FR Y-14Q: AFS and HTM Securities Schedule

Institution Name:	
RSSD ID:	
Date of Data Submission:	

FR Y-14Q Schedule B.1 Securites 1: Main Schedule

				Security Description				Exposure to Debt/Equity Security (USD Equivalent)												
		Identifier Type (CUSIP/ISIN/Other)	**Identifier Value (CUSIP/ISIN)**	**Private Placement (Y/N)**	**Security Description 1**	**Security Description 2**	**Security Description 3**	**Amortized Cost** (USD Equivalent)	**Market Value** (USD Equivalent)	**Current Face Value** (USD Equivalent)	**Original Face Value** (USD Equivalent)	**OTTI Taken*** **	**Amount of Allowance for Credit Losses**** **	**Writeoffs**** **	**Accounting Intent** (AFS, HTM)	**Price**	**Pricing Date (e.g., MM/DD/YYYY)**	**Book Yield***	**Purchase Date****	**Currency**
		CQSCP082	CQSCP083	CQSCS370	CQSCP084	CQSCP085	CQSCP086	CQSCP087	CQSCP088	CQSCP089	CQSCP090	CQSCP091	CQSCJH85	CQSCJH87	CQSCP092	CQSCHK21	CQSCP093	CQSCP094	CQSCP095	CQSCS371
1	Example				Agency MBS															
2	Example				Auction Rate Securities															
3	Example				CDO															
4	Example				CLO															
5	Example				CMBS															
6	Example				Common Stock (Equity)	Issuer Name														
7	Example				Auto ABS															
8	Example				Credit Card ABS															
9	Example				Student Loan ABS															
10	Example				Other ABS (excl HEL ABS)															
11	Example				Corporate Bond	Issuer Name	Sector													
12	Example				Domestic Non-Agency RMBS (incl HEL ABS)															
13	Example				Foreign RMBS	Country														
14	Example				Municipal Bond	Sector														
15	Example				Mutual Fund	Money Market Mutual Fund or Non Money Market Mutual Fund	Name of Fund													
16	Example				Preferred Stock (Equity)	Issuer Name														
17	Example				Sovereign Bond	Country ISO Code														
18	Example				US Treasuries & Agencies															
19	Example				Covered Bond															
20	Example				Other															

* Book yield is the effective interest rate that would be used to determine credit losses on debt instruments for other-than-temporary impairment (OTTI) purposes. Please refer to ASC 320 (FAS 115) for any additional information.

** Purchase Date is the date on which the security was purchased or acquired.

*** OTTI Taken should only be reported by institutions that have not adopted ASU 2016-13.

**** Amount of Allowance for Credit Losses Total Amortized Cost Net of Allowance and Writeoffs should only be reported by institutions that have adopted ASU 2016-13.

FR Y-14Q Schedule B.2 Securites 2: Investment Securities with Designated Accounting Hedges

		Security Holding					Hedging Instrument Information									
				Exposure to Debt/Equity Security (USD Equivalent)												
		Identifier Type (CUSIP/ISIN/ Other)	**Identifier Value (CUSIP/ISIN)**	**Amortized Cost** (USD Equivalent)	**Market Value** (USD Equivalent)	**Accounting Intent** (AFS, HTM, EQ)	**Type of Hedge(s)**	**Hedged Risk**	**Hedge Interest Rate**	**Hedge Percentage**	**Hedge Horizon**	**Hedged Cash Flow**	**Sidedness**	**Hedging Instrument at Fair Value**	**Effective Portion of Cumulative Gains and Losses**	~~**Ineffective Portion of Cumulative Gains and Losses**~~
		CQSHP082	CQSHP083	CQSHP087	CQSHP088	CQSHP092	CQSHS372	CQSHS373	CQSHS374	CQSHS375	CQSHS376	CQSHS377	CQSHS378	CQSHS379	CQSHS380	~~CQSHS381~~
1	Example															
2	Example															
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7	Example															
8	Example															
9	Example															
10	Example															
...	Example															

FR Y-14Q Schedule C: Regulatory Capital Instruments Quarterly Schedule

Institution Name:	
RSSD ID:	
Date of Data Submission:	
As of Date:	

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

A	B	C	D	E	F	G	H	I	J	K	L	M	N
	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**	**Carrying Value ($Millions), as-of quarter end**	**Unamortized discounts/ premiums, fees and foreign exchange translation impacts as of quarter end ($Millions)**	**Fair value of associated swaps ($Millions)**	**Notional Amount of Associated Interest Rate Swap ($Millions)**	**Currency denomination of instrument**	**Y9C BHCK 4062 Reconciliation**
MDRMs	CQCNP083	CQCNQ744	CQCNQ746	CQCNQ747	CQCNQ748	CQCNQ749	CQCNQ750	CQCNR629	CQCNR630	CQCNR631	CQCNR634	CQCNR638	CQCNR642
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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
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FR Y-14Q Schedule C.3 – Regulatory Capital Instruments Issuances During Quarter

A	B	C	D	E	F	G	H	I	J	K	L	M	N
	CUSIP or unique identifier provided by BHC/IHC	**Instrument type**	**Is issuance result of conversion?**	**If conversion, indicate CUSIP of original instrument**	**Date of issuance (mm/dd/yyyy)***	**Revised regulatory capital rule treatment**	**Cumulative / noncumulative**	**Notional amount transacted ($Millions)**	**Regulatory capital amount transacted ($Millions)**	**Perpetual / dated**	**If dated, date of maturity (mm/dd/yyyy)***	**Issuer call**	**If callable, optional call date (mm/dd/yyyy)***
MDRMs	CQCIP083	CQCIQ744	CQCIQ762	CQCIQ763	CQCIN477	CQCIQ746	CQCIQ747	CQCIQ756	CQCIQ757	CQCIQ769	CQCI9914	CQCIQ770	CQCIQ771
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A	O	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 / non-convertible**	**If convertible, mandatory or optional conversion?**	**If convertible, specify instrument type into which it will convert**	**Comments**	
MDRMs	CQCIN189	CQCIQ772	CQCIQ773	CQCIQ774	CQCIR625	CQCIR626	CQCIR627	CQCIR628	CQCIQ775	CQCIQ776	CQCIQ777	CQCIQ778	CQCIQ750	
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2														
3														
4														
5														**Move to C.1**
6														**Eliminate**
7														
8														
9														
10														
…														

A	BB	CC	DD	EE	FF	GG	HH	II	JJ	KK	LL	MM	NN	OO
	Carrying Value ($Millions), as-of quarter end	**Unamortized discounts/ premiums, fees and foreign exchange translation impacts as of quarter end ($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)**	**Y9C BHCK 4062 Reconciliation**
MDRMs	CQCIR629	CQCIR630	CQCIR631	CQCIR632	CQCIR633	CQCIR634	CQCIR635	CQCIR636	CQCIR637	CQCIR638	CQCIR639	CQCIR640	CQCIR641	CQCIR642
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Schedule D - Regulatory Capital

		Actual in $Millions as of date	Comments
Non-Significant investments in the capital of unconsolidated financial institutions in the form of common stock			
1	Aggregate amount of non-significant investments in the capital of unconsolidated financial institutions		
2	Non-significant investments in the capital of unconsolidated financial institutions in the form of common stock		
3	10 percent threshold for non-significant investments		
4	Amount to be deducted from common equity tier 1 due to 10 percent deduction threshold (greater of item 2 minus item 3 or zero)		
Significant investments in the capital of unconsolidated financial institutions in the form of common stock			
5	Gross significant investments in the capital of unconsolidated financial institutions in the form of common stock		
6	Permitted offsetting short positions in relation to the specific gross holdings included above		
7	Significant investments in the capital of unconsolidated financial institutions in the form of common stock net of short positions (greater of item 5 minus 6 or zero)		
8	10 percent common equity tier 1 deduction threshold		
9	Amount to be deducted from common equity tier 1 due to 10 percent deduction threshold (greater of item 7 minus item 8 or zero)		
Mortgage servicing assets			
10	Total mortgage servicing assets classified as intangible		
11	Associated deferred tax liabilities which would be extinguished if the intangible becomes impaired or derecognized under the relevant accounting standards		
12	Mortgage servicing assets net of related deferred tax liabilities (item 10 minus item 11)		
13	10 percent common equity tier 1 deduction threshold (derived from item 8)		
14	Amount to be deducted from common equity tier 1 due to 10 percent deduction threshold (greater of item 12 minus item 13 or zero)		
Deferred tax assets due to temporary differences			
15	Deferred tax assets arising from temporary differences, net of DTLs		
16	Valuation allowances related to DTAs arising from temporary differences		
17	Potential net operating loss carrybacks		
18	DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs		
19	10 percent common equity tier 1 deduction threshold (derived from item 8)		
20	Amount to be deducted from common equity tier 1 due to 10 percent deduction threshold (greater of item 18 minus item 19 or zero)		
Aggregate of items subject To the 15% limit (significant investments, mortgage servicing assets and deferred tax assets arising from temporary differences)			
21	Sum of items 7, 12, and 18		
22	15 percent common equity tier 1 deduction threshold		
23	Sum of items 9, 14, and 20		
24	Item 21 minus item 23		
25	Amount to be deducted from common equity tier 1 due to 15 percent deduction threshold (greater of item 24 minus item 22 or zero)		
Other Quarterly Changes			
26	Issuance of common stock (including conversion of common stock)		
27	Repurchases of common stock		
Memoranda			
M1	Taxes paid through the as-of date of the current fiscal year		

Trading, PE & Other Fair Value Assets Schedule
Private Equity

Firm Name

Effective Date:
Submission Date:

				(A) Investments Reported at FAIR VALUE ($MM)						(B) Investments NOT Reported at FAIR VALUE ($MM)					
Sector	**GICS Code**	**Industry Group**	**Total**	**Global**	**United States**	**Western Europe**	**Other Developed Markets**	**Emerging Markets**	**Unspecified Geography**	**Global**	**United States**	**Western Europe**	**Other Developed Markets**	**Emerging Markets**	**Unspecified Geography**
Energy	**1010**	**Energy**	**$0**	**$0**						**$0**					
Materials	**1510**	**Materials**	**$0**	**$0**						**$0**					
Industrials	2010	Capital Goods	$0	$0						$0					
Industrials	2020	Commercial & Professional Services ~~& Supplies~~	$0	$0						$0					
Industrials	2030	Transportation	$0	$0						$0					
Industrials	20	Unspecified	$0	$0						$0					
Industrials	**20**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Consumer Discretionary	2510	Automobiles & Components	$0	$0						$0					
Consumer Discretionary	2520	Consumer Durables & Apparel	$0	$0						$0					
Consumer Discretionary	2530	Consumer Services	$0	$0						$0					
~~C Dr t~~	~~54~~	~~M di~~	~~—~~	~~—~~						~~—~~					
Consumer Discretionary	2550	Retailing	$0	$0						$0					
Consumer Discretionary	25	Unspecified	$0	$0						$0					
Consumer Discretionary	**25**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Consumer Staples	3010	Food & Staples Retailing	$0	$0						$0					
Consumer Staples	3020	Food Beverage & Tobacco	$0	$0						$0					
Consumer Staples	3030	Household & Personal Products	$0	$0						$0					
Consumer Staples	30	Unspecified	$0	$0						$0					
Consumer Staples	**30**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Health Care	3510	Health Care Equipment & Svcs	$0	$0						$0					
Health Care	3520	Pharma. Bio. & Life Sciences	$0	$0						$0					
Health Care	35	Unspecified	$0	$0						$0					
Health Care	**35**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Financials (excl Real Estate)	4010	Banks	$0	$0						$0					
Financials (excl Real Estate)	4020	Diversified Financials	$0	$0						$0					
Financials (excl Real Estate)	4030	Insurance	$0	$0						$0					
Financials (excl Real Estate)		Unspecified	$0	$0						$0					
Financials (excl Real Estate)		**Total**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
~~R I E~~	~~4 4~~	~~C /E i g Offi~~	~~—~~	~~—~~						~~—~~					
~~Real Estate~~	~~4040~~	~~Core/Existing: Retail~~	~~$0~~	~~$0~~						~~$0~~					
~~Real Estate~~	~~4040~~	~~Core/Existing: Multi-Family~~	~~$0~~	~~$0~~						~~$0~~					
~~R I E~~	~~4 4~~	~~C /E i g H I~~	~~—~~	~~—~~						~~—~~					
~~Real Estate~~	~~4040~~	~~Core/Existing: Other~~	~~$0~~	~~$0~~						~~$0~~					
~~Real Estate~~	~~4040~~	~~Opportunistic / Development~~	~~$0~~	~~$0~~						~~$0~~					
~~R I E~~	~~4 4~~	~~U p lfi d~~	~~—~~	~~—~~						~~—~~					
~~**Real Estate**~~	~~**4040**~~	~~**Total**~~	~~**$0**~~	~~**$0**~~	~~**$0**~~	~~**$0**~~	~~**$0**~~	~~**$0**~~	~~**$0**~~	~~**$0**~~	~~**$0**~~	~~**$0**~~	~~**$0**~~	~~**$0**~~	~~**$0**~~
Information Technology	4510	Software & Services	$0	$0						$0					
Information Technology	4520	Technology Hardware & Equipment	$0	$0						$0					
Information Technology	4530	Semicondt. & Semicondt. Equip.	$0	$0						$0					
Information Technology	45	Unspecified	$0	$0						$0					
Information Technology	**45**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Communication Services ~~Telecommunication~~	5010	Telecommunication Services	$0	$0						$0					
Communication Services	5020	Media & Entertainment	$0	$0						$0					
Communication Services	50	Unspecified	$0	$0						$0					
Communication Services	**50**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Utilities	**5510**	**Utilities**	**$0**	**$0**						**$0**					
Real Estate	**6010**	**Real Estate**	**$0**	**$0**						**$0**					
Unspecified Sector/Industry	N/A	Minority Interest in Hedge Funds	$0	$0						$0					
Unspecified Sector/Industry	N/A	Fund Seed Capital	$0	$0						$0					
Unspecified Sector/Industry	N/A	Infrastructure Funds	$0	$0						$0					
Unspecified Sector/Industry	N/A	Other Unspecified Sector/Industry	$0	$0						$0					
Unspecified Sector / Industry	**N/A**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Funded Total			**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**	**$0**
Unfunded commitments ($MM)			**$0**	**$0**						**$0**					

Trading, PE & Other Fair Value Assets Schedule **Firm Name**

Other Fair Value Assets

Effective Date:
Submission Date:

Sector	GICS Code	Industry Group	Fair Value ($MM) Global	United States Equity	United States Debt	Non-US Equity	Non-US Debt
Energy	**1010**	**Energy**	**$0**				
Materials	**1510**	**Materials**	**$0**				
Industrials	2010	Capital Goods	$0				
Industrials	2020	Commercial & Professional Services ~~& Supplies~~	$0				
Industrials	2030	Transportation	$0				
Industrials	20	Unspecified	$0				
Industrials	**20**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**
Consumer Discretionary	2510	Automobiles & Components	$0				
Consumer Discretionary	2520	Consumer Durables & Apparel	$0				
Consumer Discretionary	2530	Consumer Services	$0				
~~Consumer Discretionary~~	~~2540~~	~~Media~~	~~$0~~				
Consumer Discretionary	2550	Retailing	$0				
Consumer Discretionary	25	Unspecified	$0				
Consumer Discretionary	**25**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**
Consumer Staples	3010	Food & Staples Retailing	$0				
Consumer Staples	3020	Food, Beverage & Tobacco	$0				
Consumer Staples	3030	Household & Personal Products	$0				
Consumer Staples	30	Unspecified	$0				
Consumer Staples	**30**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**
Health Care	3510	Health Care Equipment & Svcs	$0				
Health Care	3520	Pharma., Bio. & Life Sciences	$0				
Health Care	35	Unspecified	$0				
Health Care	**35**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**
Financials (excl Real Estate)	4010	Banks	$0				
Financials (excl Real Estate)	4020	Diversified Financials	$0				
Financials (excl Real Estate)	4030	Insurance	$0				
Financials (excl Real Estate)		Unspecified	$0				
Financials (excl Real Estate)		**Total**	**$0**	**$0**	**$0**	**$0**	**$0**
~~Real Estate~~	~~4040~~	~~Core/Existing: Office~~	~~$0~~				
~~Real Estate~~	~~4040~~	~~Core/Existing: Retail~~	~~$0~~				
~~Real Estate~~	~~4040~~	~~Core/Existing: Multi-Family~~	~~$0~~				
~~Real Estate~~	~~4040~~	~~Core/Existing: Hotel~~	~~$0~~				
~~Real Estate~~	~~4040~~	~~Core/Existing: Other~~	~~$0~~				
~~Real Estate~~	~~4040~~	~~Opportunistic / Development~~	~~$0~~				
~~Real Estate~~	~~4040~~	~~Unspecified~~	~~$0~~				
~~**Real Estate**~~	~~**4040**~~	~~**Total**~~	~~**$0**~~	~~**$0**~~	~~**$0**~~	~~**$0**~~	~~**$0**~~
Information Technology	4510	Software & Services	$0				
Information Technology	4520	Technology Hardware & Equipment	$0				
Information Technology	4530	Semicondt. & Semicondt. Equip.	$0				
Information Technology	45	Unspecified	$0				
Information Technology	**45**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**
Communication Services ~~Telecommunication~~	5010	Telecommunication Services	$0				
Communication Services	5020	Media & Entertainment	$0				
Communication Services	50	Unspecified	$0				
Communication Services	**50**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**
Utilities	**5510**	**Utilities**	**$0**				
Real Estate	**6010**	**Real Estate**	**$0**				
Tax Credits	N/A	Section 42 Housing Credits	$0				
Tax Credits	N/A	Section 45 Alternative Energy Investments	$0				
Tax Credits	N/A	Other Tax Credits	$0				
Tax Credits	**N/A**	**Total**	**$0**	**$0**	**$0**	**$0**	**$0**
BOLI, COLI, and Stable Value Wraps	N/A	BOLI, COLI, and Stable Value Wraps	$0				
Unspecified Sector/Industry	N/A	Other Unspecified Sector/Industry	$0				
Total			**$0**	**$0**	**$0**	**$0**	**$0**

PPNR Submission

Please indicate if deposits are 25% or more of total liabilities
Net Interest Income Designation Field - Populated Automatically

	$Millions	FR Y9C Codes	Actual
	Net Interest Income by Business Segment: (17)		
1	Retail and Small Business		-
1A	Domestic **(11)**		-
1B	Credit and Charge Cards **(10)**		
1C	Mortgages		
1D	Home Equity		
1E	Retail and Small Business Deposits		
1F	Other Retail and Small Business Lending		
1G	International Retail and Small Business **(16)**		
2	Commercial Lending		
3	Investment Banking		
4	Merchant Banking / Private Equity		
5	Sales and Trading		-
5A	Prime Brokerage		
5B	Other [sales and trading interest income]		
6	Investment Management		
7	Investment Services		
8	Treasury Services		
9	Insurance Services		
10	Retirement / Corporate Benefits Products		
11	Corporate / Other		
12	Optional Immaterial Business Segments **(7)**		
13	**Total Net Interest Income (1)**		-
	Non Interest Income by Business Segment: (17)		
14	Retail and Small Business		-
14A	Domestic		-
14B	Credit and Charge Cards **(10)**		-
14C	Credit and Charge Card Interchange Revenues - Gross		
14D	Other		
14E	Mortgages and Home Equity		-
14F	Production		-
14G	Gains/(Losses) on Sale **(18)**		
14H	Other		
14I	Servicing		-
14J	Servicing & Ancillary Fees		
14K	MSR Amortization **(20)**		
14L	MSR Value Changes due to Changes in Assumptions/Model Inputs/Other Net of Hedge Performance **(19)(21)**		
14M	Other		
14N	Provisions to Repurchase Reserve / Liability for Residential Mortgage Representations and Warranties (contra-revenue) **(12)**		
14O	Retail and Small Business Deposits		-
14P	Non Sufficient Funds / Overdraft Fees - Gross		
14Q	Debit Interchange - Gross		
14R	Other **(22)**		
14S	Other Retail and Small Business Lending		
14T	International Retail and Small Business **(16)**		
15	Commercial Lending		

16	Investment Banking	-
16A	Advisory	
16B	Equity Capital Markets	
16C	Debt Capital Markets	
16D	Syndicated / Corporate Lending	
17	Merchant Banking / Private Equity	-
17A	Net Investment Mark-to-Market	
17B	Management Fees	
17C	Other	
18	Sales and Trading	-
18A	Equities	-
18B	Commission and Fees	
18C	Other [sales and trading noninterest income] **(23)**	
18D	Fixed Income	-
18E	Rates	
18F	Credit	
18G	Other	
18H	Commodities	-
18I	Commission and Fees	
18J	Other	
18K	Prime Brokerage	-
18L	Commission and Fees	
18M	Other	
19	Investment Management	-
19A	Asset Management	
19B	Wealth Management / Private Banking	
20	Investment Services	-
20A	Asset Servicing	-
20B	Securities Lending	
20C	Other	
20D	Issuer Services	
20E	Other	
21	Treasury Services	
22	Insurance Services	
23	Retirement / Corporate Benefits Products	
24	Corporate / Other	
25	Optional Immaterial Business Segments **(7)**	
26	**Total Non-Interest Income (2) (26)**	-
27	**Total Revenues**	-

	Non Interest Expense:		
28	Compensation Expense		-
28A	Salary **(14)**		
28B	Benefits **(14)**		
28C	Commissions **(6)**		
28D	Stock Based Compensation		
28E	Cash Variable Pay		
29	Operational Risk Expense **(8)**		
30	Provisions to Repurchase Reserve / Liability for Residential Mortgage Representations and Warranties **(12)**		
31	Professional and Outside Services Expenses **(13)**		
32	Expenses of Premises and Fixed Assets	*BHCK4217*	
33	Amortization Expense and Impairment Losses for Other Intangible Assets	*BHCKC232*	
34	Marketing Expense		-
34A	Domestic Credit and Charge Card Marketing Expense **(10)(15)(17)**		
34B	Other		
35	Other Real Estate Owned Expense		
36	Provision for Unfunded Off-Balance Sheet Credit Exposures (to build/decrease item 141 (BHCKB557) in Balance Sheet)		
37	Other Non-Interest Expense **(4)**		
38	**Total Non-Interest Expense (3)**		-
39	**Actual PPNR (5)**	*BHCK4074+BHCK4079-BHCK4093+BHCKC216-Line Item #40*	-
40	Valuation Adjustment for firm's own debt under fair value option (FVO) **(9) (27)**		
41	Goodwill Impairment	*BHCKC216*	
42	Loss resulting from trading shock exercise (if applicable) **(24) (25)**		-

Footnotes to the *PPNR Projections Worksheet*

(1) Amount should equal item **49** of the PPNR NII Worksheet, if completed.

(2) Excludes Valuation Adjustment for firm's own debt under fair value option (FVO) in item **40**.

(3) Excludes Goodwill Impairment included in item **41**.

(4) Provide a further break out of significant items included in Other Non-Interest Expense such that no more than 5% of Non Interest Expense are reported without further breakout:

(5) By definition, PPNR will calculate as Net Interest Income plus Non-Interest Income less Non-Interest Expense, excluding items broken out in items **40-41**.

(6) Report commissions only in "Commissions" line item **28C**; do not report commissions in any other compensation line items.

(7) See instructions for guidance on related thresholds. List segments included in this line item.

(8) All operational loss items, including operational losses that are contra revenue amounts or cannot be separately identified, should be reported in the operational risk expense. Any legal consultation or retainer fees specifically linked to an operational risk event should be included in the Operational Risk Expense. Include all Provisions to Litigation Reserves / Liability for Claims related to Sold Residential Mortgages and all Litigation Settlements & Penalties in this line item and not any other items.

(9) List segments from which item was excluded:

(10) Include domestic BHC/IHC/SLHC issued credit and charge cards including those that result from a partnership agreement.

(11) Applies to line items **1A-1F**; US and Puerto Rico only.

(12) Provisions to build any non-litigation reserves/accrued liabilities that have been established for losses related to sold or government-insured residential mortgage loans (first or second lien). Do not report such provisions in any other items; report them only in line items **14N** or **30**, as applicable.

(13) Include routine legal expenses (i.e legal expenses not related to operational losses) here.

(14) Do not report stock based and cash variable pay compensation here.

(15) Include both direct and allocated expenses. Report any expenses that are made to expand the company's card member and/or merchant base, facilitate greater segment penetration, enhance the perception of the company's credit card brand, and/or increase the utilization of the existing card member base across the spectrum of marketing and advertising mediums.

(16) Revenues from regions outside the US and Puerto Rico.

(17) See Instructions for description of standardized Business Segments/Lines. Unless specified otherwise, all numbers are global.

(18) Gains/(Losses) from the sale of mortgages and home equity originated through all production channels (retail, broker, correspondent, etc.) with the intent to sell. Such gains/losses should include deferred fees and costs that are reported as adjustments to the carrying balance of the sold loan, fair value changes on loan commitments with rate locks that are accounted for as derivatives, fair value changes on mortgage loans held-for-sale designated for fair value treatment, lower-of-cost or market adjustments on mortgage loans held-for-sale not designated for fair value treatment, fair value changes on derivative instruments used to hedge loan commitments and held-of-sale mortgages, and value associated with the initial capitalization of the MSR upon sale of the loan.

(19) Report changes in the MSR value here and not in any other items. Report changes in the MSR hedges here and not in any other items.

(20) Include economic amortization or scheduled and unscheduled payments, net of defaults under both FV and LOCOM accounting methods.

(21) Include MSR changes under both FV and LOCOM accounting methods.

(22) Among items included here are debit card contra-revenues and overdraft waivers, as applicable.

(23) Report all Non-Interest Income for Equities Sales and Trading, excluding Prime Brokerage (to be reported as a separate line item) and excluding Commissions and Fees. This includes trading profits and other non-interest non-commission income.

(24) Respondents should not report changes in value of the MSR asset or hedges within the trading book.

(25) List segments from which item was excluded:

(26) Exclude result of trading shock exercise (where applicable), as it is reported in item **42**.

(27) List FR Y-9C HI Schedule items in which this item is normally reported although excluded from PPNR for this report:

PPNR Net Interest Income

		Actual
	AverageAsset Balances ($Millions) (1)	
1	**First Lien Residential Mortgages (in Domestic Offices)**	
2	**Second / Junior Lien Residential Mortgages (in Domestic Offices)**	-
2A	Closed-End Junior Liens	
2B	Home Equity Lines Of Credit (HELOCs)	
3	**C&I Loans (7)**	
4	**CRE Loans (in Domestic Offices)**	
5	**Credit Cards**	
6	**Other Consumer**	-
6A	Auto Loans	
6B	Student Loans	
6C	Other, incl. loans backed by securities (non-purpose lending)	
7	**Real Estate Loans (Not in Domestic Offices)**	-
7A	Residential Mortgages (First and Second Lien)	
7B	Other	
8	**Other Loans & Leases (10)**	
9	**Nonaccrual Loans (5)**	
10	**Securities (AFS and HTM) - Treasuries and Agency Debentures**	
11	**Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)**	
12	**Securities (AFS and HTM) - Other**	
13	**Trading Assets**	
14	**Deposits with Banks & Other**	
15	**Other Interest/Dividend Bearing Assets (2)**	
16	**Other Assets**	
17	**Total Average Asset Balances**	-
	Average Rates Earned (%) (9)	
18	**First Lien Residential Mortgages (in Domestic Offices)**	
19	**Second / Junior Lien Residential Mortgages (in Domestic Offices)**	
19A	Closed-End Junior Liens	
19B	HELOCs	
20	**C&I Loans (7)**	
21	**CRE Loans (in Domestic Offices)**	
22	**Credit Cards**	
23	**Other Consumer**	
23A	Auto Loans	
23B	Student Loans	
23C	Other, incl. loans backed by securities (non-purpose lending)	
24	**Real Estate Loans (Not in Domestic Offices)**	
24A	Residential Mortgages (First and Second Lien)	
24B	Other	
25	**Other Loans & Leases**	
26	**Nonaccrual Loans (5)**	
27	**Securities (AFS and HTM) - Treasuries and Agency Debentures**	
28	**Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)**	
29	**Securities (AFS and HTM) - Other**	
30	**Trading Assets**	
31	**Deposits with Banks & Other**	
32	**Other Interest/Dividend Bearing Assets**	
33	**Total Interest Income**	-

	Average Liability Balances ($Millions)	
34	**Deposits-Domestic (6)**	-
34A	Non-Interest-Bearing Demand	
34B	Money Market Accounts	
34C	Savings	
34D	NOW, ATS, and other Transaction Accounts	
34E	Time Deposits	
35	**Deposits-Foreign (6)**	-
35A	Foreign Deposits	
35B	Foreign Deposits-Time	
36	**Fed Funds, Repos, & Other Short Term Borrowing**	-
36A	Fed Funds	
36B	Repos	
36C	Other Short Term Borrowing **(11)**	
37	**Trading Liabilities**	
38	**Subordinated Notes Payable to Unconsolidated Trusts Issuing Trust Preferred Securities (TruPS) and TruPS Issued by Consolidated Special Purpose Entities**	
39	**Other Interest-Bearing Liabilities (3)(11)**	
40	**Other Liabilities (11)**	
41	**Total Average Liability Balances**	-
	Average Liability Rates (%) (9)	
42	**Deposits-Domestic (6)**	
42A	Non-Interest-Bearing Demand **(8)**	0.0%
42B	Money Market Accounts	
42C	Savings	
42D	Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and other Transaction Accounts	
42E	Time Deposits	
43	**Deposits-Foreign (6)**	
43A	Foreign Deposits	
43B	Foreign Deposits-Time	
44	**Fed Funds, Repos, & Other Short Term Borrowing**	
44A	Fed Funds	
44B	Repos	
44C	Other Short Term Borrowing	
45	**Trading Liabilities**	
46	**Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS Issued by Consolidated Special Purpose Entities**	
47	**Other Interest-Bearing Liabilities (3)(11)**	
48	**Total Interest Expense**	-
49	**Total Net Interest Income (4)**	-

Footnotes to the *Net Interest Income Worksheet*

(1) Exclude nonaccrual loans from lines **1-8**, reporting these balances in item **9**. Include purchased credit impaired loans.

(2) Break out and explain nature of significant items included in Other Interest/Dividend Bearing Assets such that no more than 5% of total Average Asset Balances are reported without a further breakout.

(3) Break out and explain nature of significant items included in All Other Interest Bearing Liabilities Balances such that no more than 5% of total Liability Balances are reported without a further breakout.

(4) Amount should equal item **13** of the *PPNR Submission Worksheet.*

(5) Institutions are to provide additional details within the supporting documentation; the composition of the non-accrual loans by key loan type over the reported time periods for each of the scenarios.

(6) A sum of average domestic and foreign deposits should be equal to a sum of average BHDM6631, BHDM6636, BHFN6631, and BHFN6636.

(7) Report C&I Graded, Small Business (Scored/Delinquency Managed), Corporate Card, Business Card

(8) Rates are equal to zero by definition.

(9) All rates are annualized.

(10) Include loans secured by farmland here (BHDM1420) and other loans not accounted for in the other categories.

(11) A Sum of line items 36C and 39 equals a sum of BHCK3190, BHCK4062, and interest-bearing liabilities reported in BHCK2750; line item 40 captures non-interest bearing liabilities in BHCK2750

Are Other Average Interest-Bearing Asset Balances more than 5% of Total Average Interest-Bearing Asset Balances?	N/A
Are Other Average Deposit and Interest-Bearing Non-Deposit Liability Balances more than 5% of Total Average Interest-Bearing Liability Balances?	N/A
Are Other Average Interest-Bearing Asset Balances more than 5% of Total Average Interest-Bearing Asset Balances?	N/A
Are Other Average Deposit and Interest-Bearing Non-Deposit Liability Balances more than 5% of Total Average Interest-Bearing Liability Balances?	N/A

PPNR Metrics

		FR Y9C Codes	Units	Actual
	A. Metrics by Business Segment/Line (9)			
	Retail and Small Business Segment			
	Domestic **(24)**			
	Credit and Charge Cards			
1	Total Open Accounts – End of Period		#	
2	Credit and Charge Card Purchase Volume		$Millions	
3	Credit and Charge Card Rewards/Partner Sharing Expense **(23) (34)**		$Millions	
	Mortgages and Home Equity			
4	Average Third-Party Residential Mortgages Serviced **(3)**		$Millions	
5	Residential Mortgage Originations Industry Market Size – Volume **(25)**		$Millions	
6	Mortgages and Home Equity Sold during the quarter **(26)**	*BHCKF070+BHCKF071+BHDMF674+BHDMF675*	$Millions	
7	Servicing Expenses **(8)**		$Millions	
	Retail and Small Business Deposits			
8	Total Open Checking and Money Market Accounts – End of Period **(31)**		#	
9	Debit Card Purchase Transactions		#	
	International Retail and Small Business **(12)**			
10	Credit Card Revenues **(1)**		$Millions	
	Investment Banking Segment			
11	Number of Employees **(15)**		#	
12	Compensation - Total **(8)**		$Millions	
13	Stock Based Compensation and Cash Variable Pay **(8)**		$Millions	
	Advisory			
14	Deal Volume		$Millions	
15	Industry Market Size - Fees		$Millions	
16	Industry Market Size - Completed Deal Volume		$Millions	
17	Backlog **(30)**		$Millions	
	Equity Capital Markets			
18	Deal Volume		$Millions	
19	Industry Market Size - Fees		$Millions	
20	Industry Market Size - Volume		$Millions	
	Debt Capital Markets			
21	Deal Volume		$Millions	
22	Industry Market Size - Fees		$Millions	
23	Industry Market Size - Volume		$Millions	
	Syndicated Lending			
24	Deal Volume		$Millions	
25	Industry Market Size - Fees		$Millions	
26	Industry Market Size - Volume		$Millions	
	Sales and Trading Segment			
27	Number of Employees **(15)**		#	
28	Compensation - Total **(8)**		$Millions	
29	Stock Based Compensation and Cash Variable Pay **(8)**		$Millions	
	Equities			
30	Average Asset Balance		$Millions	
	Fixed Income			
31	Average Asset Balance		$Millions	
	Commodities			
32	Average Asset Balance		$Millions	
	Prime Brokerage			
33	Average Client Balances **(13)**		$Millions	
34	Transaction Volume		$Millions	

	Investment Management Segment			
	Asset Management			
35	AUM - Total **(10)**		$Millions	-
35A	AUM - Equities		$Millions	
35B	AUM - Fixed Income		$Millions	
35C	AUM - Other		$Millions	
36	Net Inflows/Outflows		$Millions	
	Wealth Management/Private Banking			
37	Fee Earning Client Assets - Total **(10)**		$Millions	-
37A	Fee Earning Client Assets - Equities		$Millions	
37B	Fee Earning Client Assets - Fixed Income		$Millions	
37C	Fee Earning Client Assets - Other		$Millions	
38	Net Inflows/Outflows		$Millions	
39	Number of Financial Advisors **(11)**		#	
	Investment Services Segment			
	Asset Servicing			
40	Assets under Custody and Administration		$Millions	
	B. Firm Wide Metrics: PPNR Projections Worksheet			
41	Number of Employees	*BHCK4150*	#	
42	Revenues - International		$Millions	-
42A	Revenues - APAC **(2) (16)**		$Millions	
42B	Revenues - EMEA **(2) (17)**		$Millions	
42C	Revenues - LatAm **(2) (18)**		$Millions	
42D	Revenues - Canada **(2)**		$Millions	
43	Revenues - Domestic		$Millions	-
44	Severance Costs **(14)**		$Millions	
45	Collateral Underlying Operating Leases for Which the Bank is the Lessor **(22)**		$Millions	-
45A	Auto		$Millions	
45B	Other		$Millions	
46	OREO Balance	*BHCK2150*	$Millions	-
46A	Commercial		$Millions	
46B	Residential		$Millions	
46C	Farmland		$Millions	
47	Non-Recurring PPNR Items **(32)**		$Millions	
48	Trading Revenue	*BHCKA220*	$Millions	
49	Net Gains/(Losses) on Sales of Other Real Estate Owned **(19)**	*BHCK8561*	$Millions	

C. Firm Wide Metrics: Net Interest Income Worksheet (Required only for respondents that were required to complete the Net Interest Income Worksheet)

50	Carrying Value of Purchased Credit Impaired (PCI) Loans **(35)**	*BHCKC780*	$Millions	
51	Net Accretion of discount on PCI Loans included in interest Revenues **(36)**		$Millions	
52	Loans Held for Sale - First Lien Residential Liens in Domestic Offices (Average Balances)		$Millions	
53	Average Rate on Loans Held for Sale-First Lien Residential Liens in Domestic Offices		%	
	Quarter End Weighted Average Life of Assets **(4) (6)**			
54	First Lien Residential Mortgages (in Domestic Offices) **(33)**		months	
55	Closed-End Junior Residential Liens (in Domestic Offices)		months	
56	Home Equity Lines Of Credit (HELOCs)		months	
57	C&I Loans		months	
58	CRE Loans (in Domestic Offices)		months	
59	Credit Cards		months	
60	Auto Loans		months	
61	Student Loans		months	
62	Other, incl. loans backed by securities (non-purpose lending) **(7)**		months	
63	Residential Mortgages (First and Second Lien, Not in Domestic Offices)		months	
64	Other Real Estate Loans (Not in Domestic Offices)		months	
65	Other Loans & Leases		months	
66	Securities (AFS and HTM) - Treasuries and Agency Debentures		months	
67	Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)		months	
68	Securities (AFS and HTM) - Other		months	
69	Trading Assets		months	
70	All Other Earning Assets		months	
	Quarter End Weighted Average Life of Liabilities **(4) (6)**			
71	Domestic Deposits - Time		months	
72	Foreign Deposits-Time		months	
73	Fed Funds		months	
74	Repos		months	
75	Other Short Term Borrowing		months	
76	Trading Liabilities		months	
77	Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS Issued by Consolidated Special Purpose Entities		months	
78	All Other Interest Bearing Liabitilies		months	

			For upward rate movements	For downward rate movements	Assumed Floor
	Average Domestic Deposit Repricing Beta in a 'Normal Environment' **(5)**				
79	Money Market Accounts	basis points			
80	Savings	basis points			
81	NOW, ATS, and other Transaction Accounts	basis points			
82	Time Deposits	basis points			
	Average Foreign Deposit Repricing Beta in a 'Normal Environment' **(5)**				
83	Foreign Deposits	basis points			
84	Foreign Deposits-Time	basis points			
85	New Domestic Business Pricing for Time Deposits **(27)**				
85A	Curve (if multiple terms assumed) **(28)**				
85B	Index rate (if single term assumed) **(29)**				
85C	Spread relative to the Index Rate (basis points) **(29)**	basis points			

Footnotes to the *PPNR Metrics Worksheet*

(1) Provide metrics data for all quarters, but only if International Retail and Small Business Segment revenues exceeded 5% of Total Retail and Small Business Segment and Total Retail and Small Business revenue exceeded 5% of total revenues in any of the last four actual quarters requested in the PPNR schedule.

(2) Provide regional breakouts for all quarters but only if international revenue exceeded 5% of the total revenue in any of the last four actual quarters requested in the PPNR schedule.

(3) Average oustanding principal balance fo residential mortgage loans the BHC/IHC/SLHC services for others.

(4) The Weighted Average Life should reflect the current position, the impact of new business activity, as well as the impact of behavioral assumptions such as prepayments or defaults, based on the expected remaining lives, inclusive of behavioral assumptions. It should reflect the weighted average of time to principal actual repayment (as modeled) for all positions in that portfolio, rounded to the nearest monthly term. For revolving products, the WAL should reflect the underlying repayment behavior assumptions assumed by the institution, which would include contractual repayments, any assumed excess payments or prepayments, and defaults. The WAL for the FR Y-14Q disclosures should reflect the spot balance sheet position for each time period. For the FR Y-14A, given that it covers forecasted time periods, the WAL should be forward-looking which incorporates the changes to the projected WAL, including new business activity.

(5) A rate movement in an environment where the repricing assumption assumed by each of the major deposit products is not restricted by a cap, floor, or zero. Beta should be reported as a balance-weighted average of the betas of the line items that contribute to the roll up point requested, with an as-of date equal to the reporting date.

(6) Reference PPNR Net Interest Income worksheet for product definitions.

(7) Corresponds to line item **7C** on the Net Interest Income worksheet.

(8) Include both direct and allocated expenses.

(9) "Metrics by Business Segment/Line" correspond to Business Segments/Lines on PPNR Submission worksheet, unless explicitly stated otherwise. See Instructions for defintions of standardized Business Segments/Lines. Unless specified otherwise, all numbers are global. Only line items with "Industry Market Size" in the name are industry/market-wide items; all other items are BHC/IHC-specific.

(10) Assets under Management

(11) Provide a relevant headcount number (e g. financial advisors, portfolio managers) to facilitate the assessment of revenue productivity in the Wealth Management/Private Banking business line.

(12) Regions outside the US and Puerto Rico.

(13) Report the grossed up "interest balances" that result from prime brokerage activities.

(14) List items on PPNR Projections worksheet that include this item if any:

(15) Full-time equivalent employees at end of current period (BHCK4150) for a given segment only.

(16) Asia and Pacific region (incl. South Asia, Australia, and New Zealand)

(17) Europe, Middle East, and Africa

(18) Latin America, including Mexico

(19) List Business Segments reported on PPNR Projections Worksheet that include this item if any:

(20) List Business Segments reported on PPNR Projections Worksheet that include this item if any:

(21) List Business Segments reported on PPNR Projections Worksheet that include this item if any:

(22) Refers to the balance sheet carrying amount of any equipment or other asset rented to others under operating leases, net of accumulated depreciation. The total in line item **49** should correspond to the amount provided in Y-9C Schedule HC-F Line 6, item 13 in the instructions. The amount included should only reflect collateral rented under operating leases and not include collateral subject to capital/ financing type leases.

(23) Credit cards (including charge cards). List which line item(s) on PPNR Submission worksheet contain(s) the Cards Rewards/Partner Sharing contra-revenues and/or expenses.

(24) Applies to line items **1-9**; US and Puerto Rico only.

(25) Total domestic mortgages originated during the quarter.

(26) FR Y-9C name is "Residential Mortgages Sold During the Quarter"; this metric need not be limited to Mortgages and Home Equity business line.

(27) New business pricing for time deposits refers to the anticipated average rate on newly issued domestic time deposits, including renewals. Given that time deposits have a stated maturity, all time deposits issued for that time period are considered new business.

(28) The term “curve” refers to the reference rate used to price time deposits. Given that the pricing of time deposits is dependent on the term, the institution should provide the overall curve used to price time deposits. If the institution only assumes a single maturity term for new issuances, complete line 88B and 88C only, otherwise complete line 88A only.

(29) If the institution only assumes a single maturity term for new issuance, then the institution should provide the relative index and spread used to estimate new business pricing in lieu of the curve.

(30) A backlog should be based on probability weighted fees. The data should be consistent with historical internal reporting, not by market measurement. The last quarter should be the BHC's/IHC's/SLHC's latest backlog estimate.

(31) Provide description of the accounts included in this line item (e.g. Negotiable Order of Withdrawal, Interest Bearing Checking, Non Interest Bearing Demand Deposit Account, Money Market Savings, etc.)

(32) Please break out and explain nature of non-recurring items included in PPNR. Also indicate which items on PPRN Projections worksheet include the items broken out in footnote 32:

(a) Revenues (Net Interest Income + Non Interest Income)

	$ Milllion	
	$ Milllion	
	$ Milllion	
	$ Milllion	
	$ Milllion	
	$ Milllion	
	$ Milllion	

(b) Non Interest Expenses

	$ Milllion	
	$ Milllion	
	$ Milllion	
	$ Milllion	
	$ Milllion	
	$ Milllion	
	$ Milllion	

(33) For WAL, exclude from the reported number Loans Held For Sale

(34) Note if this item includes any contra-revenues other than Rewards/Partner Sharing (e.g. Marketing Expense Amortization)

(35) Institutions that have adopted ASU 2016-13 should report the carrying value of purchased credit-deteriorated (PCD) loans in item 50.

(36) Institutions that have adopted ASU 2016-13 should report the net accretion of discount on PCD loans included in interest revenues.

Do international revenues exceed 5% of total revenues? N/A

FR Y-14Q Schedule J - Retail Fair Value Option/Held for Sale (FVO/HFS)

Institution Name:	
RSSD ID:	
Date of Data Submission:	

FR Y-14Q Schedule J – Retail Fair Value Option/Held for Sale (FVO/HFS): Table 1

		(A)	(B)
	FVO/HFS Retail Loans	**Unpaid Principal Balance ($MM)**	**Carrying Value ($MM)**
1	Residential Loans with Forward Contracts to Federal Agencies		
2	Residential Loans Repurchased from Agencies with FHA/VA Insurance		
3	All Other Residential Loans Not Included Above		
4	**Total Residential Loans**		
5	Non-Residential Loans with Forward Contracts to Federal Agencies		
6	Student Loans (Not in Forward Contract)		
7	Credit Card Loans (Not in Forward Contract)		
7	Credit Card Loans (Not in Forward Contract)		
8	Auto Loans (Not in Forward Contract)		
9	All Other Non-Residential Loans Not Included Above		
10	**Total Non-Residential Loans**		
11	**Other Retail Loans with Zero Principal or Interest Recourse to the Bank**		
12	**Total Retail FVO/HFS Loans**		

FR Y-14Q Schedule J – Retail Fair Value Option/Held for Sale (FVO/HFS): Table 2

	Carrying Value ($MM)								
	(A)	(B)	(C)	(D)	(E)	(F)	(G)	(H)	(I)
Loan Vintage	**Residential Loans in Forward Contract**	**Residential Loans (Repurchased with FHA/VA Insurance)**	**Residential Loans (Not in (A) or (B))**	**Non-Residential Loans in Forward Contract**	**Student Loans (Not in Forward Contract)**	**Credit Card Loans (Not in Forward Contract)**	**Auto Loans (Not in Forward Contract)**	**All Other Non-Residential Loans Not Included in (D), (E), (F) or (G)**	**Total**
Pre 2006									
2007									
…									
Current Year									
Total Fair Value Loans									

Notes:
1) FVO/HFS is defined as Fair Value Option/Held for Sale
2) The amount in Column I Row 8 in Table 2 should equal the totals summed in Column B Row 4 and Row 10 in Table 1

FR Y-14Q Schedule K - Supplemental

	A. Outstanding balance of whole loans in immaterial portfolios***	B. Cumulative Lifetime Gross Charge-offs*	C. Cumulative Lifetime Purchase Impairments and Fair Value Adjustments**	D. Outstanding balance of loans under $1M in committed balance	E. Outstanding balance of unplanned overdrafts excluded per the Corporate Loan FR Y-14Q schedule instructions	F. Scored loans reported in BHCKF160
1. Student Loans						
2. Other Consumer						
2a. Domestic						
2b. International						
3. First Lien						
3a. Domestic						
3b. International						
4. Junior Lien						
4a. Domestic						
4b. International						
5. Bank and Charge Cards						
5a. Domestic						
5b. International						
6. Auto						
6a. Domestic						
6b. International						
7. Commercial Real Estate						
7a. Construction						
7a.(1) Domestic						
7a.(2) International						
7b. Multifamily						
7b.(1) Domestic						
7b.(2) International						
7c. NFNR - Non-owner occupied						
7c.(1) Domestic						
7c.(2) International						
7.d NFNR - Owner occupied						
7d.(1) Domestic						
7d.(2) International						
8. Loans Secured by Farmland						
8a. Domestic						
8b. International						
9. Commercial and Industrial						
9a. Graded						

FR Y-14Q Schedule K - Supplemental

	A. Outstanding balance of whole loans in immaterial portfolios***	B. Cumulative Lifetime Gross Charge-offs*	C. Cumulative Lifetime Purchase Impairments and Fair Value Adjustments**	D. Outstanding balance of loans under $1M in committed balance	E. Outstanding balance of unplanned overdrafts excluded per the Corporate Loan FR Y-14Q schedule instructions	F. Scored loans reported in BHCKF160
9b. Small Business						
9b.(1) Domestic						
9b.(2) International						
10. Other Loans						
10a. Graded Loans to Foreign Governments						
10b. Graded Agricultural Loans						
10c. Graded Loans to Depositories and Other Financial						
10d. Other Graded Comercial Leases						
10e. All Other Graded Loans						
Not loan category specific						

* On loans reported in the FR Y-14Q retail schedule

** Taken during the life of loans reported in the FR Y-14Q retail schedule. Institutions that have adopted ASU 2016-13 do not need to complete Column C.

*** Column A should only include loans in whole portfolios deemed to be immaterial using the materiality threshold specified in the general instructions. C&I and CRE loans less than $1M in committed balance should be reported in Column D.

FR Y-14Q: Counterparty Credit Risk

See Counterparty Schedule instructions for guidance on completing this schedule.

BHCs/IHCs/SLHCs should complete all relevant cells in the corresponding worksheets, including this cover page. Data should be reported in millions of dollars.

Institution Name:	
RSSD ID:	
Submission date:	
Data as of date:	
Version:	
When Received:	12/17/19 10:22 AM

Sub-schedule L.1.a Top consolidated/parent counterparties comprising 95% of firm unstressed Credit Valuation Adjustment (CVA), ranked by unstressed CVA
$ Millions

Counterparty identifiers									Credit Quality Data			
Rank	Consolidated/ Parent Counterparty Name	Consolidated/Parent Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID (optional)	Sub-netting Set ID (optional)	Industry Code	Country	Internal Rating	External Rating	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)

:onsolidated/pa

	Exposure and Position Data									
Consolidated/Parent Counterparty ID	Stressed Gross CE FR Scenario (Adverse)	Stressed Gross CE BHC/IHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	~~Stressed Net CE FR Scenario (Adverse)~~	Stressed Net CE BHC/IHC scenario	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM

:onsolidated/pa

		CVA Data				Credit Mitigants			Credit Hedges
Consolidated/Parent Counterparty ID	Total Net Collateral	CVA	Stressed CVA FR Scenario and FR Specification (Severely	~~Stressed CVA FR Scenario and FR Specification (Adverse)~~	Stressed CVA BHC Scenario and BHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges

Sub-schedule L.1.b.1 Top ~~20~~ consolidated/parent counterparties comprising 95% of firm stressed CVA, ranked by Federal Reserve Severely Adverse Scenario Stressed CVA for the CCAR quarter
$ Millions

	Counterparty identifiers								Credit Quality Data			
Rank	Consolidated/Parent Counterparty Name	Consolidated/Parent Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID (optional)	Sub-netting Set ID (optional)	Industry Code	Country	Internal Rating	External Rating	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)

~~**Sub-schedule L.1.b.2 Top 20 consolidated/parent counterparties ranked by BHC or IHC Scenario Stressed CVA**~~
~~**$ Millions**~~

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	Exposure and Position Data									
Rank	~~Stressed Gross CE FR Scenario (Adverse)~~	Stressed Gross CE BHC/IHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	~~Stressed Net CE FR Scenario (Adverse)~~	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM	Total Net Collateral

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		CVA Data				Credit mitigants			Credit Hedges
Rank	**Stressed Net CE BHC/IHC scenario**	**CVA**	**Stressed CVA FR Scenario and FR Specification (Severely Adverse)**	**~~Stressed CVA FR Scenario and FR Specification (Adverse)~~**	**Stressed CVA BHC/IHC Scenario and BHC/IHC specification**	**CSA in place?**	**% Gross CE with CSAs**	**Downgrade trigger modeled?**	**Single Name Credit Hedges**

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	~~Counterparty identifiers~~								~~Credit Quality Data~~			
~~Rank~~	~~Counterparty name~~	~~Counterparty ID~~		~~Legal Entity Identifier (LEI)~~	~~Netting set ID (optional)~~	~~Sub-netting set ID (optional)~~	~~Industry Code~~	~~Country~~	~~Internal rating~~	~~External rating~~	~~Gross CE~~	~~Stressed Gross CE Federal Reserve scenario (Severely Adverse)~~
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	~~Exposure and Position Data~~									
~~Rank~~	~~Stressed Gross CE Federal Reserve scenario (Adverse)~~	~~Stressed Gross CE BHC/IHC scenario~~	~~Net CE~~	~~Stressed Net CE Federal Reserve scenario (Severely Adverse)~~	~~Stressed Net CE Federal Reserve scenario (Adverse)~~	~~Total Notional~~	~~New Notional During Quarter~~	~~Weighted Average Maturity~~	~~Position MtM~~	~~Total Net Collateral~~
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		CVA Data				Credit mitigants			Credit Hedges
Rank	Stressed Net CE BHC/IHC scenario	CVA	Stressed CVA FR scenario and FR specification (Severely Adverse)	Stressed CVA FR scenario and FR specification (Adverse)	Stressed CVA BHC/IHC scenario and BHC/IHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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~~Sub-schedule L.1.c.1 Top 20 consolidated/parent counterparties ranked by Net CE~~
~~$ Millions~~

	~~Counterparty identifiers~~							~~Credit Quality Data~~	
~~Rank~~	~~Counterparty name~~	~~Counterparty ID~~	~~Legal Entity Identifier (LEI)~~	~~Netting set ID (optional)~~	~~Sub-netting set ID (optional)~~	~~Industry Code~~	~~Country~~	~~Internal rating~~	~~External rating~~
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	~~Exposure and Position Data~~											
~~Rank~~	~~Gross CE~~	~~Stressed Gross CE FR Scenario (Severely Adverse)~~	~~Stressed Gross CE FR Scenario (Adverse)~~	~~Stressed Gross CE BHC/IHC scenario~~	~~Net CE~~	~~Stressed Net CE FR Scenario (Severely Adverse)~~	~~Stressed Net CE FR Scenario (Adverse)~~	~~Stressed Net CE BHC/IHC scenario~~	~~Total Notional~~	~~New Notional During Quarter~~	~~Weighted Average Maturity~~	~~Position MtM~~
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		CVA Data				Credit Mitigants			Credit Hedges
Rank	Total Net Collateral	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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~~Sub-schedule L.1.c.2 Top 20 consolidated/parent counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed Net CE~~
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		~~CVA Data~~				~~Credit Mitigants~~			~~Credit Hedges~~
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~~Sub-schedule L.1.c.3 Top 20 consolidated/parent counterparties ranked by BHC/IHC Scenario Stressed Net CE~~
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~~Rank~~	~~Counterparty name~~	~~Counterparty ID~~	~~Legal Entity Identifier (LEI)~~	~~Netting set ID (optional)~~	~~Sub-netting set ID (optional)~~	~~Industry Code~~	~~Country~~	~~Internal rating~~	~~External rating~~
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~~Rank~~	~~Gross CE~~	~~Stressed Gross CE FR Scenario (Severely Adverse)~~	~~Stressed Gross CE FR Scenario (Adverse)~~	~~Stressed Gross CE BHC/IHC scenario~~	~~Net CE~~	~~Stressed Net CE FR Scenario (Severely Adverse)~~	~~Stressed Net CE FR Scenario (Adverse)~~	~~Stressed Net CE BHC/IHC scenario~~	~~Total Notional~~	~~New Notional During Quarter~~	~~Weighted Average Maturity~~	~~Position MtM~~
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		~~CVA Data~~				~~Credit Mitigants~~			~~Credit Hedges~~
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~~Sub-schedule L.1.d.1 Top 20 consolidated/parent collateralized counterparties ranked by Gross CE (counterparties with at least one netting set with a CSA agreeme~~
~~$ Millions~~

	~~Counterparty Identifiers~~							~~Credit Quality Data~~			
~~Rank~~	~~Counterparty name~~	~~Counterparty ID~~	~~Legal Entity Identifier (LEI)~~	~~Netting set ID (optional)~~	~~Sub-netting set ID (optional)~~	~~Industry Code~~	~~Country~~	~~Internal rating~~	~~External rating~~	~~Gross CE~~	~~Stressed Gross CE FR Scenario (Severely Adverse)~~
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~~Rank~~	~~Position MtM~~	~~Total Net Collateral~~	~~CVA~~	~~Stressed CVA FR Scenario and FR Specification (Severely Adverse)~~	~~Stressed CVA FR Scenario and FR Specification (Adverse)~~	~~Stressed CVA BHC/IHC Scenario and BHC/IHC Specification~~	~~CSA in place?~~	~~% Gross CE with CSAs~~	~~Downgrade trigger modeled?~~	~~Single Name Credit Hedges~~
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~~Sub-schedule L.1.d.2 Top 20 consolidated/parent collateralized counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed Gross CE (counterparties with at least one netting set with a CSA agreement in place)~~
~~$ Millions~~

	~~Counterparty Identifiers~~							~~Credit Quality Data~~			
~~Rank~~	~~Counterparty name~~	~~Counterparty ID~~	~~Legal Entity Identifier (LEI)~~	~~Netting set ID (optional)~~	~~Sub-netting set ID (optional)~~	~~Industry Code~~	~~Country~~	~~Internal rating~~	~~External rating~~	~~Gross CE~~	~~Stressed Gross CE FR Scenario (Severely Adverse)~~
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			~~CVA Data~~				~~Credit Mitigants~~			~~Credit Hedges~~
~~Rank~~	~~Position MtM~~	~~Total Net Collateral~~	~~CVA~~	~~Stressed CVA FR Scenario and FR Specification (Severely Adverse)~~	~~Stressed CVA FR Scenario and FR Specification (Adverse)~~	~~Stressed CVA BHC/IHC Scenario and BHC/IHC Specification~~	~~CSA in place?~~	~~% Gross CE with CSAs~~	~~Downgrade trigger modeled?~~	~~Single Name Credit Hedges~~
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Sub-schedule L.1.e - Aggregate CVA data by ratings and collateralization
$ Millions

Sub-schedule L.1.e.1 Aggregate CVA data ~~by ratings~~

Ratings Category						
Internal Rating	External Rating	Gross CE excluding CCPs	Gross CE to CCPs	Stressed Gross CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross CE to CCPs FR Scenario (Severely Adverse)	~~Stressed Gross CE excluding CCPs FR Scenario (Adverse)~~
N/A	N/A					

Sub-schedule L.1.e.2 Additional/Offline CVA reserves

Reserve Type					
Reserve Type	Gross CE excluding CCPs	Gross CE to CCPs	Stressed Gross CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross CE to CCPs FR Scenario (Severely Adverse)	~~Stressed Gross CE excluding CCPs FR Scenario (Adverse)~~
(a) Model/infrastructure limitations					
(b) Trades not captured					
(b.1) Fair-valued Securities Financing Transactions (SFT)					
(c) Offline reserves					
(d) Funding Valuation Adjustment (if applicable)					
(e) Other					

Exposure Data							
~~Stressed Gross CE to CCPs FR Scenario (Adverse)~~	Stressed Gross CE BHC/IHC scenario	Net CE excluding CCPs	Net CE to CCPs	Stressed Net CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Net CE to CCPs FR Scenario (Severely Adverse)	~~Stressed Net CE excluding CCPs FR Scenario (Adverse)~~	~~Stressed Net CE to CCPs FR Scenario (Adverse)~~

Exposure Data							
~~Stressed Gross CE to CCPs FR Scenario (Adverse)~~	Stressed Gross CE BHC/IHC scenario	Net CE excluding CCPs	Net CE to CCPs	Stressed Net CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Net CE to CCPs FR Scenario (Severely Adverse)	~~Stressed Net CE excluding CCPs FR Scenario (Adverse)~~	~~Stressed Net CE to CCPs FR Scenario (Adverse)~~

	CVA Data				Credit Hedges
Stressed Net CE BHC/IHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	~~Stressed CVA FR Scenario and FR Specification (Adverse)~~	Stressed CVA BHC/IHC Scenario and BHC/IHC Specification	Single Name Credit Hedges

	CVA Data				Credit Hedges
Stressed Net CE BHC/IHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	~~Stressed CVA FR Scenario and FR Specification (Adverse)~~	Stressed CVA BHC/IHC Scenario and BHC/IHC Specification	Single Name Credit Hedges

Sub-schedule L.1.e.3 Collateralized Netting Sets (netting sets with a CSA agreement in place) sorted by Internal Rating

Ratings Category						
Internal Rating	External Rating	Gross CE excluding CCPs	Gross CE to CCPs	Stressed Gross CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross CE to CCPs FR Scenario (Severely Adverse)	~~Stressed Gross CE excluding CCPs FR Scenario (Adverse)~~

Sub-schedule L.1.e.4 Uncollateralized netting sets (netting sets without a CSA agreement in place), sorted by Internal Rating

Ratings Category						
Internal rating	External rating	Gross CE excluding CCPs	Gross CE to CCPs	Stressed Gross CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross CE to CCPs FR Scenario (Severely Adverse)	~~Stressed Gross CE excluding CCPs FR Scenario (Adverse)~~

Exposure Data							
~~Stressed Gross CE to CCPs FR Scenario (Adverse)~~	Stressed Gross CE BHC/IHC scenario	Net CE excluding CCPs	Net CE to CCPs	Stressed Net CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Net CE to CCPs FR Scenario (Severely Adverse)	~~Stressed Net CE excluding CCPs FR Scenario (Adverse)~~	~~Stressed Net CE to CCPs FR Scenario (Adverse)~~

Exposure Data							
~~Stressed Gross CE to CCPs FR Scenario (Adverse)~~	Stressed Gross CE BHC/IHC scenario	Net CE excluding CCPs	Net CE to CCPs	Stressed Net CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Net CE to CCPs FR Scenario (Severely Adverse)	~~Stressed Net CE excluding CCPs FR Scenario (Adverse)~~	~~Stressed Net CE to CCPs FR Scenario (Adverse)~~

	CVA Data				Credit Hedges
Stressed Net CE BHC/IHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	~~Stressed CVA FR Scenario and FR Specification (Adverse)~~	Stressed CVA BHC/IHC Scenario and BHC/IHC Specification	Single Name Credit Hedges

	CVA Data				Credit Hedges
Stressed Net CE BHC/IHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	~~Stressed CVA FR Scenario and FR Specification (Adverse)~~	Stressed CVA BHC/IHC Scenario and BHC/IHC Specification	Single Name Credit Hedges

Sub-schedule L.1.f Residual counterparty summary metrics by collateralization, industry, region, and rating
$ Millions

Sub-schedule L.1.f.1 Residual counterparties: collateralized netting sets (netting sets with a CSA agreement in place)

Counterparty Attributes				Exposure Data					
Industry Code	Region	Internal Rating	External Rating	Gross CE excluding CCPs	Gross CE to CCPs	Stressed Gross CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross CE to CCPs FR Scenario (Severely Adverse)	Stressed Gross CE BHC/IHC scenario	Net CE excluding CCPs

These are new sub-schedules.

Sub-schedule L.1.f.2 Residual counterparties: uncollateralized netting sets

Counterparty Attributes				Exposure Data					
Industry Code	Region	Internal Rating	External Rating	Gross CE excluding CCPs	Gross CE to CCPs	Stressed Gross CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross CE to CCPs FR Scenario (Severely Adverse)	Stressed Gross CE BHC/IHC scenario	Net CE excluding CCPs

				CVA Data			Credit Hedges
Net CE to CCPs	Stressed Net CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Net CE to CCPs FR Scenario (Severely Adverse)	Stressed Net CE BHC/IHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC Specification	Single Name Credit Hedges

				CVA Data			Credit Hedges
Net CE to CCPs	Stressed Net CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Net CE to CCPs FR Scenario (Severely Adverse)	Stressed Net CE BHC/IHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC Specification	Single Name Credit Hedges

Sub-schedule L.2.a EE profile by counterparty: Top consolidated/parent counterparties comprising 95% of firm unstressed CVA, ranked by unstressed CVA
$ Millions

Counterparty Identifiers											CVA Inputs						
Rank	Consolidated/ Parent Counterparty Name	Consolidated/ Parent Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID (optional)	Sub-netting Set ID (optional)	Industry Code	Country	Internal Rating	External Rating	Tenor Bucket in Years	EE - BHC/IHC Specification	Marginal PD	LGD (CVA)	Discount Factor	Stressed EE - FR Scenario & FR Specification (Severely Adverse)	~~Stressed EE - FR Scenario & FR Specification (Adverse)~~

ofile by counte

						Stressed CVA Inputs
Consolidated/ Parent Counterparty ID	Stressed EE - BHC/IHC Scenario & BHC/IHC Specification	Stressed Marginal PD FR Scenario (Severely Adverse)	~~Stressed Marginal PD FR Scenario (Adverse)~~	Stressed Marginal PD BHC/IHC Scenario	Stressed LGD (CVA) FR Scenario (Severely Adverse)	~~Stressed LGD (CVA) FR Scenario (Adverse)~~

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s							
Consolidated/ Parent Counterparty ID	Stressed LGD (CVA) BHC/IHC Scenario	Stressed LGD (PD) FR Scenario (Severely Adverse)	~~Stressed LGD (PD) FR Scenario (Adverse)~~	Stressed LGD (PD) BHC/IHC Scenario	Stressed Discount Factor FR Scenario (Severely Adverse)	~~Stressed Discount Factor FR Scenario (Adverse)~~	Stressed Discount Factor BHC/IHC Scenario

Sub-schedule L.2.b EE profile by counterparty: Top consolidated/parent counterparties comprising 95% of firm stressed CVA, ranked by Federal Reserve Severely Adverse Scenario
$ Millions

Counterparty Identifiers											
Rank	Consolidated/Parent Counterparty Name	Consolidated/Parent Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID (optional)	Sub-netting Set ID (optional)	Industry Code	Country	Internal Rating	External Rating	Tenor Bucket in Years

This is a new sub-schedule.

by counterparty: 1 Stressed CVA for the CCAR quarter

CVA Inputs								
Consolidated/Parent Counterparty ID	EE - BHC/IHC Specification	Marginal PD	LGD (CVA)	Discount Factor	Stressed EE - FR Scenario & FR Specification (Severely Adverse)	Stressed EE - BHC/IHC Scenario & BHC/IHC Specification	Stressed Marginal PD FR Scenario (Severely Adverse)	Stressed Marginal PD BHC/IHC Scenario
Th								

by counterparty: 1

Stressed CVA Inputs						
Consolidated/Parent Counterparty ID	Stressed LGD (CVA) FR Scenario (Severely Adverse)	Stressed LGD (CVA) BHC/IHC Scenario	Stressed LGD (PD) FR Scenario (Severely Adverse)	Stressed LGD (PD) BHC/IHC Scenario	Stressed Discount Factor FR Scenario (Severely Adverse)	Stressed Discount Factor BHC/IHC Scenario
Th						

Sub-schedule L.3.a Credit quality by counterparty: Top consolidated/parent counterparties ~~ranked by CVA~~ comprising 95% of firm unstressed CVA, ranked by unstressed CVA

Counterparty and Time Identifiers												
Rank	Consolidated/Parent Counterparty Name	Consolidated/ Parent Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID (optional)	Sub-netting Set ID (optional)	Industry Code	Country	Internal Rating	External Rating	Time period (years)	Market spread (bps)

quality by cou

Data Inputs						Type of Credit Quality Input							
Consolidated/ Parent Counterparty ID	Spread adjustment (bps)	Spread (bps) used in CVA calculation	Stressed spreads (bps) FR Scenario (Severely	~~Stressed spreads (bps) FR Scenario (Adverse)~~	Stressed spreads (bps) BHC Scenario	Mapping approach	Proxy mapping approach	Proxy name	Market input type	Ticker / identifier	Report date	Source (Bloomberg, Markit, KMV, etc.)	Comments

Sub-schedule L.3.b Credit quality by counterparty: Top consolidated/parent counterparties comprising 95% of firm stressed CVA, ranked by Federal Reserve Severely Adverse Sce

Counterparty and Time Identifiers												
~~Rank~~	Consolidated/Parent Counterparty Name	Consolidated/ Parent Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID (optional)	Sub-netting Set ID (optional)	Industry Code	Country	Internal Rating	External Rating	Time period (years)	Market spread (bps)

This is a new sub-schedule.

t quality by coınario Stressed CVA for the CCAR quarter

Data Inputs					Type of Credit Quality Input							
Consolidated/ Parent Counterparty ID	Spread adjustment (bps)	Spread (bps) used in CVA calculation	Stressed spreads (bps) FR Scenario (Severely Adverse)	Stressed spreads (bps) BHC Scenario	Mapping approach	Proxy mapping approach	Proxy name	Market input type	Ticker / identifier	Report date	Source (Bloomberg, Markit, KMV, etc.)	Comments

Sub-schedule L.4 Aggregate and Top CVA sensitivities by Risk Factor
L.4.a Aggregate CVA sensitivities by Risk Factor
L.4.b Top 10 Consolidated Counterparies CVA sensitivites by Risk Factor
Change to asset-side CVA for a given change in the underlying risk factor, gross of any hedges.
$ Millions, Increase in CVA reported as positive figure

	Aggregate CVA sensitivities and slides							
Credit Spreads	**-50%**	**-10%**	**+1bp**	**+10%**	**+100%**	**+300%**	**+1bp**	**+1bp**
							<<Cpty name 1>>	**<<Cpty name 2>>**
Counterparty/Reference Spread							**<<Cpty name 1 ID>>**	**<<Cpty name 2 ID>>**
Aggregate								
Aggregate by rating:								
AAA								
AA								
A								
BBB								
BB								
B								
CCC or lower								
NR								
Interest Rates (bps)	**-100bps**	**-10bps**	**+1bp**	**+10bps**	**+100bps**	**+300bps**	**+1bp**	**+1bp**
EUR								
<=1Y								
1-5Y								
>=5-10Y							**<<Cpty name 1>>**	**<<Cpty name 2>>**
>=10Y							**<<Cpty name 1 ID>>**	**<<Cpty name 2 ID>>**
All Maturities								
GBP								
<=1Y								
1-5Y								
>=5-10Y							**<<Cpty name 1>>**	**<<Cpty name 2>>**
>=10Y							**<<Cpty name 1 ID>>**	**<<Cpty name 2 ID>>**
All Maturities								
USD								
<=1Y								
1-5Y								
>=5-10Y							**<<Cpty name 1>>**	**<<Cpty name 2>>**
>=10Y							**<<Cpty name 1 ID>>**	**<<Cpty name 2 ID>>**

Top 10 CVA ~~Counterparties by~~ Sensitivitiesy ~~to~~ by Risk Factors							
+1bp	+1bp	+1bp	+1bp	+1bp	+1bp	+1bp	+1bp
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
+1bp	+1bp	+1bp	+1bp	+1bp	+1bp	+1bp	+1bp
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>

All maturities								
Other material IR sensitivities								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
FX (%)	**-50%**	**-10%**	**+1%**	**+10%**	**+50%**	**+100%**	**+1%**	**+1%**
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
CAD								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
CHF								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
EUR								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
GBP								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
JPY								
Other material FX sensitivities								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
Equity (%)	**-50%**	**-10%**	**+1%**	**+10%**	**+50%**	**+100%**	**+1%**	**+1%**
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
US <<Define>>								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Europe <<Define>>								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Other <<Define>>								

+1%	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**
<<Cpty name 3>> **<<Cpty name 3 ID>>**	**<<Cpty name 4>>** **<<Cpty name 4 ID>>**	**<<Cpty name 5>>** **<<Cpty name 5 ID>>**	**<<Cpty name 6>>** **<<Cpty name 6 ID>>**	**<<Cpty name 7>>** **<<Cpty name 7 ID>>**	**<<Cpty name 8>>** **<<Cpty name 8 ID>>**	**<<Cpty name 9>>** **<<Cpty name 9 ID>>**	**<<Cpty name 10>>** **<<Cpty name 10 ID>>**
<<Cpty name 3>> **<<Cpty name 3 ID>>**	**<<Cpty name 4>>** **<<Cpty name 4 ID>>**	**<<Cpty name 5>>** **<<Cpty name 5 ID>>**	**<<Cpty name 6>>** **<<Cpty name 6 ID>>**	**<<Cpty name 7>>** **<<Cpty name 7 ID>>**	**<<Cpty name 8>>** **<<Cpty name 8 ID>>**	**<<Cpty name 9>>** **<<Cpty name 9 ID>>**	**<<Cpty name 10>>** **<<Cpty name 10 ID>>**
<<Cpty name 3>> **<<Cpty name 3 ID>>**	**<<Cpty name 4>>** **<<Cpty name 4 ID>>**	**<<Cpty name 5>>** **<<Cpty name 5 ID>>**	**<<Cpty name 6>>** **<<Cpty name 6 ID>>**	**<<Cpty name 7>>** **<<Cpty name 7 ID>>**	**<<Cpty name 8>>** **<<Cpty name 8 ID>>**	**<<Cpty name 9>>** **<<Cpty name 9 ID>>**	**<<Cpty name 10>>** **<<Cpty name 10 ID>>**
<<Cpty name 3>> **<<Cpty name 3 ID>>**	**<<Cpty name 4>>** **<<Cpty name 4 ID>>**	**<<Cpty name 5>>** **<<Cpty name 5 ID>>**	**<<Cpty name 6>>** **<<Cpty name 6 ID>>**	**<<Cpty name 7>>** **<<Cpty name 7 ID>>**	**<<Cpty name 8>>** **<<Cpty name 8 ID>>**	**<<Cpty name 9>>** **<<Cpty name 9 ID>>**	**<<Cpty name 10>>** **<<Cpty name 10 ID>>**
<<Cpty name 3>> **<<Cpty name 3 ID>>**	**<<Cpty name 4>>** **<<Cpty name 4 ID>>**	**<<Cpty name 5>>** **<<Cpty name 5 ID>>**	**<<Cpty name 6>>** **<<Cpty name 6 ID>>**	**<<Cpty name 7>>** **<<Cpty name 7 ID>>**	**<<Cpty name 8>>** **<<Cpty name 8 ID>>**	**<<Cpty name 9>>** **<<Cpty name 9 ID>>**	**<<Cpty name 10>>** **<<Cpty name 10 ID>>**
+1%	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**
<<Cpty name 3>> **<<Cpty name 3 ID>>**	**<<Cpty name 4>>** **<<Cpty name 4 ID>>**	**<<Cpty name 5>>** **<<Cpty name 5 ID>>**	**<<Cpty name 6>>** **<<Cpty name 6 ID>>**	**<<Cpty name 7>>** **<<Cpty name 7 ID>>**	**<<Cpty name 8>>** **<<Cpty name 8 ID>>**	**<<Cpty name 9>>** **<<Cpty name 9 ID>>**	**<<Cpty name 10>>** **<<Cpty name 10 ID>>**
<<Cpty name 3>> **<<Cpty name 3 ID>>**	**<<Cpty name 4>>** **<<Cpty name 4 ID>>**	**<<Cpty name 5>>** **<<Cpty name 5 ID>>**	**<<Cpty name 6>>** **<<Cpty name 6 ID>>**	**<<Cpty name 7>>** **<<Cpty name 7 ID>>**	**<<Cpty name 8>>** **<<Cpty name 8 ID>>**	**<<Cpty name 9>>** **<<Cpty name 9 ID>>**	**<<Cpty name 10>>** **<<Cpty name 10 ID>>**
<<Cpty name 3>> **<<Cpty name 3 ID>>**	**<<Cpty name 4>>** **<<Cpty name 4 ID>>**	**<<Cpty name 5>>** **<<Cpty name 5 ID>>**	**<<Cpty name 6>>** **<<Cpty name 6 ID>>**	**<<Cpty name 7>>** **<<Cpty name 7 ID>>**	**<<Cpty name 8>>** **<<Cpty name 8 ID>>**	**<<Cpty name 9>>** **<<Cpty name 9 ID>>**	**<<Cpty name 10>>** **<<Cpty name 10 ID>>**

Other material equity sensitivities								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
Commodities (%)	**-50%**	**-10%**	**+1%**	**+10%**	**+100%**	**+300%**	**+1%**	**+1%**
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Oil & Oil Products								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Natural Gas								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Power								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Coal & Freight								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Softs & Ags								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Precious Metals								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Base Metals								
Other material commodity sensitivities								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
Other material sensitivities	**-50%**	**-10%**	**+1%**	**+10%**	**+50%**	**+100%**	**+1%**	**+1%**
<<Insert name/ definition/units>>								
<<Insert name/ definition/units>>								
<<Insert name/ definition/units>>								
	-50%	**-10%**	**+1%**	**+10%**	**+50%**	**+100%**	**+1%**	**+1%**
<<Insert name/ definition/units>>								
<<Insert name/ definition/units>>								
<<Insert name/ definition/units>>								

+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%

Sub-schedule L.5 - Derivatives and Securities Financing Transactions (SFT) profile: All CCPs and G7 sovereigns + Top 25 non-CCP/G7 SFT and derivative counterparties
~~ranked by methodologies in FR 14Q instructions.~~
$ Millions

Sub-schedule L.5.1 - Derivative and SFT information by counterparty legal entity and netting set/agreement

		Counterparty, Netting Agreement identifiers							
Rank Methodology	**Rank**	**Consolidated/Parent Counterparty Name ~~(Consolidated/Parent Organization)~~**	**Consolidated/ Parent Entity Counterparty ID**	**Counterparty Legal Entity Name**	**Counterparty Legal Entity ~~ID~~ Identifier (LEI)**	**Netting Set ID**	**Industry Code**	**Country**	**Internal Rating**
1	1	CPName1	CP1	CP1_LE_Name1	CP_1_LE_1	NS1_1_1			
1	1	CPName1	CP1	CP1_LE_Name1	CP_1_LE_1	NS1_1_2			
1	1	CPName1	CP1	CP1_LE _Name2	CP_1_LE_2	NS1_2_1			
1	24	CPName24	CP24	CP24_LE_Name1	CP_24_LE_1	NS24_1_1			
1	24	CPName24	CP24	CP24_LE_Name2	CP_24_LE_2	NS24_2_1			
1	25	CPName25	CP25	CP25_LE_Name1	CP_25_LE_1	NS25_1_1			
QCCP	QCCP	~~Des g_ated~~ Qualifying CCP name	QCCP_1	QCCP_1_LE_Name1	QCCP_1_LE_1	NS26_QCCP_1_1			
NQCCP	NQCCP	Non-Qualifying CCP name	NQCCP_1	NQCCP_1_LE_Name1	NQCCP_1_LE_1	NS28_NQCCP_1_1			
G7	G7	G7 Counterparty name	G7_1	G7_1_LE_Name1	G7_1_LE_1	NS27_G7_1_1			
…									

	Netting Agreement Details								
External Rating	**Agreement Type**	**Agreement Role**	**Legal Enforceability**	**Initial Margin**	**Non-cash collateral type**	**Excess Variation Margin (for CCPs)**	**Default Fund (for CCPs)**	**Threshold CP**	**Threshold BHC/IHC**
	Derivatives 1-way CSA	NA							
	Derivatives no CSA	NA							
	SFT Repo	Principal							
	SFT Sec Lending	Principal							
	SFT Cross-product	Agent							
	SFT Derivatives Cross-product	Agent							
	…								

Netting Agreement Details					Current Exposure				
Minimum Transfer Amount CP	Minimum Transfer Amount BHC/IHC	Margining frequency	CSA contractual features (non-vanilla)	WWR position	Total Net CE	Total Stressed Net CE FR Scenario (Severely Adverse)	~~Total Stressed Net CE FR Scenario (Adverse)~~	Net CE SFTs	Stressed Net CE SFTs FR scenario (Severely Adverse)
				None					
				None					
				None					
				None					
				None					
				Specific					
				General					

			Position MtM Values							
~~Stressed Net CE SFTs FR scenario (Adverse)~~	Net CE Derivatives	Stressed Net CE Derivatives FR scenario (Severely Adverse)	~~Stressed Net CE Derivatives FR scenario (Adverse)~~	Unstressed MtM (Derivatives)	Unstressed MtM Posted (SFTs)	Unstressed MtM Received (SFTs)	Stressed MtM (Derivatives) FR scenario (Severely Adverse)	~~Stressed MtM (Derivatives) FR scenario (Adverse)~~	Stressed MtM Posted (SFTs) FR scenario (Severely Adverse)	~~Stressed MtM Posted (SFTs) FR scenario (Adverse)~~

Position MtM Values											
Stressed MtM Received (SFTs) FR scenario (Severely Adverse)	~~Stressed MtM Received (SFTs) FR scenario (Adverse)~~	Unstressed MtM Cash Collateral (Derivatives)					Total Unstressed MtM Collateral (Derivatives)	Stressed MtM Cash Collateral (Derivatives) FR scenario (Severely Adverse)			
		USD	EUR	GBP	JPY	Other		USD	EUR	GBP	JPY

Credit Quality and CDS Hedges														
	~~Stressed MtM Cash Collateral (Derivatives) FR scenario (Adverse)~~					Total Stressed MtM Collateral (Derivatives) FR scenario (Severely Adverse)	~~Total Stressed MtM Collateral (Derivatives) FR scenario (Adverse)~~	CDS Reference Entity Type	5Y CDS Spread (bp)	~~Counterparty Legal Entity Identifier (LEI)~~	Wrong Way Risk hedge?	CDS Hedge Notional	Stressed CVA FR scenario (Severely Adverse)	~~Stressed CVA FR scenario (Adverse)~~
Other	USD	EUR	GBP	JPY	Other									

Sub-schedule L.5.2 - SFT assets posted and received by counterparty legal entity and netting set/agreement and asset category

Counterparty identifiers							Unstressed MtM (Posted) by Ass		
Rank Methodology	Rank	Consolidated/Parent Counterparty Name ~~(Consolidated/Parent Organization)~~	Consolidated / Parent Entity Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI) ~~ID~~	Netting Set ID	Central Debt MtM (Posted)		
							~~United States~~	Germany	United Kingdom & France
G7	G7	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_1			
CCP	CCP	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_2			
1	1	CPName2	CP2	CP2_Legal_Ent_1		NA2_1_1			
1	1	CPName3	CP3	CP3_Legal_Ent_1		NA3_1_1			
1	2	CPName3	CP3	CP3_Legal_Ent_2		NA3_2_1			
1	2	CPName4	CP4	CP4_Legal_Ent_2		NA4_1_1			

Sub-schedule L.5.3 - Aggregate SFTs by Internal Rating

								Repo and Reverse Repo - Gross Valu Date	
Ratings Category	Exposure Data							US Treasury & Agency	
Internal rating	External rating	Net CE	Stressed Net CE FR scenario (Severely Adverse)	Stressed Net CE FR scenario (Adverse)	Stressed Net CE BHC scenario	Indemnified Securities Lent (Notional Balance)	Indemnified Cash Collateral Reinvestment (Notional Balance)	Posted	Received

et category	Unstressed MtM (Posted) by Asset category								
	Central Debt MtM (Posted)		Equity MtM (Posted)					Corporate Bonds - Advanced Economies MtM (Posted)	
Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG

ue of Instruments on Reporting	Repo and Reverse Repo - Gross Value of Instruments on Reporting Date								
Agency MBS	Agency MBS	Equities		Corporate Bonds		Non-Agency (ABS, RMBS)		Sovereigns	
Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received

Unstressed MtM (Posted) by Asset category									
Corporate Bonds - Other Economies MtM (Posted)		Exchange-Traded Funds MtM (Posted)		US Agency MBS/CMBS MtM (Posted)		Non-Agency RMBS/ABS/CMBS MtM (Posted)			
IG	Sub-IG	Equity	Fixed Income	Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR

Repo and Reverse Repo - Gross Value of Instruments on Reporting Date				Securities Lending and Borrowing - Gross Value of Instruments					
Other		Cash (+/-)		US Treasury & Agency		Agency MBS		Equities	
Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received

Unstressed MtM (Posted) by Asset Category							Unstressed MtM (Received) by Asset category			
Cash MtM (Posted)			Other MtM (Posted)				Central Debt MtM (Received)			
GBP	JPY	Other (specify)	Inflation-indexed securities	Commercial paper	Municipal Bonds	Other (specify)	United States	Germany	United Kingdom & France	Other Eurozone

on Reporting Date			Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date						
Corporate Bonds		Non-Agency (ABS, RMBS)		Sovereigns		Other		Cash	
Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received

Unstressed MtM (Received) by Asset category											
		Equity MtM (Received)					Corporate Bonds - Advanced Economies MtM (Received)		Corporate Bonds - Other Economies MtM (Received)		Exchange-Tr MtM (Re
Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG	Equity

	Unstressed MtM (Received) by Asset category													
aded Funds eceived)	US Agency MBS/CMBS MtM (Received)		Non-Agency RMBS/ABS/CMBS MtM (Received)		Cash MtM (Received)					Other MtM (Received)				
Fixed Income	Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JPY	Other (specify)	Inflation-indexed securities	Commercial paper	Municipal Bonds	Other (specify)	United States

Stressed MtM (Posted) by Asset category - FR Scenario (Severely Adverse)													
Central Debt Stressed MtM (Posted) FR Scenario (Severely Adverse)					Equity Stressed MtM (Posted) FR Scenario (Severely Adverse)					Corporate Bonds - Advanced Economies Stressed MtM (Posted) FR Scenario (Severely Adverse)		Corporate Bonds - Other Economies Stressed MtM (Posted) FR Scenario (Severely Adverse)	
Germany	United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG

Stressed MtM (Posted) by Asset category - FR Scenario (Severely Adverse)														
Exchange-Traded Funds Stressed MtM (Posted) FR Scenario (Severely Adverse)		US Agency MBS/CMBS Stressed MtM (Posted) FR Scenario (Severely Adverse)		Non-Agency RMBS/ABS/CMBS Stressed MtM (Posted) FR Scenario (Severely Adverse)		Cash Stressed MtM (Posted) FR Scenario (Severely Adverse)					Other Stressed MtM (Posted) FR Scenario (Severely Adverse)			
Equity	Fixed Income	Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JPY	Other	Inflation-indexed securities	Commercial paper	Municipal Bonds	Other (specify)

~~Stressed MtM (Posted) by Asset category - FR Scenario (Adverse)~~														
~~Central Debt - Stressed MtM (Posted) FR Scenario (Adverse)~~						~~Equity - Stressed MtM (Posted) FR Scenario (Adverse)~~					~~Corporate Bonds - Advanced Economies - Stressed MtM (Posted) FR Scenario (Adverse)~~		~~Corporate Bonds - Other Economies - Stressed MtM (Posted) FR Scenario (Adverse)~~	
United States	**Germany**	**United Kingdom & France**	**Other Eurozone**	**Japan**	**Other**	**US**	**CAD**	**UK**	**Eurozone**	**Other Economies (specify)**	**IG**	**Sub-IG**	**IG**	**Sub-IG**

~~Stressed MtM (Posted) by Asset category – FR Scenario (Adverse)~~														
~~Exchange-Traded Funds Stressed MtM (Posted) FR Scenario (Adverse)~~		~~US Agency MBS/CMBS Stressed MtM (Posted) FR Scenario (Adverse)~~		~~Non-Agency RMBS/ABS/CMBS Stressed MtM (Posted) FR Scenario (Adverse)~~		~~Cash Stressed MtM (Posted) FR Scenario (Adverse)~~					~~Other Stressed MtM (Posted) FR Scenario (Adverse)~~			
Equity	**Fixed Income**	**Pass-Throughs**	**Other (specify)**	**IG**	**Sub-IG**	**USD**	**EUR**	**GBP**	**JPY**	**Other (specify)**	**Inflation-indexed securities**	**Commercial paper**	**Municipal~~s~~ Bonds**	**Other (specify)**

Stressed MtM (Received) by Asset category - FR Scenario (Severely Adverse)														
Central Debt Stressed MtM (Received) FR Scenario (Severely Adverse)						Equity Stressed MtM (Received) FR Scenario (Severely Adverse)					Corporate Bonds - Advanced Economies Stressed MtM (Received) FR Scenario (Severely Adverse)		Corporate Bonds - Other Economies Stressed MtM (Received) FR Scenario (Severely Adverse)	
United States	Germany	United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG

Stressed MtM (Received) by Asset category - FR Scenario (Severely Adverse)														
~~ETF~~ Exchange-Traded Funds Stressed MtM (Received) FR Scenario (Severely Adverse)		US Agency MBS/CMBS Stressed MtM (Received) FR Scenario (Severely Adverse)		Non-Agency RMBS/ABS/CMBS Stressed MtM (Received) FR Scenario (Severely Adverse)		Cash Stressed MtM (Received) FR Scenario (Severely Adverse)					Other Stressed MtM (Received) FR Scenario (Severely Adverse)			
Equity	Fixed Income	Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JPY	Other (specify)	Inflation-indexed securities	Commercial paper	Municipal Bonds	Other (specify)

~~Stressed MtM (Received) by Asset category – FR Scenario (Adverse)~~														
~~Central Debt – Stressed MtM (Received) FR Scenario (Adverse)~~						~~Equity – Stressed MtM (Received) FR Scenario (Adverse)~~					~~Corporate Bonds – Advanced Economies – Stressed MtM (Received) FR Scenario (Adverse)~~		~~Corporate Bonds – Other Economies – Stressed MtM (Received) FR Scenario (Adverse)~~	
United States	**Germany**	**United Kingdom & France**	**Other Eurozone**	**Japan**	**Other**	**US**	**CAD**	**UK**	**Eurozone**	**Other Economies (specify)**	**IG**	**Sub-IG**	**IG**	**Sub-IG**

~~Stressed MtM (Received) by Asset category - FR Scenario (Adverse)~~														
~~Exchange-Traded Funds Stressed MtM (Received) FR Scenario (Adverse)~~		~~US Agency MBS/CMBS Stressed MtM (Received) FR Scenario (Adverse)~~		~~Non-Agency RMBS/ABS/CMBS Stressed MtM (Received) FR Scenario (Adverse)~~		~~Cash Stressed MtM (Received) FR Scenario (Adverse)~~					~~Other Stressed MtM (Received) FR Scenario (Adverse)~~			
Equity	**Fixed Income**	**Pass-Throughs**	**Other (specify)**	**IG**	**Sub-IG**	**USD**	**EUR**	**GBP**	**JPY**	**Other (specify)**	**Inflation-indexed securities**	**Commercial paper**	**Municipal ~~s~~ Bonds**	**Other (specify)**

Sub-schedule L.5.4 Derivative position detail by counterparty legal entity and netting set/agreement and asset category

Rank Methodology	Rank	~~Consolidated/Parent~~ Counterparty Name ~~(Consolidated/parent Organization)~~	Consolidated / Parent Entity Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI) ~~ID~~	Netting Set ID	Unstressed Exposure MtM by Ass		
...							Vanilla Interest Rate Derivatives Unstressed Exposure MtM	Vanilla FX Derivatives Unstressed Exposure MtM	Vanilla Commodity (Cash) Derivatives Unstressed Exposure MtM
G7									
CCP									
3									
3									
4									
4									

et category	Unstressed Exposure MtM by Asset category								
Vanilla Credit Derivatives Unstressed Exposure MtM	Vanilla Equity Derivatives Unstressed Exposure MtM	Structured Interest Rate Derivatives Unstressed Exposure MtM	Flow Exotic and Structured FX Derivatives Unstressed Exposure MtM	Other Cash + Physical Commodity Derivatives Unstressed Exposure MtM	Other (single name) Credit Derivatives Unstressed Exposure MtM	Structured (Multi-name) Credit Derivatives Unstressed Exposure MtM	Exotic Equity Derivatives Unstressed Exposure MtM	Hybrids Unstressed Exposure MtM	Structured Products (MBS, ABS) Unstressed Exposure MtM

Unstressed Exposure MtM by Asset category	Stressed Exposure MtM by Asset category - FR Scenario (Severely Adverse)								
Other Unstressed Exposure MtM (provide details, breakdown)	Vanilla Interest Rate Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Vanilla FX Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Vanilla Commodity (Cash) Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Vanilla Credit Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Vanilla Equity Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Structured Interest Rate Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Flow Exotic and Structured FX Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Other Cash + Physical Commodity Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Other (single name) Credit Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)

			Stressed Exposure MtM by Asset category - FR Scenario (Severely Adverse)		~~Stressed Exposure MtM by Asset category - FR Scenario (Adverse)~~					
Structured (Multi-name) Credit Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Exotic Equity Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Hybrids Stressed Exposure MtM FR Scenario (Severely Adverse)	Structured Products (MBS, ABS) Stressed Exposure MtM FR Scenario (Severely Adverse)	Other Stressed Exposure MtM (provide details, breakdown) FR Scenario (Severely Adverse)	~~Vanilla Interest Rate Derivatives Stressed Exposure MtM FR Scenario (Adverse)~~	~~Vanilla FX Derivatives Stressed Exposure MtM FR Scenario (Adverse)~~	~~Vanilla Commodity (Cash) Derivatives Stressed Exposure MtM FR Scenario (Adverse)~~	~~Vanilla Credit Derivatives Stressed Exposure MtM FR Scenario (Adverse)~~	~~Vanilla Equity Derivatives Stressed Exposure MtM FR Scenario (Adverse)~~	~~Structured Interest Rate Derivatives Stressed Exposure MtM FR Scenario (Adverse)~~

~~Stressed Exposure MtM by Asset category - FR Scenario (Adverse)~~

~~Flow Exotic and Structured FX Derivatives Stressed Exposure MtM FR Scenario (Adverse)~~	~~Other Cash + Physical Commodity Derivatives Stressed Exposure MtM FR Scenario (Adverse)~~	~~Other (single name) Credit Derivatives Stressed Exposure MtM FR Scenario (Adverse)~~	~~Structured (Multi-name) Credit Derivatives Stressed Exposure MtM FR Scenario (Adverse)~~	~~Exotic Equity Derivatives Stressed Exposure MtM FR Scenario (Adverse)~~	~~Hybrids Stressed Exposure MtM FR Scenario (Adverse)~~	~~Structured Products (MBS, ABS) Stressed Exposure MtM FR Scenario (Adverse)~~	~~Other Stressed Exposure MtM (provide details, breakdown) FR Scenario (Adverse)~~

FR Y-14Q Schedule M - Balances

Institution Name:	
RSSD ID:	
Date of Data Submission:	

FR Y-14Q Schedule M.1 - Balances

		In Domestic Offices				*In International Offices*		
		Column A		**Column B**		**Column C**		**Column D**
		HFI at AC		HFS/FVO		HFI at AC		HFS/FVO
1. Loans secured by real estate								
a. Residential real estate (1-4 family)								
(1) Closed-end first liens								
(a) First mortgages	CALBP328		CALBP329		CALBP330		CALBP331	
(b) First lien HELOANs	CALBP332		CALBP333		CALBP334		CALBP335	
(2) Revolving and junior liens								
(a) Junior lien HELOANs	CALBP336		CALBP337		CALBP338		CALBP339	
(b) HELOCs	CALBP340		CALBP341		CALBP342		CALBP343	
b. Commercial real estate								
(1) Construction and land development	CALBP344		CALBP345		CALBP346		CALBP347	
(2) Multifamily real estate	CALBP348		CALBP349		CALBP350		CALBP351	
(3) Nonfarm nonresidential								
(a) Owner-occupied	CALBP352		CALBP353		CALBP354		CALBP355	
(b) Non-owner-occupied	CALBP356		CALBP357		CALBP358		CALBP359	
c. Secured by farmland	CALBP360		CALBP361		CALBP362		CALBP363	
2. C&I Loans								
a. Graded	CALBP364		CALBP365		CALBP366		CALBP367	
b. Small business	CALBP368		CALBP376		CALBP837		CALBP876	
c. SME cards and corporate cards	CALBP880		CALBP881		CALBP883		CALBP901	
3. Credit Cards								
a. Bank cards	CALBP912		CALBP919		CALBR657		CALBR658	
b. Charge cards	CALBR659		CALBR660		CALBR661		CALBR662	
4. Other loans and leases								
a. Auto loans	CALBR663		CALBR664		CALBR665		CALBR666	
b. Student loans	CALBR667		CALBR668		CALBR669		CALBR670	
c. Non-purpose lending	CALBR671		CALBR672		CALBR673		CALBR674	
d. Auto leases	CALBR675		CALBR676		CALBR677		CALBR678	
e. Other consumer loans	CALBR679		CALBR680		CALBR681		CALBR682	
f. Other consumer leases	CALBR683		CALBR684		CALBR685		CALBR686	
5. Other commercial loans and leases								
a. Loans to foreign governments	CALBR687		CALBR688		CALBR689		CALBR690	
b. Agricultural loans	CALBR691		CALBR692		CALBR693		CALBR694	
c. Securities lending	CALBR695		CALBR696		CALBR697		CALBR698	
d. Loans to financial institutions	CALBR699		CALBR700		CALBR701		CALBR702	
e. Other commercial loans	CALBR703		CALBR704		CALBR705		CALBR706	
f. Other commercial leases	CALBR707		CALBR708		CALBR709		CALBR710	

FR Y-14Q Schedule M.2 - FR Y-9C Reconciliation

		In Consolidated Offices		
		Column A		**Column B**
		HFI at AC		HFS/FVO
1. Small business loans				
a. Reported in Y-9C, HC-C line 2.a and 2.b.....	CALBR711		CALBR712	
b. Reported in Y-9C, HC-C line 3.....	CALBR713		CALBR714	
c. Reported in Y-9C, HC-C line 4.a and 4.b.....	CALBR715		CALBR716	
d. Reported in Y-9C, HC-C line 7.....	CALBR717		CALBR718	
e. Reported in Y-9C, HC-C line 9.a.....	CALBR719		CALBR720	
f. Reported in Y-9C, HC-C line 9.b.(2).....	CALBR723		CALBR724	
g. Reported in Y-9C, HC-C line 10.b.....	CALBR725		CALBR726	
2. SME cards and corporate cards				
a. Reported in Y-9C, HC-C line 4.a and 4.b.....	CALBR727		CALBR728	
b. Reported in Y-9C, HC-C line 6.a.....	CALBR729		CALBR730	
c. Reported in Y-9C, HC-C line 6.b.....	CALBR731		CALBR732	
d. Reported in Y-9C, HC-C line 6.d.....	CALBR733		CALBR734	
e. Reported in Y-9C, HC-C line 9.b.(2).....	CALBR735		CALBR736	
3. Charge cards				
a. Reported in Y-9C, HC-C line 6.a.....	CALBR737		CALBR738	
b. Reported in Y-9C, HC-C line 6.d.....	CALBR739		CALBR740	
4. Student loans				
a. Reported in Y-9C, HC-C line 6.b.....	CALBR741		CALBR742	
b. Reported in Y-9C, HC-C line 6.d.....	CALBR743		CALBR744	
5. Non-purpose lending				
a. Reported in Y-9C, HC-C line 6.b.....	CALBR745		CALBR746	
b. Reported in Y-9C, HC-C line 6.d.....	CALBR747		CALBR748	

FR Y-14 Schedule M.3 - Unpaid Principal Balance of Retail Loans in Domestic Offices Held for Investment at Amortized Cost by Purchase Credit Impairment

		HFI at AC, non-PCI (1)			HFI at AC, PCI (1)			
		Column A		Column B		Column C		Column D
Part I - Book Value and UPB		Book Value		UPB		Book Value		UPB
1. Loans secured by real estate								
a. Residential real estate (1-4 family)								
(1) Closed-end first liens								
(a) First mortgages	CALBR751		CALBR752		CALBR753		CALBR754	
(b) First lien HELOANs	CALBR755		CALBR756		CALBR757		CALBR758	
(2) Revolving and junior liens								
(a) Junior lien HELOANs	CALBR759		CALBR760		CALBR761		CALBR762	
(b) HELOCs	CALBR763		CALBR764		CALBR765		CALBR766	
2. Credit Cards								
a. Bank cards	CALBR767		CALBR768		CALBR769		CALBR770	
b. Charge cards	CALBR771		CALBR772		CALBR773		CALBR774	
3. Other consumer loans and leases								
a. Auto loans	CALBR775		CALBR776		CALBR777		CALBR778	
b. All other consumer loans and leases	CALBR779		CALBR780		CALBR781		CALBR782	

Part II -- Cumulative Interim Loan Losses (2)		
1. First Lien Mortgages (in Domestic Offices)		
a. Cumulative Interim Loan Losses -- Non-PCI	CASRP387	
b. Cumulative Interim Loan Losses -- PCI	CASRP388	
c. Cumulative Interim Loan Losses	CASRKY25	
2. First Lien HELOANs (in Domestic Offices)		
a. Cumulative Interim Loan Losses -- Non-PCI	CASRP395	
b. Cumulative Interim Loan Losses -- PCI	CASRP396	
c. Cumulative Interim Loan Losses	CASRKY26	
3. Closed-End Junior Liens (in Domestic Offices)		
a. Cumulative Interim Loan Losses -- Non-PCI	CASRP403	
b. Cumulative Interim Loan Losses -- PCI	CASRP404	
c. Cumulative Interim Loan Losses	CASRKY27	
4. HELOCs (in Domestic Offices)		
a. Cumulative Interim Loan Losses -- Non-PCI	CASRP413	
b. Cumulative Interim Loan Losses -- PCI	CASRP414	
c. Cumulative Interim Loan Losses	CASRKY28	
5. First Lien Mortgages and HELOANs (International)		
a. Cumulative Interim Loan Losses -- Non-PCI	CASRP421	
b. Cumulative Interim Loan Losses -- PCI	CASRP422	
c. Cumulative Interim Loan Losses	CASRKY29	
6. Closed-End Junior Liens and HELOCs (International)		
a. Cumulative Interim Loan Losses -- Non-PCI	CASRP429	
b. Cumulative Interim Loan Losses -- PCI	CASRP430	
c. Cumulative Interim Loan Losses	CASRKY30	

(1) Institutions that have adopted ASU 2016-13 should report the UPB and book value of loans that are non-PCD in Columns A and B, and that are PCD in columns C and D.

(2) Institutions that have not adopted ASU 2016-13 should only report values in items a. and b. for each mortgage type. Institutions that have adopted ASU 2016-13 should only report values in item c. for each mortgage type.