

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 _____

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).

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 depository institution's Section 314(a) searches and who could be contacted by federal law enforcement officers for additional information related to anti-terrorist financing and anti-money laundering. Please provide information for a secondary contact if available. Enter "none" for the contact's e-mail address or fax number if not available. USA PATRIOT Act contact information is for the confidential use of the Agencies and the Financial Crimes Enforcement Network (FinCEN) 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)

FAX: Area code/phone number (TEXT C441)

Secondary Contact

Name (TEXT C442)

Title (TEXT C443)

E-mail Address (TEXT C444)

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

FAX: Area code/phone number (TEXT C446)

Report of Assets and Liabilities of

Legal Title of Branch or Agency _____

at close of business on _____

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 depository institutions in the U.S. | C412 | | | | C412 | | | | 1.d.(1)a. |
| b. With others | C413 | | | | C413 | | | | 1.d.(1)b. |
| (2) Securities purchased under agreements to resell: | | | | | | | | | |
| a. With depository institutions in the U.S. | C414 | | | | C414 | | | | 1.d.(2)a. |
| b. With others | C415 | | | | C415 | | | | 1.d.(2)b. |
| 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 | C418 | | | | C418 | | | | 1.f.(1) |
| (2) Other trading assets | C419 | | | | C419 | | | | 1.f.(2) |
| g. Customers' liability to this branch or agency on acceptances outstanding: | | | | | | | | | |
| (1) U.S. addressees (domicile) | 2156 | | | | | | | | 1.g.(1) |
| (2) Non-U.S. addressees (domicile) | 2157 | | | | | | | | 1.g.(2) |
| 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 (items 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 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 depository institutions 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 depository institutions 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. Branch or agency liability on acceptances executed and outstanding | 2920 | | | | | | | | 4.d. |
| 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. |
| 5.— 6. Not applicable | | | | | | | | | |
| 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. <input type="text" value="TEXT A539"/> | | A539 | | | | M.14.a. |
| b. <input type="text" value="TEXT A540"/> | | A540 | | | | M.14.b. |
| c. <input type="text" value="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. <input type="text" value="TEXT A542"/> | | A542 | | | | M.15.a. |
| b. <input type="text" value="TEXT A543"/> | | A543 | | | | M.15.b. |
| c. <input type="text" value="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. |

- 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

| 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.

| | (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 | | | | | | | | | |
| 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 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) | | (Column B) | | | |
|---|-----------------|--|------------------------------|-----|-----|------|
| | Number of Loans | | Amount Currently Outstanding | | | |
| Dollar Amounts in Thousands | RCON | | RCON | Bil | Mil | Thou |
| 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 | | | |
| b. With original amounts of more than \$100,000 through \$250,000..... | 5566 | | 5567 | | | |
| c. With original amounts of more than \$250,000 through \$1,000,000..... | 5568 | | 5569 | | | |
| 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 | | | |
| b. With original amounts of more than \$100,000 through \$250,000..... | 5572 | | 5573 | | | |
| c. With original amounts of more than \$250,000 through \$1,000,000..... | 5574 | | 5575 | | | |

2.a.

2.b.

2.c.

3.a.

3.b.

3.c.

Schedule C—Continued

Part II—Continued

Agricultural Loans to Small Farms

| | (Column A) | | (Column B) | | | |
|--|-----------------|--|------------------------------|-----|-----|------|
| | Number of Loans | | Amount Currently Outstanding | | | |
| Dollar Amounts in Thousands | RCON | | RCON | Bil | Mil | Thou |
| 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 | | | |
| b. With original amounts of more than \$100,000 through \$250,000..... | 5580 | | 5581 | | | |
| c. With original amounts of more than \$250,000 through \$500,000..... | 5582 | | 5583 | | | |
| 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 | | | |
| b. With original amounts of more than \$100,000 through \$250,000..... | 5586 | | 5587 | | | |
| c. With original amounts of more than \$250,000 through \$500,000..... | 5588 | | 5589 | | | |

4.a.

4.b.

4.c.

5.a.

5.b.

5.c.

Schedule E—Deposit Liabilities and Credit Balances

NOTE: Exclude all transactions with related depository institutions.

| | | Total Deposit Liabilities and Credit Balances, Excluding IBF | | | | | | | | | | | | (Column D) IBF deposit liabilities* | | | | | | |
|--|--|---|-----|-----|------|--|-----|--|------|------|-----|------|------|--|------|------|------|--|----|------|
| | | Transaction Accounts | | | | | | Nontransactions Accts. | | | | | | | | | | | | |
| | | (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 | | RCON | Bil | Mil | Thou | RCON | Bil | Mil | Thou | RCON | Bil | Mil | Thou | RCFN | Bil | Mil | Thou | | | |
| 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. | |

* 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 | Total Reporting Branch or Agency Excluding Its IBF | | | | |
|---|--|-----|-----|------|--------|
| | RCON | Bil | Mil | Thou | |
| Dollar Amounts in Thousands | | | | | |
| 1. Components of total nontransaction accounts (included in item 7, Column C): | | | | | |
| a. Time deposits of \$100,000 or more..... | 2604 | | | | M.1.a. |
| b. Not applicable. | | | | | |
| c. Time certificates of deposit of \$100,000 or more with remaining maturity of more than 12 months | 6643 | | | | M.1.c. |

Schedule K—Quarterly Averages¹

NOTE: *Exclude* all transactions with related depository institutions.

| | Dollar Amounts in Thousands | | | | |
|--|--|-----|-----|------|----|
| | Total Reporting Branch or Agency Including Its IBF | | | | |
| | RCFD | Bil | Mil | Thou | |
| ASSETS | | | | | |
| 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 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).

Legal Title of Branch or Agency

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. Participations in acceptances conveyed to others by the reporting branch or agency (as described in the instructions) | 3428 | | | | | | | | 5. |
| 6. Not applicable. | | | | | | | | | |
| 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: | RCFD | Bil | Mil | Thou | | | | | |
| a. <small>TEXT 5598</small> | 5598 | | | | | | | | 7.a. |
| b. <small>TEXT 5600</small> | 5600 | | | | | | | | 7.b. |
| c. <small>TEXT 5601</small> | 5601 | | | | | | | | 7.c. |
| 8. All other off-balance-sheet contingent claims (assets) greater than or equal to 1/2 percent of total claims on nonrelated parties as reported on Schedule RAL, item 1.i..... | 5603 | | | | | | | | 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: | RCFD | Bil | Mil | Thou | | | | | |
| a. <small>TEXT 5604</small> | 5604 | | | | | | | | 8.a. |
| b. <small>TEXT 5605</small> | 5605 | | | | | | | | 8.b. |
| c. <small>TEXT 5606</small> | 5606 | | | | | | | | 8.c. |

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

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 L—Continued

NOTE: Exclude all transactions with related depository institutions.

| Dollar Amounts in Thousands Derivatives Position Indicators | (Column A) Interest Rate Contracts | | | | (Column B) Foreign Exchange Contracts ¹ | | | | (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 | |
| 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) |

Memoranda

Dollar Amounts in Thousands

| | RCFD | Bil | Mil | Thou | |
|---|------|-----|-----|------|--------|
| 1. Notional amount of all credit derivatives on which the reporting branch or agency is the guarantor | A534 | | | | M.1 |
| a. Gross positive fair value | C219 | | | | M.1.a. |
| b. Gross negative fair value | C220 | | | | M.1.b. |
| 2. Notional amount of all credit derivatives on which the reporting branch or agency is the beneficiary | A535 | | | | M.2 |
| a. Gross positive fair value | C221 | | | | M.2.a. |
| b. Gross negative fair value | C222 | | | | M.2.b. |

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 | | | | |
| | | 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 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) | | 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. |

| Dollar Amounts in Thousands | | Total Reporting Branch or Agency Including Its IBF | | | | |
|--|--|--|-----|-----|------|----|
| | | RCFD | 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 | | 3195 | | | | 1. |
| 2. Other real estate owned..... | | 2150 | | | | 2. |

Schedule M (Confidential)—Continued

| | | Dollar Amounts in Thousands | | | | Total Reporting Branch or Agency Including Its IBF | | | | |
|---|--|-----------------------------|--|--|--|--|-----|-----|------|------|
| | | | | | | RCFD | Bil | Mil | Thou | |
| 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. | Participations in acceptances conveyed to related depository institutions by the reporting branch or agency (as described in the instructions)..... | 5772 | | | | | | | | 5. |
| 6. | Not applicable. | | | | | | | | | |
| 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. |

| 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 |
| 9. Gross amounts (e.g., notional amounts): | | | | | | | | | | | | | | | | |
| a. Futures contracts..... | A008 | | | | A009 | | | | A010 | | | | A037 | | | |
| b. Forward contracts..... | A038 | | | | A039 | | | | A040 | | | | A041 | | | |
| c. Exchange-traded option contracts: | | | | | | | | | | | | | | | | |
| (1) Written options | A042 | | | | A043 | | | | A044 | | | | A045 | | | |
| (2) Purchased options . | A046 | | | | A047 | | | | A048 | | | | A049 | | | |
| d. Over-the-counter option contracts: | | | | | | | | | | | | | | | | |
| (1) Written options | A050 | | | | A051 | | | | A052 | | | | A053 | | | |
| (2) Purchased options . | A054 | | | | A055 | | | | A056 | | | | A057 | | | |
| e. Swaps..... | A058 | | | | A059 | | | | A060 | | | | A061 | | | |
| 10. Total gross notional amount of derivative contracts held for trading... | | | | | | | | | | | | | | | | |
| | A062 | | | | A063 | | | | A064 | | | | A065 | | | |

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 Derivatives Position Indicators | (Column A) Interest Rate Contracts | | | | (Column B) Foreign Exchange Contracts ¹ | | | | (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 | |
| 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) |

Memoranda

Dollar Amounts in Thousands

| | RCFD | Bil | Mil | Thou | |
|---|------|-----|-----|------|--------|
| 1. Notional amount of all credit derivatives on which the reporting branch or agency is the guarantor | A536 | | | | M.1 |
| a. Gross positive fair value | C484 | | | | M.1.a. |
| b. Gross negative fair value | C487 | | | | M.1.b. |
| 2. Notional amount of all credit derivatives on which the reporting branch or agency is the beneficiary | A537 | | | | M.2 |
| a. Gross positive fair value | C488 | | | | M.2.a. |
| b. Gross negative fair value | C489 | | | | M.2.b. |

1. 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.

| Dollar Amounts in Thousands | | 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 | | | | |
| | | 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.

| | Reporting Branch Excluding Its IBF | | | |
|--|------------------------------------|-----|------|-----------|
| | Bil | Mil | Thou | |
| Dollar Amounts in Thousands | | | | |
| 1. Total deposits of the branch (excluding IBF): | RCXZ | | | |
| a. Total demand deposits (excluding IBF) | 2210 | | | 1.a. |
| | RCON | | | |
| b. Total time and savings deposits (excluding IBF) | 3511 | | | 1.b. |
| c. Interest accrued and unpaid on deposits (excluding IBF) | 5763 | | | 1.c. |
| 2. Unposted debits: | | | | |
| a. Actual amount of all unposted debits | 0030 | | | 2.a. |
| OR | | | | |
| b. Separate amount of unposted debits: | | | | |
| (1). Actual amount of unposted debits to demand deposits | 0031 | | | 2.b.(1) |
| (2). Actual amount of unposted debits to time and savings deposits | 0032 | | | 2.b.(2) |
| 3. Unposted credits (see instructions): | | | | |
| a. Actual amount of all unposted credits | 3510 | | | 3.a. |
| OR | | | | |
| b. Separate amount of unposted credits: | | | | |
| (1). Actual amount of unposted credits to demand deposits | 3512 | | | 3.b.(1) |
| (2). Actual amount of unposted credits to time and savings deposits | 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 | 3141 | | | 4.a. |
| b. Time and savings deposits of majority-owned depository subsidiaries | 3142 | | | 4.b. |
| c. Interest accrued and unpaid on deposits of majority-owned depository subsidiaries | 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 | 3143 | | | 5.a. |
| b. Time and savings deposits of wholly-owned nondepository subsidiaries | 3144 | | | 5.b. |
| c. Interest accrued and unpaid on deposits of wholly-owned nondepository subsidiaries | 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) | 2314 | | | 6.a. |
| b. Amount reflected in time and savings deposits (included in item 1.b above) | 2315 | | | 6.b. |
| 7. Deposits in lifeline accounts | 5596 | | | 7. |
| Memoranda | | | | |
| 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 | 2702 | | | M.1.a.(1) |
| (2) Number of deposit accounts of \$100,000 or less (to be reported for the June report only) | 3779 | | | M.1.a.(2) |
| b. Deposit accounts of more than \$100,000: | | | | |
| (1). Amount of deposit accounts of more than \$100,000 | 2710 | | | M.1.b.(1) |
| (2) Number of deposit accounts of more than \$100,000 | 2722 | | | M.1.b.(2) |

Schedule S—Servicing, Securitization and Asset Sale Activities

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

Schedule S—Continued

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

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 beginning December 31, 2001.

- | | | |
|------|-----|----|
| RCFD | Yes | No |
| A345 | | |
1. Does the institution have fiduciary powers? (If "NO," do not complete Schedule T.) 1.
- | | | |
|------|-----|----|
| RCFD | Yes | No |
| A346 | | |
2. Does the institution exercise the fiduciary powers it has been granted? 2.
- | | | |
|------|-----|----|
| RCFD | Yes | No |
| B867 | | |
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.)..... 3.

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

| Dollar Amounts in Thousands | (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 | | | |
| FIDUCIARY AND RELATED ASSETS | RCFD B868 | | | | RCFD B869 | | | | RCFD B870 | RCFD B871 | |
| 4. Personal trust and agency accounts | | | | | | | | | | | 4. |
| 5. Retirement related trust and agency accounts: | | | | | | | | | | | |
| a. Employee benefit—defined contribution..... | RCFD B872 | | | | RCFD B873 | | | | RCFD B874 | RCFD B875 | 5.a. |
| b. Employee benefit—defined benefit..... | RCFD B876 | | | | RCFD B877 | | | | RCFD B878 | RCFD B879 | 5.b. |
| c. Other retirement accounts..... | RCFD B880 | | | | RCFD B881 | | | | RCFD B882 | RCFD B883 | 5.c. |
| 6. Corporate trust and agency accounts | RCFD B884 | | | | RCFD B885 | | | | RCFD C001 | RCFD C002 | 6. |
| 7. Investment management agency accounts..... | RCFD B886 | | | | | | | | RCFD B888 | | 7. |
| 8. Other fiduciary accounts | RCFD B890 | | | | RCFD B891 | | | | RCFD B892 | RCFD B893 | 8. |
| 9. Total fiduciary accounts (sum of items 4 through 8) | RCFD B894 | | | | RCFD B895 | | | | RCFD B896 | RCFD B897 | 9. |
| 10. Custody and safekeeping accounts | | | | | RCFD B898 | | | | | RCFD B899 | 10. |

Schedule T—Continued

Memoranda

Dollar Amounts in Thousands

| Managed Assets | | | | |
|--|-----|-----|------|--|
| RCFD | 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 | |
| I. Total managed assets held in personal trust and agency accounts (sum of Memorandum items 1.a through 1.k) (must equal Schedule T, item 4, column A) | | | | |
| RCXX B868 | | | | |
| | | | | |

- 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.
- I. Total managed assets held in personal trust and agency accounts (sum of Memorandum items 1.a through 1.k) (must equal Schedule T, item 4, column A) M.1.l.

Dollar Amounts in Thousands

| RCFD | (Column A) Number of Issues | (Column B) Principal Amount Outstanding | | | |
|-----------|-----------------------------------|---|-----|-----|------|
| | | Tril | Bil | Mil | Thou |
| RCFD B928 | | | | | |
| B927 | | | | | |
| B929 | | | | | |

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

Dollar Amounts in Thousands

| RCFD | (Column A) Number of Funds | (Column B) Market Value of Fund Assets | | | |
|-----------|----------------------------------|--|-----|-----|------|
| | | 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 | | | |

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

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)