

FR Y-14A Schedule E - Operational Risk

Institution Name:

RSSD ID:

Source:

Submission Date (MM/DD/YYYY):

BHC Operational Risk Historical Capital Worksheet

Basel II Mandatory or "Opt-In" Firms Only

BHC Name: 0
RSSD #: 0
Source: BHC
Submission Date: 1/0/1900

- 1. If the BHC is subject to the advanced approaches risk-based capital rules (12 CFR part 225, Appendix, G), the BHC should fill out this worksheet and provide any supporting information in a separate document, cross-referencing the document to the respective item.
2. Insert BHC Name, RSSD, Source, and Submission Date in the space provided above.
3. The firm should report the BHC's operational risk capital by unit-of-measure (undiversified basis) from Q4 of the previous year to Q3 of the reporting year. The unit-of-measure is the level at which the BHC's quantification model generates a separate distribution for estimating potential operational losses (e.g., organizational unit, operational loss event type, risk category, etc.).
4. BHC Baseline scenario only.

Operational risk capital by BHC unit-of measure (undiversified) - Insert additional rows as necessary)

Table with 5 columns: Unit of Measure, HQ3\*, HQ2, HQ1, As of Quarter. Includes a Totals row at the bottom with dashes.

\*HQ is Historical Quarter and represents the number of quarters prior to the as of quarter that should be reported

<b>BHC Legal Reserves Reporting Worksheets</b>		
	BHC Name:	0
	RSSD:	0
	Source:	BHC
	Submission Date:	1/0/1900

**Section 2 - Annual Reporting of Legal Reserves**

a. For each year in the chart below, report the total dollar value of the institution’s legal reserve balance, representing the total legal reserve balance that was included on the institution’s financial statements as of September 30. The BHC’s initial submission should contain annual legal reserve balances from Q3 of the as-of reporting quarter as well as Q3 from the prior four years.

Total Legal Reserve Balance	
Year	\$ Balance (Millions)
As-of Q3	
Q3 - HY1	
Q3 - HY2	
Q3 - HY3	
Q3 - HY4	

Total Legal Reserves:

b. Legal Reserves Pertaining to Repurchase Litigation (Voluntary): For Q3 2013, on a voluntary basis, report the total dollar value of the institution’s legal reserves pertaining to repurchase litigation which was included on the institution’s financial statements as part of the total legal reserve on September 30. Also please report the subset of this amount which is related only to contractual Representation and Warranty (R&W) claims (excluding any amounts set aside for damages, penalties, etc).

Total Repurchase Litigation Reserve Balance		Repurchase Litigation Reserve Balance related only to contractual R&W claims
As of Quarter	\$ Balance (Millions)	\$ Balance (Millions)
Q3		

Voluntary Reporting of Legal Reserves Pertaining to Repurchase Litigation: