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

at close of business on _______________________, 19 _____

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

Please indicate legal status:  □ Branch  □ Agency
Indicate FDIC insurance status:  □ Insured  □ Uninsured
If this report consolidates the statements for multiple branches or agencies of a foreign bank, indicate the number of branches or agencies included in this report: ___________

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

<table>
<thead>
<tr>
<th>Legal Title</th>
<th>Street Address</th>
<th>City</th>
<th>County</th>
<th>State</th>
<th>Zip Code</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

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

I, ________________________________
Title 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, ________________________________
Title 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 23.25 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).
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.

<table>
<thead>
<tr>
<th>Dollar Amounts in Thousands</th>
<th>(Column A) Total Reporting Branch or Agency Including Its IBF</th>
<th>(Column B) IBF Only</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Bil</td>
<td>Mil</td>
</tr>
<tr>
<td>ASSETS</td>
<td></td>
<td></td>
</tr>
<tr>
<td>1. Claims on Nonrelated Parties:</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(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.)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>a. Cash and balances due from depository institutions (from Schedule A, item 6)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>b. U.S. Government securities:</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(1) U.S. Treasury securities</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(2) U.S. Government agency obligations</td>
<td></td>
<td></td>
</tr>
<tr>
<td>c. Other bonds, notes, debentures, and corporate stock (including state and local securities):</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(1) Securities of foreign governments and official institutions</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(2) All other</td>
<td></td>
<td></td>
</tr>
<tr>
<td>d. Federal funds sold and securities purchased under agreements to resell:</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(1) With U.S. branches and agencies of other foreign banks</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(2) With other commercial banks in the U.S.</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(3) With others</td>
<td></td>
<td></td>
</tr>
<tr>
<td>e. Loans and leases, net of unearned income (from Schedule C, item 11)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>f. Trading assets</td>
<td></td>
<td></td>
</tr>
<tr>
<td>g. Customers’ liability to this branch or agency on acceptances outstanding:</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(1) U.S. addressees (domicile)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(2) Non-U.S. addressees (domicile)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>h. Other assets including other claims on nonrelated parties</td>
<td></td>
<td></td>
</tr>
<tr>
<td>i. Total claims on nonrelated parties (sum of items 1.a through 1.h)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>2. Net due from related depository institutions:</td>
<td></td>
<td></td>
</tr>
<tr>
<td>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-)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>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-)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>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)</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
### Schedule RAL—continued

<table>
<thead>
<tr>
<th>Dollar Amounts in Thousands</th>
<th>(Column A) Total Reporting Branch or Agency Including Its IBF</th>
<th>(Column B) IBF Only</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Bil</td>
<td>Mil</td>
</tr>
<tr>
<td>RCFD 2205</td>
<td></td>
<td></td>
</tr>
<tr>
<td>RCFD 2317</td>
<td></td>
<td></td>
</tr>
<tr>
<td>RCFD 2318</td>
<td></td>
<td></td>
</tr>
<tr>
<td>RCFD 2820</td>
<td></td>
<td></td>
</tr>
<tr>
<td>RCFD 3190</td>
<td></td>
<td></td>
</tr>
<tr>
<td>RCFD 2920</td>
<td></td>
<td></td>
</tr>
<tr>
<td>RCFD 2916</td>
<td></td>
<td></td>
</tr>
<tr>
<td>RCFD 2907</td>
<td></td>
<td></td>
</tr>
<tr>
<td>RCFD 2944</td>
<td></td>
<td></td>
</tr>
<tr>
<td>RCFD 2950</td>
<td></td>
<td></td>
</tr>
<tr>
<td>RCFD 1771</td>
<td></td>
<td></td>
</tr>
<tr>
<td>RCFD 1764</td>
<td></td>
<td></td>
</tr>
<tr>
<td>RCFD 1753</td>
<td></td>
<td></td>
</tr>
<tr>
<td>RCFD 1772</td>
<td></td>
<td></td>
</tr>
<tr>
<td>RCFD 8783</td>
<td></td>
<td></td>
</tr>
<tr>
<td>RCFD 8782</td>
<td></td>
<td></td>
</tr>
<tr>
<td>RCFD A005</td>
<td></td>
<td></td>
</tr>
<tr>
<td>RCFD 3543</td>
<td></td>
<td></td>
</tr>
<tr>
<td>RCFD 3547</td>
<td></td>
<td></td>
</tr>
<tr>
<td>RCFD A526</td>
<td></td>
<td></td>
</tr>
<tr>
<td>RCFD 2785</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

### 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) ...........

b. Federal funds purchased and securities sold under agreements to repurchase:

   (1) With U.S. branches and agencies of other foreign banks ..........
   (2) With other commercial banks in the U.S. .........................
   (3) With others ................................................................

c. Other borrowed money (from Schedule P, item 4) ......................

d. Branch or agency liability on acceptances executed and outstanding ..

e. Trading liabilities ................................................................

f. Other liabilities to nonrelated parties ..................................


g. Total liabilities to nonrelated parties (sum of items 4.a through 4.f) ..... 

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-) .......

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-) .................................................................

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) .............................................

### Memoranda

1. Fair value of held-to-maturity securities ........................................

2. Amortized cost of held-to-maturity securities ..............................

3. Fair value of available-for-sale securities ....................................

4. Amortized cost of available-for-sale securities ............................

5. — 6. Not applicable

7. Fair value of structured notes ...................................................

8. Amortized cost of structured notes ............................................

9. Mutual fund and annuity sales during the quarter .......................

10. Revaluation gains on interest rate, foreign exchange rate, and other commodity and equity contracts ........................................

11. Revaluation losses on interest rate, foreign exchange rate, and other commodity and equity contracts ........................................

12. Amount of assets netted against liabilities to nonrelated parties (excluding deposits in insured branches) on the balance sheet in accordance with generally accepted accounting principles1 .....................................

13. Pledged U.S. government securities2 ........................................#

---

1. Exclude netted on-balance sheet amounts associated with off-balance sheet derivative contracts.
2. Includes held-to-maturity securities at amortized cost and available-for-sale securities at fair value.
Schedule RAL—continued

Memoranda—Continued

<table>
<thead>
<tr>
<th>Total Reporting Branch or Agency Including Its IBF</th>
</tr>
</thead>
<tbody>
<tr>
<td>Dollar Amounts in Thousands</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Bil</th>
<th>Mil</th>
<th>Thou</th>
</tr>
</thead>
</table>

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.

<table>
<thead>
<tr>
<th>Total Reporting Branch or Agency Including Its IBF</th>
</tr>
</thead>
<tbody>
<tr>
<td>Dollar Amounts in Thousands</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Bil</th>
<th>Mil</th>
<th>Thou</th>
</tr>
</thead>
</table>

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.

<table>
<thead>
<tr>
<th>Total Reporting Branch or Agency Including Its IBF</th>
</tr>
</thead>
<tbody>
<tr>
<td>Dollar Amounts in Thousands</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Bil</th>
<th>Mil</th>
<th>Thou</th>
</tr>
</thead>
</table>

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

<table>
<thead>
<tr>
<th>Total Reporting Branch or Agency Including Its IBF</th>
</tr>
</thead>
<tbody>
<tr>
<td>Dollar Amounts in Thousands</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Bil</th>
<th>Mil</th>
<th>Thou</th>
</tr>
</thead>
</table>

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 .................................................................

<table>
<thead>
<tr>
<th>Total Reporting Branch or Agency Including Its IBF</th>
</tr>
</thead>
<tbody>
<tr>
<td>Dollar Amounts in Thousands</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Bil</th>
<th>Mil</th>
<th>Thou</th>
</tr>
</thead>
</table>

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)

<table>
<thead>
<tr>
<th>Total Reporting Branch or Agency Including Its IBF</th>
</tr>
</thead>
<tbody>
<tr>
<td>Dollar Amounts in Thousands</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Bil</th>
<th>Mil</th>
<th>Thou</th>
</tr>
</thead>
</table>

1. Asset maintenance requirement ................................................................. S.1.


3. FDIC asset maintenance requirement (for FDIC insured branches only):
   a. Average liabilities ................................................................................. S.3.a.
   b. Eligible assets ................................................................................... S.3.b.
**Schedule A—Cash and Balances Due from Depository Institutions**

NOTE: Exclude all transactions with related depository institutions.

<table>
<thead>
<tr>
<th>Dollar Amounts in Thousands</th>
<th>(Column A) Total Reporting Branch or Agency Including Its IBF</th>
<th>(Column B) IBF Only</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Bil</td>
<td>Mil</td>
</tr>
<tr>
<td>1. Cash items in process of collection and unposted debits</td>
<td>RCFD 0020</td>
<td>0020</td>
</tr>
<tr>
<td>a. U.S. branches and agencies of other foreign banks (including their IBFs)</td>
<td>RCFD 0080</td>
<td>0080</td>
</tr>
<tr>
<td>b. Other depository institutions in the U.S. (including their IBFs)</td>
<td>RCFD 0083</td>
<td>0083</td>
</tr>
<tr>
<td>b. Banks in home country and home country central bank</td>
<td>RCFD 3149</td>
<td>3149</td>
</tr>
<tr>
<td>c. All other banks in foreign countries and foreign central banks</td>
<td>RCFD 0090</td>
<td>0090</td>
</tr>
<tr>
<td>6. Total (sum of items 1 through 5) (must equal Schedule RAL, item 1.a)</td>
<td>RCFD 0050</td>
<td>0050</td>
</tr>
</tbody>
</table>

**Memorandum**

1. Noninterest-bearing balances due from commercial banks in the U.S. (including their IBFs) (included in item 3 above) | RCFD 0050 | 0050 | 0050 | M.1. |
Schedule C—Loans
Part I. Loans and Leases
Net of unearned income.

NOTE: Exclude all transactions with related depository institutions.

<table>
<thead>
<tr>
<th>Dollar Amounts in Thousands</th>
<th>(Column A) Total Reporting</th>
<th>(Column B) IBF Only</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Branch or Agency</td>
<td>IBF Only</td>
</tr>
<tr>
<td></td>
<td>Bil</td>
<td>Mil</td>
</tr>
<tr>
<td>1. Loans secured by real estate</td>
<td></td>
<td></td>
</tr>
<tr>
<td>2. Loans to depository institutions:</td>
<td></td>
<td></td>
</tr>
<tr>
<td>a. To commercial banks in the U.S. (including their IBFs):</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(1) To U.S. branches and agencies of other foreign banks</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(2) To other commercial banks in the U.S.</td>
<td></td>
<td></td>
</tr>
<tr>
<td>b. To other depository institutions in the U.S. (including their IBFs)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>c. To banks in foreign countries:</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(1) To foreign branches of U.S. banks</td>
<td></td>
<td></td>
</tr>
<tr>
<td>(2) To other banks in foreign countries</td>
<td></td>
<td></td>
</tr>
<tr>
<td>3. Loans to other financial institutions</td>
<td></td>
<td></td>
</tr>
<tr>
<td>4. Commercial and industrial loans:</td>
<td></td>
<td></td>
</tr>
<tr>
<td>a. To U.S. addressees (domicile)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>b. To non-U.S. addressees (domicile)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>5. Acceptances of other banks:</td>
<td></td>
<td></td>
</tr>
<tr>
<td>a. Of U.S. banks</td>
<td></td>
<td></td>
</tr>
<tr>
<td>b. Of foreign banks</td>
<td></td>
<td></td>
</tr>
<tr>
<td>6. Loans to foreign governments and official institutions (including foreign central banks)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>7. Loans for purchasing or carrying securities (secured and unsecured)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>8. All other loans (include state and local obligations other than securities and loans to individuals)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>9. Lease financing receivables (net of unearned income):</td>
<td></td>
<td></td>
</tr>
<tr>
<td>a. Of U.S. addressees (domicile)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>b. Of non-U.S. addressees (domicile)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>10. Less: Any unearned income on loans reflected in items 1–8 above</td>
<td></td>
<td></td>
</tr>
<tr>
<td>11. Total loans and leases, net of unearned income (sum of items 1 through 9 minus item 10) (must equal Schedule RAL, item 1.e)</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

Memoranda
1. Not applicable.
2. Holdings of own acceptances included in Schedule C, part I, item 4
3. Commercial and industrial loans with remaining maturity of one year or less (excluding those in nonaccrual status):
   a. With predetermined interest rates
   b. With floating interest rates
4. Commercial and industrial loans with remaining maturity of more than one year (excluding those in nonaccrual status):
   a. With predetermined interest rates
   b. With floating interest rates
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.”) .................................................................

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.) .................................................................

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 ..............................................
   b. With original amounts of more than $100,000 through $250,000 ..........
   c. With original amounts of more than $250,000 through $1,000,000 .......

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 ..............................................
   b. With original amounts of more than $100,000 through $250,000 ..........
   c. With original amounts of more than $250,000 through $1,000,000 ......
### Schedule C—Continued

Part II—Continued

**Agricultural Loans to Small Farms**

<table>
<thead>
<tr>
<th>(Column A)</th>
<th>(Column B) Amount Currently Outstanding</th>
</tr>
</thead>
<tbody>
<tr>
<td>Number of Loans</td>
<td>Bil</td>
</tr>
</tbody>
</table>

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):

<table>
<thead>
<tr>
<th>4.a.</th>
<th>4.b.</th>
<th>4.c.</th>
</tr>
</thead>
<tbody>
<tr>
<td>RCON 5578</td>
<td>RCON 5579</td>
<td></td>
</tr>
<tr>
<td>RCON 5580</td>
<td>RCON 5581</td>
<td></td>
</tr>
<tr>
<td>RCON 5582</td>
<td>RCON 5583</td>
<td></td>
</tr>
</tbody>
</table>

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):

<table>
<thead>
<tr>
<th>5.a.</th>
<th>5.b.</th>
<th>5.c.</th>
</tr>
</thead>
<tbody>
<tr>
<td>RCON 5584</td>
<td>RCON 5585</td>
<td></td>
</tr>
<tr>
<td>RCON 5586</td>
<td>RCON 5587</td>
<td></td>
</tr>
<tr>
<td>RCON 5588</td>
<td>RCON 5589</td>
<td></td>
</tr>
</tbody>
</table>

**Dollar Amounts in Thousands**

- 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

<table>
<thead>
<tr>
<th>Transaction Accounts</th>
<th>Nontransactions Accts.</th>
</tr>
</thead>
<tbody>
<tr>
<td>(Column A)</td>
<td>(Column B)</td>
</tr>
<tr>
<td>Total transaction</td>
<td>Memo: Total demand</td>
</tr>
<tr>
<td>accounts and</td>
<td>deposits (included in</td>
</tr>
<tr>
<td>credit balances</td>
<td>Column A)</td>
</tr>
<tr>
<td>(excluding IBF)</td>
<td></td>
</tr>
<tr>
<td>(Column C)</td>
<td>(Column D)</td>
</tr>
<tr>
<td>Total nontransaction</td>
<td>IBF deposit liabilities*</td>
</tr>
<tr>
<td>accounts</td>
<td></td>
</tr>
<tr>
<td>(including MMDAs)</td>
<td></td>
</tr>
<tr>
<td>(excluding IBF)</td>
<td></td>
</tr>
</tbody>
</table>

**Dollar Amounts in Thousands**

<table>
<thead>
<tr>
<th>1. Individuals, partnerships, and corporations:</th>
<th>Bil</th>
<th>Mil</th>
<th>Thou</th>
</tr>
</thead>
<tbody>
<tr>
<td>a. U.S. addressees (domicile) ..................</td>
<td>1641</td>
<td>2223</td>
<td>RCON</td>
</tr>
<tr>
<td>b. Non-U.S. addressees (domicile) .............</td>
<td>1642</td>
<td>2224</td>
<td>RCON</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>1.a.</th>
<th>1.b.</th>
</tr>
</thead>
<tbody>
<tr>
<td>Total Reporting Branch or Agency Excluding Its IBF</td>
<td>Bil</td>
</tr>
<tr>
<td>RCON</td>
<td>1641</td>
</tr>
<tr>
<td>RCON</td>
<td>2224</td>
</tr>
<tr>
<td>RCON</td>
<td>2225</td>
</tr>
</tbody>
</table>

### Memoranda

**Dollar Amounts in Thousands**

<table>
<thead>
<tr>
<th>Components of total nontransaction accounts (included in item 7, Column C):</th>
</tr>
</thead>
<tbody>
<tr>
<td>a. Time deposits of $100,000 or more .............................................</td>
</tr>
<tr>
<td>b. Not applicable.</td>
</tr>
<tr>
<td>c. Time certificates of deposit of $100,000 or more with remaining maturity of more than 12 months ...</td>
</tr>
</tbody>
</table>

* 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 K—Quarterly Averages

NOTE: Exclude all transactions with related depository institutions.

<table>
<thead>
<tr>
<th>Branch or Agency Including Its IBF</th>
<th>Dollar Amounts in Thousands</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Bil</td>
</tr>
<tr>
<td>------------------------------------</td>
<td>-----</td>
</tr>
<tr>
<td>RCFD 3944</td>
<td></td>
</tr>
<tr>
<td>RCFD 3966</td>
<td></td>
</tr>
<tr>
<td>RCFD 3960</td>
<td></td>
</tr>
<tr>
<td>RCFD 3105</td>
<td></td>
</tr>
<tr>
<td>RCFD 3106</td>
<td></td>
</tr>
<tr>
<td>RCFD 3346</td>
<td></td>
</tr>
<tr>
<td>RCFD 3107</td>
<td></td>
</tr>
<tr>
<td>RCFD 3353</td>
<td></td>
</tr>
<tr>
<td>RCFD 3358</td>
<td></td>
</tr>
</tbody>
</table>

1. Interest-bearing balances due from depository institutions (corresponds to part of Schedule RAL, item 1.a, Column A) .................................................................
2. Federal funds sold and securities purchased under agreements to resell (corresponds to Schedule RAL, item 1.d, Column A) ...............................................................
3. Total loans, net of unearned income (corresponds to Schedule RAL, item 1.e, Column A) .................................................................
4. Loans to banks in foreign countries (corresponds to Schedule C, item 2.c, Column A) .................................................................
5. Total claims on nonrelated parties (corresponds to Schedule RAL, item 1.i, Column A) .................................................................
6. Time certificates of deposit of $100,000 or more (corresponds to part of Schedule E, Memorandum item 1.a) .................................................................
7. Interest-bearing deposits and credit balances (corresponds to part of Schedule RAL, item 4.a, Column A) .................................................................
8. Federal funds purchased and securities sold under agreements to repurchase (corresponds to Schedule RAL, item 4.b, Column A) .................................................................
9. Other borrowed money (corresponds to Schedule RAL, item 4.c, Column A) .................................................................

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).
### Schedule L—Off-Balance-Sheet Items

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

<table>
<thead>
<tr>
<th>Dollar Amounts in Thousands</th>
<th>Total Reporting Branch or Agency Including Its IBF</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Bil</td>
</tr>
<tr>
<td>1. Commitments to make or purchase loans</td>
<td>3472</td>
</tr>
<tr>
<td>2. Spot foreign exchange contracts</td>
<td>3472</td>
</tr>
<tr>
<td>3. Standby letters of credit:</td>
<td>3.a.</td>
</tr>
<tr>
<td>a. Total</td>
<td>3.a.(1)</td>
</tr>
<tr>
<td>(1) To U.S. addressees (domicile)</td>
<td>3.a.(1)</td>
</tr>
<tr>
<td>(2) To non-U.S. addressees (domicile)</td>
<td>3.a.(1)</td>
</tr>
<tr>
<td>b. Amount of total standby letters of credit in item 3.a conveyed to others through participations</td>
<td>3.b.</td>
</tr>
<tr>
<td>4. Commercial and similar letters of credit</td>
<td>3472</td>
</tr>
<tr>
<td>5. Participations in acceptances conveyed to others by the reporting branch or agency</td>
<td>3472</td>
</tr>
<tr>
<td>(as described in the instructions)</td>
<td>3472</td>
</tr>
<tr>
<td>6. Participations in acceptances acquired by the reporting (non-accepting) branch or agency</td>
<td>3472</td>
</tr>
<tr>
<td>(as described in the instructions)</td>
<td>3472</td>
</tr>
<tr>
<td>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</td>
<td>3472</td>
</tr>
<tr>
<td>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:</td>
<td>3472</td>
</tr>
<tr>
<td>a.</td>
<td>3472</td>
</tr>
<tr>
<td>b.</td>
<td>3472</td>
</tr>
<tr>
<td>c.</td>
<td>3472</td>
</tr>
<tr>
<td>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</td>
<td>3472</td>
</tr>
<tr>
<td>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:</td>
<td>3472</td>
</tr>
<tr>
<td>a.</td>
<td>3472</td>
</tr>
<tr>
<td>b.</td>
<td>3472</td>
</tr>
<tr>
<td>c.</td>
<td>3472</td>
</tr>
</tbody>
</table>

### Off-Balance-Sheet Derivatives

**Position Indicators**

<table>
<thead>
<tr>
<th>Dollar Amounts in Thousands</th>
<th>(Column A) Interest Rate Contracts</th>
<th>(Column B) Foreign Exchange Contracts</th>
<th>(Column C) Equity Derivative Contracts</th>
<th>(Column D) Commodity and Other Contracts</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Bil</td>
<td>Mil</td>
<td>Thou</td>
<td>Bil</td>
</tr>
<tr>
<td>9. Gross amounts (e.g., notional amounts):</td>
<td>3472</td>
<td>6747</td>
<td>3472</td>
<td>6747</td>
</tr>
<tr>
<td>a. Futures contracts</td>
<td>3472</td>
<td>6747</td>
<td>3472</td>
<td>6747</td>
</tr>
<tr>
<td>b. Forward contracts</td>
<td>3472</td>
<td>6747</td>
<td>3472</td>
<td>6747</td>
</tr>
<tr>
<td>c. Exchange-traded option contracts:</td>
<td>3472</td>
<td>6747</td>
<td>3472</td>
<td>6747</td>
</tr>
<tr>
<td>(1) Written options</td>
<td>3472</td>
<td>6747</td>
<td>3472</td>
<td>6747</td>
</tr>
<tr>
<td>(2) Purchased options</td>
<td>3472</td>
<td>6747</td>
<td>3472</td>
<td>6747</td>
</tr>
<tr>
<td>d. Over-the-counter option contracts:</td>
<td>3472</td>
<td>6747</td>
<td>3472</td>
<td>6747</td>
</tr>
<tr>
<td>(1) Written options</td>
<td>3472</td>
<td>6747</td>
<td>3472</td>
<td>6747</td>
</tr>
<tr>
<td>(2) Purchased options</td>
<td>3472</td>
<td>6747</td>
<td>3472</td>
<td>6747</td>
</tr>
<tr>
<td>e. Swaps</td>
<td>3472</td>
<td>6747</td>
<td>3472</td>
<td>6747</td>
</tr>
</tbody>
</table>

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

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

### Off-Balance-Sheet Derivatives

<table>
<thead>
<tr>
<th>Dollar Amounts in Thousands</th>
<th>(Column A) Interest Rate Contracts</th>
<th>(Column B) Foreign Exchange Contracts$^1$</th>
<th>(Column C) Equity Derivative Contracts</th>
<th>(Column D) Commodity and Other Contracts</th>
</tr>
</thead>
<tbody>
<tr>
<td>Position Indicators</td>
<td>Bil Mil Thou</td>
<td>Bil Mil Thou</td>
<td>Bil Mil Thou</td>
<td>Bil Mil Thou</td>
</tr>
<tr>
<td>10. Total gross notional</td>
<td>RCFD 8724</td>
<td>RCFD 8733</td>
<td>RCFD 8740</td>
<td>RCFD 8748</td>
</tr>
<tr>
<td>amount of derivative</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>contracts held for trading</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>11. Total gross notional</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>amount of derivative</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>contracts held for</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>purposes other than</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>trading:</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>a. Contracts marked to</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>market</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>b. Contracts not marked</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>to market</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

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

12. Gross fair values of derivative contracts:
   a. Contracts held for trading:
      (1) Gross positive fair value ............
      (2) Gross negative fair value ............
   b. Contracts held for purposes other than trading that are marked to market:
      (1) Gross positive fair value ............
      (2) Gross negative fair value ............
   c. Contracts held for purposes other than trading that are not marked to market:
      (1) Gross positive fair value ............
      (2) Gross negative fair value ............

### Memoranda

<table>
<thead>
<tr>
<th>Dollar Amounts in Thousands</th>
<th>Bil Mil Thou</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Notional amount of all credit derivatives on which the reporting branch or agency is the guarantor</td>
<td>RCFD A534</td>
</tr>
<tr>
<td>2. Notional amount of all credit derivatives on which the reporting branch or agency is the beneficiary</td>
<td>RCFD A535</td>
</tr>
</tbody>
</table>

---

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.

### 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 ...................................................
      (2) In other states ......................................................................................
   b. Offices in the U.S. of other related depository institutions (including Edge and Agreement corporations and New York investment companies) ..........................................................

2. Non-U.S. domiciled offices of related depository institutions:
   a. Head office of parent bank ........................................................................
   b. Non-U.S. branches and agencies of the parent bank:
      (1) Offices in the Caribbean ......................................................................
      (2) Other offices ........................................................................................
   c. Other non-U.S. offices of related depository institutions ...........................

3. Total (sum of items 1.a, 1.b, and 2.a through 2.c) ..........................................

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) ............

### 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) .................................................................
   b. Related depository offices domiciled outside of the U.S. (corresponds to items 2.a through 2.c of Part I above) ..................................................

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 ........................................

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) .................

### Total Reporting Branch or Agency Including Its IBF

<table>
<thead>
<tr>
<th></th>
<th>Gross due from</th>
<th>Gross due to</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>(Column A)</td>
<td>(Column B)</td>
</tr>
<tr>
<td></td>
<td>Bil Mil Thou</td>
<td>Bil Mil Thou</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th></th>
<th>RCFD 3008</th>
<th>RCFD 3007</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.a.</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>RCFD 3010</td>
<td>RCFD 3009</td>
</tr>
<tr>
<td>1.b.</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>RCFD 3171</td>
<td>RCFD 3172</td>
</tr>
<tr>
<td>2.a.</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>RCFD 3173</td>
<td>RCFD 3174</td>
</tr>
<tr>
<td>2.b.</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>RCFD 3176</td>
<td>RCFD 3178</td>
</tr>
<tr>
<td>2.c.</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>RCFD 3177</td>
<td>RCFD 3179</td>
</tr>
<tr>
<td>3.</td>
<td></td>
<td></td>
</tr>
<tr>
<td></td>
<td>RCFD 3002</td>
<td>RCFD 3001</td>
</tr>
</tbody>
</table>

4.  

|                      |               |             |
|                      | RCFD 3035     |             |

M.1.a.  

M.1.b.  

M.2.  

M.3.
### Schedule M (CONFIDENTIAL)—continued

| 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 *other than transactions with establishing entity:* |
| a. IBF transactions with IBFs of related depository institutions domiciled in the U.S. (included in Part I, item 1) ........................................................ |
| b. IBF transactions with related depository institutions domiciled outside the U.S. (included in Part I, item 2): |
| (1) Head office of parent bank .................................................. |
| (2) Non-U.S. branches and agencies of the parent bank: |
| (a) Offices in the Caribbean ..................................................
| (b) Other offices ............................................................................ |
| (3) Other related depository institutions domiciled outside the U.S. .......................... |
| c. Total (sum of items 1.a and 1.b.(1) through 1.b.(3) above) ..........................................
| 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) ..........................................
| 1.a. |
| 1.b.(1) |
| 1.b.(2)(a) |
| 1.b.(2)(b) |
| 1.b.(3) |
| 1.c. |
| 1.d. |

| 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. .......................... |
| 2. Related nondepository majority-owned subsidiaries in foreign countries .......... |
| Memorandum |
| 1. Amount of items 1 and 2 above for wholly-owned related nondepository subsidiaries ........................................................ |
| M.1. |

### Total Reporting Branch or Agency Including Its IBF

| 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 ........................................................ |
| 2. Other real estate owned ............................................................................. |
| 1. |
| 2. |
**Schedule M (Confidential)—Continued**

<table>
<thead>
<tr>
<th>Total Reporting Branch or Agency Including Its IBF</th>
</tr>
</thead>
<tbody>
<tr>
<td>Bil</td>
</tr>
<tr>
<td>-----</td>
</tr>
<tr>
<td></td>
</tr>
</tbody>
</table>

**PART V: Off-balance-sheet items: with related depository institutions.**

1. Commitments to make or purchase loans ..........................................................
2. Spot foreign exchange contracts ....................................................................... 
3. Total standby letters of credit ...........................................................................
4. Commercial and similar letters of credit ............................................................
5. Participations in acceptances conveyed to related depository institutions by the reporting branch or agency (as described in the instructions) ........................................................................
6. Participations in acceptances acquired from related depository institutions by the reporting (non-accepting) branch or agency (as described in the instructions) ............................................................
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 ...........................
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 .............................

**Dollar Amounts in Thousands**

<table>
<thead>
<tr>
<th>Position Indicators¹</th>
</tr>
</thead>
<tbody>
<tr>
<td>Bil</td>
</tr>
<tr>
<td>-----</td>
</tr>
<tr>
<td></td>
</tr>
</tbody>
</table>

**Off-Balance-Sheet Derivatives Position Indicators¹**

9. Gross amounts (e.g., notional amounts):
   a. Futures contracts ........
   b. Forward contracts ........
   c. Exchange-traded option contracts:
      (1) Written options ......
      (2) Purchased options  ....
   d. Over-the-counter option contracts:
      (1) Written options ......
      (2) Purchased options  ....
   e. Swaps  ..................

10. Total gross notional amount of derivative contracts held for trading .............

---

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**

<table>
<thead>
<tr>
<th>Off-Balance-Sheet Derivatives Position Indicators</th>
<th>(Column A) Interest Rate Contracts</th>
<th>(Column B) Foreign Exchange Contracts</th>
<th>(Column C) Equity Derivative Contracts</th>
<th>(Column D) Commodity and Other Contracts</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Bil</td>
<td>Mil</td>
<td>Thou</td>
<td>Bil</td>
</tr>
<tr>
<td>11. Total gross notional amount of derivative contracts held for purposes other than trading:</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>a. Contracts marked to market</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>b. Contracts not marked to market</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

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

<table>
<thead>
<tr>
<th></th>
<th>Bil</th>
<th>Mil</th>
<th>Thou</th>
<th>Bil</th>
<th>Mil</th>
<th>Thou</th>
<th>Bil</th>
<th>Mil</th>
<th>Thou</th>
<th>Bil</th>
<th>Mil</th>
<th>Thou</th>
</tr>
</thead>
<tbody>
<tr>
<td>12. Gross fair values of derivative contracts:</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>a. Contracts held for trading:</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>(1) Gross positive fair value</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>(2) Gross negative fair value</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>b. Contracts held for purposes other than trading that are marked to market:</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>(1) Gross positive fair value</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>(2) Gross negative fair value</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>c. Contracts held for purposes other than trading that are not marked to market:</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>(1) Gross positive fair value</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>(2) Gross negative fair value</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

**Memoranda**

<table>
<thead>
<tr>
<th></th>
<th>Bil</th>
<th>Mil</th>
<th>Thou</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Notional amount of all credit derivatives on which the reporting branch or agency is the guarantor</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>2. Notional amount of all credit derivatives on which the reporting branch or agency is the beneficiary</td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

1. Spot foreign exchange is reported in Schedule M, Part V, item 2.
Schedule N—Past Due, Nonaccrual, and Restructured Loans (CONFIDENTIAL)

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

NOTE: Exclude all transactions with related depository institutions.

<table>
<thead>
<tr>
<th>Dollar Amounts in Thousands</th>
<th>Total Reporting Branch or Agency Including Its IBF</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Past due 30 through 89 days and still accruing</td>
</tr>
<tr>
<td></td>
<td>Bil Mil Thou</td>
</tr>
<tr>
<td>1606</td>
<td>1607</td>
</tr>
<tr>
<td>1623</td>
<td>1624</td>
</tr>
<tr>
<td>1406</td>
<td>1407</td>
</tr>
</tbody>
</table>

1. Total loans to U.S. addressees (domicile):
   b. Loans secured by real estate ............ 1.b.
   c. All other loans (including all lease financing receivables) ................ 1.c.

2. Total loans to non-U.S. addressees (domicile) .... 2.

3. Total (sum of items 1.a through 1.c and 2) .......... 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 .......... M.1.
2. Interest rate, foreign exchange rate, and other commodity and equity contracts:
   a. Book value of amounts carried as assets ..................... M.2.a.
   b. Replacement cost of contracts with a positive replacement cost ........ M.2.b.
### Schedule O—Other Data for Deposit Insurance Assessments

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

#### Dollar Amounts in Thousands

<table>
<thead>
<tr>
<th>Reporting Branch Excluding Its IBF</th>
<th>Bil</th>
<th>Mil</th>
<th>Thou</th>
</tr>
</thead>
<tbody>
<tr>
<td>1. Total deposits of the branch (excluding IBF):</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>a. Total demand deposits (excluding IBF)</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>b. Total time and savings deposits (excluding IBF)</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>c. Interest accrued and unpaid on deposits (excluding IBF)</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>2. Unposted debits:</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>a. Actual amount of all unposted debits</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>OR</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>b. Separate amount of unposted debits:</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>(1) Actual amount of unposted debits to demand deposits</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>(2) Actual amount of unposted debits to time and savings deposits</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>3. Unposted credits (see instructions):</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>a. Actual amount of all unposted credits</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>OR</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>b. Separate amount of unposted credits:</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>(1) Actual amount of unposted credits to demand deposits</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>(2) Actual amount of unposted credits to time and savings deposits</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>4. Deposits of majority-owned depository subsidiaries of the parent foreign bank (not included in total deposits):</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>a. Demand deposits of majority-owned depository subsidiaries</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>b. Time and savings deposits of majority-owned depository subsidiaries</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>c. Interest accrued and unpaid on deposits of majority-owned depository subsidiaries</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>5. Deposits of wholly-owned nondepository subsidiaries of the parent foreign bank (included in total deposits):</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>a. Demand deposits of wholly-owned nondepository subsidiaries</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>b. Time and savings deposits of wholly-owned nondepository subsidiaries</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>c. Interest accrued and unpaid on deposits of wholly-owned nondepository subsidiaries</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>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:</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>a. Amount reflected in demand deposits (included in item 1.a above)</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>b. Amount reflected in time and savings deposits (included in item 1.b above)</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>7. Deposits in lifeline accounts</td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

#### 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 |     | 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 |     | M.1.b.(1) |
      (2) Number of deposit accounts of more than $100,000 | 2722 | M.1.b.(2) |
Schedule O—Continued

Memoranda—Continued

2. Estimated amount of uninsured deposits in the branch (excluding IBF):
   a. An estimate of your branch’s uninsured deposits can be determined by multiplying the number of deposit accounts of more than $100,000 reported in Memorandum item 1.b.(2) above by $100,000 and subtracting the result from the amount of deposit accounts of more than $100,000 reported in Memorandum item 1.b.(1) above.

   Indicate in the appropriate box at the right whether your branch has a method or procedure for determining a better estimate of uninsured deposits than the estimate described above ......................
   b. If the box marked YES has been checked, report the estimate of uninsured deposits determined by using your branch’s method or procedure ..............................................................

3. Preferred deposits ........................................................................................................

4. Adjustments to demand deposits (excluding IBF) reported in Schedule E for certain reciprocal demand balances:
   a. Amount by which demand deposits would be reduced if reciprocal demand balances between the reporting branch or agency and savings associations were reported on a net basis rather than a gross basis in Schedule E ..............................................................
   b. Amount by which demand deposits would be increased if reciprocal demand balances between the reporting branch or agency and U.S. branches and agencies of foreign banks were reported on a gross basis rather than a net basis in Schedule E ..............................................................
   c. Amount by which demand deposits would be reduced if cash items in process of collection were included in the calculation of net reciprocal demand balances between the reporting branch or agency and U.S. banks and savings associations in Schedule E ................................

5. Amount of assets netted against deposit liabilities on the balance sheet in accordance with generally accepted accounting principles (exclude amounts related to reciprocal demand balances)
   a. Amount of assets netted against demand deposits ..............................................................
   b. Amount of assets netted against time and savings deposits .................................................

Schedule P—Other Borrowed Money

NOTE: Exclude all transactions with related depository institutions.

<table>
<thead>
<tr>
<th>Dollar Amounts in Thousands</th>
<th>(Column A) Total Reporting Branch or Agency Including Its IBF</th>
<th>(Column B) IBF ONLY</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Bil</td>
<td>Mil</td>
</tr>
<tr>
<td>1. Owed to nonrelated commercial banks in the U.S. (including their IBFs):</td>
<td>RCFD 3312</td>
<td>RCFN 3312</td>
</tr>
<tr>
<td>b. Owed to U.S. branches and agencies of nonrelated foreign banks</td>
<td>RCFD 2869</td>
<td>RCFN 2869</td>
</tr>
<tr>
<td>2. Owed to nonrelated banks in foreign countries:</td>
<td>RCFD 3314</td>
<td>RCFN 3314</td>
</tr>
<tr>
<td>a. Owed to foreign branches of nonrelated U.S. banks</td>
<td>RCFD 3314</td>
<td>RCFN 3314</td>
</tr>
<tr>
<td>b. Owed to foreign offices of nonrelated foreign banks</td>
<td>RCFD 3314</td>
<td>RCFN 3314</td>
</tr>
<tr>
<td>3. Owed to others</td>
<td>RCFD 3314</td>
<td>RCFN 3314</td>
</tr>
<tr>
<td>4. Total (sum of items 1 through 3) (must equal Schedule RAL, item 4.c)</td>
<td>RCFD 3314</td>
<td>RCFN 3314</td>
</tr>
</tbody>
</table>

Memorandum

1. Immediately available funds with a maturity greater than one day included in other borrowed money ..............................................................