

Federal Financial Institutions Examination Council



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

Report at the close of business September 30, 2011

(20110930)
(RCON 9999)

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

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

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

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

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 _____ County _____

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

I, _____
Name of Senior Executive Officer

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

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

Signature of Chief Financial Officer (or Equivalent) _____

Signature of Senior Executive Officer _____

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

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

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

Contact Information

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

Chief Financial Officer (or Equivalent) Signing the Reports

Name (TEXT C490)

Title (TEXT C491)

E-mail Address (TEXT C492)

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

FAX: Area code/phone number (TEXT C494)

Other Person to Whom Questions about the Reports Should be Directed

Name (TEXT C495)

Title (TEXT C496)

E-mail Address (TEXT 4086)

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

FAX: Area code/phone number (TEXT 9116)

Emergency Contact Information

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

Primary Contact

Name (TEXT C366)

Title (TEXT C367)

E-mail Address (TEXT C368)

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

FAX: Area code/phone number (TEXT C370)

Secondary Contact

Name (TEXT C371)

Title (TEXT C372)

E-mail Address (TEXT C373)

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

FAX: Area code/phone number (TEXT C375)

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

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

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

Primary Contact

Name (TEXT C437)

Title (TEXT C438)

E-mail Address (TEXT C439)

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

Third Contact

Name (TEXT C870)

Title (TEXT C871)

E-mail Address (TEXT C872)

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

Secondary Contact

Name (TEXT C442)

Title (TEXT C443)

E-mail Address (TEXT C444)

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

Fourth Contact

Name (TEXT C875)

Title (TEXT C876)

E-mail Address (TEXT C877)

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

Schedule RAL—Assets and Liabilities

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

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

Schedule RAL—Continued

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

Schedule RAL—Continued

	(Column A) Total Reporting Branch or Agency Including Its IBF				(Column B) IBF Only				
	RCFD	Bil	Mil	Thou	RCFN	Bil	Mil	Thou	
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				F604				M.5.a.(1)
(2) Secured by farmland (including farm residential and other improvements)	F605				F605				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				F606				M.5.a.(3)(a)
(b) Closed-end loans secured by 1–4 family residential properties	G006				G006				M.5.a.(3)(b)
(4) Secured by multifamily (5 or more) residential properties.....	F612				F612				M.5.a.(4)
(5) Secured by nonfarm nonresidential properties	F613				F613				M.5.a.(5)
b. Commercial and industrial loans	F614				F614				M.5.b.
c. Other loans.....	G007				G007				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				F625				M.6.a.(1)
(2) Secured by farmland (including farm residential and other improvements)	F626				F626				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				F627				M.6.a.(3)(a)
(b) Closed-end loans secured by 1–4 family residential properties	G008				G008				M.6.a.(3)(b)
(4) Secured by multifamily (5 or more) residential properties.....	F630				F630				M.6.a.(4)
(5) Secured by nonfarm nonresidential properties	F631				F631				M.6.a.(5)
b. Commercial and industrial loans	F632				F632				M.6.b.
c. Other loans.....	G009				G009				M.6.c.
7. Fair value of structured notes.....	8783				8783				M.7.
8. Amortized cost of structured notes.....	8782				8782				M.8.
9. Assets under the reporting branch or agency's management in proprietary mutual funds and annuities									
	B570				B570				M.9.
10. Derivatives with a positive fair value held for trading purposes.....	3543				3543				M.10.
11. Derivatives with a negative fair value held for trading purposes.....	3547				3547				M.11.
12. Not applicable.									
13. Pledged U.S. government securities ¹	2785								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	Bil	Mil	Thou	
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.	TEXT A539	A539				M.14.a.
b.	TEXT A540	A540				M.14.b.
c.	TEXT A541	A541				M.14.c.
15. If other liabilities to nonrelated parties (item 4.f) exceed 5 percent of total liabilities (item 6), itemize and describe amounts that exceed 25 percent of item 4.f.						
a.	TEXT A542	A542				M.15.a.
b.	TEXT A543	A543				M.15.b.
c.	TEXT A544	A544				M.15.c.
16. Number of full-time equivalent employees of the branch or agency at end of current period (round to nearest whole number).....		RCFD	Number			
		4150				M.16.

To be reported only with the March Report

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

- | | |
|--|--|
| <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	Bil	Mil	Thou	
1. Asset maintenance requirement		3343				S.1.
2. Asset pledge requirement/Capital equivalency deposit		3349				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	Bil	Mil	Thou	RCFN	Bil	Mil	Thou	
1. Cash items in process of collection and unposted debits	0020				0020				1.
2. Currency and coin (U.S. and foreign).....	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).....	0083				0083				3.a.
b. Other depository institutions in the U.S. (including their IBFs).....	0085				0085				3.b.
4. Balances due from banks in foreign countries and foreign central banks:									
a. Foreign branches of U.S. banks.....	0073				0073				4.a.
b. Banks in home country and home country central bank	2431				2431				4.b.
c. All other banks in foreign countries and foreign central banks	3149				3149				4.c.
5. Balances due from Federal Reserve Banks.....	0090								5.
	RCXX				RCXY				
6. Total (sum of items 1 through 5) (must equal Schedule RAL, item 1.a).....	0010				0010				6.

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	Bil	Mil	Thou	RCFN	Bil	Mil	Thou	
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				F578				M.5.a.(1)
(2) Secured by farmland (including farm residential and other improvements)	F579				F579				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				F580				M.5.a.(3)(a)
(b) Closed-end loans secured by 1–4 family residential properties	G010				G010				M.5.a.(3)(b)
(4) Secured by multifamily (5 or more) residential properties.....	F583				F583				M.5.a.(4)
(5) Secured by nonfarm nonresidential properties	F584				F584				M.5.a.(5)
b. Commercial and industrial loans	F585				F585				M.5.b.
c. Other loans.....	G011				G011				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				F590				M.6.a.(1)
(2) Secured by farmland (including farm residential and other improvements)	F591				F591				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				F592				M.6.a.(3)(a)
(b) Closed-end loans secured by 1–4 family residential properties	G012				G012				M.6.a.(3)(b)
(4) Secured by multifamily (5 or more) residential properties.....	F595				F595				M.6.a.(4)
(5) Secured by nonfarm nonresidential properties	F596				F596				M.6.a.(5)
b. Commercial and industrial loans	F597				F597				M.6.b.
c. Other loans.....	G013				G013				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	Bil	Mil	Thou	
Dollar Amounts in Thousands							
2. Number and amount currently outstanding of “Loans secured by nonfarm nonresidential properties” (excluding those held in the branch's IBF) reported in Schedule C, part I, item 1, column A, “Loans secured by real estate” (sum of items 2.a through 2.c must be less than or equal to Schedule C, part I, item 1, column A minus column B):							
a. With original amounts of \$100,000 or less.....	5564		5565				2.a.
b. With original amounts of more than \$100,000 through \$250,000.....	5566		5567				2.b.
c. With original amounts of more than \$250,000 through \$1,000,000.....	5568		5569				2.c.
3. Number and amount currently outstanding of “Commercial and industrial loans to U.S. addressees” (excluding those held in the branch's IBF) reported in Schedule C, part I, item 4.a, column A (sum of items 3.a through 3.c must be less than or equal to Schedule C, part I, item 4.a, column A minus column B):							
a. With original amounts of \$100,000 or less.....	5570		5571				3.a.
b. With original amounts of more than \$100,000 through \$250,000.....	5572		5573				3.b.
c. With original amounts of more than \$250,000 through \$1,000,000.....	5574		5575				3.c.

Schedule C—Continued

Part II—Continued

Agricultural Loans to Small Farms

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

Schedule E—Deposit Liabilities and Credit Balances

NOTE: Exclude all transactions with related depository institutions.

Dollar Amounts in Thousands	Total Deposit Liabilities and Credit Balances, Excluding IBF												(Column D) IBF deposit liabilities ²					
	Transaction Accounts								Nontransactions Accts.									
	(Column A) Total transaction accounts and credit balances (excluding IBF)				(Column B) Memo: Total demand deposits ¹ (included in Column A)				(Column C) Total nontransaction accounts (including MMDAs) (excluding IBF)									
	RCON	Bil	Mil	Thou	RCON	Bil	Mil	Thou	RCON	Bil	Mil	Thou					RCFN	Bil
1. Individuals, partnerships, and corporations (include all certified and official checks):																		
a. U.S. addressees																		
(domicile).....	C040								C041				C042				1.a.	
b. Non-U.S. addressees																		
(domicile).....	C043								C044				C045				1.b.	
2. Commercial banks in the U.S. (including their IBFs)																		
a. U.S. branches and agencies of other foreign banks.....	1643								2347				1668				2.a.	
b. Other commercial banks in the U.S.	1645								2348				1669				2.b.	
3. Banks in foreign countries																		
a. Foreign branches of U.S. banks.....	1646								2367				1671				3.a.	
b. Other banks in foreign countries.....	1647								2373				1672				3.b.	
4. Foreign governments and official institutions (including foreign central banks)	1649								2377				2650				4.	
5. All other deposits and credit balances.....	1650								2259				2261				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				2210				2385				RCXY	2205				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	Bil	Mil	Thou	
1. Components of total nontransaction accounts (included in item 7, Column C):						
a. Time deposits of \$100,000 or more.....		2604				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				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				M.1.c.

Schedule K—Quarterly Averages¹

NOTE: Exclude all transactions with related depository institutions.

ASSETS	Dollar Amounts in Thousands	Total Reporting Branch or Agency Including Its IBF				
		RCFD	Bil	Mil	Thou	
1. Interest-bearing balances due from depository institutions (corresponds to part of Schedule RAL, item 1.a, Column A).....		3381				1.
2. Federal funds sold and securities purchased under agreements to resell (corresponds to Schedule RAL, item 1.d, Column A).....		3365				2.
3. Total loans, net of unearned income (corresponds to Schedule RAL, item 1.e, Column A)		3360				3.
4. Loans to and acceptances of banks in foreign countries (corresponds to Schedule C, item 2.c, Column A)		3105				4.
5. Total claims on nonrelated parties (corresponds to Schedule RAL, item 1.i, Column A)		3106				5.
LIABILITIES						
6. Time certificates of deposit of \$100,000 or more (corresponds to part of Schedule E, Memorandum item 1.a)		3345				6.
7. Interest-bearing deposits ² and credit balances (corresponds to part of Schedule RAL, item 4.a, Column A)		3107				7.
8. Federal funds purchased and securities sold under agreements to repurchase (corresponds to Schedule RAL, item 4.b, Column A).....		3353				8.
9. Other borrowed money (corresponds to Schedule RAL, item 4.c, Column A)		3355				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	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	
1. Commitments to make or purchase loans.....	3423								1.
2. Spot foreign exchange contracts.....	8765								2.
3. Standby letters of credit:									
a. Total.....	3375								3.a.
(1) To U.S. addressees (domicile).....	3376								3.a.(1)
(2) To non-U.S. addressees (domicile).....	3377								3.a.(2)
b. Amount of total standby letters of credit in item 3.a conveyed to others through participations ...	3378								3.b.
4. Commercial and similar letters of credit.....	3411								4.
5. Not applicable.									

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

	Total Reporting Branch or Agency Including Its IBF						
	RCFD	Bil	Mil	Thou			
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				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" style="display: inline-table; vertical-align: middle;"><tr><td>TEXT</td><td>5598</td></tr></table>	TEXT	5598	5598				7.a.
TEXT	5598						
b. <table border="1" style="display: inline-table; vertical-align: middle;"><tr><td>TEXT</td><td>5600</td></tr></table>	TEXT	5600	5600				7.b.
TEXT	5600						
c. <table border="1" style="display: inline-table; vertical-align: middle;"><tr><td>TEXT</td><td>5601</td></tr></table>	TEXT	5601	5601				7.c.
TEXT	5601						
8. All other off-balance-sheet contingent claims (assets) greater than or equal to 1/2 percent of total claims on nonrelated parties as reported on Schedule RAL, item 1.i	5603				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" style="display: inline-table; vertical-align: middle;"><tr><td>TEXT</td><td>5604</td></tr></table>	TEXT	5604	5604				8.a.
TEXT	5604						
b. <table border="1" style="display: inline-table; vertical-align: middle;"><tr><td>TEXT</td><td>5605</td></tr></table>	TEXT	5605	5605				8.b.
TEXT	5605						
c. <table border="1" style="display: inline-table; vertical-align: middle;"><tr><td>TEXT</td><td>5606</td></tr></table>	TEXT	5606	5606				8.c.
TEXT	5606						

Schedule L—Continued

NOTE: Exclude all transactions with related depository institutions.

Dollar Amounts in Thousands	(Column A) Interest Rate Contracts				(Column B) Foreign Exchange Contracts ²				(Column C) Equity Derivative Contracts				(Column D) Commodity and Other Contracts				
	RCFD	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	
Derivatives																	
Position Indicators ¹																	
9. Gross amounts (e.g., notional amounts):																	
a. Futures contracts.....	8693				8694				8695				8696				9.a.
b. Forward contracts.....	8697				8698				8699				8700				9.b.
c. Exchange-traded option contracts:																	
(1) Written options	8701				8702				8703				8704				9.c.(1)
(2) Purchased options	8705				8706				8707				8708				9.c.(2)
d. Over-the-counter option contracts:																	
(1) Written options	8709				8710				8711				8712				9.d.(1)
(2) Purchased options	8713				8714				8715				8716				9.d.(2)
e. Swaps.....	3450				3826				8719				8720				9.e.
10. Total gross notional amount of derivative contracts held for trading	A126				A127				8723				8724				10.
11. Total gross notional amount of derivative contracts held for purposes other than trading	8725				8726				8727				8728				11.
12. Gross fair values of derivative contracts:																	
a. Contracts held for trading:																	
(1) Gross positive fair value	8733				8734				8735				8736				12.a.(1)
(2) Gross negative fair value	8737				8738				8739				8740				12.a.(2)
b. Contracts held for purposes other than trading:																	
(1) Gross positive fair value	8741				8742				8743				8744				12.b.(1)
(2) Gross negative fair value	8745				8746				8747				8748				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	Bil	Mil	Thou	RCFD	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.....	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	Bil	Mil	Thou	RCFN	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).....									
	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	Bil	Mil	Thou	RCFD	Bil	Mil	Thou
PART III: Transactions of reporting institution including its IBF with related nondepository subsidiaries. These are not reflected in the net due from/due to items (items 2.a and 5.a) in Schedule RAL.									
Amounts outstanding as of report date with:									
1. Related nondepository majority-owned subsidiaries in the U.S.....									
	3030				3029				1.
2. Related nondepository majority-owned subsidiaries in foreign countries									
	3032				3031				2.
Memorandum									
1. Amount of items 1 and 2 above for wholly-owned related nondepository subsidiaries									
	3034				3033				M.1.

Schedule M (Confidential)—Continued

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

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

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

Schedule M (CONFIDENTIAL)—Continued

Dollar Amounts in Thousands	(Column A) Interest Rate Contracts				(Column B) Foreign Exchange Contracts ²				(Column C) Equity Derivative Contracts				(Column D) Commodity and Other Contracts				
	RCFD	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	
Derivatives																	
Position Indicators¹																	
9. Gross amounts (e.g., notional amounts):																	
a. Futures contracts.....	A008				A009				A010				A037				9.a.
b. Forward contracts.....	A038				A039				A040				A041				9.b.
c. Exchange-traded option contracts:																	
(1) Written options.....	A042				A043				A044				A045				9.c.(1)
(2) Purchased options	A046				A047				A048				A049				9.c.(2)
d. Over-the-counter option contracts:																	
(1) Written options.....	A050				A051				A052				A053				9.d.(1)
(2) Purchased options	A054				A055				A056				A057				9.d.(2)
e. Swaps.....	A058				A059				A060				A061				9.e.
10. Total gross notional amount of derivative contracts held for trading.	A062				A063				A064				A065				10.
11. Total gross notional amount of derivative contracts held for purposes other than trading	A066				A067				A068				A069				11.
12. Gross fair values of derivative contracts:																	
a. Contracts held for trading:																	
(1) Gross positive fair value	A074				A075				A076				A077				12.a.(1)
(2) Gross negative fair value	A078				A079				A080				A081				12.a.(2)
b. Contracts held for purposes other than trading:																	
(1) Gross positive fair value	A082				A083				A084				A085				12.b.(1)
(2) Gross negative fair value	A086				A087				A088				A089				12.b.(2)

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

Schedule N—Past Due, Nonaccrual, and Restructured Loans

NOTE: Exclude all transactions with related depository institutions.

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

	Reporting Branch Including Its IBF				
	RCFD	Bil	Mil	Thou	
Dollar Amounts in Thousands					
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)	K653				4.a.
5. Average tangible equity ¹	K654				5.
6. Holdings of long-term unsecured debt issued by other FDIC-insured depository institutions.....					6.
	K655				

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

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

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

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

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

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

	(Column A) 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	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	RCFD	Bil	Mil	Thou		
Dollar Amounts in Thousands																						
ASSETS																						
1. Available-for-sale securities	1773				G474				G475				G476				G477				1.	
2. Federal funds sold and securities purchased under agreements to resell	RCFD				G478				G480				G481				G482				2.	
3. Loans and leases held for sale	G483				G484				G485				G486				G487				3.	
4. Loans and leases held for investment.....	G488				G489				G490				G491				G492				4.	
5. Trading assets:	RCXX																					
a. Derivative assets	3543				G493				G494				G495				G496				5.a.	
b. Other trading assets	RCFD																					
(1) Nontrading securities at fair value with changes in fair value reported in current earnings (included in Schedule Q, item 5.b above)	G497				G498				G499				G500				G501				5.b.	
6. All other assets.....	F240				F684				F692				F241				F242				5.b.(1)	
7. Total assets measured at fair value on a recurring basis (sum of items 1 through 5.b plus item 6).....	G391				G392				G395				G396				G804				6.	
LIABILITIES																						
8. Deposits					F252				F686				F694				F253				F254	8.
9. Federal funds purchased and securities sold under agreements to repurchase	G507				G508				G509				G510				G511					9.
10. Trading liabilities:	RCXX																					
a. Derivative liabilities.....	3547				G512				G513				G514				G515					10.a.
b. Other trading liabilities.....	RCFD																					
11. Other borrowed money	G516				G517				G518				G519				G520					10.b.
12. Subordinated notes and debentures	G521				G522				G523				G524				G525					11.
13. All other liabilities	G526				G527				G528				G529				G530					12.
14. Total liabilities measured at fair value on a recurring basis (sum of items 8 through 13).....	G805				G806				G807				G808				G809					13.
	G531				G532				G533				G534				G535					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	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	
Dollar Amounts in Thousands																					
Memoranda																					
1. All other assets (itemize and describe amounts included in Schedule Q, item 6, that are greater than \$25,000 and exceed 25% of item 6):																					
a. Mortgage servicing assets.....	G536				G537				G538				G539				G540				M.1.a.
b. Nontrading derivative assets.....	G541				G542				G543				G544				G545				M.1.b.
c. <small>TEXT</small> G546	G546				G547				G548				G549				G550				M.1.c.
d. <small>TEXT</small> G551	G551				G552				G553				G554				G555				M.1.d.
e. <small>TEXT</small> G556	G556				G557				G558				G559				G560				M.1.e.
f. <small>TEXT</small> G561	G561				G562				G563				G564				G565				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				F689				F697				F262				F263				M.2.a.
b. Nontrading derivative liabilities.....	G566				G567				G568				G569				G570				M.2.b.
c. <small>TEXT</small> G571	G571				G572				G573				G574				G575				M.2.c.
d. <small>TEXT</small> G576	G576				G577				G578				G579				G580				M.2.d.
e. <small>TEXT</small> G581	G581				G582				G583				G584				G585				M.2.e.
f. <small>TEXT</small> G586	G586				G587				G588				G589				G590				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			
	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	
Dollar Amounts in Thousands																						
For Securitization Facilities Sponsored By or Otherwise Established By Other Institutions																						
9. Maximum amount of credit exposure arising from credit enhancements provided by the reporting institution to other institutions' securitization structures in the form of standby letters of credit, purchased subordinated securities, and other enhancements																						9.
	RCFD B776			RCFD B777			RCFD B778			RCFD B779			RCFD B780			RCFD B781			RCFD B782			
10. Reporting institution's unused commitments to provide liquidity to other institutions' securitization structures																						10.
	RCFD B783			RCFD B784			RCFD B785			RCFD B786			RCFD B787			RCFD B788			RCFD B789			
Asset Sales																						
11. Assets sold with recourse or other seller-provided credit enhancements and not securitized by the reporting institution																						11.
	RCFD B790			RCFD B791			RCFD B792			RCFD B793			RCFD B794			RCFD B795			RCFD B796			
12. Maximum amount of credit exposure arising from recourse or other seller-provided credit enhancements provided to assets reported in item 11																						12.
	RCFD B797			RCFD B798			RCFD B799			RCFD B800			RCFD B801			RCFD B802			RCFD B803			

Memorandum

	Dollar Amounts in Thousands				
	RCFD	Bil	Mil	Thou	
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				M.1.a.(1)
(2) Conduits sponsored by other unrelated institutions	B807				M.1.a.(2)
b. Unused commitments to provide liquidity to conduit structures:					
(1) Conduits sponsored by the reporting institution or related institution	B808				M.1.b.(1)
(2) Conduits sponsored by other unrelated institutions	B809				M.1.b.(2)

Schedule T—Fiduciary and Related Services

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

- | | | | | | |
|---|------|--------------------------|--------------------------|--------------------------|----|
| | RCFD | Yes | | No | |
| 1. Does the institution have fiduciary powers? (If "NO," do not complete Schedule T.) | A345 | <input type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> | 1. |
-
- | | | | | | |
|--|------|--------------------------|--------------------------|--------------------------|----|
| | RCFD | Yes | | No | |
| 2. Does the institution exercise the fiduciary powers it has been granted? | A346 | <input type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> | 2. |
-
- | | | | | | |
|--|------|--------------------------|--------------------------|--------------------------|----|
| | RCFD | Yes | | No | |
| 3. Does the institution have any fiduciary or related activity (in the form of assets or accounts)?
(If "NO," do not complete the rest of Schedule T.)..... | B867 | <input type="checkbox"/> | <input type="checkbox"/> | <input type="checkbox"/> | 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	
	Tril	Bil	Mil	Thou	Tril	Bil	Mil	Thou			
Dollar Amounts in Thousands											
FIDUCIARY AND RELATED ASSETS	RCFD B868				RCFD B869				RCFD B870	RCFD B871	
4. Personal trust and agency accounts											4.
5. Retirement related trust and agency accounts:	RCFD B872				RCFD B873				RCFD B874	RCFD B875	
a. Employee benefit—defined contribution..											5.a.
b. Employee benefit—defined benefit											5.b.
c. Other retirement accounts											5.c.
6. Corporate trust and agency accounts									RCFD C001	RCFD C002	6.
7. Investment management agency accounts..									RCFD B888		7.
8. Other fiduciary accounts											8.
9. Total fiduciary accounts (sum of items 4 through 8)									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	Bil	Mil	Thou
1. Managed assets held in personal trust and agency accounts:			
B913			
B914			
B915			
B916			
B917			
B918			
B919			
B920			
B921			
B922			
B923			
Tril	Bil	Mil	Thou
RCXX B868			

- 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		Tril	Bil	Mil	Thou
RCFD B928					
B927					
B929					

- 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		Tril	Bil	Mil	Thou
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			

- 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.

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)