Institution Name:
$\square$RSSD ID:
$\square$Date of Data Submission:
$\square$As of Date:
$\square$

FR Y-14Q Schedule C.1—Regulatory Capital Instruments as of Quarter End

| A | B | C | D | E | F | G | H |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | CUSIP or unique identifier provided by BHC/IHC | Instrument type | Revised regulatory capital rule (July 2013) treatment | Cumulative / noncumulative | Notional amount (\$Millions) | Amount recognized in regulatory capital (\$Millions) | Comments |
| MDRMs | CQCNP083 | CQCNQ744 | CQCNQ746 | CQCNQ747 | CQCNQ748 | CQCNQ749 | CQCNQ750 |
| 1 |  |  |  |  |  |  |  |
| 2 |  |  |  |  |  |  |  |
| 3 |  |  |  |  |  |  |  |
| 4 |  |  |  |  |  |  |  |
| 5 |  |  |  |  |  |  |  |
| 6 |  |  |  |  |  |  |  |
| 7 |  |  |  |  |  |  |  |
| 8 |  |  |  |  |  |  |  |
| 9 |  |  |  |  |  |  |  |
| 10 |  |  |  |  |  |  |  |
| ... |  |  |  |  |  |  |  |

FR Y-14Q Schedule C.2—Regulatory Capital Instrument Repurchases/Redemptions During Quarter

| A | B | C | D | E | F | G | H | I | J | K |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | CUSIP or unique identifier provided by BHC/IHC | Instrument type | Revised regulatory capital rule (July 2013) treatment | Redemption action | Date on which action was executed (mm/dd/yyyy) | Notional amount transacted (\$Millions) | Regulatory capital amount transacted (\$Millions) | Notional amount remaining at quarter end (\$Millions) | Amount recognized in regulatory capital remaining at quarter end (\$Millions) | Comments |
| MDRMs | CQCRP083 | CQCRQ744 | CQCRQ746 | CQCRQ754 | CQCRQ755 | CQCRQ756 | CQCRQ757 | CQCRQ758 | CQCRQ759 | CQCRQ750 |
| 1 |  |  |  |  |  |  |  |  |  |  |
| 2 |  |  |  |  |  |  |  |  |  |  |
| 3 |  |  |  |  |  |  |  |  |  |  |
| 4 |  |  |  |  |  |  |  |  |  |  |
| 5 |  |  |  |  |  |  |  |  |  |  |
| 6 |  |  |  |  |  |  |  |  |  |  |
| 7 |  |  |  |  |  |  |  |  |  |  |
| 8 |  |  |  |  |  |  |  |  |  |  |
| 9 |  |  |  |  |  |  |  |  |  |  |
| 10 |  |  |  |  |  |  |  |  |  |  |
| ... |  |  |  |  |  |  |  |  |  |  |

FR Y -14Q Schedule C. 3 - Regulatory Capital Instruments Issuances During Quarter

| A | B | c | D | E | F | G | H | 1 | J | K | L | M | N |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | CUSIP or unique identifier provided by $\mathrm{BHC} / \mathrm{HC}$ | Instrument type | Is issuance result of conversion? | If conversion, indicate CUSIP of original instrument | Date of issuance ( $\mathrm{mm} / \mathrm{dd} / \mathrm{yyyy})^{*}$ | $\qquad$ | Cumulative / noncumulative | $\qquad$ | Regulatory capital amount transacted (\$Millions) | Perpetual / dated | If dated, date of maturity (mm/dd/yyyy)* | Issuer call | If callable, optional call date (mm/dd/yyyy)* |
| MDRMs | CQCIP083 | CQCIO744 | CQCIO762 | CQCIO763 | CQCIN477 | CQCIO746 | CQC10747 | CQCIQ756 | CQCIQ757 | CQCIO769 | CQC19914 | CQCIO770 | CQCIO771 |
| 1 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 2 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 3 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 4 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 5 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 6 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 7 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 8 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 9 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 10 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| ... |  |  |  |  |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| A | 0 | P | Q | R | S | T | U | V | W | x | Y | z | AA |
|  | Fixed / floating | Coupon / dividend rate (bps) at issuance | Index at Issuance | Spread over index (bps) at issuance | Date at which coupon terms change | Coupon/dividend rate (bps) when terms change | Index when terms change | Spread over index (bps) when terms change | Existence of step up or other incentive to redeem | Convertible / nonconvertible | If convertible, mandatory or optional conversion? | If convertible, specify instrument type into which it will convert | Comments |
| MDRMs | CQCIN189 | CQCIQ772 | CQCIO773 | CQCIQ774 | CQCIR625 | CQCIR626 | CQCIR627 | CQCIR628 | CQCIQ775 | CQCIQ776 | CQCIQ777 | CQCIO778 | CQCIQ750 |
| 1 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 2 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 3 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 4 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 5 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 6 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 7 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 8 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 9 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 10 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| ... |  |  |  |  |  |  |  |  |  |  |  |  |  |


| A | BB | cc | DD | EE | FF | GG | HH | II | J | кK | LL | MM | NN | 00 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | Carrying Value (\$Millions), as-of quarter end | Unamortized <br> discounts, <br> premiums, and fees <br> as of quarter end <br> (\$Millions) | Fair value of associated swaps (\$Millions) | Interest Rate Swap Issue Date (mm/dd/yyyy) | Interest Rate Swap maturity date (mm/dd/yyyy) | Notional Amount of Associated Interest Rate Swap (\$Millions) | Interest Rate Swap Fixed Payment Rate (bps) | Interest Rate Swap Payment Index | Interest Rate Swap Payment Spread (bps) | Currency denomination of instrument | Currency of Foreign Exchange Swap Payment | Notional Amount of Foreign Exchange Swap (\$Millions) | Exchange Rate of Foreign Exchange Swap (II/HH) | Y9С BHCK 4062 Reconciliation |
| MDRMs | CQCIR629 | CQCIR630 | CQCIR631 | CQCIR632 | CQCIR633 | CQCIR634 | CQCIR635 | CQCIR636 | CQCIR637 | CQCIR638 | CQCIR639 | CQCIR640 | CQCIR641 | CQCIR642 |
| 1 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 2 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 3 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 4 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 5 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 6 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 7 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 8 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 9 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 10 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 11 |  |  |  |  |  |  |  |  |  |  |  |  |  |  |

