoranda</b>   |   |         |   |        |  |        |  |         |  |        |
| 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      |
| b. Nontrading derivative assets .....  | G541  | 142,101 | G542  | 0      | G543   | 807    | G544   | 141,294 | G545   | 0      |
| c. <small>TEXT G546</small>  | G546  | 0       | G547  | 0      | G548   | 0      | G549   | 0       | G550   | 0      |
| d. <small>TEXT G551</small>  | G551  | 0       | G552  | 0      | G553   | 0      | G554   | 0       | G555   | 0      |
| e. <small>TEXT G556</small>  | G556  | 0       | G557  | 0      | G558   | 0      | G559   | 0       | G560   | 0      |
| f. <small>TEXT G561</small>  | G561  | 0       | G562  | 0      | G563   | 0      | G564   | 0       | G565   | 0      |
| 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      |
| b. Nontrading derivative liabilities .....   | G566  | 89,839  | G567  | 0      | G568   | 520    | G569   | 89,319  | G570   | 0      |
| c. <small>TEXT G571</small>  | G571  | 0       | G572  | 0      | G573   | 0      | G574   | 0       | G575   | 0      |
| d. <small>TEXT G576</small>  | G576  | 0       | G577  | 0      | G578   | 0      | G579   | 0       | G580   | 0      |
| e. <small>TEXT G581</small>  | G581  | 0       | G582  | 0      | G583   | 0      | G584   | 0       | G585   | 0      |
| f. <small>TEXT G586</small>  | G586  | 0       | G587  | 0      | G588   | 0      | G589   | 0       | G590   | 0      |

## Schedule S—Servicing, Securitization, and Asset Sale Activities

|   | Dollar Amounts in Thousands  | (Column A)<br>1-4 Family Residential Loans | (Column B)<br>Home Equity Lines | (Column C)<br>Credit Card Receivables | (Column D)<br>Auto Loans | (Column E)<br>Other Consumer Loans | (Column F)<br>Commercial and Industrial Loans | (Column G)<br>All Other Loans, All Leases, and All Other Assets |
|---|--|--|---------------------------------|---------------------------------------|--------------------------|------------------------------------|---|---|
|   |  | Amount                                     | Amount                          | Amount                                | Amount                   | Amount                             | Amount  | Amount  |
| <b>Securitization Activities</b>  | 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   |
|   | b. Subordinated securities and other residual interests .....  | RCFD C393                                  | RCFD C394                       | RCFD C395                             | RCFD C396                | RCFD C397                          | RCFD C398                                     | RCFD C399   |
|   | c. Standby letters of credit and other enhancements .....  | RCFD C400                                  | RCFD C401                       | RCFD C402                             | RCFD C403                | RCFD C404                          | RCFD C405                                     | RCFD C406   |
|   |  |  |                                 |                                       |                          |                                    |   |   |
| 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   |
|   | b. 90 days or more past due .....  | RCFD B740                                  | RCFD B741                       | RCFD B742                             | RCFD B743                | RCFD B744                          | RCFD B745                                     | RCFD B746   |
| 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                                     |   |
|   | b. Loans (included in Schedule C) .....  |  | RCFD B500                       | RCFD B501                             |                          |                                    | RCFD B502                                     |   |
| 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                                     |   |
|   | b. 90 days or more past due .....  |  | RCFD B767                       | RCFD B768                             |                          |                                    | RCFD B769                                     |   |
| 8. Not applicable.  |  |  |                                 |                                       |                          |                                    |   |   |

## Schedule S—Continued

| (Column A)<br>1-4 Family<br>Residential<br>Loans | (Column B)<br>Home<br>Equity<br>Lines | (Column C)<br>Credit<br>Card<br>Receivables | (Column D)<br>Auto<br>Loans | (Column E)<br>Other<br>Consumer<br>Loans | (Column F)<br>Commercial<br>and Industrial<br>Loans | (Column G)<br>All Other<br>Loans, All<br>Leases, and All<br>Other Assets |
|--|---------------------------------------|---|-----------------------------|--|---|--|
| Amount   | Amount                                | Amount                                      | Amount                      | Amount                                   | Amount  | Amount   |
| RCFD B776  | RCFD B777                             | RCFD B778                                   | RCFD B779                   | RCFD B780                                | RCFD B781   | RCFD B782  |
| 0  | 0                                     | 0   | 0                           | 0  | 0   | 0  |
| RCFD B783  | RCFD B784                             | RCFD B785                                   | RCFD B786                   | RCFD B787                                | RCFD B788   | RCFD B789  |
| 0  | 0                                     | 0   | 0                           | 0  | 0   | 0  |
| RCFD B790  | RCFD B791                             | RCFD B792                                   | RCFD B793                   | RCFD B794                                | RCFD B795   | RCFD B796  |
| 0  | 0                                     | 0   | 0                           | 0  | 0   | 0  |
| RCFD B797  | RCFD B798                             | RCFD B799                                   | RCFD B800                   | RCFD B801                                | RCFD B802   | RCFD B803  |
| 0  | 0                                     | 0   | 0                           | 0  | 0   | 0  |

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 . . . . .
10. Reporting institution's unused commitments to provide liquidity to other institutions' securitization structures . . . . .

### Asset Sales

11. Assets sold with recourse or other seller provided credit enhancements and not securitized by the reporting institution . . . . .
12. Maximum amount of credit exposure arising from recourse or other seller provided credit enhancements provided to assets reported in item 11 . . . . .

9.

10.

11.

12.

### Memorandum

|   | RCFD | Amount |
|---|------|--------|
| 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      |
| (2) Conduits sponsored by other unrelated institutions . . . . .  | B807 | 0      |
| b. Unused commitments to provide liquidity to conduit structures:   |      |        |
| (1) Conduits sponsored by the reporting institution or related institution . . . . .  | B808 | 0      |
| (2) Conduits sponsored by other unrelated institutions . . . . .  | B809 | 0      |

Dollar Amounts in Thousands

M.1.a.(1)

M.1.a.(2)

M.1.b.(1)

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

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

|  | (Column A)<br>Managed<br>Assets | (Column B)<br>Non-Managed<br>Assets | (Column C)<br>Number of<br>Managed<br>Accounts | (Column D)<br>Number of<br>Non-Managed<br>Accounts |      |
|--|---------------------------------|-------------------------------------|--|--|------|
| Dollar Amounts in Thousands                                  | Amount                          | Amount                              |  |  |      |
| <b>Fiduciary and Related Assets</b>                          | 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           | Amount |        |
| 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. |

|  | Dollar Amounts in Thousands | Amount    |        |
|--|-----------------------------|-----------|--------|
| i. 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.i. |

|  | Dollar Amounts in Thousands | (Column A)       | (Column B)                   |        |
|--|-----------------------------|------------------|------------------------------|--------|
|  |                             | Number of Issues | Principal Amount Outstanding |        |
| 2. Corporate trust and agency accounts:                                      |                             |                  | Amount                       |        |
| a. Corporate and municipal trusteeships .....                                |                             | B927             | RCFD B928                    | 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:                               |                             |                 | Amount                      |        |
| a. Domestic equity .....   |                             | RCFD B931       | RCFD B932                   | 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. |

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

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Name and Title (TEXT B962)

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E-mail Address (TEXT B926)

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Area Code / Phone Number / Extension (TEXT B963)

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FAX Number (TEXT B964)