

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 December 31, 2014**(20141231)

(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 AUSTRALIA

Legal 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, FIAMMA MORTON

Name of Senior Executive Officer
MANAGING DIRECTOR, 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).**

Public reporting burden associated with the FFIEC 002 is estimated to average 25.43 hours per response including time to gather and maintain data in the required form and to review instructions and complete the information collection. A Federal agency may not conduct or sponsor, and an organization (or a person) is not required to respond to a collection of information, unless it displays a currently valid OMB control number. Comments regarding this burden estimate or any other aspect of this information collection, including suggestions for reducing the burden, may be sent to Secretary, Board of Governors of the Federal Reserve System, Washington, D.C. 20551 and to Office of Information and Regulatory Affairs, Office of Management and Budget, Washington, D.C. 20503.

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
Area Code/Phone Number/Extension (TEXT C493)
(212) 336-7725
Area Code/FAX 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
Area Code/Phone Number/Extension (TEXT 8902)
(212) 336-7725
Area Code/FAX 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
Area Code/Phone Number/Extension (TEXT C369)
(212) 336-7725
Area Code/FAX 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
Area Code/Phone Number/Extension (TEXT C374)
(212) 336-7725
Area Code/FAX 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

SUZANNE CHMURA

Name (TEXT C437)

HEAD OF COMPLIANCE AND REGULATORY RISK

Title (TEXT C438)

SUZANNE.CHMURA@CBA.COM.AU

E-mail Address (TEXT C439)

(212) 848-9226

Area Code/Phone Number/Extension (TEXT C440)

Third Contact

Name (TEXT C870)

Title (TEXT C871)

E-mail Address (TEXT C872)

Area Code/Phone Number/Extension (TEXT C873)

Secondary Contact

JENNIFER WINTERS

Name (TEXT C442)

COMPLIANCE OFFICER, AMERICAS

Title (TEXT C443)

JENNIFER.WINTERS@CBA.COM.AU

E-mail Address (TEXT C444)

(212) 848-9269

Area Code/Phone Number/Extension (TEXT C445)

Fourth Contact

Name (TEXT C875)

Title (TEXT C876)

E-mail Address (TEXT C877)

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 December 31, 2014

FFIEC 002

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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	5,120,492		0010	245	1.a.
b. U.S. Government securities:						
(1) U.S. Treasury securities	0260	787,467				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	22,472		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	936,578		2122	131,103	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	553,613		K302	0	1.f.(5)
g. Not applicable						
h. Other assets including other claims on nonrelated parties	2151	10,011		2151	510	1.h.
i. Total claims on nonrelated parties (sum of items 1.a through 1.h)	2171	7,430,633		2171	131,858	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	8,132,355				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	1,960,417	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		15,562,988		2170		2,092,275	
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		4,942,184		2205		2,089,168	
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	
(b) With others	C421		0		C421		0	
(2) Securities sold under agreements to repurchase:								
(a) With commercial banks in the U.S.	C422		0		C422		0	
(b) With others	C423		0		C423		0	
c. Other borrowed money (from Schedule P, item 4)	3190		9,983,222		3190		1,904	
d. Not applicable								
e. Trading liabilities	3548		569,858		3548		0	
f. Other liabilities to nonrelated parties	2916		67,724		2916		1,203	
g. Total liabilities to nonrelated parties (sum of items 4.a through 4.f)	2927		15,562,988		2927		2,092,275	
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					
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	
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		15,562,988		2950		2,092,275	
Memoranda								
1. Fair value of held-to-maturity securities	1771		0		1771		0	
2. Amortized cost of held-to-maturity securities	1754		0		1754		0	
3. Fair value of available-for-sale securities	1773		809,939		1773		0	
4. Amortized cost of available-for-sale securities	1772		810,248		1772		0	

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
(2) Secured by farmland (including farm residential and other improvements)	F605			0	F605			0
(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
(b) Closed-end loans secured by 1-4 family residential properties	G006			0	G006			0
(4) Secured by multifamily (5 or more) residential properties	F612			0	F612			0
(5) Secured by nonfarm nonresidential properties	F613			0	F613			0
b. Commercial and industrial loans	F614			0	F614			0
c. Other loans	G007			0	G007			0
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
(2) Secured by farmland (including farm residential and other improvements)	F626			0	F626			0
(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
(b) Closed-end loans secured by 1-4 family residential properties	G008			0	G008			0
(4) Secured by multifamily (5 or more) residential properties	F630			0	F630			0
(5) Secured by nonfarm nonresidential properties	F631			0	F631			0
b. Commercial and industrial loans	F632			0	F632			0
c. Other loans	G009			0	G009			0
7. Fair value of structured notes	8783			0	8783			0
8. Amortized cost of structured notes	8782			0	8782			0
9. Assets under the reporting branch or agency's management in proprietary mutual funds and annuities	B570			0	B570			0
10. Derivatives with a positive fair value held for trading purposes	3543		553,613		3543			0
11. Derivatives with a negative fair value held for trading purposes	3547		569,858		3547			0
12. Not applicable.								
13. Pledged U.S. government securities (1)	2785		387,494					

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

Schedule RAL — continued

		Total Reporting Branch or Agency Including Its IBF		
Dollar Amounts in Thousands		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	63	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
- 2=Independent annual audit of the branch or agency conducted in accordance with home-country auditing standards by an independent accounting firm
- 3=Review of the financial statements of the branch or agency by external auditors, as part of the audit of the parent organization

- 4=Review of the financial statements of the branch or agency by external auditors
- 5=Compilation of the financial statements of the branch or agency by external auditors
- 6=Other audit procedures
- 7=No audit or independent review

		Total Reporting Branch or Agency Including Its IBF		
Dollar Amounts in Thousands		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	624,994	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	983,130	0083	0	3.a.
b. Other depository institutions in the U.S. (including their IBFs)	0085	581,456	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	417,769	3149	245	4.c.
5. Balances due from Federal Reserve Banks	0090	3,138,137			5.
	RCXX		RCXY		
6. Total (sum of items 1 through 5) (must equal Schedule RAL, item 1.a)	0010	5,120,492	0010	245	6.

Schedule C — Loans

Part I. Loans and Leases

Net of unearned income.

NOTE: Exclude all transactions with related depository institutions.

NOTE: Exclude all transactions with related depository institutions.					(Column A) Total Reporting Branch or Agency Including Its IBF		(Column B) IBF Only			
Dollar Amounts in Thousands					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	627,007	1763	0	4.a.	
b. To non-U.S. addressees (domicile)					1764	312,467	1764	131,943	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	2,896	2123	840	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	936,578	2122	131,103	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				
b. With floating interest rates					6120	19,402				
4. Commercial and industrial loans with remaining maturity of more than one year (excluding those in nonaccrual status):										
a. With predetermined interest rates					6122	126,919				
b. With floating interest rates					6123	778,319				

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 Accounts										
	(Column A) Total Transaction Accounts and Credit Balances (Excluding IBF)				(Column B) Memo: Total Demand Deposits (1) (Included in Column A)			(Column C) Total Nontransaction Accounts (Including MMDAs) (Excluding IBF)										
	RCON	Bil	Mil	Thou	RCON	Bil	Mil	Thou	RCON	Bil	Mil	Thou	RCFN	Bil	Mil	Thou		
1. Individuals, partnerships, and corporations (include all certified and official checks):																	1.a.	
a. U.S. addressees (domicile)	C040	0							C041	1,447,220			C042	0				
b. Non-U.S. addressees (domicile)	C043	0							C044	1,165,646			C045	0				1.b.
2. Commercial banks in the U.S. (including their IBFs):																		2.a.
a. U.S. branches and agencies of other foreign banks	1643	0							2347	32,600			1668	0				
b. Other commercial banks in the U.S.	1645	0							2348	24,680			1669	0				2.b.
3. Banks in foreign countries:																		3.a.
a. Foreign branches of U.S. banks	1646	0							2367	65,900			1671	0				
b. Other banks in foreign countries	1647	0							2373	116,970			1672	0				3.b.
4. Foreign governments and official institutions (including foreign central banks)	1649	0							2377	0			2650	2,089,168				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				RCXY				7.	
	1653	0			2210	0			2385	2,853,016			2205	2,089,168				

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

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

Schedule E — Continued

Memoranda

Dollar Amounts in Thousands	Total Reporting Branch or Agency Excluding Its IBF				
	RCON	Bil	Mil	Thou	
1. Components of total nontransaction accounts (included in item 7, Column C):					
a. Time deposits of \$100,000 or more	2604		1,380,000		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		700,000		M.1.c.

Schedule K — Quarterly Averages (1)

NOTE: Exclude all transactions with related depository institutions.

Dollar Amounts in Thousands	Total Reporting Branch or Agency Including Its IBF				
	RCFD	Bil	Mil	Thou	
Assets					
1. Interest-bearing balances due from depository institutions (corresponds to part of Schedule RAL, item 1.a, Column A)	3381		7,958,931		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		941,497		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		10,248,141		5.
Liabilities					
6. Time certificates of deposit of \$100,000 or more (corresponds to part of Schedule E, Memorandum item 1.a)	3345		1,241,685		6.
7. Interest-bearing deposits (2) and credit balances (corresponds to part of Schedule RAL, item 4.a, Column A)	3107		5,546,524		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		9,921,610		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.

Dollar Amounts in Thousands		Total Reporting Branch or Agency Including Its IBF				
		RCFD	Bil	Mil	Thou	
1. Commitments to make or purchase loans		3423	1,546,522			1.
2. Spot foreign exchange contracts		8765	978,858			2.
3. Standby letters of credit:						
a. Total		3375	88,774			3.a.
(1) To U.S. addressees (domicile)		3376	83,343			3.a.(1)
(2) To non-U.S. addressees (domicile)		3377	5,431			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:						
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	67,503			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:						
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	
b. Forward contracts	8697		0		8698		380,539		8699		0		8700		0	
c. Exchange-traded option contracts:																
(1) Written options	8701		0		8702		0		8703		0		8704		0	
(2) Purchased options	8705		0		8706		0		8707		0		8708		0	
d. Over-the-counter option contracts:																
(1) Written options	8709		77,560,796		8710		220,000		8711		0		8712		0	
(2) Purchased options	8713		989,313		8714		220,000		8715		0		8716		0	
e. Swaps	3450		315,081		3826		20,345,112		8719		0		8720		0	
10. Total gross notional amount of derivative contracts held for trading	A126		78,738,271		A127		21,165,651		8723		0		8724		0	
11. Total gross notional amount of derivative contracts held for purposes other than trading	8725		126,919		8726		0		8727		0		8728		0	
12. Gross fair values of derivative contracts:																
a. Contracts held for trading:	RCFD				RCFD				RCFD				RCFD			
(1) Gross positive fair value	8733		14,447		8734		530,102		8735		0		8736		0	
(2) Gross negative fair value	8737		61,455		8738		502,702		8739		0		8740		0	
b. Contracts held for purposes other than trading:																
(1) Gross positive fair value	8741		418		8742		0		8743		0		8744		0	
(2) Gross negative fair value	8745		1,662		8746		0		8747		0		8748		0	

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)										
	3004				3003					1.a.
b. IBF transactions with related depository institutions domiciled outside the U.S. (included in Part I, item 2):										
(1) Head office of parent bank										
	3173				3174					1.b.(1)
(2) Non-U.S. branches and agencies of the parent bank:										
(a) Offices in the Caribbean										
	3175				3176					1.b.(2.a)
(b) Other offices										
	3177				3178					1.b.(2.b)
(3) Other related depository institutions domiciled outside the U.S.										
	3179				3180					1.b.(3)
c. Total (sum of items 1.a and 1.b.(1) through 1.b.(3) above)										
	3002				3001					1.c.
d. IBF net due from related depository institutions other than establishing entity (item 1.c, Column A minus Column B—enter the amount with a minus sign (-) if Column B is greater than Column A)										
	RCFN									
	3193									1.d.
2. IBF net due from establishing entity (if net due to, enter the amount with a minus sign (-))										
	1888									2.
3. IBF net due from all related depository institutions (sum of items 1.d and 2 above; if negative, enter the amount with a minus sign (-)). (If this item is positive, it must equal Schedule RAL, item 2.b; if this item is negative, its absolute value must equal Schedule RAL, item 5.b.)										
	3194									3.
Part III: Transactions of reporting institution including its IBF with related nondepository subsidiaries. These are not reflected in the net due from/due to items (items 2.a and 5.a) in Schedule RAL.										
Amounts outstanding as of report date with:										
1. Related nondepository majority-owned subsidiaries in the U.S.										
	3030				3029					1.
2. Related nondepository majority-owned subsidiaries in foreign countries										
	3032				3031					2.
Memorandum										
1. Amount of items 1 and 2 above for wholly-owned related nondepository subsidiaries										
	3034				3033					M.1.

Schedule M (CONFIDENTIAL) — Continued

		Total Reporting Branch or Agency Including Its IBF		
		RCFD	Bil Mil Thou	
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	
		RCFD	Bil Mil Thou	
(2) Total return swaps		G014	G015	6.a.(1)
(3) Credit options		G016	G017	6.a.(2)
(4) Other credit derivatives		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	(Column A) Interest Rate Contracts				(Column B) Foreign Exchange Contracts (2)				(Column C) Equity Derivative Contracts				(Column D) Commodity and Other Contracts				
Derivatives Position Indicators (1)	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	
	RCFD	Bil	Mil	Thou	RCFD	Bil	Mil	Thou	RCFD	Bil
1. Total loans to U.S. addressees (domicile):										
a. Commercial and industrial loans	1606		0		1607		0		1608	2,312
b. Loans secured by real estate	1421		0		1422		0		1423	0
c. All other loans (including all lease financing receivables)	3183		0		3184		0		3185	0
2. Total loans to non-U.S. addressees (domicile)	1623		0		1624		0		1625	12,523
3. Total (sum of items 1.a through 1.c and 2)	1406		0		1407		0		1403	14,835
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
2. Interest rate, foreign exchange rate, and other commodity and equity contracts:										
Fair value of amounts carried as assets	3529		0		3530		0			

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.

Dollar Amounts in Thousands		Reporting Branch Including its IBF		
		RCFD	Bil Mil Thou	
1. Total deposit liabilities before exclusions (gross) as defined in Section 3(l) 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
		RCFD		
4. Average consolidated total assets for the calendar quarter _____		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 for the calendar quarter(1) _____		K654	N/A	5
6. Holdings of long-term unsecured debt issued by other FDIC-insured depository institutions _____		K655	N/A	6

(1) See instructions for averaging methods. 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

Dollar Amounts in Thousands		Reporting Branch Excluding its IBF		
		RCON	Bil Mil Thou	
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) _____	Number	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 _____	Number	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) _____	Number	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 _____	Number	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. and 5. Not Applicable					

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, 2013, 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

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			2,332	3315			1,904	2.b.
3. Owed to others _____	2869			9,980,890	2869			0	3.
	RCXX				RCXY				
4. Total (sum of items 1 through 3) (must equal Schedule RAL, item 4.c) _____	3190			9,983,222	3190			1,904	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	Bl Mil Thou	RCFD	Bl Mil Thou	RCFD	Bl Mil Thou	RCFD	Bl Mil Thou	RCFD	Bl Mil Thou	
Assets											
1. Available-for-sale securities	1773	809,939	G474	0	G475	787,467	G476	0	G477		22,472
2. Federal funds sold and securities purchased under agreements to resell	RCFD										
	G478	0	G479	0	G480	0	G481	0	G482		0
3. Loans and leases held for sale	G483	0	G484	0	G485	0	G486	0	G487		0
4. Loans and leases held for investment	G488	0	G489	0	G490	0	G491	0	G492		0
5. Trading assets:	RCXX										
a. Derivative assets	3543	553,613	G493	0	G494	0	G495	553,613	G496		0
	RCFD										
	G497	0	G498	0	G499	0	G500	0	G501		0
b. Other trading assets											
(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
6. All other assets	G391	418	G392	0	G395	0	G396	418	G804		0
7. Total assets measured at fair value on a recurring basis (sum of items 1 through 5.b plus item 6)	G502	1,363,970	G503	0	G504	787,467	G505	554,031	G506		22,472

Schedule Q — Continued

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			
	RCFD	Bil Mil Thou	Thou	RCFD	Bil Mil Thou	Thou	RCFD	Bil Mil Thou	Thou	RCFD	Bil Mil Thou	Thou	RCFD	Bil Mil Thou	Thou	
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		569,858	G512		0	G513		0	G514		569,858	G515		0	10.a
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		3,070	G806		0	G807		0	G808		3,070	G809		0	13
14. Total liabilities measured at fair value on a recurring basis (sum of items 8 through 13)	G531		572,928	G532		0	G533		0	G534		572,928	G535		0	14

Schedule Q — Continued

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		0		G537	0		G538	0		G539	0		G540	0					
	b. Nontrading derivative assets		0		G542	0		G543	0		G544	0		G545	0					
	TEXT																			
	c. G546		0		G547	0		G548	0		G549	0		G550	0					
	d. G551		0		G552	0		G553	0		G554	0		G555	0					
	e. G556		0		G557	0		G558	0		G559	0		G560	0					
	f. G561		0		G562	0		G563	0		G564	0		G565	0					
	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						
G566		0		G567	0		G568	0		G569	0		G570	0						
b. Nontrading derivative liabilities																				
TEXT																				
G571		0		G572	0		G573	0		G574	0		G575	0						
G576		0		G577	0		G578	0		G579	0		G580	0						
G581		0		G582	0		G583	0		G584	0		G585	0						
G586		0		G587	0		G588	0		G589	0		G590	0						

Schedule S — Servicing, Securitization and Asset Sale Activities

Dollar Amounts in Thousands	(Column A) 1-4 Family Residential Loans	(Column B) Home Equity Lines	(Column C) Credit Card Receivables	(Column D) Auto Loans	(Column E) Other Consumer Loans	(Column F) Commercial and Industrial Loans	(Column G) All Other Loans, All Leases, and All Other Assets
	Bil Mil Thou	Bil Mil Thou	Bil Mil Thou	Bil Mil Thou	Bil Mil Thou	Bil Mil Thou	
Securitization Activities							
1. Outstanding principal balance of assets sold and securitized by the reporting institution with servicing retained or with recourse or other seller-provided credit enhancements	RCFD B705 0	RCFD B706 0	RCFD B707 0	RCFD B708 0	RCFD B709 0	RCFD B710 0	RCFD B711 0
2. Maximum amount of credit exposure arising from recourse or other seller-provided credit enhancements provided to structures reported in item 1 in the form of:							
a. Retained interest-only strips (included in Schedule RAL)	RCFD B712 0	RCFD B713 0	RCFD B714 0	RCFD B715 0	RCFD B716 0	RCFD B717 0	RCFD B718 0
b. Subordinated securities and other residual interests	RCFD C393 0	RCFD C394 0	RCFD C395 0	RCFD C396 0	RCFD C397 0	RCFD C398 0	RCFD C399 0
c. Standby letters of credit and other enhancements	RCFD C400 0	RCFD C401 0	RCFD C402 0	RCFD C403 0	RCFD C404 0	RCFD C405 0	RCFD C406 0
3. Reporting institution's unused commitments to provide liquidity to structures reported in item 1	RCFD B726 0	RCFD B727 0	RCFD B728 0	RCFD B729 0	RCFD B730 0	RCFD B731 0	RCFD B732 0
4. Past due loan amounts included in item 1:	RCFD B733 0	RCFD B734 0	RCFD B735 0	RCFD B736 0	RCFD B737 0	RCFD B738 0	RCFD B739 0
a. 30-89 days past due	RCFD B740 0	RCFD B741 0	RCFD B742 0	RCFD B743 0	RCFD B744 0	RCFD B745 0	RCFD B746 0
b. 90 days or more past due	0	0	0	0	0	0	0
5. Not applicable.							
6. Amount of ownership (or seller's) interests carried as:							
a. Securities (included in Schedule RAL)		RCFD B761 0	RCFD B762 0			RCFD B763 0	
b. Loans (included in Schedule C)		RCFD B500 0	RCFD B501 0			RCFD B502 0	
7. Past due loan amounts included in interests reported in item 6.a:							
a. 30-89 days past due		RCFD B764 0	RCFD B765 0			RCFD B766 0	
b. 90 days or more past due		RCFD B767 0	RCFD B768 0			RCFD B769 0	
8. Not applicable.							

	(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
Dollar Amounts in Thousands	Bil Mil Thou	Bil Mil Thou	Bil Mil Thou	Bil Mil Thou	Bil Mil Thou	Bil Mil Thou	Bil Mil Thou
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 B782 0
	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 B789 0
	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 B796 0
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
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							
(2) Conduits sponsored by other unrelated institutions							
b. Unused commitments to provide liquidity to conduit structures:							
(1) Conduits sponsored by the reporting institution or related institution							
(2) Conduits sponsored by other unrelated institutions							

Schedule T — Fiduciary and Related Services

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

- | | | | |
|---|-----------|----------------|---|
| 1. Does the institution have fiduciary powers? (If "NO," do not complete Schedule T.) | RCFD A345 | Yes / No
NO | 1 |
| 2. Does the institution exercise the fiduciary powers it has been granted? | RCFD A346 | Yes / No
NO | 2 |
| 3. Does the institution have any fiduciary or related activity (in the form of assets or accounts)?
(If "NO," do not complete the rest of Schedule T.) | RCFD B867 | Yes / No
NO | 3 |

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

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

Schedule T — Continued

Memoranda

Dollar Amounts in Thousands	Managed Assets			
	RCFD	Bil	Mil	Thou
1. Managed assets held in personal trust and agency accounts:				
a. Non-interest bearing deposits	B913			N/A
b. Interest-bearing deposits	B914			N/A
c. U.S. Treasury and U.S. Government agency obligations	B915			N/A
d. State, county and municipal obligations	B916			N/A
e. Money market mutual funds	B917			N/A
f. Other short-term obligations	B918			N/A
g. Other notes and bonds	B919			N/A
h. Common and preferred stocks	B920			N/A
i. Real estate mortgages	B921			N/A
j. Real estate	B922			N/A
k. Miscellaneous assets	B923			N/A
l. Total managed assets held in personal trust and agency accounts (sum of Memorandum items 1.a through 1.k) (must equal Schedule T, item 4, column A)	RCXX B868	Tril	Bil	Mil
				Thou
				N/A

Dollar Amounts in Thousands	(Column A) Number of Issues		(Column B) Principal Amount Outstanding			
	RCFD		Tril	Bil	Mil	Thou
2. Corporate trust and agency accounts:						
a. Corporate and municipal trusteeships	B927	N/A				N/A
b. Transfer agent, registrar, paying agent, and other corporate agency	B929	N/A				

Dollar Amounts in Thousands	(Column A) Number of Funds		(Column B) Market Value of Fund Assets			
	RCFD		Tril	Bil	Mil	Thou
3. Collective investment funds and common trust funds:						
a. Domestic equity	B931	N/A	B932			N/A
b. International/Global equity	B933	N/A	B934			N/A
c. Stock/Bond blend	B935	N/A	B936			N/A
d. Taxable bond	B937	N/A	B938			N/A
e. Municipal Bond	B939	N/A	B940			N/A
f. Short term investments/Money market	B941	N/A	B942			N/A
g. Specialty/Other	B943	N/A	B944			N/A
h. Total collective investment funds (sum of Memorandum items 3.a through 3.g)	B945	N/A	B946			N/A

Person to whom questions about Schedule T - Fiduciary and Related Services should be directed:

N/A

Name and Title (TEXT B962)

N/A

E-mail Address (TEXT B926)

N/A

Telephone: Area code/phone number/extension (TEXT B963)

N/A

FAX: Area code/phone number (TEXT B964)