

# Report of Assets and Liabilities of U.S. Branches and Agencies of Foreign Banks

This report is required by law [12 U.S.C. §3105(c)(2); 12 U.S.C. §1817(a)(1) and (3); and 12 U.S.C. §3102(b)].

at close of business on \_\_\_\_\_, 19 \_\_\_\_\_

Please read carefully "Instructions for Preparation of the Report of Assets and Liabilities of U.S. Branches and Agencies of Foreign Banks" and instructions for preparation of the supplement "Report of Assets and Liabilities of a Non-U.S. Branch that is Managed or Controlled by a U.S. Branch or Agency of a Foreign (Non-U.S.) Bank."

Please indicate legal status:  Branch  Agency

Indicate FDIC insurance status:  Insured  Uninsured

If this report consolidates the statements for multiple branches or agencies of a foreign bank, indicate the number of branches or agencies included in this report: \_\_\_\_\_

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

\_\_\_\_\_  
Legal Title

\_\_\_\_\_  
Street Address

\_\_\_\_\_  
City County

\_\_\_\_\_  
State Zip Code

\_\_\_\_\_  
Legal Title

\_\_\_\_\_  
Street Address

\_\_\_\_\_  
City County

\_\_\_\_\_  
State Zip Code

\_\_\_\_\_  
Legal Title

\_\_\_\_\_  
Street Address

\_\_\_\_\_  
City County

\_\_\_\_\_  
State Zip Code

\_\_\_\_\_  
Legal Title of Foreign Bank Parent

\_\_\_\_\_  
City Country

\_\_\_\_\_  
Person to be contacted concerning this report

\_\_\_\_\_  
Telephone Number (including area code and extension)

## NOTE:

This report must be signed by an authorized officer and attested by the senior executive officer.

I, \_\_\_\_\_  
Name of Officer Authorized to Sign Report

\_\_\_\_\_  
Title of Officer Authorized to Sign Report

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.

\_\_\_\_\_  
Signature of Officer Authorized to Sign Report

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 Senior Executive Officer

Public reporting burden associated with the FFIEC 002 and FFIEC 002S is estimated to average 22.75 hours per response and 6.0 hours per response, respectively, 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).

# Report of Assets and Liabilities of

Legal Title of Branch or Agency \_\_\_\_\_

at close of business on \_\_\_\_\_, 19 \_\_\_\_\_

## 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			
	Bil	Mil	Thou	Bil	Mil	Thou	
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) .....	RCFD 0010			RCFN 0010			1.a.
b. U.S. Government securities:							
(1) U.S. Treasury securities .....	RCFD 0260						1.b.(1)
(2) U.S. Government agency obligations .....	RCFD 0371						1.b.(2)
c. Other bonds, notes, debentures, and corporate stock (including state and local securities):							
(1) Securities of foreign governments and official institutions .....	RCFD A003			RCFN A003			1.c.(1)
(2) All other .....	RCFD A004			RCFN A004			1.c.(2)
d. Federal funds sold and securities purchased under agreements to resell:							
(1) With U.S. branches and agencies of other foreign banks .....	RCFD 1631			RCFN 1631			1.d.(1)
(2) With other commercial banks in the U.S. ....	RCFD 1632			RCFN 1632			1.d.(2)
(3) With others .....	RCFD 1390			RCFN 1390			1.d.(3)
e. Loans and leases, net of unearned income (from Schedule C, item 11)	RCFD 2122			RCFN 2122			1.e.
f. Trading assets .....	RCFD 3545			RCFN 3545			1.f.
g. Customers' liability to this branch or agency on acceptances outstanding:							
(1) U.S. addressees (domicile) .....	RCFD 2156						1.g.(1)
(2) Non-U.S. addressees (domicile) .....	RCFD 2157						1.g.(2)
h. Other assets including other claims on nonrelated parties .....	RCFD 2151			RCFN 2151			1.h.
i. Total claims on nonrelated parties (sum of items 1.a through 1.h) .....	RCFD 2171			RCFN 2171			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 (items 4.g minus item 1.i of Column A if item 4.g is greater than item 1.i; otherwise enter -0-) .....	RCFD 2154						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 4.g is greater than item 1.i; otherwise enter -0-) .....				RCFN 2154			2.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) .....	RCFD 2170			RCFN 2170			3.

Schedule RAL—continued

	(Column A) Total Reporting Branch or Agency Including Its IBF			(Column B) IBF Only				
	Bil	Mil	Thou	Bil	Mil	Thou		
Dollar Amounts in Thousands								
<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) .....	RCFD 2205			RCFN 2205			4.a.	
b. Federal funds purchased and securities sold under agreements to repurchase:								
(1) With U.S. branches and agencies of other foreign banks .....	RCFD 2317			RCFN 2317			4.b.(1)	
(2) With other commercial banks in the U.S. ....	RCFD 2318			RCFN 2318			4.b.(2)	
(3) With others .....	RCFD 2820			RCFN 2820			4.b.(3)	
c. Other borrowed money (from Schedule P, item 4) .....	RCFD 3190			RCFN 3190			4.c.	
d. Branch or agency liability on acceptances executed and outstanding ..	RCFD 2920						4.d.	
e. Trading liabilities .....	RCFD 3548			RCFN 3548			4.e.	
f. Other liabilities to nonrelated parties .....	RCFD 2916			RCFN 2916			4.f.	
g. Total liabilities to nonrelated parties (sum of items 4.a through 4.f) .....	RCFD 2927			RCFN 2927			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 <i>if</i> item 1.i is greater than item 4.g; otherwise enter -0-) .....	RCFD 2944						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 <i>if</i> item 1.i is greater than item 4.g; otherwise enter -0-) .....				RCFN 2944			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) .....	RCFD 2950			RCFN 2950			6.	
<b>Memoranda</b>								
1. Fair value of held-to-maturity securities .....	RCFD 1771			RCFN 1771			M.1.	
2. Amortized cost of held-to-maturity securities .....	RCFD 1754			RCFN 1754			M.2.	
3. Fair value of available-for-sale securities .....	RCFD 1773			RCFN 1773			M.3.	
4. Amortized cost of available-for-sale securities .....	RCFD 1772			RCFN 1772			M.4.	
5. Fair value of high-risk mortgage securities .....	RCFD 8781			RCFN 8781			M.5.	
6. Amortized cost of high-risk mortgage securities .....	RCFD 8780			RCFN 8780			M.6.	
7. Fair value of structured notes .....	RCFD 8783			RCFN 8783			M.7.	
8. Amortized cost of structured notes .....	RCFD 8782			RCFN 8782			M.8.	
9. Mutual fund and annuity sales during the quarter .....	RCFD A005			RCFN A005			M.9.	
10. Revaluation gains on interest rate, foreign exchange rate, and other commodity and equity contracts .....	RCFD 3543			RCFN 3543			M.10.	
11. Revaluation losses on interest rate, foreign exchange rate, and other commodity and equity contracts .....	RCFD 3547			RCFN 3547			M.11.	
12. Amount of assets netted against liabilities to nonrelated parties (excluding deposits in insured branches) on the balance sheet in accordance with generally accepted accounting principles <sup>1</sup> .....	RCFD A526			RCFN A526			M.12	
13. 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" style="display: inline-table; vertical-align: middle;"><tr><td>TEXT A539</td></tr></table> .....	TEXT A539	RCFD A539						M.13.a.
TEXT A539								
b. <table border="1" style="display: inline-table; vertical-align: middle;"><tr><td>TEXT A540</td></tr></table> .....	TEXT A540	RCFD A540						M.13.b.
TEXT A540								
c. <table border="1" style="display: inline-table; vertical-align: middle;"><tr><td>TEXT A541</td></tr></table> .....	TEXT A541	RCFD A541						M.13.c.
TEXT A541								

1. Exclude netted on-balance sheet amounts associated with off-balance sheet derivative contracts.

# Schedule RAL—continued

Memoranda—Continued

Dollar Amounts in Thousands

Total Reporting Branch or Agency Including Its IBF			
	Bil	Mil	Thou
RCFD A542			
RCFD A543			
RCFD A544			

14. 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. 

TEXT	A542
------	------
- b. 

TEXT	A543
------	------
- c. 

TEXT	A544
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M.14.a.  
M.14.b.  
M.14.c.

15. Number of full-time equivalent employees of the branch or agency at end of current period (round to nearest whole number) .....

Number	
RCFD 4150	

M.15

**To be reported only with the March Report**

16. 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 .....

Number	
RCFD 6724	

M.16

- 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 internal 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

Dollar Amounts in Thousands

Total Reporting Branch or Agency Including Its IBF			
	Bil	Mil	Thou
RCFD 3343			
RCFD 3349			
RCFD 2334			
RCFD 2387			

STATUTORY OR REGULATORY REQUIREMENT as appropriate for the reporting institution (see instructions)

- 1. Asset maintenance requirement .....
- 2. Asset pledge requirement/Capital equivalency deposit .....
- 3. FDIC asset maintenance requirement (for FDIC insured branches only):
  - a. Average liabilities .....
  - b. Eligible assets .....

S.1.  
S.2.  
S.3.a.  
S.3.b.

# Schedule A—Cash and Balances Due from Depository Institutions

NOTE: Exclude all transactions with related depository institutions.

	(Column A) Total Reporting Branch or Agency Including Its IBF				(Column B) IBF Only				
		Bil	Mil	Thou		Bil	Mil	Thou	
Dollar Amounts in Thousands									
1. Cash items in process of collection and unposted debits .....	RCFD 0020				RCFN 0020				1.
2. Currency and coin (U.S. and foreign) .....	RCFD 0080								2.
3. Balances due from depository institutions in the U.S.:									
a. U.S. branches and agencies of other foreign banks (including their IBFs) .....	RCFD 0083				RCFN 0083				3.a.
b. Other depository institutions in the U.S. (including their IBFs) .....	RCFD 0085				RCFN 0085				3.b.
4. Balances due from banks in foreign countries and foreign central banks:									
a. Foreign branches of U.S. banks .....	RCFD 0073				RCFN 0073				4.a.
b. Other banks in foreign countries and foreign central banks .....	RCFD 1884				RCFN 1884				4.b.
5. Balances due from Federal Reserve Banks .....	RCFD 0090								5.
6. Total (sum of items 1 through 5) (must equal Schedule RAL, item 1.a) .....	RCXX 0010				RCXY 0010				6.
Memorandum									
1. Noninterest-bearing balances due from commercial banks in the U.S. (including their IBFs) (included in item 3 above) .....	RCFD 0050				RCFN 0050				M.1.

# 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				
	Bil	Mil	Thou		Bil	Mil	Thou		
Dollar Amounts in Thousands									
1. Loans secured by real estate .....	RCFD 1410				RCFN 1410				1.
2. Loans to depository institutions:									
a. To commercial banks in the U.S. (including their IBFs):									
(1) To U.S. branches and agencies of other foreign banks .....	RCFD 1506				RCFN 1506				2.a.(1)
(2) To other commercial banks in the U.S. ....	RCFD 1507				RCFN 1507				2.a.(2)
b. To other depository institutions in the U.S. (including their IBFs) .....	RCFD 1517				RCFN 1517				2.b.
c. To banks in foreign countries:									
(1) To foreign branches of U.S. banks .....	RCFD 1513				RCFN 1513				2.c.(1)
(2) To other banks in foreign countries .....	RCFD 1516				RCFN 1516				2.c.(2)
3. Loans to other financial institutions .....	RCFD 1520				RCFN 1520				3.
4. Commercial and industrial loans:									
a. To U.S. addressees (domicile) .....	RCFD 1763				RCFN 1763				4.a.
b. To non-U.S. addressees (domicile) .....	RCFD 1764				RCFN 1764				4.b.
5. Acceptances of other banks:									
a. Of U.S. banks .....	RCFD 1756				RCFN 1756				5.a.
b. Of foreign banks .....	RCFD 1757				RCFN 1757				5.b.
6. Loans to foreign governments and official institutions (including foreign central banks) .....	RCFD 2081				RCFN 2081				6.
7. Loans for purchasing or carrying securities (secured and unsecured) .....	RCFD 1545				RCFN 1545				7.
8. All other loans (include state and local obligations other than securities and loans to individuals) .....	RCFD 1885				RCFN 1885				8.
9. Lease financing receivables (net of unearned income):									
a. Of U.S. addressees (domicile) .....	RCFD 2182				RCFN 2182				9.a.
b. Of non-U.S. addressees (domicile) .....	RCFD 2183				RCFN 2183				9.b.
10. Less: Any unearned income on loans reflected in items 1–8 above .....	RCFD 2123				RCFN 2123				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 2122				RCXY 2122				11.
<b>Memoranda</b>									
1. Not applicable.									
2. Holdings of own acceptances included in Schedule C, part I, item 4 .....	RCFD 3341								M.2.
3. Commercial and industrial loans with remaining maturity of one year or less (excluding those in nonaccrual status):									
a. With predetermined interest rates .....	RCFD 6119								M.3.a.
b. With floating interest rates .....	RCFD 6120								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 .....	RCFD 6122								M.4.a.
b. With floating interest rates .....	RCFD 6123								M.4.b.

# 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 D) IBF deposit liabilities*			
(Column A) Total transaction accounts and credit balances (excluding IBF)				(Column B) Memo: Total demand deposits (included in Column A)				(Column C) Total nontransaction accounts (including MMDAs) (excluding IBF)									
Dollar Amounts in Thousands																	
	Bil	Mil	Thou		Bil	Mil	Thou		Bil	Mil	Thou		Bil	Mil	Thou		
1. Individuals, partnerships, and corporations:																	
a. U.S. addressees (domicile) .....	RCON 1641				RCON 2223				RCON 2242				RCFN 1666				1.a.
b. Non-U.S. addressees (domicile) .....	RCON 1642				RCON 2224				RCON 2251				RCFN 1667				1.b.
2. Commercial banks in the U.S. (including their IBFs):																	
a. U.S. branches and agencies of other foreign banks .....	RCON 1643				RCON 2313				RCON 2347				RCFN 1668				2.a.
b. Other commercial banks in the U.S. ....	RCON 1645				RCON 2316				RCON 2348				RCFN 1669				2.b.
3. Banks in foreign countries:																	
a. Foreign branches of U.S. banks .....	RCON 1646				RCON 2323				RCON 2367				RCFN 1671				3.a.
b. Other banks in foreign countries .....	RCON 1647				RCON 2326				RCON 2373				RCFN 1672				3.b.
4. Foreign governments and official institutions (including foreign central banks) ..	RCON 1649				RCON 2300				RCON 2377				RCFN 2650				4.
5. All other deposits and credit balances .....	RCON 1650				RCON 1654				RCON 2259				RCFN 2261				5.
6. Certified and official checks .....	RCON 2330				RCXZ 2330												6.
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) .....	RCON 1653				RCON 2210				RCON 2385				RCXY 2205				7.

\* 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."

Memoranda

Dollar Amounts in Thousands

Total Reporting Branch or Agency Excluding Its IBF																	
	Bil	Mil	Thou														
1. Components of total nontransaction accounts (included in item 7, Column C):																	
a. Time deposits of \$100,000 or more .....	RCON 2604																M.1.a.
b. Not applicable.																	
c. Time certificates of deposit of \$100,000 or more with remaining maturity of more than 12 months ...	RCON 6643																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				
		Bil	Mil	Thou		
		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) .....	RCFD 3381				1.
2.	Federal funds sold and securities purchased under agreements to resell (corresponds to Schedule RAL, item 1.d, Column A) .....	RCFD 3365				2.
3.	Total loans, net of unearned income (corresponds to Schedule RAL, item 1.e, Column A) .....	RCFD 3360				3.
4.	Loans to banks in foreign countries (corresponds to Schedule C, item 2.c, Column A) .....	RCFD 3105				4.
5.	Total claims on nonrelated parties (corresponds to Schedule RAL, item 1.i, Column A) .....	RCFD 3106				5.
<b>LIABILITIES</b>						
6.	Time certificates of deposit of \$100,000 or more (corresponds to part of Schedule E, Memorandum item 1.a) .....	RCFD 3345				6.
7.	Interest-bearing deposits and credit balances (corresponds to part of Schedule RAL, item 4.a, Column A) .....	RCFD 3107				7.
8.	Federal funds purchased and securities sold under agreements to repurchase (corresponds to Schedule RAL, item 4.b, Column A) .....	RCFD 3353				8.
9.	Other borrowed money (corresponds to Schedule RAL, item 4.c, Column A) .....	RCFD 3355				9.

<sup>1</sup>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).



Legal Title of Branch or Agency

## Schedule L—Off-Balance-Sheet Items

NOTE: Exclude all transactions with related depository institutions.

		Dollar Amounts in Thousands				Total Reporting Branch or Agency Including Its IBF								
		Bil	Mil	Thou		Bil	Mil	Thou						
1.	Commitments to make or purchase loans .....	RCFD 3423							1.					
2.	Spot foreign exchange contracts .....	RCFD 8765							2.					
3.	Standby letters of credit:													
a.	Total .....	RCFD 3375							3.a.					
	(1) To U.S. addressees (domicile) .....	RCFD 3376							3.a.(1)					
	(2) To non-U.S. addressees (domicile) .....	RCFD 3377							3.a.(2)					
b.	Amount of total standby letters of credit in item 3.a conveyed to others through participations .....	RCFD 3378							3.b.					
4.	Commercial and similar letters of credit .....	RCFD 3411							4.					
5.	Participations in acceptances conveyed to others by the reporting branch or agency (as described in the instructions) .....	RCFD 3428							5.					
6.	Participations in acceptances acquired by the reporting (non-accepting) branch or agency (as described in the instructions) .....	RCFD 3429							6.					
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 .....	RCFD 5602							7.					
	List below each component of this item greater than or equal to 1 percent of total claims on nonrelated parties as reported on Schedule RAL, item 1.i:													
a.	<table border="1"><tr><td>TEXT 5598</td><td>RCFD 5598</td><td></td><td></td><td></td></tr></table>	TEXT 5598	RCFD 5598											7.a.
TEXT 5598	RCFD 5598													
b.	<table border="1"><tr><td>TEXT 5600</td><td>RCFD 5600</td><td></td><td></td><td></td></tr></table>	TEXT 5600	RCFD 5600											7.b.
TEXT 5600	RCFD 5600													
c.	<table border="1"><tr><td>TEXT 5601</td><td>RCFD 5601</td><td></td><td></td><td></td></tr></table>	TEXT 5601	RCFD 5601											7.c.
TEXT 5601	RCFD 5601													
8.	All other off-balance-sheet contingent claims (assets) greater than or equal to 1/2 percent of total claims on nonrelated parties as reported on Schedule RAL, item 1.i .....	RCFD 5603							8.					
	List below each component of this item greater than or equal to 1 percent of total claims on nonrelated parties as reported on Schedule RAL, item 1.i:													
a.	<table border="1"><tr><td>TEXT 5604</td><td>RCFD 5604</td><td></td><td></td><td></td></tr></table>	TEXT 5604	RCFD 5604											8.a.
TEXT 5604	RCFD 5604													
b.	<table border="1"><tr><td>TEXT 5605</td><td>RCFD 5605</td><td></td><td></td><td></td></tr></table>	TEXT 5605	RCFD 5605											8.b.
TEXT 5605	RCFD 5605													
c.	<table border="1"><tr><td>TEXT 5606</td><td>RCFD 5606</td><td></td><td></td><td></td></tr></table>	TEXT 5606	RCFD 5606											8.c.
TEXT 5606	RCFD 5606													

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				
	Bil	Mil	Thou		Bil	Mil	Thou		Bil	Mil	Thou		Bil	Mil	Thou		
9.	Gross amounts (e.g., notional amounts):																
a.	Futures contracts .....																
b.	Forward contracts .....																
c.	Exchange-traded option contracts:																
	(1) Written options .....																
	(2) Purchased options .....																
d.	Over-the-counter option contracts:																
	(1) Written options .....																
	(2) Purchased options .....																
e.	Swaps .....																
	RCFD 8693				RCFD 8694				RCFD 8695				RCFD 8696				9.a.
	RCFD 8697				RCFD 8698				RCFD 8699				RCFD 8700				9.b.
	RCFD 8701				RCFD 8702				RCFD 8703				RCFD 8704				9.c.(1)
	RCFD 8705				RCFD 8706				RCFD 8707				RCFD 8708				9.c.(2)
	RCFD 8709				RCFD 8710				RCFD 8711				RCFD 8712				9.d.(1)
	RCFD 8713				RCFD 8714				RCFD 8715				RCFD 8716				9.d.(2)
	RCFD 3450				RCFD 3826				RCFD 8719				RCFD 8720				9.e.

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

# Schedule L—Continued

NOTE: Exclude all transactions with related depository institutions.

Dollar Amounts in Thousands Off-Balance-Sheet Derivatives Position Indicators	(Column A) Interest Rate Contracts			(Column B) Foreign Exchange Contracts <sup>1</sup>			(Column C) Equity Derivative Contracts			(Column D) Commodity and Other Contracts			
	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	
10. Total gross notional amount of derivative contracts held for trading .....													10.
	RCFD A126			RCFD A127			RCFD 8723			RCFD 8724			
11. Total gross notional amount of derivative contracts held for purposes other than trading:													
a. Contracts marked to market .....	RCFD 8725			RCFD 8726			RCFD 8727			RCFD 8728			11.a.
b. Contracts not marked to market .....	RCFD 8729			RCFD 8730			RCFD 8731			RCFD 8732			11.b.

The following items should be completed by those branches or agencies with total assets of \$100 million or more.

12. Gross fair values of derivative contracts:													
a. Contracts held for trading:													
(1) Gross positive fair value .....	RCFD 8733			RCFD 8734			RCFD 8735			RCFD 8736			12.a.(1)
(2) Gross negative fair value .....	RCFD 8737			RCFD 8738			RCFD 8739			RCFD 8740			12.a.(2)
b. Contracts held for purposes other than trading that are marked to market:													
(1) Gross positive fair value .....	RCFD 8741			RCFD 8742			RCFD 8743			RCFD 8744			12.b.(1)
(2) Gross negative fair value .....	RCFD 8745			RCFD 8746			RCFD 8747			RCFD 8748			12.b.(2)
c. Contracts held for purposes other than trading that are not marked to market:													
(1) Gross positive fair value .....	RCFD 8749			RCFD 8750			RCFD 8751			RCFD 8752			12.c.(1)
(2) Gross negative fair value .....	RCFD 8753			RCFD 8754			RCFD 8755			RCFD 8756			12.c.(2)

## Memoranda

	Dollar Amounts in Thousands			
	Bil	Mil	Thou	
1. Notional amount of all credit derivatives on which the reporting branch or agency is the guarantor .....				M.1.
	RCFD A534			
2. Notional amount of all credit derivatives on which the reporting branch or agency is the beneficiary .....				M.2.
	RCFD A535			

1. 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				
		Bil	Mil	Thou		Bil	Mil	Thou		
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 .....		RCFD 3008				RCFD 3007				1.a.(1)
(2) In other states .....		RCFD 3010				RCFD 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) .....										
2. Non-U.S. domiciled offices of related depository institutions:		RCFD 3171				RCFD 3172				1.b.
a. Head office of parent bank .....		RCFD 3173				RCFD 3174				2.a.
b. Non-U.S. branches and agencies of the parent bank:										
(1) Offices in the Caribbean .....		RCFD 3175				RCFD 3176				2.b.(1)
(2) Other offices .....		RCFD 3177				RCFD 3178				2.b.(2)
c. Other non-U.S. offices of related depository institutions .....		RCFD 3179				RCFD 3180				2.c.
3. Total (sum of items 1.a, 1.b, and 2.a through 2.c) .....		RCFD 3002				RCFD 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 in item 3 above Column A is greater than Column B, or Schedule RAL, item 5.a if in item 3 above Column B is greater than Column A) .....		RCFD 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) .....		RCFD 3026				RCFD 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) .....		RCFD 3028				RCFD 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 .....		RCFD 3181				RCFD 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) .....		RCFD A006				RCFD A007				M.3.

Schedule M (CONFIDENTIAL)—continued

Dollar Amounts in Thousands		IBF Only												
		(Column A) Gross due from						(Column B) Gross due to						
		Bil	Mil	Thou				Bil	Mil	Thou				
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) .....		RCFN 3004						RCFN 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 .....		RCFN 3173						RCFN 3174						1.b.(1)
(2) Non-U.S. branches and agencies of the parent bank:														
(a) Offices in the Caribbean .....		RCFN 3175						RCFN 3176						1.b.(2)(a)
(b) Other offices .....		RCFN 3177						RCFN 3178						1.b.(2)(b)
(3) Other related depository institutions domiciled outside the U.S. ....		RCFN 3179						RCFN 3180						1.b.(3)
c. Total (sum of items 1.a and 1.b.(1) through 1.b.(3) above) .....		RCFN 3002						RCFN 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) .....		RCFN 3193												1.d.
2. IBF net due from establishing entity (if net due to, enter the amount with a minus sign (–)) .....		RCFN 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.) .....		RCFN 3194												3.

Dollar Amounts in Thousands		Total Reporting Branch or Agency Including Its IBF												
		(Column A) Gross due from						(Column B) Gross due to						
		Bil	Mil	Thou				Bil	Mil	Thou				
PART III: Transactions of reporting institution including its IBF with related nondepository subsidiaries. These are <i>not</i> 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. ....		RCFD 3030						RCFD 3029						1.
2. Related nondepository majority-owned subsidiaries in foreign countries .....		RCFD 3032						RCFD 3031						2.
Memorandum														
1. Amount of items 1 and 2 above for wholly-owned related nondepository subsidiaries .....		RCFD 3034						RCFD 3033						M.1.

Dollar Amounts in Thousands		Total Reporting Branch or Agency Including Its IBF				
		Bil	Mil	Thou		
		PART IV: Confidential Loan Information.				
1. Amount of allowance for loan losses, if any, carried on the books of the reporting branch or agency including its IBF .....		RCFD 3195				1.
2. Other real estate owned .....		RCFD 2150				2.

Schedule M (Confidential)—Continued

		Dollar Amounts in Thousands			Total Reporting Branch or Agency Including Its IBF			
		Bil	Mil	Thou	Bil	Mil	Thou	
PART V: Off-balance-sheet items: with related depository institutions.								
1.	Commitments to make or purchase loans .....				RCFD 5766			1.
2.	Spot foreign exchange contracts .....				RCFD A125			2.
3.	Total standby letters of credit .....				RCFD 5770			3.
4.	Commercial and similar letters of credit .....				RCFD 5771			4.
5.	Participations in acceptances conveyed to related depository institutions by the reporting branch or agency (as described in the instructions) .....				RCFD 5772			5.
6.	Participations in acceptances acquired from related depository institutions by the reporting (non-accepting) branch or agency (as described in the instructions) .....				RCFD 5773			6.
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 .....				RCFD 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:			Bil	Mil	Thou			
a.	TEXT 8570				RCFD 8570			7.a.
b.	TEXT 8571				RCFD 8571			7.b.
c.	TEXT 8572				RCFD 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 .....				RCFD 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:			Bil	Mil	Thou			
a.	TEXT 8574				RCFD 8574			8.a.
b.	TEXT 8575				RCFD 8575			8.b.
c.	TEXT 8576				RCFD 8576			8.c.

Dollar Amounts in Thousands	Off-Balance-Sheet Derivatives Position Indicators <sup>1</sup>	(Column A) Interest Rate Contracts			(Column B) Foreign Exchange Contracts <sup>2</sup>			(Column C) Equity Derivative Contracts			(Column D) Commodity and Other Contracts			
		Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	
9.	Gross amounts (e.g., notional amounts):													
a.	Futures contracts .....	RCFD A008			RCFD A009			RCFD A010			RCFD A037			9.a.
b.	Forward contracts .....	RCFD A038			RCFD A039			RCFD A040			RCFD A041			9.b.
c.	Exchange-traded option contracts:													
(1)	Written options .....	RCFD A042			RCFD A043			RCFD A044			RCFD A045			9.c.(1)
(2)	Purchased options .....	RCFD A046			RCFD A047			RCFD A048			RCFD A049			9.c.(2)
d.	Over-the-counter option contracts:													
(1)	Written options .....	RCFD A050			RCFD A051			RCFD A052			RCFD A053			9.d.(1)
(2)	Purchased options .....	RCFD A054			RCFD A055			RCFD A056			RCFD A057			9.d.(2)
e.	Swaps .....	RCFD A058			RCFD A059			RCFD A060			RCFD A061			9.e.
10.	Total gross notional amount of derivative contracts held for trading .....	RCFD A062			RCFD A063			RCFD A064			RCFD A065			10.

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

Schedule M (CONFIDENTIAL)—Continued

Dollar Amounts in Thousands Off-Balance-Sheet Derivatives Position Indicators	(Column A) Interest Rate Contracts			(Column B) Foreign Exchange Contracts <sup>1</sup>			(Column C) Equity Derivative Contracts			(Column D) Commodity and Other Contracts			
	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	
11. Total gross notional amount of derivative contracts held for purposes other than trading:													
a. Contracts marked to market .....	RCFD A066			RCFD A067			RCFD A068			RCFD A069			11.a.
b. Contracts not marked to market .....	RCFD A070			RCFD A071			RCFD A072			RCFD A073			11.b.

The following items should be completed by those branches or agencies with total assets of \$100 million or more.

12. Gross fair values of derivative contracts:													
a. Contracts held for trading:													
(1) Gross positive fair value .....	RCFD A074			RCFD A075			RCFD A076			RCFD A077			12.a.(1)
(2) Gross negative fair value .....	RCFD A078			RCFD A079			RCFD A080			RCFD A081			12.a.(2)
b. Contracts held for purposes other than trading that are marked to market:													
(1) Gross positive fair value .....	RCFD A082			RCFD A083			RCFD A084			RCFD A085			12.b.(1)
(2) Gross negative fair value .....	RCFD A086			RCFD A087			RCFD A088			RCFD A089			12.b.(2)
c. Contracts held for purposes other than trading that are not marked to market:													
(1) Gross positive fair value .....	RCFD A090			RCFD A091			RCFD A092			RCFD A093			12.c.(1)
(2) Gross negative fair value .....	RCFD A094			RCFD A095			RCFD A096			RCFD A097			12.c.(2)

Memoranda

	Dollar Amounts in Thousands			
	Bil	Mil	Thou	
1. Notional amount of all credit derivatives on which the reporting branch or agency is the guarantor .....				RCFD A536
2. Notional amount of all credit derivatives on which the reporting branch or agency is the beneficiary .....				RCFD A537

1. Spot foreign exchange is reported in Schedule M, Part V, item 2.

## Schedule N—Past Due, Nonaccrual, and Restructured Loans (CONFIDENTIAL)

The FFIEC 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.

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		Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	
1.	Total loans to U.S. addressees (domicile):													
	a. Commercial and industrial loans .....	RCFD 1606			RCFD 1607			RCFD 1608			RCFD 1609			1.a.
	b. Loans secured by real estate .....	RCFD 1421			RCFD 1422			RCFD 1423			RCFD 1424			1.b.
	c. All other loans (including all lease financing receivables) .....	RCFD 3183			RCFD 3184			RCFD 3185			RCFD 3186			1.c.
2.	Total loans to non-U.S. addressees (domicile) .....	RCFD 1623			RCFD 1624			RCFD 1625			RCFD 1627			2.
3.	Total (sum of items 1.a through 1.c and 2) .....	RCFD 1406			RCFD 1407			RCFD 1403			RCFD 1404			3.
Memoranda														
1.	Book value of loans sold or otherwise transferred to head office or to related institutions and still serviced by the reporting branch or agency .....	RCFD 1628			RCFD 1629			RCFD 1582			RCFD 1637			M.1.
2.	Interest rate, foreign exchange rate, and other commodity and equity contracts:													
	a. Book value of amounts carried as assets .....	RCFD 3522			RCFD 3528									M.2.a.
	b. Replacement cost of contracts with a positive replacement cost .....	RCFD 3529			RCFD 3530									M.2.b.

## Schedule O—Other Data for Deposit Insurance Assessments

This schedule is to be completed only by branches whose deposits are insured by the FDIC.

		Reporting Branch Excluding Its IBF			
		Bil	Mil	Thou	
Dollar Amounts in Thousands					
1.	Total deposits of the branch (excluding IBF):				
a.	Total demand deposits (excluding IBF) .....	RCXZ 2210			1.a.
b.	Total time and savings deposits (excluding IBF) .....	RCON 3511			1.b.
c.	Interest accrued and unpaid on deposits (excluding IBF) .....	RCON 5763			1.c.
2.	Unposted debits:				
a.	Actual amount of all unposted debits .....	RCON 0030			2.a.
	OR				
b.	Separate amount of unposted debits:				
	(1) Actual amount of unposted debits to demand deposits .....	RCON 0031			2.b.(1)
	(2) Actual amount of unposted debits to time and savings deposits .....	RCON 0032			2.b.(2)
3.	Unposted credits (see instructions):				
a.	Actual amount of all unposted credits .....	RCON 3510			3.a.
	OR				
b.	Separate amount of unposted credits:				
	(1) Actual amount of unposted credits to demand deposits .....	RCON 3512			3.b.(1)
	(2) Actual amount of unposted credits to time and savings deposits .....	RCON 3514			3.b.(2)
4.	Deposits of majority-owned depository subsidiaries of the parent foreign bank (not included in total deposits):				
a.	Demand deposits of majority-owned depository subsidiaries .....	RCON 3141			4.a.
b.	Time and savings deposits of majority-owned depository subsidiaries .....	RCON 3142			4.b.
c.	Interest accrued and unpaid on deposits of majority-owned depository subsidiaries .....	RCON 5764			4.c.
5.	Deposits of wholly-owned nondepository subsidiaries of the parent foreign bank (included in total deposits):				
a.	Demand deposits of wholly-owned nondepository subsidiaries .....	RCON 3143			5.a.
b.	Time and savings deposits of wholly-owned nondepository subsidiaries .....	RCON 3144			5.b.
c.	Interest accrued and unpaid on deposits of wholly-owned nondepository subsidiaries .....	RCON 5765			5.c.
6.	Reserve balances actually passed through to the Federal Reserve by the reporting branch on behalf of its respondent depository institutions that are also reflected as deposit liabilities of the reporting branch:				
a.	Amount reflected in demand deposits (included in item 1.a above) .....	RCON 2314			6.a.
b.	Amount reflected in time and savings deposits (included in item 1.b above) .....	RCON 2315			6.b.
7.	Deposits in lifeline accounts .....	RCON 5596			7.
<b>Memoranda</b>					
1.	Total deposits of the branch (excluding IBF) (sum of Memorandum items 1.a.(1) and 1.b.(1) must equal sum of items 1.a and 1.b above):				
a.	Deposit accounts of \$100,000 or less:				
	(1) Amount of deposit accounts of \$100,000 or less .....	RCON 2702			M.1.a.(1)
	(2) Number of deposit accounts of \$100,000 or less (to be reported for the June report only) .....	RCON 3779			M.1.a.(2)
b.	Deposit accounts of more than \$100,000:				
	(1) Amount of deposit accounts of more than \$100,000 .....	RCON 2710			M.1.b.(1)
	(2) Number of deposit accounts of more than \$100,000 .....	RCON 2722			M.1.b.(2)



