

## Federal Financial Institutions Examination Council



RSSD ID: 560812

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

Report at the close of business March 31, 2012

(20120331)

(RCON 9999)

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

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

Please indicate legal status:  Branch  Agency  
Indicate FDIC insurance status:  Insured  UninsuredIndicate the number of branches or agencies included in this report: 1  
(RCON 9395)

Legal Title(s) and Address(es) of Branch(es) or Agency(ies) included in this report:

AUSTRALIA &amp; NEW ZEALAND NY BR

Legal Title

277 PARK AVENUE, 31ST FLOOR

Street Address

NEW YORK

City

County

NY

10172

State

Zip Code

Legal Title

Street Address

City

County

State

Zip Code

AUSTRALIA AND NEW ZEALAND BANKING GROUP LIMITED

Legal Title

Street Address

City

County

State

Zip Code

Legal Title of Foreign Bank Parent

DOCKLANDS

AUSTRALIA

City

County

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

I, \_\_\_\_\_  
Name of Senior Executive Officer

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

Title of Senior Executive Officer

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

Signature of Chief Financial Officer (or Equivalent)

Signature of Senior Executive Officer

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

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

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

## Contact Information

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

### Chief Financial Officer (or Equivalent) Signing the Reports

Name (TEXT C490)

Title (TEXT C491)

E-mail Address (TEXT C492)

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

FAX: Area code/phone number (TEXT C494)

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

Name (TEXT C495)

Title (TEXT C496)

E-mail Address (TEXT 4086)

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

FAX: Area code/phone number (TEXT 9116)

## Emergency Contact Information

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

### Primary Contact

Name (TEXT C366)

Title (TEXT C367)

E-mail Address (TEXT C368)

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

FAX: Area code/phone number (TEXT C370)

### Secondary Contact

Name (TEXT C371)

Title (TEXT C372)

E-mail Address (TEXT C373)

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

FAX: Area code/phone number (TEXT C375)

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

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

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

**Primary Contact**

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

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

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

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

# Schedule RAL—Assets and Liabilities

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

	(Column A) Total Reporting Branch or Agency Including Its IBF				(Column B) IBF Only			
	RCFD				RCFN			
Dollar Amounts in Thousands								
<b>ASSETS</b>								
1. Claims on Nonrelated Parties:								
(Excludes all claims on related depository institutions but includes claims on related nondepository institutions. See instructions for coverage and treatment of “nonrelated” and “related” institutions.)								
a. Cash and balances due from depository institutions (from Schedule A, item 6) .....								
	0010		12109554		0010			0
b. U.S. Government securities:								
(1) U.S. Treasury securities .....								
	0260		50000					
(2) U.S. Government agency obligations .....								
	0371		0					
c. Other bonds, notes, debentures, and corporate stock (including state and local securities):								
(1) Securities of foreign governments and official institutions .....								
	A003		0		A003			0
(2) Mortgage-backed securities:								
(a) Issued or guaranteed by U.S. Government agencies .....								
	C416		46792		C416			0
(b) Other .....								
	C417		174858		C417			0
(3) Other asset-backed securities .....								
	C036		0		C036			0
(4) All other .....								
	C037		563923		C037			0
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
(b) With nonbank brokers and dealers in securities .....								
	F856		0		F856			0
(c) With others .....								
	C413		0		C413			0
(2) Securities purchased under agreements to resell:								
(a) With commercial banks in the U.S. ....								
	C414		0		C414			0
(b) With nonbank brokers and dealers in securities .....								
	F857		0		F857			0
(c) With others .....								
	C415		0		C415			0
e. Loans and leases, net of unearned income (from Schedule C, item 11).								
	2122		3019384		2122			31654
f. Trading assets:								
(1) U.S. Treasury and Agency securities .....								
	K479		0		K479			0
(2) <b>Mortgage-backed securities:</b>								
(a) <b>Issued or guaranteed by U.S. Government agencies</b> .....								
	K298		0		K298			0
(b) <b>Other</b> .....								
	3536		0		3536			0
(3) <b>Other asset-backed securities</b> .....								
	K299		0		K299			0
(4) Other trading assets .....								
	K302		414497		K302			0
g. Not applicable								
h. Other assets including other claims on nonrelated parties .....								
	2151		66759		2151			578
i. Total claims on nonrelated parties (sum of items 1.a through 1.h) .....								
	2171		16445767		2171			32232
2. Net due from related depository institutions:								
a. For the reporting branch or agency including its IBF: Net due from head office and other related depository institutions (item 4.g minus item 1.i of Column A if item 4.g is greater than item 1.i; otherwise enter -0-) .....								
	2154		0					
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			5143895

Schedule RAL—Continued

	(Column A) Total Reporting Branch or Agency Including Its IBF				(Column B) IBF Only			
	RCFD				RCFN			
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		16445767		2170		5176127	
<b>LIABILITIES</b>								
4. Liabilities to nonrelated parties: (Excludes all liabilities to related depository institutions but includes all liabilities to related nondepository institutions. See instructions for coverage and treatment of “nonrelated” and “related” institutions.)								
a. Total deposits and credit balances (from Schedule E, item 7) .....	2205		8332920		2205		5173403	
b. Federal funds purchased and securities sold under agreements to repurchase:								
(1) Federal Funds purchased:								
(a) With commercial banks in the U.S. ....	C420		0		C420		0	
(b) With others .....	C421		0		C421		0	
(2) Securities sold under agreements to repurchase:								
(a) With commercial banks in the U.S. ....	C422		0		C422		0	
(b) With others .....	C423		0		C423		0	
c. Other borrowed money (from Schedule P, item 4) .....	3190		2778965		3190		0	
d. Not applicable.								
e. Trading liabilities .....	3548		427920		3548		0	
f. Other liabilities to nonrelated parties .....	2916		120681		2916		2724	
g. Total liabilities to nonrelated parties (sum of items 4.a through 4.f) .....	2927		11660486		2927		5176127	
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		4785281					
b. For the IBF of the reporting branch or agency: Net due to establishing entity, head office and other related depository institutions (item 1.i minus item 4.g of Column B if item 1.i is greater than item 4.g; otherwise enter -0-) .....					2944		0	
6. Total liabilities (for Column A, sum of items 4.g and 5.a; for Column B, sum of items 4.g and 5.b) .....	2950		16445767		2950		5176127	
<b>Memoranda</b>								
1. Fair value of held-to-maturity securities .....	1771		0		1771		0	
2. Amortized cost of held-to-maturity securities .....	1754		0		1754		0	
3. Fair value of available-for-sale securities .....	1773		835573		1773		0	
4. Amortized cost of available-for-sale securities .....	1772		1235936		1772		0	

Schedule RAL—Continued

	(Column A) Total Reporting Branch or Agency Including Its IBF				(Column B) IBF Only			
	RCFD				RCFN			
Dollar Amounts in Thousands								
Memoranda—Continued								
5. Loans held for trading (included in Schedule RAL, item 1.f.(4)):								
a. Loans secured by real estate:								
(1) Construction, land development, and other land loans.....	F604		0		F604		0	M.5.a.(1)
(2) Secured by farmland (including farm residential and other improvements).....	F605		0		F605		0	M.5.a.(2)
(3) Secured by 1–4 family residential properties:								
(a) Revolving, open-end loans secured by 1–4 family residential properties and extended under lines of credit.....	F606		0		F606		0	M.5.a.(3)(a)
(b) Closed-end loans secured by 1–4 family residential properties.....	G006		0		G006		0	M.5.a.(3)(b)
(4) Secured by multifamily (5 or more) residential properties.....	F612		0		F612		0	M.5.a.(4)
(5) Secured by nonfarm nonresidential properties.....	F613		0		F613		0	M.5.a.(5)
b. Commercial and industrial loans.....	F614		8289		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		7295		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		406208		3543		0	M.10.
11. Derivatives with a negative fair value held for trading purposes.....	3547		427920		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

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

	RCFD	Number	
16. Number of full-time equivalent employees of the branch or agency at end of current period (round to nearest whole number).....	4150	86	M.16.

To be reported only with the March Report

	RCFD	Number	
17. Indicate in the box at the right the number of the statement below that best describes the most comprehensive level of auditing work performed for the branch or agency by, or on behalf of, the parent organization during the preceding year.....	6724	3	M.17.

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

STATUTORY OR REGULATORY REQUIREMENT as appropriate for the reporting institution (see instructions)	Dollar Amounts in Thousands	Total Reporting Branch or Agency Including Its IBF			
		RCFD			
1. Asset maintenance requirement .....		3343		0	S.1.
2. Asset pledge requirement/Capital equivalency deposit .....		3349		433861	S.2.
3. FDIC asset maintenance requirement (for FDIC insured branches only):					
a. Average liabilities for the preceding calendar quarter .....		2334			S.3.a.
b. Eligible assets as of the report date .....		2387			S.3.b.

# Schedule A—Cash and Balances Due from Depository Institutions

NOTE: Exclude all transactions with related depository institutions.

Dollar Amounts in Thousands	(Column A) Total Reporting Branch or Agency Including Its IBF			(Column B) IBF Only			
	RCFD			RCFN			
1. Cash items in process of collection and unposted debits .....	0020		0	0020		0	1.
2. Currency and coin (U.S. and foreign).....	0080		2				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		511420	0083		0	3.a.
b. Other depository institutions in the U.S. (including their IBFs).....	0085		10806	0085		0	3.b.
4. Balances due from banks in foreign countries and foreign central banks:							
a. Foreign branches of U.S. banks.....	0073		0	0073		0	4.a.
b. Banks in home country and home country central bank .....	2431		0	2431		0	4.b.
c. All other banks in foreign countries and foreign central banks .....	3149		95786	3149		0	4.c.
5. Balances due from Federal Reserve Banks.....	0090		11491540				5.
	RCXX			RCXY			
6. Total (sum of items 1 through 5) (must equal Schedule RAL, item 1.a).....	0010		12109554	0010		0	6.



# Schedule C—Loans

## Part I. Loans and Leases

Net of unearned income.

NOTE: Exclude all transactions with related depository institutions.

	(Column A) Total Reporting Branch or Agency Including Its IBF				(Column B) IBF Only			
	RCFD				RCFN			
Dollar Amounts in Thousands								
1. Loans secured by real estate:								
a. Construction, land development, and other land loans .....	1415		0		1415		0	
b. Secured by farmland (including farm residential and other improvements).....	1420		0		1420		0	
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	
(2) Closed-end loans secured by 1–4 family residential properties.....	1798		0		1798		0	
d. Secured by multifamily (5 or more) residential properties .....	1460		0		1460		0	
e. Secured by nonfarm nonresidential properties.....	1480		0		1480		0	
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) To other commercial banks in the U.S. ....	B533		0		B533		0	
b. To other depository institutions in the U.S. (including their IBFs).....	B534		0		B534		0	
c. To banks in foreign countries:								
(1) To foreign branches of U.S. banks.....	B536		0		B536		0	
(2) To other banks in foreign countries .....	B537		228989		B537		0	
3. Loans to other financial institutions .....	1520		75398		1520		0	
4. Commercial and industrial loans:								
a. To U.S. addressees (domicile) .....	1763		426893		1763		0	
b. To non-U.S. addressees (domicile) .....	1764		213198		1764		31654	
5. Not applicable.								
6. Loans to foreign governments and official institutions (including foreign central banks).....	2081		0		2081		0	
7. Loans for purchasing or carrying securities (secured and unsecured) .....	1545		0		1545		0	
8. All other loans (include state and local obligations other than securities and loans to individuals).....	1885		1918965		1885		0	
9. Lease financing receivables (net of unearned income):								
a. Of U.S. addressees (domicile) .....	2182		160944		2182		0	
b. Of non-U.S. addressees (domicile) .....	2183		0		2183		0	
10. Less: Any unearned income on loans reflected in items 1–8 above .....	2123		5003		2123		0	
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		3019384		2122		31654	
Memoranda								
1.–2. Not applicable.								
3. Commercial and industrial loans with remaining maturity of one year or less (excluding those in nonaccrual status):								
a. With predetermined interest rates .....	RCFD							
b. With floating interest rates.....	6119		0		6120		221025	
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					
b. With floating interest rates.....	6123		419066					

Schedule C—Continued

Part I. Loans and Leases—Continued

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

Memoranda—Continued

Dollar Amounts in Thousands

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

# Schedule C—Continued

## Part II. Loans to Small Businesses and Small Farms

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

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

### Loans to Small Businesses

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

RCON	Yes		No
6863			

1.a.

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

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

RCON	Number of Loans
5563	

1.b.

	(Column A) Number of Loans		(Column B) Amount Currently Outstanding			
	RCON		RCON			
Dollar Amounts in Thousands						
2. Number and amount <b>currently outstanding</b> 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 <b>original amounts</b> of \$100,000 or less.....	5564		5565			2.a.
b. With <b>original amounts</b> of more than \$100,000 through \$250,000.....	5566		5567			2.b.
c. With <b>original amounts</b> of more than \$250,000 through \$1,000,000.....	5568		5569			2.c.
3. Number and amount <b>currently outstanding</b> 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 <b>original amounts</b> of \$100,000 or less.....	5570		5571			3.a.
b. With <b>original amounts</b> of more than \$100,000 through \$250,000.....	5572		5573			3.b.
c. With <b>original amounts</b> of more than \$250,000 through \$1,000,000.....	5574		5575			3.c.

Schedule C—Continued

Part II—Continued

Agricultural Loans to Small Farms

	(Column A) Number of Loans		(Column B) Amount Currently Outstanding			
	RCON		RCON			
Dollar Amounts in Thousands						
4. Number and amount <b>currently outstanding</b> 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 <b>original amounts</b> of \$100,000 or less.....	5578		5579			4.a.
b. With <b>original amounts</b> of more than \$100,000 through \$250,000.....	5580		5581			4.b.
c. With <b>original amounts</b> of more than \$250,000 through \$500,000.....	5582		5583			4.c.
5. Number and amount <b>currently outstanding</b> 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 <b>original amounts</b> of \$100,000 or less.....	5584		5585			5.a.
b. With <b>original amounts</b> of more than \$100,000 through \$250,000.....	5586		5587			5.b.
c. With <b>original amounts</b> of more than \$250,000 through \$500,000.....	5588		5589			5.c.

# Schedule E—Deposit Liabilities and Credit Balances

NOTE: Exclude all transactions with related depository institutions.

	Total Deposit Liabilities and Credit Balances, Excluding IBF											
	Transaction Accounts						Nontransactions Accts.					
	(Column A) Total transaction accounts and credit balances (excluding IBF)			(Column B) Memo: Total demand deposits <sup>1</sup> (included in Column A)			(Column C) Total nontransaction accounts (including MMDAs) (excluding IBF)			(Column D) IBF deposit liabilities <sup>2</sup>		
	RCON			RCON			RCON			RCFN		
Dollar Amounts in Thousands												
1. Individuals, partnerships, and corporations (include all certified and official checks):												
a. U.S. addressees												
(domicile).....	C040		1945				C041	2838323	C042		0	1.a.
b. Non-U.S. addressees												
(domicile).....	C043		14057				C044	0	C045		0	1.b.
2. Commercial banks in the U.S. (including their IBFs)												
a. U.S. branches and agencies of other foreign banks.....	1643		0				2347	305000	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		3607288	3.b.
4. Foreign governments and official institutions (including foreign central banks)												
	1649		0				2377	113	2650		1566115	4.
5. All other deposits and credit balances.....	1650		78				2259	0	2261		0	5.
6. Not applicable.												
7. Total deposits and credit balances (sum of Columns A, C, and D must equal Schedule RAL, item 4.a, Column A. Column D must equal Schedule RAL, item 4.a, Column B) .....	1653		16081	2210		16081	2385	3143436	RCXY 2205		5173403	7.

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

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

Schedule E—Continued

Memoranda	Dollar Amounts in Thousands	Total Reporting Branch or Agency Excluding Its IBF			
		RCON			
1. Components of total nontransaction accounts (included in item 7, Column C):					
a. Time deposits of \$100,000 or more.....		2604	3143323		M.1.a.
b. Individual Retirement Accounts (IRAs) and Keogh Plan accounts included in Memorandum item 1.a, "Time deposits of \$100,000 or more," above .....					
		F233	0		M.1.b.
c. Time deposits of \$100,000 or more with remaining maturity of more than 12 months included in Memorandum item 1.a, "Time deposits of \$100,000 or more," above .....					
		6643	0		M.1.c.

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

NOTE: Exclude all transactions with related depository institutions.

ASSETS	Dollar Amounts in Thousands	Total Reporting Branch or Agency Including Its IBF			
		RCFD			
1. Interest-bearing balances due from depository institutions (corresponds to part of Schedule RAL, item 1.a, Column A).....					
		3381	9798999		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	3151762		3.
4. Loans to and acceptances of banks in foreign countries (corresponds to Schedule C, item 2.c, Column A) .....					
		3105	155208		4.
5. Total claims on nonrelated parties (corresponds to Schedule RAL, item 1.i, Column A) .....					
		3106	15570256		5.
LIABILITIES					
6. Time certificates of deposit of \$100,000 or more (corresponds to part of Schedule E, Memorandum item 1.a).....					
		3345	6330539		6.
7. Interest-bearing deposits <sup>2</sup> and credit balances (corresponds to part of Schedule RAL, item 4.a, Column A) .....					
		3107	7432158		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	2780112		9.

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

# Schedule L—Derivatives and Off-Balance-Sheet Items

NOTE: Exclude all transactions with related depository institutions.

	Dollar Amounts in Thousands			Total Reporting Branch or Agency Including Its IBF			
	RCFD						
1. Commitments to make or purchase loans.....	3423			1813495			1.
2. Spot foreign exchange contracts.....	8765			0			2.
3. Standby letters of credit:							
a. Total.....	3375			3429713			3.a.
(1) To U.S. addressees (domicile).....	3376			2587796			3.a.(1)
(2) To non-U.S. addressees (domicile).....	3377			841917			3.a.(2)
b. Amount of total standby letters of credit in item 3.a conveyed to others through participations ...	3378			619725			3.b.
4. Commercial and similar letters of credit.....	3411			61588			4.
5. Not applicable.							

	(Column A) Guarantor			(Column B) Beneficiary			
	RCFD			RCFD			
6. Credit derivatives:							
a. Notional amounts:							
(1) Credit default swaps .....	C968		0	C969		9900	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		157	6.b.(2)

				Total Reporting Branch or Agency Including Its IBF			
	RCFD						
7. All other off-balance-sheet contingent liabilities greater than or equal to 1/2 percent of total claims on nonrelated parties as reported on Schedule RAL, item 1.i .....	5602			181116			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. <input type="text" value="TEXT 5598"/> Credit risk participations acquired .....	5598		181116				7.a.
b. <input type="text" value="TEXT 5600"/> .....	5600		0				7.b.
c. <input type="text" value="TEXT 5601"/> .....	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. <input type="text" value="TEXT 5604"/> .....	5604		0				8.a.
b. <input type="text" value="TEXT 5605"/> .....	5605		0				8.b.
c. <input type="text" value="TEXT 5606"/> .....	5606		0				8.c.

Schedule L—Continued

NOTE: Exclude all transactions with related depository institutions.

Dollar Amounts in Thousands	(Column A) Interest Rate Contracts				(Column B) Foreign Exchange Contracts <sup>2</sup>				(Column C) Equity Derivative Contracts				(Column D) Commodity and Other Contracts							
	Derivatives Position Indicators <sup>1</sup>				RCFD				RCFD				RCFD				RCFD			
9. Gross amounts (e.g., notional amounts):																				
a. Futures contracts.....	8693			0	8694			0	8695			0	8696			0	9.a.			
b. Forward contracts.....	8697			0	8698			0	8699			0	8700			0	9.b.			
c. Exchange-traded option contracts:																				
(1) Written options .....	8701			0	8702			0	8703			0	8704			0	9.c.(1)			
(2) Purchased options	8705			0	8706			0	8707			0	8708			0	9.c.(2)			
d. Over-the-counter option contracts:																				
(1) Written options .....	8709			0	8710			0	8711			0	8712			0	9.d.(1)			
(2) Purchased options	8713			0	8714			0	8715			0	8716			0	9.d.(2)			
e. Swaps.....	3450			1667610	3826			2865660	8719			0	8720			0	9.e.			
10. Total gross notional amount of derivative contracts held for trading	A126			1667610	A127			2865660	8723			0	8724			0	10.			
11. Total gross notional amount of derivative contracts held for purposes other than trading .....	8725			0	8726			0	8727			0	8728			0	11.			
12. Gross fair values of derivative contracts:																				
a. Contracts held for trading:																				
(1) Gross positive fair value .....	8733			7104	8734			399104	8735			0	8736			0	12.a.(1)			
(2) Gross negative fair value .....	8737			28942	8738			398821	8739			0	8740			0	12.a.(2)			
b. Contracts held for purposes other than trading:																				
(1) Gross positive fair value .....	8741			0	8742			0	8743			0	8744			0	12.b.(1)			
(2) Gross negative fair value .....	8745			0	8746			0	8747			0	8748			0	12.b.(2)			

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



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

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

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

Schedule M (CONFIDENTIAL)—Continued

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

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

Schedule M (Confidential)—Continued

	Dollar Amounts in Thousands				Total Reporting Branch or Agency Including Its IBF
	RCFD				
<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.					

	(Column A) Guarantor				(Column B) Beneficiary				
	RCFD				RCFD				
<b>6. Credit derivatives:</b>									
<b>a. Notional amounts:</b>									
(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>b. Gross fair values:</b>									
(1) Gross positive fair value .....	C484				C488				6.b.(1)
(2) Gross negative fair value .....	C487				C489				6.b.(2)

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

Schedule M (CONFIDENTIAL)—Continued

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

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

# Schedule N—Past Due, Nonaccrual, and Restructured Loans

NOTE: Exclude all transactions with related depository institutions.

Total Reporting Branch or Agency Including Its IBF													
	(Column A) Past due 30 through 89 days and still accruing			(Column B) Past due 90 days or more and still accruing			(Column C) Nonaccrual			(Column D) Restructured and in compliance with modified terms			
Dollar Amounts in Thousands	RCFD			RCFD			RCFD			RCFD			
1. Total loans to U.S. addressees (domicile):													
a. Commercial and industrial loans .....	1606		0	1607		0	1608		0	1609		0	1.a.
b. Loans secured by real estate.....	1421		0	1422		0	1423		0	1424		0	1.b.
c. All other loans (including all lease financing receivables).....	3183		0	3184		0	3185		0	3186		0	1.c.
2. Total loans to non-U.S. addressees (domicile).....	1623		0	1624		0	1625		0	1627		0	2.
3. Total (sum of items 1.a through 1.c and 2).....	1406		0	1407		0	1403		0	1404		0	3.
<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: Fair value of amounts carried as assets .....	3529		0	3530		0							M.2.

# Schedule O—Other Data for Deposit Insurance Assessments

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

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

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

Dollar Amounts in Thousands		Reporting Branch Excluding Its IBF			
		RCON			
1. Total deposit liabilities of the branch (including related interest accrued and unpaid) less allowable exclusions (sum of Memorandum items 1.a.(1), 1.b.(1), 1.c.(1), and 1.d.(1) must equal Schedule O, item 1 less item 2):					
a. Deposit accounts (excluding retirement accounts) of \$250,000 or less: <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				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				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				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				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			
<b>Memorandum item 2 is to be completed by branches with \$1 billion or more in total claims on nonrelated parties.<sup>2</sup></b>		RCON			
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. Not applicable.					
<b>Memorandum items 5.a and 5.b are to be completed by all branches.</b>					
<b>5. Noninterest-bearing transaction accounts (as defined in Section 343 of the Dodd-Frank Act) of more than \$250,000 (see instructions):</b>					
a. Amount of noninterest-bearing transaction accounts of more than \$250,000 .....		J944			M.5.a.
b. Number of noninterest-bearing transaction accounts of more than \$250,000 .....	Number	J945			M.5.b.

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

Schedule P—Other Borrowed Money

NOTE: Exclude all transactions with related depository institutions.

Dollar Amounts in Thousands		(Column A) Total Reporting Branch or Agency Including Its IBF			(Column B) IBF Only			
		RCFD			RCFN			
1. Owed to nonrelated commercial banks in the U.S. (including their IBFs):								
a. Owed to U.S. offices of nonrelated U.S. banks .....		3312		0	3312		0	1.a.
b. Owed to U.S. branches and agencies of nonrelated foreign banks .....		3313		0	3313		0	1.b.
2. Owed to nonrelated banks in foreign countries:								
a. Owed to foreign branches of nonrelated U.S. banks .....		3314		0	3314		0	2.a.
b. Owed to foreign offices of nonrelated foreign banks .....		3315		718965	3315		0	2.b.
3. Owed to others .....		2869		2060000	2869		0	3.
		RCXX			RCXY			
4. Total (sum of items 1 through 3) (must equal Schedule RAL, item 4.c) .....		3190		2778965	3190		0	4.
<b>Memorandum</b>								
1. Immediately available funds with a maturity greater than one day included in other borrowed money .....		RCFD						
		2805		2060000				M.1.

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

RSSD ID: 560812

FFIEC 002

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

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

Dollar Amounts in Thousands	(Column A) Total Fair Value Reported on Schedule RAL			(Column B) LESS: Amounts Netted in the Determination of Total Fair Value			(Column C) Level 1 Fair Value Measurements			(Column D) Level 2 Fair Value Measurements			(Column E) Level 3 Fair Value Measurements			
	RCXX			RCFD			RCFD			RCFD			RCFD			
<b>ASSETS</b>																
1. Available-for-sale securities .....	1773			G474		0	G475		835573	G476		0	G477		0	1.
2. Federal funds sold and securities purchased under agreements to resell .....	RCFD															
	G478		0	G479		0	G480		0	G481		0	G482		0	2.
3. Loans and leases held for sale .....	G483		0	G484		0	G485		0	G486		0	G487		0	3.
4. Loans and leases held for investment.....	G488		0	G489		0	G490		0	G491		0	G492		0	4.
5. Trading assets:	RCXX															
a. Derivative assets .....	3543			G493		0	G494		0	G495		406208	G496		0	5.a.
	RCFD															
b. Other trading assets .....	G497		8289	G498		0	G499		8289	G500		0	G501		0	5.b.
(1) Nontrading securities at fair value with changes in fair value reported in current earnings (included in Schedule Q, item 5.b above) .....																
	F240		0	F684		0	F692		0	F241		0	F242		0	5.b.(1)
6. All other assets.....	G391		0	G392		0	G395		0	G396		0	G804		0	6.
7. Total assets measured at fair value on a recurring basis (sum of items 1 through 5.b plus item 6).....	G502		1250070	G503		0	G504		843862	G505		406208	G506		0	7.
<b>LIABILITIES</b>																
8. Deposits .....	F252		0	F686		0	F694		0	F253		0	F254		0	8.
9. Federal funds purchased and securities sold under agreements to repurchase .....	G507		0	G508		0	G509		0	G510		0	G511		0	9.
10. Trading liabilities:	RCXX															
a. Derivative liabilities.....	3547			G512		0	G513		0	G514		427920	G515		0	10.a.
	RCFD															
b. Other trading liabilities.....	G516		0	G517		0	G518		0	G519		0	G520		0	10.b.
11. Other borrowed money .....	G521		0	G522		0	G523		0	G524		0	G525		0	11.
12. Subordinated notes and debentures .....	G526		0	G527		0	G528		0	G529		0	G530		0	12.
13. All other liabilities .....	G805		0	G806		0	G807		0	G808		0	G809		0	13.
14. Total liabilities measured at fair value on a recurring basis (sum of items 8 through 13).....	G531		427920	G532		0	G533		0	G534		427920	G535		0	14.



Schedule Q—Continued

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



Schedule S—Continued

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

Memorandum

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

# Schedule T—Fiduciary and Related Services

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

- |  |              |     |                          |    |    |
|--|--------------|-----|--------------------------|----|----|
| 1. Does the institution have fiduciary powers? (If “NO,” do not complete Schedule T.) .....  | RCFD<br>A345 | Yes | <input type="checkbox"/> | No | 1. |
| 2. Does the institution exercise the fiduciary powers it has been granted? .....   | RCFD<br>A346 | Yes | <input type="checkbox"/> | 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 | <input type="checkbox"/> | No | 3. |

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

	(Column A) Managed Assets	(Column B) Non-Managed Assets	(Column C) Number of Managed Accounts	(Column D) Number of Non-Managed Accounts	
Dollar Amounts in Thousands					
<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:	RCFD B872	RCFD B873	RCFD B874	RCFD B875	
a. Employee benefit—defined contribution..					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.
6. Corporate trust and agency accounts .....	RCFD B884	RCFD B885	RCFD C001	RCFD C002	6.
7. Investment management agency accounts..	RCFD B886		RCFD B888		7.
8. Other fiduciary accounts .....	RCFD B890	RCFD B891	RCFD B892	RCFD B893	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			
B913			
B914			
B915			
B916			
B917			
B918			
B919			
B920			
B921			
B922			
B923			
			RCXX B868

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

Dollar Amounts in Thousands

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

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

Dollar Amounts in Thousands

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

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

**RSSD ID:**

560812

**30**

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

\_\_\_\_\_  
Name and Title (TEXT B962)

\_\_\_\_\_  
E-mail Address (TEXT B926)

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

\_\_\_\_\_  
FAX: Area code/phone number (TEXT B964)