

Federal Financial Institutions Examination Council**Report of Assets and Liabilities of U.S. Branches and Agencies of Foreign Banks — FFIEC 002****Report at the close of business on September 30, 2012**(20120930)

(RCON 9999)

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

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

Please indicate legal status: (X) Branch () Agency
Indicate FDIC insurance status: () Insured (X) UninsuredIndicate the number of branches or agencies included in this report:
1 (RCON 9395)

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

COMMONWEALTH BANK OF AUSTRALIALegal Title
599 LEXINGTON AVENUE, 17TH FLOOR,
Street Address
NEW YORK MANHATTAN
City County
NY 10022
State Zip CodeLegal Title
Street Address
City County
State Zip CodeLegal Title
Street Address
City County
State Zip Code**COMMONWEALTH BANK OF AUSTRALIA**Legal Title of Foreign Bank Parent
SYDNEY AUSTRALIA
City Country**NOTE:**

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

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

I, PIETER BIERKENS

Name of Senior Executive Officer

ACTING EVP & GENERAL MANAGER, AMERICAS

Title of Senior Executive Officer

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

Signature of Chief Financial Officer (or Equivalent)

Signature of Senior Executive Officer

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

Contact Information

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

Chief Financial Officer (or Equivalent) Signing the Reports

ROBERT STRANDBERG
 Name (TEXT C490)
 HEAD OF FINANCE & OPERATIONS
 Title (TEXT C491)
 ROBERT.STRANDBERG@CBA.COM.AU
 E-mail Address (TEXT C492)
 (212) 848-9220
 Telephone: Area code/phone number/extension (TEXT C493)
 (212) 336-7725
 FAX: Area code/phone number (TEXT C494)

Other Person to Whom Questions about the Reports Should be Directed

THOMAS HUI
 Name (TEXT C495)
 ACCOUNTING MANAGER
 Title (TEXT C496)
 THOMAS.HUI@CBA.COM.AU
 E-mail Address (TEXT 4086)
 (212) 848-9351
 Telephone: Area code/phone number/extension (TEXT 8902)
 (212) 336-7725
 FAX: Area code/phone number (TEXT 9116)

Emergency Contact Information

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

Primary Contact

THOMAS HUI
 Name (TEXT C366)
 ACCOUNTING MANAGER
 Title (TEXT C367)
 THOMAS.HUI@CBA.COM.AU
 E-mail Address (TEXT C368)
 (212) 848-9351
 Telephone: Area code/phone number/extension (TEXT C369)
 (212) 336-7725
 FAX: Area code/phone number (TEXT C370)

Secondary Contact

OUMA CHUNASAMY
 Name (TEXT C371)
 SENIOR ACCOUNTANT
 Title (TEXT C372)
 OUMA.CHUNASAMY@CBA.COM.AU
 E-mail Address (TEXT C373)
 (212) 848-9233
 Telephone: Area code/phone number/extension (TEXT C374)
 (212) 336-7725
 FAX: Area code/phone number (TEXT C375)

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

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

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

Primary Contact

GABRIELLE ISACSSON
Name (TEXT C437)
HEAD OF REG. RISK AND COMPLIANCE
Title (TEXT C438)
GABRIELLE.ISACSSON@CBA.COM.AU
E-mail Address (TEXT C439)
(212) 848-9304
Telephone: Area code/phone number/extension (TEXT C440)

Third Contact

Name (TEXT C870)
Title (TEXT C871)
E-mail Address (TEXT C872)
Telephone: Area code/phone number/extension (TEXT C873)

Secondary Contact

ALLEN SANCHEZ
Name (TEXT C442)
SR. ASSOCIATE REG. RISK AND COMPLIANCE
Title (TEXT C443)
SANCHEZAL@CBA.COM.AU
E-mail Address (TEXT C444)
(212) 848-9265
Telephone: Area code/phone number/extension (TEXT C445)

Fourth Contact

Name (TEXT C875)
Title (TEXT C876)
E-mail Address (TEXT C877)
Telephone: Area code/phone number/extension (TEXT C878)

Report of Assets and Liabilities of

COMMONWEALTH BANK OF AUSTRALIA

Legal Title of Branch or Agency at close of business on September 30, 2012

FFIEC 002

Page 4 of 30

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.

Dollar Amounts in Thousands	(Column A) Total Reporting Branch or Agency Including Its IBF			(Column B) IBF Only			
	RCFD	Bil Mil Thou		RCFN	Bil Mil Thou		
Assets							
1. Claims on Nonrelated Parties:							
(Excludes all claims on related depository institutions but includes claims on related nondepository institutions. See instructions for coverage and treatment of "nonrelated" and "related" institutions.)							
a. Cash and balances due from depository institutions							
(from Schedule A, item 6)	0010	4,330,561		0010		0	1.a.
b. U.S. Government securities:							
(1) U.S. Treasury securities	0260	649,599					1.b.(1)
(2) U.S. Government agency obligations	0371	0					1.b.(2)
c. Other bonds, notes, debentures, and corporate stock							
(including state and local securities):							
(1) Securities of foreign governments and official institutions	A003	0		A003		0	1.c.(1)
(2) Mortgage-backed securities:							
(a) Issued or guaranteed by U.S. Government agencies	C416	0		C416		0	1.c.(2)(a)
(b) Other	C417	0		C417		0	1.c.(2)(b)
(3) Other asset-backed securities	C036	0		C036		0	1.c.(3)
(4) All other	C037	0		C037		0	1.c.(4)
d. Federal funds sold and securities purchased under agreements to resell:							
(1) Federal funds sold:							
(a) With commercial banks in the U.S.	C412	0		C412		0	1.d.(1)(a)
(b) With nonbank brokers and dealers in securities	F856	0		F856		0	1.d.(1)(b)
(c) With others	C413	0		C413		0	1.d.(1)(c)
(2) Securities purchased under agreements to resell:							
(a) With commercial banks in the U.S.	C414	0		C414		0	1.d.(2)(a)
(b) With nonbank brokers and dealers in securities	F857	0		F857		0	1.d.(2)(b)
(c) With others	C415	0		C415		0	1.d.(2)(c)
e. Loans and leases, net of unearned income (from Schedule C, item 11)	2122	941,350		2122		196,719	1.e.
f. Trading assets:							
(1) U.S. Treasury and Agency securities	K479	0		K479		0	1.f.(1)
(2) Mortgage-backed securities:							
(a) Issued or guaranteed by U.S. Government agencies	K298	0		K298		0	1.f.(2)(a)
(b) Other	3536	0		3536		0	1.f.(2)(b)
(3) Other asset-backed securities	K299	0		K299		0	1.f.(3)
(4) Other securities	L193	0		L193		0	1.f.(4)
(5) Other trading assets	K302	182,033		K302		0	1.f.(5)
g. Not applicable							
h. Other assets including other claims on nonrelated parties	2151	11,143		2151		149	1.h.
i. Total claims on nonrelated parties (sum of items 1.a through 1.h)	2171	6,114,686		2171		196,868	1.i.
2. Net due from related depository institutions:							
a. For the reporting branch or agency including its IBF: Net due from head office and other related depository institutions (items 4.g minus item 1.i of Column A if item 4.g is greater than item 1.i; otherwise enter -0-)	2154	7,009,104					2.a.
b. For the IBF of the reporting branch or agency: Net due from establishing entity, head office and other related depository institutions (item 4.g minus item 1.i of Column B if item 4.g is greater than item 1.i; otherwise enter -0-)				2154		4,198,166	2.b.

Schedule RAL — continued

	(Column A) Total Reporting Branch or Agency Including Its IBF				(Column B) IBF Only				
	RCFD	Bil	Mil	Thou	RCFN	Bil	Mil	Thou	
Dollar Amounts in Thousands									
Assets — Continued									
3. Total assets (for Column A, sum of items 1.i and 2.a; for Column B, sum of items 1.i and 2.b)	2170	13,123,790			2170	4,395,034			3.
Liabilities									
4. Liabilities to nonrelated parties: (Excludes all liabilities to related depository institutions but includes all liabilities to related nondepository institutions. See instructions for coverage and treatment of "nonrelated" and "related" institutions.)									
a. Total deposits and credit balances (from Schedule E, item 7)	2205	6,080,200			2205	2,865,970			4.a.
b. Federal funds purchased and securities sold under agreements to repurchase:									
(1) Federal Funds purchased:									
(a) With commercial banks in the U.S.	C420	0			C420	0			4.b.(1)(a)
(b) With others	C421	0			C421	0			4.b.(1)(b)
(2) Securities sold under agreements to repurchase:									
(a) With commercial banks in the U.S.	C422	0			C422	0			4.b.(2)(a)
(b) With others	C423	0			C423	0			4.b.(2)(b)
c. Other borrowed money (from Schedule P, item 4)	3190	5,759,540			3190	1,519,750			4.c.
d. Not applicable									
e. Trading liabilities	3548	1,266,104			3548	0			4.e.
f. Other liabilities to nonrelated parties	2916	17,946			2916	9,314			4.f.
g. Total liabilities to nonrelated parties (sum of items 4.a through 4.f)	2927	13,123,790			2927	4,395,034			4.g.
5. Net due to related depository institutions:									
a. For the reporting branch or agency including its IBF: Net due to head office and other related depository institutions (item 1.i minus item 4.g of Column A if item 1.i is greater than item 4.g; otherwise enter -0-)	2944	0							5.a.
b. For the IBF of the reporting branch or agency: Net due to establishing entity, head office and other related depository institutions (item 1.i minus item 4.g of Column B if item 1.i is greater than item 4.g; otherwise enter -0-)					2944	0			5.b.
6. Total liabilities (for Column A, sum of items 4.g and 5.a; for Column B, sum of items 4.g and 5.b)	2950	13,123,790			2950	4,395,034			6.
Memoranda									
1. Fair value of held-to-maturity securities	1771	0			1771	0			M.1.
2. Amortized cost of held-to-maturity securities	1754	0			1754	0			M.2.
3. Fair value of available-for-sale securities	1773	649,599			1773	0			M.3.
4. Amortized cost of available-for-sale securities	1772	649,629			1772	0			M.4.

Schedule RAL — continued

	(Column A) Total Reporting Branch or Agency Including Its IBF		(Column B) IBF Only		
	RCFD	Bil Mil Thou	RCFN	Bil Mil Thou	
Dollar Amounts in Thousands					
Memoranda — Continued					
5. Loans held for trading (included in Schedule RAL, item 1.f.(5)):					
a. Loans secured by real estate:					
(1) Construction, land development, and other land loans	F604	0	F604	0	M.5.a.(1)
(2) Secured by farmland (including farm residential and other improvements)	F605	0	F605	0	M.5.a.(2)
(3) Secured by 1-4 family residential properties:					
(a) Revolving, open-end loans secured by 1-4 family residential properties and extended under lines of credit	F606	0	F606	0	M.5.a.(3)(a)
(b) Closed-end loans secured by 1-4 family residential properties	G006	0	G006	0	M.5.a.(3)(b)
(4) Secured by multifamily (5 or more) residential properties	F612	0	F612	0	M.5.a.(4)
(5) Secured by nonfarm nonresidential properties	F613	0	F613	0	M.5.a.(5)
b. Commercial and industrial loans	F614	0	F614	0	M.5.b.
c. Other loans	G007	0	G007	0	M.5.c.
6. Unpaid principal balance of loans held for trading (reported in Schedule RAL, Memorandum item 5):					
a. Loans secured by real estate:					
(1) Construction, land development, and other land loans	F625	0	F625	0	M.6.a.(1)
(2) Secured by farmland (including farm residential and other improvements)	F626	0	F626	0	M.6.a.(2)
(3) Secured by 1-4 family residential properties:					
(a) Revolving, open-end loans secured by 1-4 family residential properties and extended under lines of credit	F627	0	F627	0	M.6.a.(3)(a)
(b) Closed-end loans secured by 1-4 family residential properties	G008	0	G008	0	M.6.a.(3)(b)
(4) Secured by multifamily (5 or more) residential properties	F630	0	F630	0	M.6.a.(4)
(5) Secured by nonfarm nonresidential properties	F631	0	F631	0	M.6.a.(5)
b. Commercial and industrial loans	F632	0	F632	0	M.6.b.
c. Other loans	G009	0	G009	0	M.6.c.
7. Fair value of structured notes	8783	0	8783	0	M.7.
8. Amortized cost of structured notes	8782	0	8782	0	M.8.
9. Assets under the reporting branch or agency's management in proprietary mutual funds and annuities	B570	0	B570	0	M.9.
10. Derivatives with a positive fair value held for trading purposes	3543	182,033	3543	0	M.10.
11. Derivatives with a negative fair value held for trading purposes	3547	1,266,104	3547	0	M.11.
12. Not applicable.					
13. Pledged U.S. government securities (1)	2785	249,747			M.13.

1. Includes held-to-maturity securities at amortized cost and available-for-sale securities at fair value.

Schedule RAL — continued

Dollar Amounts in Thousands		Total Reporting Branch or Agency Including Its IBF		
		RCFD	Bil Mil Thou	
Memoranda — Continued				
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.				
	Text			
a.	A539	A539	0	M.14.a.
b.	A540	A540	0	M.14.b.
c.	A541	A541	0	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.				
	Text			
a.	A542	A542	0	M.15.a.
b.	A543	A543	0	M.15.b.
c.	A544	A544	0	M.15.c.
16. Number of full-time equivalent employees of the branch or agency at end of current period (round to nearest whole number)		RCFD	Number	
		4150	51	M.16.

To be reported only with the March Report

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

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

Dollar Amounts in Thousands		Total Reporting Branch or Agency Including Its IBF		
		RCFD	Bil Mil Thou	
Statutory or Regulatory Requirement				
as appropriate for the reporting institution (see instructions)				
1.	Asset maintenance requirement	3343	0	S.1.
2.	Asset pledge requirement/Capital equivalency deposit	3349	462,082	S.2.
3. FDIC asset maintenance requirement (for FDIC insured branches only):				
a.	Average liabilities for the preceding calendar quarter	2334	N/A	S.3.a.
b.	Eligible assets as of the report date	2387	N/A	S.3.b.

Schedule A – Cash and Balances Due from Depository Institutions

NOTE: Exclude all transactions with related depository institutions.

Dollar Amounts in Thousands	(Column A) Total Reporting Branch or Agency Including Its IBF		(Column B) IBF Only		
	RCFD	Bil Mil Thou	RCFN	Bil Mil Thou	
1. Cash items in process of collection and unposted debits	0020	0	0020	0	1.
2. Currency and coin (U.S. and foreign)	0080	0			2.
3. Balances due from depository institutions in the U.S.:					
a. U.S. branches and agencies of other foreign banks (including their IBFs)	0083	847,360	0083	0	3.a.
b. Other depository institutions in the U.S. (including their IBFs)	0085	455,529	0085	0	3.b.
4. Balances due from banks in foreign countries and foreign central banks:					
a. Foreign branches of U.S. banks	0073	0	0073	0	4.a.
b. Banks in home country and home country central bank	2431	0	2431	0	4.b.
c. All other banks in foreign countries and foreign central banks	3149	586,382	3149	0	4.c.
5. Balances due from Federal Reserve Banks	0090	2,441,290			5.
	RCXX		RCXY		
6. Total (sum of items 1 through 5) (must equal Schedule RAL, item 1.a)	0010	4,330,561	0010	0	6.

Schedule C — Loans

Part I. Loans and Leases

Net of unearned income.

NOTE: Exclude all transactions with related depository institutions.

Dollar Amounts in Thousands	(Column A) Total Reporting Branch or Agency Including Its IBF		(Column B) IBF Only		
	RCFD	Bil Mil Thou	RCFN	Bil Mil Thou	
1. Loans secured by real estate:					
a. Construction, land development, and other land loans	1415	0	1415	0	1.a.
b. Secured by farmland (including farm residential and other improvements)	1420	0	1420	0	1.b.
c. Secured by 1-4 family residential properties:					
(1) Revolving, open-end loans secured by 1-4 family residential properties and extended under lines of credit	1797	0	1797	0	1.c.(1)
(2) Closed-end loans secured by 1-4 family residential properties	1798	0	1798	0	1.c.(2)
d. Secured by multifamily (5 or more) residential properties	1460	0	1460	0	1.d.
e. Secured by nonfarm nonresidential properties	1480	0	1480	0	1.e.
2. Loans to depository institutions and acceptances of other banks:					
a. To commercial banks in the U.S. (including their IBFs):					
(1) To U.S. branches and agencies of other foreign banks	B532	0	B532	0	2.a.(1)
(2) To other commercial banks in the U.S.	B533	0	B533	0	2.a.(2)
b. To other depository institutions in the U.S. (including their IBFs)	B534	0	B534	0	2.b.
c. To banks in foreign countries:					
(1) To foreign branches of U.S. banks	B536	0	B536	0	2.c.(1)
(2) To other banks in foreign countries	B537	0	B537	0	2.c.(2)
3. Loans to other financial institutions	1520	0	1520	0	3.
4. Commercial and industrial loans:					
a. To U.S. addressees (domicile)	1763	668,701	1763	0	4.a.
b. To non-U.S. addressees (domicile)	1764	276,745	1764	197,201	4.b.
5. Not applicable.					
6. Loans to foreign governments and official institutions (including foreign central banks)	2081	0	2081	0	6.
7. Loans for purchasing or carrying securities (secured and unsecured)	1545	0	1545	0	7.
8. All other loans (include state and local obligations other than securities and loans to individuals)	1885	0	1885	0	8.
9. Lease financing receivables (net of unearned income):					
a. Of U.S. addressees (domicile)	2182	0	2182	0	9.a.
b. Of non-U.S. addressees (domicile)	2183	0	2183	0	9.b.
10. Less: Any unearned income on loans reflected in items 1-8 above	2123	4,096	2123	482	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		RCXY		
	2122	941,350	2122	196,719	11.
Memoranda					
1-2. Not applicable.					
3. Commercial and industrial loans with remaining maturity of one year or less (excluding those in nonaccrual status):	RCFD				
a. With predetermined interest rates	6119	0			M.3.a.
b. With floating interest rates	6120	36,146			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	6122	0			M.4.a.
b. With floating interest rates	6123	901,236			M.4.b.

Schedule C — Continued

Part I—Continued

Memorandum items 5 and 6 are to be completed by branches and agencies that have elected to measure loans included in Schedule C, part I, items 1 through 8, at fair value under a fair value option.

	(Column A) Total Reporting Branch or Agency Including Its IBF		(Column B) IBF Only		
	RCFD	Bil Mil Thou	RCFN	Bil Mil Thou	
Dollar Amounts in Thousands					
Memoranda - Continued					
5. Loans measured at fair value (included in Schedule C, part I, items 1 through 8):					
a. Loans secured by real estate:					
(1) Construction, land development, and other land loans	F578	N/A	F578	N/A	M.5.a.(1)
(2) Secured by farmland (including farm residential and other improvements)	F579	N/A	F579	N/A	M.5.a.(2)
(3) Secured by 1-4 family residential properties:					
(a) Revolving, open-end loans secured by 1-4 family residential properties and extended under lines of credit	F580	N/A	F580	N/A	M.5.a.(3)(a)
(b) Closed-end loans secured by 1-4 family residential properties	G010	N/A	G010	N/A	M.5.a.(3)(b)
(4) Secured by multifamily (5 or more) residential properties	F583	N/A	F583	N/A	M.5.a.(4)
(5) Secured by nonfarm nonresidential properties	F584	N/A	F584	N/A	M.5.a.(5)
b. Commercial and industrial loans	F585	N/A	F585	N/A	M.5.b.
c. Other loans	G011	N/A	G011	N/A	M.5.c.
6. Unpaid principal balance of loans measured at fair value (reported in Schedule C, part I, Memorandum item 5):					
a. Loans secured by real estate:					
(1) Construction, land development, and other land loans	F590	N/A	F590	N/A	M.6.a.(1)
(2) Secured by farmland (including farm residential and other improvements)	F591	N/A	F591	N/A	M.6.a.(2)
(3) Secured by 1-4 family residential properties:					
(a) Revolving, open-end loans secured by 1-4 family residential properties and extended under lines of credit	F592	N/A	F592	N/A	M.6.a.(3)(a)
(b) Closed-end loans secured by 1-4 family residential properties	G012	N/A	G012	N/A	M.6.a.(3)(b)
(4) Secured by multifamily (5 or more) residential properties	F595	N/A	F595	N/A	M.6.a.(4)
(5) Secured by nonfarm nonresidential properties	F596	N/A	F596	N/A	M.6.a.(5)
b. Commercial and industrial loans	F597	N/A	F597	N/A	M.6.b.
c. Other loans	G013	N/A	G013	N/A	M.6.c.

Schedule E — Deposit Liabilities and Credit Balances

NOTE: Exclude all transactions with related depository institutions.

Dollar Amounts in Thousands	Total Deposit Liabilities and Credit Balances, Excluding IBF										(Column D) IBF deposit liabilities (2)	
	Transaction Accounts					Nontransaction Accts.						
	(Column A) Total transaction accounts and credit balances (excluding IBF)		(Column B) Memo: Total demand deposits (1) (included in Column A)			(Column C) Total nontransaction accounts (including MMDAs) (excluding IBF)						
	RCON	Bil Mil Thou	RCON	Bil Mil Thou	RCON	Bil Mil Thou	RCON	Bil Mil Thou	RCFN	Bil Mil Thou		
1. Individuals, partnerships, and corporations (include all certified and official checks):												
a. U.S. addressees (domicile)	C040	0					C041	931,190	C042	0		1.a.
b. Non-U.S. addressees (domicile)	C043	0					C044	835,100	C045	0		1.b.
2. Commercial banks in the U.S. (including their IBFs):												
a. U.S. branches and agencies of other foreign banks	1643	0					2347	160,550	1668	0		2.a.
b. Other commercial banks in the U.S.	1645	0					2348	1,041,920	1669	0		2.b.
3. Banks in foreign countries:												
a. Foreign branches of U.S. banks	1646	0					2367	122,700	1671	0		3.a.
b. Other banks in foreign countries	1647	0					2373	122,770	1672	0		3.b.
4. Foreign governments and official institutions (including foreign central banks)	1649	0					2377	0	2650	2,865,970		4.
5. All other deposits and credit balances	1650	0					2259	0	2261	0		5.
6. Not applicable.												
7. Total deposits and credit balances (sum of Columns A, C, and D must equal Schedule RAL, item 4.a, Column A. Column D must equal Schedule RAL, item 4.a, Column B)	RCON		RCON		RCON		RCON		RCXY			7.
	1653	0	2210	0	2385	3,214,230	2205	2,865,970				

1. Includes interest-bearing and noninterest-bearing demand deposits.

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

Schedule E — Continued

Memoranda

	Total Reporting Branch or Agency Excluding Its IBF		
	RCON	Bil Mil Thou	
Dollar Amounts in Thousands			
1. Components of total nontransaction accounts (included in item 7, Column C):			
a. Time deposits of \$100,000 or more	2604	2,655,000	M.1.a.
b. Individual Retirement Accounts (IRAs) and Keogh Plan accounts included in Memorandum item 1.a, "Time deposits of \$100,000 or more," above	F233	0	M.1.b.
c. Time deposits of \$100,000 or more with remaining maturity of more than 12 months included in Memorandum item 1.a, "Time deposits of \$100,000 or more," above	6643	1,225,000	M.1.c.

Schedule K — Quarterly Averages (1)

NOTE: Exclude all transactions with related depository institutions.

	Total Reporting Branch or Agency Including Its IBF		
	RCFD	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)	3381	5,406,894	1.
2. Federal funds sold and securities purchased under agreements to resell (corresponds to Schedule RAL, item 1.d, Column A)	3365	0	2.
3. Total loans, net of unearned income (corresponds to Schedule RAL, item 1.e, Column A)	3360	955,441	3.
4. Loans to and acceptances of banks in foreign countries (corresponds to Schedule C, item 2.c, Column A)	3105	0	4.
5. Total claims on nonrelated parties (corresponds to Schedule RAL, item 1.i, Column A)	3106	7,340,192	5.
Liabilities			
6. Time certificates of deposit of \$100,000 or more (corresponds to part of Schedule E, Memorandum item 1.a)	3345	5,745,833	6.
7. Interest-bearing deposits (2) and credit balances (corresponds to part of Schedule RAL, item 4.a, Column A)	3107	10,228,042	7.
8. Federal funds purchased and securities sold under agreements to repurchase (corresponds to Schedule RAL, item 4.b, Column A)	3353	0	8.
9. Other borrowed money (corresponds to Schedule RAL, item 4.c, Column A)	3355	1,520,518	9.

- 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).
- Includes interest-bearing demand deposits.

Schedule L — Derivatives and Off-Balance-Sheet Items

NOTE: Exclude all transactions with related depository institutions.

	Total Reporting Branch or Agency Including Its IBF				
	RCFD	Bil Mil Thou			
Dollar Amounts in Thousands					
1. Commitments to make or purchase loans	3423	1,125,111	1.		
2. Spot foreign exchange contracts	8765	3,185,403	2.		
3. Standby letters of credit:					
a. Total	3375	150,791	3.a.		
(1) To U.S. addressees (domicile)	3376	149,525	3.a.(1)		
(2) To non-U.S. addressees (domicile)	3377	1,266	3.a.(2)		
b. Amount of total standby letters of credit in item 3.a conveyed to others through participations	3378	0	3.b.		
4. Commercial and similar letters of credit	3411	0	4.		
5. Not applicable.					
6. Credit derivatives:					
a. Notional amounts:					
(1) Credit default swaps	C968	0	C969	0	6.a.(1)
(2) Total return swaps	C970	0	C971	0	6.a.(2)
(3) Credit options	C972	0	C973	0	6.a.(3)
(4) Other credit derivatives	C974	0	C975	0	6.a.(4)
b. Gross fair values:					
(1) Gross positive fair value	C219	0	C221	0	6.b.(1)
(2) Gross negative fair value	C220	0	C222	0	6.b.(2)
7. All other off-balance-sheet contingent liabilities greater than or equal to 1/2 percent of total claims on nonrelated parties as reported on Schedule RAL, item 1.i	5602	0	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. TEXT	RCFD	Bil Mil Thou			
a. 5598	5598	0	7.a.		
b. 5600	5600	0	7.b.		
c. 5601	5601	0	7.c.		
8. All other off-balance-sheet contingent claims (assets) greater than or equal to 1/2 percent of total claims on nonrelated parties as reported on Schedule RAL, item 1.i	5603	0	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. TEXT	RCFD	Bil Mil Thou			
a. 5604	5604	0	8.a.		
b. 5605	5605	0	8.b.		
c. 5606	5606	0	8.c.		

Schedule L — Continued

NOTE: Exclude all transactions with related depository institutions.

Dollar Amounts in Thousands 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		
	RCFD	Bil Mil Thou	RCFD	Bil Mil Thou	RCFD	Bil Mil Thou	RCFD	Bil Mil Thou	
9. Gross amounts (e.g., notional amounts):									
a. Futures contracts	8693	0	8694	0	8695	0	8696	0	9.a.
b. Forward contracts	8697	0	8698	760,946	8699	0	8700	0	9.b.
c. Exchange-traded option contracts:									
(1) Written options	8701	0	8702	0	8703	0	8704	0	9.c.(1)
(2) Purchased options	8705	0	8706	0	8707	0	8708	0	9.c.(2)
d. Over-the-counter option contracts:									
(1) Written options	8709	0	8710	139,298	8711	0	8712	0	9.d.(1)
(2) Purchased options	8713	0	8714	139,298	8715	0	8716	0	9.d.(2)
e. Swaps	3450	50,887,189	3826	15,558,419	8719	0	8720	0	9.e.
10. Total gross notional amount of derivative contracts held for trading	A126	50,887,189	A127	16,597,962	8723	0	8724	0	10.
11. Total gross notional amount of derivative contracts held for purposes other than trading	8725	0	8726	0	8727	0	8728	0	11.
12. Gross fair values of derivative contracts:									
a. Contracts held for trading:	RCFD		RCFD		RCFD		RCFD		
(1) Gross positive fair value	8733	8,478	8734	165,953	8735	0	8736	0	12.a.(1)
(2) Gross negative fair value	8737	15,241	8738	1,247,435	8739	0	8740	0	12.a.(2)
b. Contracts held for purposes other than trading:									
(1) Gross positive fair value	8741	0	8742	0	8743	0	8744	0	12.b.(1)
(2) Gross negative fair value	8745	0	8746	0	8747	0	8748	0	12.b.(2)

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

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

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

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

Schedule M (CONFIDENTIAL) — continued

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

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

Schedule M (CONFIDENTIAL) — Continued

		Total Reporting Branch or Agency Including Its IBF		
Dollar Amounts in Thousands		RCFD	Bil Mil Thou	
PART IV: Confidential Loan Information.				
1.	Amount of allowance for loan losses, if any, carried on the books of the reporting branch or agency including its IBF	3195		1.
2.	Other real estate owned	2150		2.
PART V: Derivatives and off-balance-sheet items: with related depository institutions.				
1.	Commitments to make or purchase loans	5766		1.
2.	Spot foreign exchange contracts	A125		2.
3.	Total standby letters of credit	5770		3.
4.	Commercial and similar letters of credit	5771		4.
5.	Not applicable.			
6.	Credit derivatives:			
a.	Notional amounts:			
	(1) Credit default swaps	(Column A) Guarantor	(Column B) Beneficiary	
	(2) Total return swaps	RCFD Bil Mil Thou	RCFD Bil Mil Thou	
	(3) Credit options	G014	G015	6.a.(1)
	(4) Other credit derivatives	G016	G017	6.a.(2)
		G018	G019	6.a.(3)
		G020	G021	6.a.(4)
b.	Gross fair values:			
	(1) Gross positive fair value	C484	C488	6.b.(1)
	(2) Gross negative fair value	C487	C489	6.b.(2)
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			
	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:			
	TEXT	RCFD	Bil Mil Thou	
a.	8570	8570		7.a.
b.	8571	8571		7.b.
c.	8572	8572		7.c.
8.	All other off-balance-sheet contingent claims (assets) greater than or equal to 1/2 percent of total claims on related depository institutions as reported in Schedule M, Part I, Item 3, Column A			
	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:			
	TEXT	RCFD	Bil Mil Thou	
a.	8574	8574		8.a.
b.	8575	8575		8.b.
c.	8576	8576		8.c.

Schedule M (CONFIDENTIAL) — Continued

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

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

Schedule N — Past Due, Nonaccrual, and Restructured Loans

NOTE: Exclude all transactions with related depository institutions.

Dollar Amounts in Thousands	Total Reporting Branch or Agency Including its IBF																
	(Column A) Past due 30 through 89 days and still accruing				(Column B) Past due 90 days or more and still accruing				(Column C) Nonaccrual			(Column D) Restructured and in compliance with modified terms					
	RCFD	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	RCFD	Bil		Mil	Thou	RCFD	Bil	Mil	Thou
1. Total loans to U.S. addressees (domicile):																	
a. Commercial and industrial loans	1606			0	1607			0	1608			8,064	1609			0	1.a.
b. Loans secured by real estate	1421			0	1422			0	1423			0	1424			0	1.b.
c. All other loans (including all lease financing receivables)	3183			0	3184			0	3185			0	3186			0	1.c.
2. Total loans to non-U.S. addressees (domicile)	1623			0	1624			0	1625			0	1627			0	2.
3. Total (sum of items 1.a through 1.c and 2)	1406			0	1407			0	1403			8,064	1404			0	3.
Memoranda																	
1. Book value of loans sold or otherwise transferred to head office or to related institutions and still serviced by the reporting branch or agency	1628			0	1629			0	1582			0	1637			0	M.1.
2. Interest rate, foreign exchange rate, and other commodity and equity contracts: Fair value of amounts carried as assets	3529			0	3530			0									M.2.

Schedule O — Other Data for Deposit Insurance Assessments

This schedule is to be completed only by branches whose deposits are insured by the FDIC. Each FDIC-insured branch must complete items 1 and 2, 4 through 6, Memorandum items 1 and 5, and, if applicable, item 3 and Memorandum items 2 and 3 each quarter.

		Reporting Branch Including its IBF		
		RCFD	Bil Mil Thou	
Dollar Amounts in Thousands				
1. Total deposit liabilities before exclusions (gross) as defined in Section 3(I) of the Federal Deposit Insurance Act and FDIC regulations		F236	N/A	1
2. Total allowable exclusions, including interest accrued and unpaid on allowable exclusions (including foreign deposits)		F237	N/A	2
3. Total foreign deposits, including interest accrued and unpaid thereon (included in item 2 above)		RCFN		
		F234	N/A	3
4. Average consolidated total assets		RCFD		
		K652	N/A	4
a. Averaging method used (for daily averaging, enter 1, for weekly averaging, enter 2)		Number		
	K653	N/A		4.a
5. Average tangible equity (1)		K654	N/A	5
6. Holdings of long-term unsecured debt issued by other FDIC-insured depository institutions		K655	N/A	6

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

Memoranda

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

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

Schedule O — Continued

Dollar Amounts in Thousands	Reporting Branch Excluding its IBF			
	RCON	Bil Mil Thou		
<i>Memorandum item 2 is to be completed by branches with \$1 billion or more in total claims on nonrelated parties. (2)</i>				
2. Estimated amount of uninsured deposits in the branch, including related interest accrued and unpaid. (3) _____	5597	N/A		M.2.
3. Preferred deposits (to be completed for the December report only) _____	5590	N/A		M.3.
4. Not Applicable				
<i>Memorandum items 5.a and 5.b are to be completed by all branches.</i>				
5. Noninterest-bearing transaction accounts (as defined in Section 343 of the Dodd-Frank Act) of more than \$250,000 (see instructions):				
a. Amount of noninterest-bearing transaction accounts of more than \$250,000 _____	J944	N/A		M.5.a
b. Number of noninterest-bearing transaction accounts of more than \$250,000 _____	J945	N/A		M.5.b

2. The \$1 billion size test is generally based on the total claims on nonrelated parties (Schedule RAL, item 1.i, column A) reported on the June 30, 2011, Report of Assets and Liabilities of U.S. Branches and Agencies of Foreign Banks.
3. Uninsured deposits should be estimated based on the deposit insurance limits set forth in Memorandum items 1.a through 1.d and the temporary unlimited insurance coverage on noninterest-bearing transaction accounts.

Schedule P — Other Borrowed Money

NOTE: Exclude all transactions with related depository institutions.

Dollar Amounts in Thousands	(Column A) Total Reporting Branch or Agency Including Its IBF		(Column B) IBF ONLY		
	RCFD	Bil Mil Thou	RCFN	Bil Mil Thou	
1. Owed to nonrelated commercial banks in the U.S. (including their IBFs):					
a. Owed to U.S. offices of nonrelated U.S. banks _____	3312	0	3312	0	1.a.
b. Owed to U.S. branches and agencies of nonrelated foreign banks _____	3313	0	3313	0	1.b.
2. Owed to nonrelated banks in foreign countries:					
a. Owed to foreign branches of nonrelated U.S. banks _____	3314	0	3314	0	2.a.
b. Owed to foreign offices of nonrelated foreign banks _____	3315	0	3315	0	2.b.
3. Owed to others _____	2869	5,759,540	2869	1,519,750	3.
	RCXX		RCXY		
4. Total (sum of items 1 through 3) (must equal Schedule RAL, item 4.c) _____	3190	5,759,540	3190	1,519,750	4.
Memorandum					
1. Immediately available funds with a maturity greater than one day included in other borrowed money _____	RCFD				
	2805	0			M.1.

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

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

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

Dollar Amounts in Thousands	(Column A) Total Fair Value Reported on Schedule RAL		(Column B) LESS: Amounts Netted in the Determination of Total Fair Value		(Column C) Level 1 Fair Value Measurements		(Column D) Level 2 Fair Value Measurements		(Column E) Level 3 Fair Value Measurements		
	RCXX	Bil Mil Thou	RCFD	Bil Mil Thou	RCFD	Bil Mil Thou	RCFD	Bil Mil Thou	RCFD	Bil Mil Thou	
Assets											
1. Available-for-sale securities	1773	649,599	G474	0	G475	649,599	G476	0	G477	0	1.
2. Federal funds sold and securities purchased under agreements to resell	RCFD										
	G478	0	G479	0	G480	0	G481	0	G482	0	2.
3. Loans and leases held for sale	G483	0	G484	0	G485	0	G486	0	G487	0	3.
4. Loans and leases held for investment	G488	0	G489	0	G490	0	G491	0	G492	0	4.
5. Trading assets:	RCXX										
a. Derivative assets	3543	182,033	G493	0	G494	0	G495	182,033	G496	0	5.a
	RCFD										
b. Other trading assets	G497	0	G498	0	G499	0	G500	0	G501	0	5.b
(1) Nontrading securities at fair value with changes in fair value reported in current earnings (included in Schedule Q, item 5.b above)	F240	0	F684	0	F692	0	F241	0	F242	0	5.b.(1)
6. All other assets	G391	0	G392	0	G395	0	G396	0	G804	0	6.
7. Total assets measured at fair value on a recurring basis (sum of items 1 through 5.b plus item 6)	G502	831,632	G503	0	G504	649,599	G505	182,033	G506	0	7.

Schedule Q — Continued

	(Column A) Total Fair Value Reported on Schedule RAL		(Column B) LESS: Amounts Netted in the Determination of Total Fair Value		(Column C) Level 1 Fair Value Measurements		(Column D) Level 2 Fair Value Measurements		(Column E) Level 3 Fair Value Measurements		
	RCFD	Bil Mil Thou	RCFD	Bil Mil Thou	RCFD	Bil Mil Thou	RCFD	Bil Mil Thou	RCFD	Bil Mil Thou	
Dollar Amounts in Thousands											
Liabilities											
8. Deposits	F252	0	F686	0	F694	0	F253	0	F254	0	8
9. Federal funds purchased and securities sold under agreements to repurchase											
	G507	0	G508	0	G509	0	G510	0	G511	0	9
10. Trading liabilities:	RCXX										
a. Derivative liabilities	3547	1,266,104	G512	0	G513	0	G514	1,266,104	G515	0	10.a
	RCFD										
b. Other trading liabilities	G516	0	G517	0	G518	0	G519	0	G520	0	10.b
11. Other borrowed money	G521	0	G522	0	G523	0	G524	0	G525	0	11
12. Subordinated notes and debentures											
	G526	0	G527	0	G528	0	G529	0	G530	0	12
13. All other liabilities	G805	8,980	G806	0	G807	0	G808	8,980	G809	0	13
14. Total liabilities measured at fair value on a recurring basis (sum of items 8 through 13)											
	G531	1,275,084	G532	0	G533	0	G534	1,275,084	G535	0	14

Schedule Q — Continued

	(Column A) Total Fair Value Reported on Schedule RAL		(Column B) LESS: Amounts Netted in the Determination of Total Fair Value		(Column C) Level 1 Fair Value Measurements		(Column D) Level 2 Fair Value Measurements		(Column E) Level 3 Fair Value Measurements		
	RCFD	Bil Mil Thou	RCFD	Bil Mil Thou	RCFD	Bil Mil Thou	RCFD	Bil Mil Thou	RCFD	Bil Mil Thou	
Dollar Amounts in Thousands											
Memoranda											
1. All other assets (itemize and describe amounts included in Schedule Q, item 6, that are greater than \$25,000 and exceed 25% of item 6):											
a. Mortgage servicing assets	G536	0	G537	0	G538	0	G539	0	G540	0	M.1.a
b. Nontrading derivative assets	G541	0	G542	0	G543	0	G544	0	G545	0	M.1.b
	TEXT										
c. G546	G546	0	G547	0	G548	0	G549	0	G550	0	M.1.c
d. G551	G551	0	G552	0	G553	0	G554	0	G555	0	M.1.d
e. G556	G556	0	G557	0	G558	0	G559	0	G560	0	M.1.e
f. G561	G561	0	G562	0	G563	0	G564	0	G565	0	M.1.f
2. All other liabilities (itemize and describe amounts included in Schedule Q, item 13, that are greater than \$25,000 and exceed 25% of item 13.)											
a. Loan commitments (not accounted for as derivatives)	F261	0	F689	0	F697	0	F262	0	F263	0	M.2.a
b. Nontrading derivative liabilities	G566	0	G567	0	G568	0	G569	0	G570	0	M.2.b
	TEXT										
c. G571	G571	0	G572	0	G573	0	G574	0	G575	0	M.2.c
d. G576	G576	0	G577	0	G578	0	G579	0	G580	0	M.2.d
e. G581	G581	0	G582	0	G583	0	G584	0	G585	0	M.2.e
f. G586	G586	0	G587	0	G588	0	G589	0	G590	0	M.2.f

Schedule S – Continued

	(Column A) 1-4 Family Residential Loans	(Column B) Home Equity Lines	(Column C) Credit Card Receivables	(Column D) Auto Loans	(Column E) Other Consumer Loans	(Column F) Commercial and Industrial Loans	(Column G) All Other Loans, All Leases, and All Other Assets	
	Bil Mil Thou	Bil Mil Thou	Bil Mil Thou	Bil Mil Thou	Bil Mil Thou	Bil Mil Thou	Bil Mil Thou	
Dollar Amounts in Thousands								
For Securitization Facilities Sponsored By or Otherwise Established By Other Institutions								
9. Maximum amount of credit exposure arising from credit enhancements provided by the reporting institution to other institutions' securitization structure in the form of standby letters of credit, purchased subordinated securities, and other enhancements	RCFD B776 0	RCFD B777 0	RCFD B778 0	RCFD B779 0	RCFD B780 0	RCFD B781 0	RCFD B782 0	9.
10. Reporting institution's unused commitments to provide liquidity to other institutions' securitization structures	RCFD B783 0	RCFD B784 0	RCFD B785 0	RCFD B786 0	RCFD B787 0	RCFD B788 0	RCFD B789 0	10.
Asset Sales								
11. Assets sold with recourse or other seller-provided credit enhancements and not securitized by the reporting institution	RCFD B790 0	RCFD B791 0	RCFD B792 0	RCFD B793 0	RCFD B794 0	RCFD B795 0	RCFD B796 0	11.
12. Maximum amount of credit exposure arising from recourse or other seller-provided credit enhancements provided to assets reported in item 11	RCFD B797 0	RCFD B798 0	RCFD B799 0	RCFD B800 0	RCFD B801 0	RCFD B802 0	RCFD B803 0	12.

Memorandum

		Dollar Amounts in Thousands		
		RCFD	Bil Mil Thou	
1. Asset-backed commercial paper conduits:				
a. Maximum amount of credit exposure arising from credit enhancements provided to conduit structures in the form of standby letters of credit, subordinated securities, and other enhancements:				
(1) Conduits sponsored by the reporting institution or related institution		B806	0	M.1.a.(1)
(2) Conduits sponsored by other unrelated institutions		B807	0	M.1.a.(2)
b. Unused commitments to provide liquidity to conduit structures:				
(1) Conduits sponsored by the reporting institution or related institution		B808	0	M.1.b.(1)
(2) Conduits sponsored by other unrelated institutions		B809	0	M.1.b.(2)