

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 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).

Report of Assets and Liabilities of

Legal Title of Branch or Agency _____

at close of business on _____, 19 _____

Schedule RAL—Assets and Liabilities

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

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

Schedule RAL—continued

Dollar Amounts in Thousands

| | (Column A) Total Reporting Branch or Agency Including Its IBF | | | (Column B) IBF Only | | | | |
|--|--|-----|------|------------------------|-----------|------|--|---------|
| | Bil | Mil | Thou | Bil | Mil | Thou | | |
| 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) | RCFD 2205 | | | | RCFN 2205 | | | 4.a. |
| b. Federal funds purchased and securities sold under agreements to repurchase: | | | | | | | | |
| (1) With U.S. branches and agencies of other foreign banks | RCFD 2317 | | | | RCFN 2317 | | | 4.b.(1) |
| (2) With other commercial banks in the U.S. | RCFD 2318 | | | | RCFN 2318 | | | 4.b.(2) |
| (3) With others | RCFD 2820 | | | | RCFN 2820 | | | 4.b.(3) |
| c. Other borrowed money (from Schedule P, item 4) | RCFD 3190 | | | | RCFN 3190 | | | 4.c. |
| d. Branch or agency liability on acceptances executed and outstanding .. | RCFD 2920 | | | | | | | 4.d. |
| e. Trading liabilities | RCFD 3548 | | | | RCFN 3548 | | | 4.e. |
| f. Other liabilities to nonrelated parties | RCFD 2916 | | | | RCFN 2916 | | | 4.f. |
| g. Total liabilities to nonrelated parties (sum of items 4.a through 4.f) | RCFD 2927 | | | | RCFN 2927 | | | 4.g. |
| 5. Net due to related depository institutions: | | | | | | | | |
| a. For the reporting branch or agency including its IBF: Net due to head office and other related depository institutions (item 1.i minus item 4.g of Column A <i>if</i> item 1.i is greater than item 4.g; otherwise enter -0-) | RCFD 2944 | | | | | | | 5.a. |
| b. For the IBF of the reporting branch or agency: Net due to establishing entity, head office and other related depository institutions (item 1.i minus item 4.g of Column B <i>if</i> item 1.i is greater than item 4.g; otherwise enter -0-) | | | | | RCFN 2944 | | | 5.b. |
| 6. Total liabilities (for Column A, sum of items 4.g and 5.a; for Column B, sum of items 4.g and 5.b) | RCFD 2950 | | | | RCFN 2950 | | | 6. |
| Memoranda | | | | | | | | |
| 1. Fair value of held-to-maturity securities | RCFD 1771 | | | | RCFN 1771 | | | M.1. |
| 2. Amortized cost of held-to-maturity securities | RCFD 1754 | | | | RCFN 1754 | | | M.2. |
| 3. Fair value of available-for-sale securities | RCFD 1773 | | | | RCFN 1773 | | | M.3. |
| 4. Amortized cost of available-for-sale securities | RCFD 1772 | | | | RCFN 1772 | | | M.4. |
| 5. — 6. Not applicable | | | | | | | | |
| 7. Fair value of structured notes | RCFD 8783 | | | | RCFN 8783 | | | M.7. |
| 8. Amortized cost of structured notes | RCFD 8782 | | | | RCFN 8782 | | | M.8. |
| 9. Mutual fund and annuity sales during the quarter | RCFD A005 | | | | RCFN A005 | | | M.9. |
| 10. Revaluation gains on interest rate, foreign exchange rate, and other commodity and equity contracts | RCFD 3543 | | | | RCFN 3543 | | | M.10. |
| 11. Revaluation losses on interest rate, foreign exchange rate, and other commodity and equity contracts | RCFD 3547 | | | | RCFN 3547 | | | M.11. |
| 12. Amount of assets netted against liabilities to nonrelated parties (excluding deposits in insured branches) on the balance sheet in accordance with generally accepted accounting principles ¹ | RCFD A526 | | | | RCFN A526 | | | M.12. |
| 13. Pledged U.S. government securities ² | RCFD 2785 | | | | | | | M.13. |

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

Dollar Amounts in Thousands

| | | Total Reporting Branch or Agency Including Its IBF | | | |
|---|-----------|--|-----|------|---------|
| | | Bil | Mil | Thou | |
| 14. If other assets including other claims on nonrelated parties (item 1.h) exceed 5 percent of total assets (item 3), itemize and describe amounts that exceed 25 percent of item 1.h. | | | | | |
| a. | TEXT A539 | RCFD A539 | | | M.14.a. |
| b. | TEXT A540 | RCFD A540 | | | M.14.b. |
| c. | TEXT A541 | RCFD A541 | | | M.14.c. |
| 15. If other liabilities to nonrelated parties (item 4.f) exceed 5 percent of total liabilities (item 6), itemize and describe amounts that exceed 25 percent of item 4.f. | | | | | |
| a. | TEXT A542 | RCFD A542 | | | M.15.a. |
| b. | TEXT A543 | RCFD A543 | | | M.15.b. |
| c. | TEXT A544 | RCFD 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 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 6724 | |
|-----------|--|

 M.17

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

| | | Total Reporting Branch or Agency Including Its IBF | | | |
|---|--|--|-----|------|--------|
| | | Bil | Mil | Thou | |
| STATUTORY OR REGULATORY REQUIREMENT as appropriate for the reporting institution (see instructions) | | | | | |
| 1. | Asset maintenance requirement | RCFD 3343 | | | S.1. |
| 2. | Asset pledge requirement/Capital equivalency deposit | RCFD 3349 | | | S.2. |
| 3. FDIC asset maintenance requirement (for FDIC insured branches only): | | | | | |
| a. | Average liabilities | RCFD 2334 | | | S.3.a. |
| b. | Eligible assets | RCFD 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 | | | | |
|--|--|-----|-----|------|------------------------|-----|-----|------|------|
| | | Bil | Mil | Thou | | Bil | Mil | Thou | |
| Dollar Amounts in Thousands | | | | | | | | | |
| 1. Cash items in process of collection and unposted debits | RCFD 0020 | | | | RCFN 0020 | | | | 1. |
| 2. Currency and coin (U.S. and foreign) | RCFD 0080 | | | | | | | | 2. |
| 3. Balances due from depository institutions in the U.S.: | | | | | | | | | |
| a. U.S. branches and agencies of other foreign banks (including their IBFs) | RCFD 0083 | | | | RCFN 0083 | | | | 3.a. |
| b. Other depository institutions in the U.S. (including their IBFs) | RCFD 0085 | | | | RCFN 0085 | | | | 3.b. |
| 4. Balances due from banks in foreign countries and foreign central banks: | | | | | | | | | |
| a. Foreign branches of U.S. banks | RCFD 0073 | | | | RCFN 0073 | | | | 4.a. |
| b. Banks in home country and home country central bank | RCFD 2431 | | | | RCFN 2431 | | | | 4.b. |
| c. All other banks in foreign countries and foreign central banks | RCFD 3149 | | | | RCFN 3149 | | | | 4.c. |
| 5. Balances due from Federal Reserve Banks | RCFD 0090 | | | | | | | | 5. |
| 6. Total (sum of items 1 through 5) (must equal Schedule RAL, item 1.a) | RCXX 0010 | | | | RCXY 0010 | | | | 6. |
| Memorandum | | | | | | | | | |
| 1. Noninterest-bearing balances due from commercial banks in the U.S. (including their IBFs) (included in item 3 above) | RCFD 0050 | | | | RCFN 0050 | | | | M.1. |

Schedule C—Loans

Part I. Loans and Leases

Net of unearned income.

NOTE: Exclude all transactions with related depository institutions.

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

Schedule 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.”)
- | | | |
|--------------|--------------------------|-------------------------------------|
| | YES | NO |
| RCON 6863 | <input type="checkbox"/> | <input checked="" type="checkbox"/> |
- 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.)
- | | |
|-----------------|----------------------|
| Number of Loans | |
| RCON 5563 | <input type="text"/> |
- 1.b.

| | (Column A) | | (Column B) | | | |
|---|-----------------|--------------|------------------------------|-----|------|------|
| | Number of Loans | | Amount Currently Outstanding | | | |
| Dollar Amounts in Thousands | | | 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 | RCON 5564 | RCON 5565 | | | | 2.a. |
| b. With original amounts of more than \$100,000 through \$250,000 | RCON 5566 | RCON 5567 | | | | 2.b. |
| c. With original amounts of more than \$250,000 through \$1,000,000 | RCON 5568 | RCON 5569 | | | | 2.c. |
| 3. Number and amount currently outstanding of “Commercial and industrial loans to U.S. addressees” (excluding those held in the branch's IBF) reported in Schedule C, part I, item 4.a, column A (sum of items 3.a through 3.c must be less than or equal to Schedule C, part I, item 4.a, column A minus column B): | | | | | | |
| a. With original amounts of \$100,000 or less | RCON 5570 | RCON 5571 | | | | 3.a. |
| b. With original amounts of more than \$100,000 through \$250,000 | RCON 5572 | RCON 5573 | | | | 3.b. |
| c. With original amounts of more than \$250,000 through \$1,000,000 | RCON 5574 | RCON 5575 | | | | 3.c. |

Schedule C—Continued

Part II—Continued

Agricultural Loans to Small Farms

Dollar Amounts in Thousands

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

Schedule E—Deposit Liabilities and Credit Balances

NOTE: Exclude all transactions with related depository institutions.

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

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

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

Schedule K—Quarterly Averages¹

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

| | | Total Reporting Branch or Agency Including Its IBF | | | |
|--------------------|--|--|-----|------|----|
| | | Bil | Mil | Thou | |
| | | Dollar Amounts in Thousands | | | |
| ASSETS | | | | | |
| 1. | Interest-bearing balances due from depository institutions (corresponds to part of Schedule RAL, item 1.a, Column A) | RCFD 3381 | | | 1. |
| 2. | Federal funds sold and securities purchased under agreements to resell (corresponds to Schedule RAL, item 1.d, Column A) | RCFD 3365 | | | 2. |
| 3. | Total loans, net of unearned income (corresponds to Schedule RAL, item 1.e, Column A) | RCFD 3360 | | | 3. |
| 4. | Loans to banks in foreign countries (corresponds to Schedule C, item 2.c, Column A) | RCFD 3105 | | | 4. |
| 5. | Total claims on nonrelated parties (corresponds to Schedule RAL, item 1.i, Column A) | RCFD 3106 | | | 5. |
| LIABILITIES | | | | | |
| 6. | Time certificates of deposit of \$100,000 or more (corresponds to part of Schedule E, Memorandum item 1.a) | RCFD 3345 | | | 6. |
| 7. | Interest-bearing deposits and credit balances (corresponds to part of Schedule RAL, item 4.a, Column A) | RCFD 3107 | | | 7. |
| 8. | Federal funds purchased and securities sold under agreements to repurchase (corresponds to Schedule RAL, item 4.b, Column A) | RCFD 3353 | | | 8. |
| 9. | Other borrowed money (corresponds to Schedule RAL, item 4.c, Column A) | RCFD 3355 | | | 9. |

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

Legal Title of Branch or Agency

Schedule L—Off-Balance-Sheet Items

NOTE: Exclude all transactions with related depository institutions.

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

| Dollar Amounts in Thousands Off-Balance-Sheet Derivatives Position Indicators ¹ | (Column A) Interest Rate Contracts | | | | (Column B) Foreign Exchange Contracts ² | | | | (Column C) Equity Derivative Contracts | | | | (Column D) Commodity and Other Contracts | | | |
|--|--|-----|------|--|--|-----|------|--|--|-----|------|--|--|-----|------|--|
| | Bil | Mil | Thou | | Bil | Mil | Thou | | Bil | Mil | Thou | | Bil | Mil | Thou | |
| 9. Gross amounts (e.g., notional amounts): | | | | | | | | | | | | | | | | |
| a. Futures contracts | RCFD 8693 | | | | RCFD 8694 | | | | RCFD 8695 | | | | RCFD 8696 | | | |
| b. Forward contracts | RCFD 8697 | | | | RCFD 8698 | | | | RCFD 8699 | | | | RCFD 8700 | | | |
| c. Exchange-traded option contracts: | | | | | | | | | | | | | | | | |
| (1) Written options | RCFD 8701 | | | | RCFD 8702 | | | | RCFD 8703 | | | | RCFD 8704 | | | |
| (2) Purchased options | RCFD 8705 | | | | RCFD 8706 | | | | RCFD 8707 | | | | RCFD 8708 | | | |
| d. Over-the-counter option contracts: | | | | | | | | | | | | | | | | |
| (1) Written options | RCFD 8709 | | | | RCFD 8710 | | | | RCFD 8711 | | | | RCFD 8712 | | | |
| (2) Purchased options | RCFD 8713 | | | | RCFD 8714 | | | | RCFD 8715 | | | | RCFD 8716 | | | |
| e. Swaps | RCFD 3450 | | | | RCFD 3826 | | | | RCFD 8719 | | | | RCFD 8720 | | | |

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

Schedule L—Continued

NOTE: Exclude all transactions with related depository institutions.

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

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

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

Memoranda

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

1. Spot foreign exchange is reported in Schedule L, item 2.

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

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

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

Schedule M (CONFIDENTIAL)—continued

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

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

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

Schedule M (Confidential)—Continued

| | | Dollar Amounts in Thousands | | | Total Reporting Branch or Agency Including Its IBF | | | |
|---|--|-----------------------------|-----|------|--|-----|------|------|
| | | Bil | Mil | Thou | Bil | Mil | Thou | |
| PART V: Off-balance-sheet items: with related depository institutions. | | | | | | | | |
| 1. | Commitments to make or purchase loans | RCFD 5766 | | | | | | 1. |
| 2. | Spot foreign exchange contracts | RCFD A125 | | | | | | 2. |
| 3. | Total standby letters of credit | RCFD 5770 | | | | | | 3. |
| 4. | Commercial and similar letters of credit | RCFD 5771 | | | | | | 4. |
| 5. | Participations in acceptances conveyed to related depository institutions by the reporting branch or agency (as described in the instructions) | RCFD 5772 | | | | | | 5. |
| 6. | Participations in acceptances acquired from related depository institutions by the reporting (non-accepting) branch or agency (as described in the instructions) | RCFD 5773 | | | | | | 6. |
| 7. | All other off-balance-sheet contingent liabilities greater than or equal to 1/2 percent of total claims on related depository institutions as reported in Schedule M, Part I, Item 3, Column A | RCFD 8569 | | | | | | 7. |
| List below each component of this item greater than or equal to 1 percent of total claims on related depository institutions as reported on Schedule M, Part I, Item 3, | | Column A: | | | | | | |
| | | | Bil | Mil | Thou | | | |
| a. | TEXT 8570 | RCFD 8570 | | | | | | 7.a. |
| b. | TEXT 8571 | RCFD 8571 | | | | | | 7.b. |
| c. | TEXT 8572 | RCFD 8572 | | | | | | 7.c. |
| 8. | All other off-balance-sheet contingent claims (assets) greater than or equal to 1/2 percent of total claims on related depository institutions as reported in Schedule M, Part I, Item 3, Column A | RCFD 8573 | | | | | | 8. |
| List below each component of this item greater than or equal to 1 percent of total claims on related depository institutions as reported on Schedule M, Part I, Item 3, | | Column A: | | | | | | |
| | | | Bil | Mil | Thou | | | |
| a. | TEXT 8574 | RCFD 8574 | | | | | | 8.a. |
| b. | TEXT 8575 | RCFD 8575 | | | | | | 8.b. |
| c. | TEXT 8576 | RCFD 8576 | | | | | | 8.c. |

| Dollar Amounts in Thousands | Off-Balance-Sheet Derivatives Position Indicators ¹ | (Column A) Interest Rate Contracts | | | (Column B) Foreign Exchange Contracts ² | | | (Column C) Equity Derivative Contracts | | | (Column D) Commodity and Other Contracts | | |
|-----------------------------|--|---------------------------------------|-----|------|---|-----|------|---|-----|------|---|-----|------|
| | | Bil | Mil | Thou | Bil | Mil | Thou | Bil | Mil | Thou | Bil | Mil | Thou |
| 9. | Gross amounts (e.g., notional amounts): | | | | | | | | | | | | |
| | a. Futures contracts | RCFD A008 | | | RCFD A009 | | | RCFD A010 | | | RCFD A037 | | |
| | b. Forward contracts | RCFD A038 | | | RCFD A039 | | | RCFD A040 | | | RCFD A041 | | |
| | c. Exchange-traded option contracts: | | | | | | | | | | | | |
| | (1) Written options | RCFD A042 | | | RCFD A043 | | | RCFD A044 | | | RCFD A045 | | |
| | (2) Purchased options | RCFD A046 | | | RCFD A047 | | | RCFD A048 | | | RCFD A049 | | |
| | d. Over-the-counter option contracts: | | | | | | | | | | | | |
| | (1) Written options | RCFD A050 | | | RCFD A051 | | | RCFD A052 | | | RCFD A053 | | |
| | (2) Purchased options | RCFD A054 | | | RCFD A055 | | | RCFD A056 | | | RCFD A057 | | |
| | e. Swaps | RCFD A058 | | | RCFD A059 | | | RCFD A060 | | | RCFD A061 | | |
| 10. | Total gross notional amount of derivative contracts held for trading | RCFD A062 | | | RCFD A063 | | | RCFD A064 | | | RCFD 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 Off-Balance-Sheet 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 | | | |
|---|--|-----|------|--|-----|------|--|-----|------|--|-----|------|-------|
| | Bil | Mil | Thou | Bil | Mil | Thou | Bil | Mil | Thou | Bil | Mil | Thou | |
| 11. Total gross notional amount of derivative contracts held for purposes other than trading: | | | | | | | | | | | | | |
| a. Contracts marked to market | RCFD A066 | | | RCFD A067 | | | RCFD A068 | | | RCFD A069 | | | 11.a. |
| b. Contracts not marked to market | RCFD A070 | | | RCFD A071 | | | RCFD A072 | | | RCFD A073 | | | 11.b. |

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

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

Memoranda

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

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

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

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

NOTE: Exclude all transactions with related depository institutions.

| | | Total Reporting Branch or Agency Including Its IBF | | | | | | | | | | | | |
|-----------------------------|--|--|-----|------|---|-----|------|--------------------------|-----|------|--|-----|------|--------|
| | | (Column A) Past due 30 through 89 days and still accruing | | | (Column B) Past due 90 days or more and still accruing | | | (Column C) Nonaccrual | | | (Column D) Restructured and in compliance with modified terms | | | |
| Dollar Amounts in Thousands | | Bil | Mil | Thou | Bil | Mil | Thou | Bil | Mil | Thou | Bil | Mil | Thou | |
| 1. | Total loans to U.S. addressees (domicile): | | | | | | | | | | | | | |
| | a. Commercial and industrial loans | RCFD 1606 | | | RCFD 1607 | | | RCFD 1608 | | | RCFD 1609 | | | 1.a. |
| | b. Loans secured by real estate | RCFD 1421 | | | RCFD 1422 | | | RCFD 1423 | | | RCFD 1424 | | | 1.b. |
| | c. All other loans (including all lease financing receivables) | RCFD 3183 | | | RCFD 3184 | | | RCFD 3185 | | | RCFD 3186 | | | 1.c. |
| 2. | Total loans to non-U.S. addressees (domicile) | RCFD 1623 | | | RCFD 1624 | | | RCFD 1625 | | | RCFD 1627 | | | 2. |
| 3. | Total (sum of items 1.a through 1.c and 2) | RCFD 1406 | | | RCFD 1407 | | | RCFD 1403 | | | RCFD 1404 | | | 3. |
| Memoranda | | | | | | | | | | | | | | |
| 1. | Book value of loans sold or otherwise transferred to head office or to related institutions and still serviced by the reporting branch or agency | RCFD 1628 | | | RCFD 1629 | | | RCFD 1582 | | | RCFD 1637 | | | M.1. |
| 2. | Interest rate, foreign exchange rate, and other commodity and equity contracts: | | | | | | | | | | | | | |
| | a. Book value of amounts carried as assets | RCFD 3522 | | | RCFD 3528 | | | | | | | | | M.2.a. |
| | b. Replacement cost of contracts with a positive replacement cost | RCFD 3529 | | | RCFD 3530 | | | | | | | | | M.2.b. |

Schedule O—Other Data for Deposit Insurance Assessments

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

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

