

INSERT #2

**Schedule B—Summary Risk-Weighted Asset Information for Banks Approved to Use
Advanced Internal Ratings-Based and Advanced Measurement Approaches for Regulatory Capital Purposes**

Dollar amounts in thousand	Non-Defaulted and Defaulted Exposures																				
	(Column A) Weighted-Average Probability of Default			(Column B) Balance Sheet Amount			(Column C) Total Undrawn Amount			(Column D) Exposure at Default			(Column E) Weighted-Average Maturity (Years)		(Column F) Wtd-Avg LGD after Consideration of Credit Risk Mitigants		(Column G) Risk-Weighted Assets			(Column H) Expected Credit Loss	
Exposure Category	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Number	Percentage	Bil	Mil	Thou	Bil	Mil	Thou	
Securitization Exposures																					
18. Subject to simplified Supervisory formula approach				XXXXXXXXXX														XXXXXXXXXX			
19. Subject to 1,250 % risk weight.....				XXXXXXXXXX														XXXXXXXXXX			
Cleared transactions																					
20. Derivative contracts and netting sets to derivatives.....				XXXXXXXXXX														XXXXXXXXXX			
21. Repo-style Transactions.....				XXXXXXXXXX														XXXXXXXXXX			
22. Default fund Contributions				XXXXXXXXXX														XXXXXXXXXX			

INSERT #4 (applies to Schedules D, Memoranda section)

	(Column A) Weighted-Average Obligor PD	(Column B) Number of Obligor	(Column C) Balance Sheet Amounts			(Column D) Total Undrawn Amount			(Column E) EAD			(Column F) Weighted-Average Effective maturity (Years)			(Column G) Weighted-Average LGD before Consideration of Eligible Guarantees and Credit Derivatives	(Column H) Weighted-Average LGD after Consideration of Credit Risk Mitigants	(Column I) Effect of PD Substitution and LGD Adjustment Approaches on RWA			(Column J) Risk-Weighted Assets			(Column K) Expected Credit Loss			
	Percentage	Number	Bil	Mil	Tho	Bil	Mil	Tho	Bil	Mil	Tho	Bil	Mil	Tho	Percentage	Percentage	Bil	Mil	Tho	Bil	Tho	Bil	Mil	Tho	Bil	
2. Unregulated financial institutions...	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	
	__._:--													__._:--	__._:--											M.2
3. Regulated financial institutions...	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	
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INSERT #5 (applies to Schedule H)

Memoranda

Exposures subject to a wholesale correlation factor multiplier of 1.25

PD Range	Exposures with EAD Adjustments												Exposures Where Collateral Is Reflected in LGD											
	(Column A) Weighted-Average PD	(Column B) Weighted-Average Effective Maturity (Years)	(Column C) EAD	(Column D) Weighted-Average LGD	(Column E) Risk-Weighted Assets	(Column F) Expected Credit Loss	(Column G) Weighted-Average PD	(Column H) Weighted-Average Maturity (Years)	(Column I) EAD	(Column J) Weighted-Average LGD	(Column K) Risk-Weighted Assets	(Column L) Expected Credit Loss	(Column G) Weighted-Average PD	(Column H) Weighted-Average Maturity (Years)	(Column I) EAD	(Column J) Weighted-Average LGD	(Column K) Risk-Weighted Assets	(Column L) Expected Credit Loss						
	Percentage	Number	Bil	Mil	Tho	Percentage	Bil	Mil	Tho	Bil	Mil	Tho	Percentage	Number	Bil	Mil	Tho	Percentage	Bil	Mil	Tho	Bil	Mil	Tho
1. Regulated Institutions.....	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX
2. Unregulated Institutions.....	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX

IMM Margin Period of Risk and Specific Wrong Way Risk

Holding Period, Margin Period of Risk and Specific Wrong Way Risk	Holding Period or Margin Period of risk set for 20 days		Holding period or Margin Period of risk set for at least twice the minimum holding period that would otherwise be used (due to at least 3 disputes)		Exposures with specific wrong-way risk for which the bank would otherwise apply the IMM.	
	(Column A) Exposure Amount	(Column B) Risk-Weighted Assets	(Column C) Exposure Amount	(Column D) Risk-Weighted Assets	(Column E) Exposure Amount	(Column F) Risk-Weighted Assets
3. Exposure amount and risk-weighted assets.....	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX

INSERT #6 (applies to Schedule I, Memoranda section)

Exposures subject to a wholesale correlation factor multiplier of 1.25																									
PD Range	Exposures with EAD Adjustments									Exposures Where Collateral Is Reflected in LGD															
	(Column A) Weighted-Average PD	(Column B) Weighted-Average Effective Maturity (Years)	(Column C) EAD	(Column D) Weighted-Average LGD	(Column E) Risk-Weighted Assets	(Column F) Expected Credit Loss	(Column G) Weighted-Average PD	(Column H) Weighted-Average Maturity (Years)	(Column I) EAD	(Column J) Weighted-Average LGD	(Column K) Risk-Weighted Assets	(Column L) Expected Credit Loss													
	Percentage	Number	Bil	Mil	Tho	Percentage	Bil	Mil	Tho	Bil	Mil	Tho	Percentage	Number	Bil	Mil	Tho	Percentage	Bil	Mil	Tho	Bil	Mil	Tho	
2. Regulated Institutions.....	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX
3. Unregulated Institutions.....	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX

IMM Margin Period of Risk and Specific Wrong Way Risk						
Holding Period, Margin Period of Risk and Specific Wrong Way Risk	Holding Period or Margin Period of risk set for 20 days		Holding period or Margin Period of risk set for at least twice the minimum holding period that would otherwise be used (due to at least 3 disputes)		Exposures with specific wrong-way risk for which the bank would otherwise apply the IMM.	
	(Column A) Exposure Amount	(Column B) Risk-Weighted Assets	(Column C) Exposure Amount	(Column D) Risk-Weighted Assets	(Column E) Exposure Amount	(Column F) Risk-Weighted Assets
4. Exposure amount and risk-weighted assets.....	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX

INSERT #7 (applies to Schedule J, Memoranda section)

Exposures subject to a wholesale correlation factor multiplier of 1.25

PD Range	Exposures with EAD Adjustments												Exposures Where Collateral Is Reflected in LGD												
	(Column A) Weighted-Average PD	(Column B) Weighted-Average Effective Maturity (Years)	(Column C) EAD			(Column D) Weighted-Average LGD	(Column E) Risk-Weighted Assets	(Column F) Expected Credit Loss			(Column G) Weighted-Average PD	(Column H) Weighted-Average Maturity (Years)	(Column I) EAD			(Column J) Weighted-Average LGD	(Column K) Risk-Weighted Assets	(Column L) Expected Credit Loss							
	Percentage	Number	Bil	Mil	Tho	Percentage	Bil	Mil	Tho	Bil	Mil	Tho	Percentage	Number	Bil	Mil	Tho	Percentage	Bil	Mil	Tho	Bil	Mil	Tho	
2. Regulated Institutions.....	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	M.2
3. Unregulated Institutions.....	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	M.3

IMM Margin Period of Risk and Specific Wrong Way Risk

Holding Period, Margin Period of Risk and Specific Wrong Way Risk	Holding Period or Margin Period of risk set for 20 days		Holding period or Margin Period of risk set for at least twice the minimum holding period that would otherwise be used (due to at least 3 disputes)		Exposures with specific wrong-way risk for which the bank would otherwise apply the IMM.		
	(Column A) Exposure Amount	(Column B) Risk-Weighted Assets	(Column C) Exposure Amount	(Column D) Risk-Weighted Assets	(Column E) Exposure Amount	(Column F) Risk-Weighted Assets	
4. Exposure amount and risk-weighted assets.....	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	XXXXXXXX	M.4

INSERT #8 (new Schedule P)

Schedule P—Securitization Exposures

	Securitized Exposures (excluding resecuritizations)									Resecuritizations								
	(Column A) Exposure Amount			(Column B) Risk- Weighted Assets			(Column C) Deduction			(Column D) Exposure Amount			(Column E) Risk- Weighted Assets			(Column F) Deduction		
	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou
	Dollar amounts in thousands																	
1. Exposures subject to the supervisory formula approach.....	XXXX	XXXX		XXXX	XXXX					XXXX	XXXX		XXXX	XXXX				
2. Exposures subject to the simplified supervisory formula approach....	XXXX	XXXX		XXXX	XXXX					XXXX	XXXX		XXXX	XXXX				
3. Exposures subject to 1,250 percent risk weight.....	XXXX	XXXX		XXXX	XXXX					XXXX	XXXX		XXXX	XXXX				
4. Exposures subject to deduction.....							XXXX	XXXX									XXXX	XXXX
5. Total securitization exposures and risk-weighted assets	XXXX	XXXX		XXXX	XXXX					XXXX	XXXX		XXXX	XXXX				

INSERT #9 (new Schedule Q)

Schedule Q—Cleared Transactions

	(Column A) Exposure amount with QCCP qualifying for 2% risk weight			(Column B) Exposure amount not qualifying for 2% risk weight			(Column C) Exposure amount for default fund contributions			(Column D) Risk-Weighted Assets		
	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou
Dollar amounts in thousands												
Clearing Member Client Bank												
	XXXXXXXXXX			XXXXXXXXXX						XXXXXXXXXX		
1. Derivative contracts or netting sets of derivative contracts.....												
	XXXXXXXXXX			XXXXXXXXXX						XXXXXXXXXX		
2. Repo-style transactions.....												
Clearing Member -Bank												
	XXXXXXXXXX			XXXXXXXXXX						XXXXXXXXXX		
3. Derivative contracts or netting sets of derivative contracts.....												
	XXXXXXXXXX			XXXXXXXXXX						XXXXXXXXXX		
4. Repo-style transactions.....												
5. Default fund contributions to non-QCCP ¹							XXXXXXXXXX			XXXXXXXXXX		
6. Default fund contributions to QCCP.....							XXXXXXXXXX			XXXXXXXXXX		
Total	XXXXXXXXXX			XXXXXXXXXX			XXXXXXXXXX			XXXXXXXXXX		
7. Total clearing member exposures and risk weighted assets.....												

¹ QCCP: qualifying central counterparty