

FR Y-14A Schedule E - Operational Risk

Institution Name:

RSSD ID:

Source:

BHC

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 Q4 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)

\$Millions

Unit of Measure	HQ3*	HQ2	HQ1	As of Quarter
CAORW918	CAORW919	CAORW920	CAORW921	CAORW922
Totals	-	-	-	-

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

BHC Legal Reserves Reporting Worksheets

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 for the as-of quarter. The BHC’s initial submission should contain annual legal reserve balances from Q4 of the as-of reporting quarter as well as Q4 from the prior four years.

Total Legal Reserves:

Total Legal Reserve Balance		
Year		\$ Balance (Millions)
As-of Q4	CAORW923	
Q4 - HY1	CAORW924	
Q4 - HY2	CAORW925	
Q4 - HY3	CAORW926	
Q4 - HY4	CAORW927	

*HY = Historical Year

b. Legal Reserves Pertaining to Repurchase Litigation (Voluntary): For the as-of quarter, 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 for the as-of quarter. 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).

Voluntary Reporting of Legal Reserves Pertaining to Repurchase Litigation:

Total Repurchase Litigation Reserve Balance		Repurchase Litigation Reserve Balance related only to contractual R&W claims
As of Quarter	\$ Balance (Millions)	\$ Balance (Millions)
	CAORW928	CAORW929
Q4		