

FR Y-14Q: AFS and HTM Securities Schedule

Institution Name:

RSSD ID:

Date of Data Submission:

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

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

	Security Holding					Hedging Instrument Information									
	Identifier Type (CUSIP/ISIN/ Other)	Identifier Value (CUSIP/ISIN)	Exposure to Debt/Equity Security (USD Equivalent)		Accounting Intent (AFS, HTM)	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
			Amortized Cost (USD Equivalent)	Market Value (USD Equivalent)											
	CQSHP082	CQSHP083	CQSHP087	CQSHP088	CQSHP092	CQSHS372	CQSHS373	CQSHS374	CQSHS375	CQSHS376	CQSHS377	CQSHS378	CQSHS379	CQSHS380	CQSHS381
1	Example														
2	Example														
3	Example														
4	Example														
5	Example														
6	Example														
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
	CUSIP or unique identifier provided by BHC/IHC	Instrument type	Revised regulatory capital rule (July 2013) treatment	Cumulative / noncumulative	Notional amount (\$Millions)	Amount recognized in regulatory capital (\$Millions)	Comments
MDRMs	CQCNP083	CQCNQ744	CQCNQ746	CQCNQ747	CQCNQ748	CQCNQ749	CQCNQ750
1							
2							
3							
4							
5							
6							
7							
8							
9							
10							
...							

FR Y-14Q Schedule D - Regulatory Capital Transitions

Institution Name:

RSSD ID:

Submission Date (MM/DD/YY):

As of Date (MM/DD/YY):

FR Y-14Q Schedule D - Regulatory Capital Transitions

Instructions

1. The FR Y-14Q Regulatory Capital Transitions schedule is intended to be used for the monitoring of historical progress against the forecasts provided in the FR Y-14A version of the schedule. Please complete the FR Y-14Q schedule with actual data as of the most recent quarter end subsequent to the close of each quarter, on a fully phased-in basis. Do not use this schedule to update projections for future quarters.
2. Complete **non-shaded cells** only, using data as of the balance sheet date under baseline assumptions, consistent with the annual CCAR exercise.
3. For the purpose of completing this schedule, BHCs and IHCs should refer to the "FR Y-14Q Regulatory Capital Transitions Instructions."
4. In each worksheet there is a "Comments" column. Please provide explanation in this column for any significant deviations from the projections that were provided as part of the most recent CCAR submission, as well as from previous quarter if applicable. Also, please provide any other comments if necessary.
5. On the Planned Actions worksheet, please complete the fields for "Description," "Action Type," "Exposure Type" and "RWA Type" (columns B through E) with information on the planned actions your BHC included in its most recently submitted FR Y-14A Regulatory Capital Transitions schedule. In columns F through K, for each planned action please input the actual dollar amount impact on tier 1 common, tier 1 capital, risk-weighted assets, average total assets, leverage exposures, and the firm's balance sheet based on progress made on the action in the past quarter. In a separate attachment, please provide additional information to describe the progress made on each planned action during the reporting quarter.

FR Y-14Q Schedule D.1 - Capital Composition

FR Y-14Q - Regulatory Capital Transitions Schedule:

Capital Composition	Actual in \$Millions	
	as of date	Comments
1 AOCI opt-out election? (enter "1" for Yes; enter "0" for No)		
Common equity tier 1 capital		
2 Common stock and related surplus (net of treasury stock and unearned employee stock ownership plan [ESOP] shares)		
3 Retained earnings		
4 Accumulated other comprehensive income (AOCI)		
5 Common equity tier 1 minority interest includable in common equity tier 1 capital		
6 Common equity tier 1 before adjustments and deductions (sum of items 2 through 5)	-	
Common equity tier 1 capital: adjustments and deductions		
7 Goodwill, net of associated deferred tax liabilities (DTLs)		
8 Intangible assets (other than goodwill and mortgage servicing assets (MSAs)), net of associated DTLs		
9 Deferred tax assets (DTAs) that arise from net operating loss and tax credit carryforwards, net of any related valuation allowances and net of DTLs		
If item 1 is "1" for "Yes", complete items 10 through 14 only for AOCI related adjustments.		
10 AOCI related adjustments: Net unrealized gains (losses) on available-for-sale securities (if a gain, report as a positive value; if a loss, report as a negative value)		
11 AOCI related adjustments: Net unrealized loss on available-for-sale preferred stock classified as an equity security under GAAP and available-for-sale equity exposures (report loss as a positive value)		
12 AOCI related adjustments: Accumulated net gains (losses) on cash flow hedges (if a gain, report as a positive value; if a loss, report as a negative value)		
13 AOCI related adjustments: Amounts recorded in AOCI attributed to defined benefit postretirement plans resulting from the initial and subsequent application of the relevant GAAP standards that pertain to such plans (if a gain, report as a positive value; if a loss, report as a negative value)		
14 AOCI related adjustments: Net unrealized gains (losses) on held-to-maturity securities that are included in AOCI (if a gain, report as a positive value; if a loss, report as a negative value)		
If item 1 is "0" for "No", complete item 15 only for AOCI related adjustments.		
15 AOCI related adjustments: Accumulated net gain (loss) on cash flow hedges included in AOCI, net of applicable tax effects, that relate to the hedging of items that are not recognized at fair value on the balance sheet (if a gain, report as a positive value; if a loss, report as a negative value)		
16 Other deductions from (additions to) common equity tier capital 1 before threshold-based deductions: Unrealized net gain (loss) related to changes in the fair value of liabilities that are due to changes in own credit risk (if a gain, report as a positive value; if a loss, report as a negative value)		
17 Other deductions from (additions to) common equity tier capital 1 before threshold-based deductions: All other deductions from (additions to) common equity tier 1 capital before threshold-based deductions		
18 Non-significant investments in the capital of unconsolidated financial institutions in the form of common stock that exceed the 10 percent threshold for non-significant investments		
19 Subtotal (item 6 minus items 7 through 18)	-	

FR Y-14Q Schedule D.1 - Capital Composition

FR Y-14Q - Regulatory Capital Transitions Schedule:

Capital Composition		Actual in \$Millions	
		as of date	Comments
20	Significant investments in the capital of unconsolidated financial institutions in the form of common stock, net of associated DTLs, that exceed the 10 percent common equity tier 1 capital deduction threshold (from the Exceptions Bucket Calc tab)	-	
21	MSAs, net of associated DTLs, that exceed the 10 percent common equity tier 1 capital deduction threshold (from the Exceptions Bucket Calc tab)	-	
22	DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs, that exceed the 10 percent common equity tier 1 capital deduction threshold (from the Exceptions Bucket Calc tab)	-	
23	Amount of significant investments in the capital of unconsolidated financial institutions in the form of common stock; MSAs, net of associated DTLs; and DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs; that exceeds the 15 percent common equity tier 1 capital deduction threshold (from the Exceptions Bucket Calc tab)	-	
24	Deductions applied to common equity tier 1 capital due to insufficient amount of additional tier 1 capital and tier 2 capital to cover deductions		
25	Total adjustments and deductions for common equity tier 1 capital (sum of items 20 through 24)	-	
26	Common equity tier 1 capital (item 19 minus item 25)	-	
Additional tier 1 capital			
27	Additional tier 1 capital instruments plus related surplus		
28	Tier 1 minority interest not included in common equity tier 1 capital		
29	Additional tier 1 capital before deductions (sum of items 27 through 28)	-	
30	Additional tier 1 capital deductions		
31	Additional tier 1 capital (greater of item 29 minus item 30 or zero)	-	
Tier 1 capital			
32	Tier 1 capital (sum of items 26 and 31)	-	
Other Quarterly Changes			
33	Issuance of common stock (including conversion to common stock)		
34	Repurchases of common stock		
35	Net income (loss) attributable to bank holding company		
36	Cash dividends declared on preferred stock		
37	Cash dividends declared on common stock		
38	Previously issued tier 1 capital instruments (excluding minority interest) that would no longer qualify (please report 100% value)		
39	Previously issued tier 1 minority interest that would no longer qualify (please report 100% value)		

FR Y-14Q Schedule D.2 - Exceptions Bucket Calculator

"Exceptions Bucket" Calculator		Actual in \$Millions as of date	Comments
Significant investments in the capital of unconsolidated financial institutions in the form of common stock			
1	Gross significant investments in the capital of unconsolidated financial institutions in the form of common stock		
2	Permitted offsetting short positions in relation to the specific gross holdings included above		
3	Significant investments in the capital of unconsolidated financial institutions in the form of common stock net of short positions	-	
4	10 percent common equity tier 1 deduction threshold (10 percent of item 19 in the Capital Composition tab)	-	
5	Amount to be deducted from common equity tier 1 due to 10 percent deduction threshold (greater of item 3 minus 10 percent of	-	
Mortgage servicing assets			
6	Total mortgage servicing assets classified as intangible		
7	Associated deferred tax liabilities which would be extinguished if the intangible becomes impaired or derecognized under the		
8	Mortgage servicing assets net of related deferred tax liabilities (item 6 minus item 7)	-	
9	10 percent common equity tier 1 deduction threshold (10 percent of item 19 in the Capital Composition tab)	-	
10	Amount to be deducted from common equity tier 1 due to 10 percent deduction threshold (greater of item 8 minus 10 percent of	-	
Deferred tax assets due to temporary differences			
11	DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation		
12	10 percent common equity tier 1 deduction threshold (10 percent of item 19 in the Capital Composition tab)	-	
13	Amount to be deducted from common equity tier 1 due to 10 percent deduction threshold (greater of item 11 minus 10 percent of	-	
Aggregate of items subject To the 15% limit (significant investments, mortgage servicing assets and deferred tax assets arising from temporary differences)			
14	Sum of items 3, 8, and 11	-	
15	15 percent common equity tier 1 deduction threshold (item 19 in the Capital Composition tab minus item 14, multiplied by 17.65	-	
16	Sum of items 5, 10, and 13	-	
17	Item 14 minus item 16	-	
18	Amount to be deducted from common equity tier 1 due to 15 percent deduction threshold (greater of item 17 minus item 15 or	-	

FR Y-14Q Schedule D.3 - Risk-Weighted Assets - Advanced RWA

Risk-weighted Assets-Advanced ^{1,2}		Actual in \$Millions as of date	Comments
Advanced Approaches Credit Risk (Including CCR and non-trading credit risk), with 1.06 scaling factor where applicable			
1	Credit RWA	-	
2	Wholesale Exposures	-	
3	Corporate		
4	Bank		
5	Sovereign		
6	IPRE		
7	HVCRE		
8	Counterparty Credit Risk	-	
9	Eligible margin loans, repostyle transactions and OTC derivatives with crossproduct netting—EAD adjustment method		
10	Eligible margin loans, repostyle transactions and OTC derivatives with crossproduct netting—collateral reflected in LGD		
11	Eligible margin loans, repostyle transactions—no cross-product netting—EAD adjustment method		
12	Eligible margin loans, repostyle transactions—no cross-product netting—collateral reflected in LGD		
13	OTC derivatives—no cross-product netting—EAD adjustment method		
14	OTC derivatives—no crossproduct netting—collateral reflected in LGD		
15	Retail Exposures	-	
16	Residential mortgage— closed-end first lien exposures		
17	Residential mortgage— closed-end junior lien exposures		
18	Residential mortgage—revolving exposures		
19	Qualifying revolving exposures		
20	Other retail exposures		
21	Securitization Exposures	-	
22	Subject to supervisory formula approach (SFA)		
23	Subject to simplified supervisory formula approach (SSFA)		
24	Subject to 1,250% risk-weight		
25	Cleared Transactions	-	
26	Derivative contracts and netting sets to derivatives		
27	Repo-style transactions		
28	Default fund contributions		
29	Equity Exposures		
30	Other Assets		
31	CVA Capital Charge (risk-weighted asset equivalent)	-	
32	Advanced CVA Approach	-	
33	Unstressed VaR with Multipliers		
34	Stressed VaR with Multipliers		
35	Simple CVA Approach		

FR Y-14Q Schedule D.3 - Risk-Weighted Assets - Advanced RWA

Risk-weighted Assets-Advanced ^{1,2}		Actual in \$Millions as of date	Comments
Advanced Approaches Operational Risk			
36	Operational RWA		
Market Risk			
37	Market RWA	-	
38	Value-at-risk (VAR)-based capital requirement		
39	Stressed VAR-based capital requirement		
40	Incremental Risk Charge (IRC)		
41	Correlation Trading		
42	Comprehensive Risk Measurement (CRM), Before Application of Surcharge		
43	8% of Advanced Measurement Method for Exposures Subject to CRM	-	
44	CRM Floor Based on 100% of Advanced - Net Long		
45	CRM Floor Based on 100% of Advanced - Net Short		
46	Non-modeled Securitization		
47	Specific risk add-on (excluding securitization and correlation)	-	
48	Debt		
49	Equity		
50	Other market risk		
51	Assets subject to the general risk-based capital requirements		
52	Other RWA		
53	Excess eligible credit reserves not included in tier 2 capital		
54	Total RWA	-	

FR Y-14Q Schedule D.4 - Risk-Weighted Assets - Standardized RWA

Risk-weighted Assets-Standardized ^{1, 2}		Actual in \$Millions as of date	Comments
Standardized Approach Credit Risk			
1	Cash and balances due from depository institutions		
2a	Securities (excluding securitizations): Held-to-maturity		
2b	Securities (excluding securitizations): Available-for-sale		
3	Federal funds sold		
Loans and leases on held for sale			
4a	Residential Mortgage exposures		
4b	High Volatility Commercial Real Estate (HVCRE) exposures		
4c	Exposures past due 90 days or more or on nonaccrual		
4d	All other exposures		
Loans and leases, net of unearned income			
5a	Residential mortgage exposures		
5b	High Volatility Commercial Real Estate (HVCRE) exposures		
5c	Exposures past due 90 days or more or on nonaccrual		
5d	All other exposures		
6	Trading assets (excluding securitizations that receive standardized charges)		
7a	All other assets		
7b	Separate account bank-owned life insurance		
7c	Default fund contributions to central counterparties		
On-balance sheet securitization exposures			
8a	Held-to-maturity		
8b	Available-for-sale		
8c	Trading assets that are securitization exposures that receive standardized charges		
8d	All other on-balance sheet securitization exposures		
9	Off-balance sheet securitization exposures		
10	RWA for Balance Sheet Asset Categories (sum of items 1 through 8d)	-	

FR Y-14Q Schedule D.4 - Risk-Weighted Assets - Standardized RWA

Risk-weighted Assets-Standardized ^{1, 2}	Actual in \$Millions as of date	Comments
Derivatives and Off-Balance-Sheet Asset Categories (Excluding Securitization Exposures)		
11 Financial standby letters of credit		
12 Performance standby letters of credit and transaction related contingent items		
13 Commercial and similar letters of credit with an original maturity of one year or less		
14 Retained recourse on small business obligations sold with recourse		
15 Repo-style transactions		
16 All other off-balance sheet liabilities		
17a Unused commitments: Original maturity of one year or less, excluding ABCP conduits		
17b Unused commitments: Original maturity of one year or less to ABCP conduits		
17c Unused commitments: Original maturity exceeding one year		
18 Unconditionally cancelable commitments		
19 Over-the-counter derivatives		
20 Centrally cleared derivatives		
21 Unsettled transactions (failed trades)		
22 RWA for Assets, Derivatives and Off-Balance-Sheet Asset Categories (sum of items 9 through 21)	-	
23 RWA for purposes of calculating the allowance for loan and lease losses 1.25 percent threshold		
Market Risk		
24 Market RWA	-	
25 Value-at-risk (VAR) with Multiplier		
26 Stressed VAR with Multiplier		
27 Incremental Risk Charge (IRC)		
28 Correlation Trading		
29 Comprehensive Risk Measurement (CRM), Before Application of Surcharge		
30 8% of Standardized Measurement Method (100%) for Exposures Subject to CRM	-	
31 CRM Floor Based on 100% of Standardized - Net Long		
32 CRM Floor Based on 100% of Standardized - Net Short		

FR Y-14Q Schedule D.4 - Risk-Weighted Assets - Standardized RWA

Risk-weighted Assets-Standardized ^{1, 2}	Actual in \$Millions as of date	Comments
33 Non-modeled Securitization		
34 Specific risk add-on (excluding securitization and correlation)	-	
35 Debt		
36 Equity		
37 Other market risk		
38 Excess allowance for loan and lease losses		
39 Allocated transfer risk reserve		
40 Total RWA	-	

Footnotes:

¹ Amounts calculated as capital requirements should be converted to risk-weighted assets by multiplying by 12.5.

² Any assets deducted from capital should not be included in risk-weighted assets.

FR Y-14Q Schedule D.5 - Leverage Exposure

Leverage Exposure (quarterly averages)		Actual in \$Millions as of date	Comments
Leverage Exposure for Tier 1 Leverage Ratio (Applicable to All BHCs/IHCs)			
1	Average total consolidated assets		
2	LESS: Deductions from common equity tier 1 capital and additional tier 1 capital (report as a positive value)		
3	LESS: Other Deductions from (Additions to) Assets for Leverage Ratio Purposes (report as a positive value)		
4	Total assets for the leverage ratio (item 1 less the sum of items 2 and items 3)		
Leverage Exposure for Supplementary Leverage Ratio (Applicable to Advanced Approaches BHCs/IHCs Only)			
On-balance sheet exposures			
5	On-balance sheet assets (excluding on-balance sheet assets for repo-style transactions and derivative exposures, but including cash		
6	LESS: Deductions from common equity tier 1 capital and additional tier 1 capital (report as a positive value)		
7	Total on-balance sheet exposures (excluding on-balance sheet assets for repo-style transactions and		
Derivative exposures			
8	Replacement cost for derivative exposures (net of cash variation margin)		
9	Add-on amounts for potential future exposure (PFE) for derivatives exposures		
10	Gross-up for cash collateral posted if deducted from the on-balance sheet assets, except for cash variation margin		
11	LESS: Deductions of receivable assets for cash variation margin posted in derivatives transactions,		
12	LESS: Exempted CCP leg of client-cleared transactions (report as a positive value)		
13	Effective notional principal amount of sold credit protection		
14	LESS: Effective notional principal amount offsets and PFE adjustments for sold credit protection (report as a positive value)		
15	Total derivative exposures (sum of items 8, 9, 10 and 13, minus items 11, 12, and 14)		
Repo-style transactions			
16	On-balance sheet assets for repo-style transactions		
17	LESS: Reduction of the gross value of receivables in reverse repurchase transactions by cash payables in repurchase transactions under		
18	Counterparty credit risk for all repo-style transactions		
19	Exposure for repo-style transactions where a banking organization acts as an agent		
20	Total exposures for repo-style transactions (sum of items 16, 18, and 19 minus item 17)		
Other off-balance sheet exposures			
21	Off-balance sheet exposures at gross notional amounts		
22	LESS: Adjustments for conversion to credit equivalent amounts (report as a positive value)		
23	Off-balance sheet exposures (item 21 less items 22)		
Capital and total leverage exposures			
24	Total leverage exposure (sum of items 7, 15, 20 and 23)		

FR Y-14Q: Trading, PE and Other Fair Value Assets Schedules

Institution Name:

Firm Name

Effective Date:

Date of Data Submission:

Please select how volatility changes are expressed:

CTRDH045

Relative % change in Volatility

Profit/(Loss) from changes in Spot/Vol (\$MM): WORLD-WIDE EQUITIES

CTRDH048

		% CHANGE IN SPOT VALUE						
			-50%	-40%	-35%	-30%	-20%	0%
CTRDH047		CTRDH046						
% CHANGE IN VOL								
	0%							\$0
	15%							
	30%							
	60%							

Vega post vol shock (at 0 spot shock) (\$MM / +1% relative)
CTRDH411

Delta post spot shock (at 0 vol shock) (\$MM)

CTRDH050

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Check: \$0.0000

Gamma post spot shock (at 0 vol shock) (\$MM / +1%)

CTRDH051

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Check: \$0.0000

Vega post spot shock (at 0 vol shock) (\$MM / +1 vol pt)

CTRDH049

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Check: \$0.0000

Trading, PE & Other Fair Value Asse
Energy

Delta (\$MM)

CTRDH087

CTRDH086

Spot Maturity

Month 1
Month 2
Month 3
Month 4
Month 5
Month 6
Month 7
Month 8
Month 9
Month 10
Month 11
Month 12
Month 13
Month 14
Month 15
Month 16
Month 17
Month 18
Month 19
Month 20
Month 21
Month 22
Month 23
Month 24
Year 3
Year 4
Year 5
Year 6
Year 7
Year 8
Year 9
Year 10-14
Year 15-19
Year 20+

Total Delta

Gamma (\$MM / +1%)

Total Gamma

Vega (\$MM / +1 vol pt)

Vega (\$MM / +10% Rel)

Total Vega

INFORMATIONAL**			
CTRDH083			
Heat Rate Options		Tolling Agreements	
Gas Component	Power Component	Gas Component	Power Component
CTRDH084			
\$0	\$0	\$0	\$0

** See FR Y-14Q instructions

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Delta (\$MM)

CTRDH087

CTRDH086

Spot Maturity

	PRECIOUS METALS					Total Precious Metals
	Gold	Silver	Palladium	Platinum	Other Precious Metals	
	CTRDH083					
	CTRDH084					
Month 1						\$0
Month 2						\$0
Month 3						\$0
Month 4						\$0
Month 5						\$0
Month 6						\$0
Month 7						\$0
Month 8						\$0
Month 9						\$0
Month 10						\$0
Month 11						\$0
Month 12						\$0
Month 13						\$0
Month 14						\$0
Month 15						\$0
Month 16						\$0
Month 17						\$0
Month 18						\$0
Month 19						\$0
Month 20						\$0
Month 21						\$0
Month 22						\$0
Month 23						\$0
Month 24						\$0
Year 3						\$0
Year 4						\$0
Year 5						\$0
Year 6						\$0
Year 7						\$0
Year 8						\$0
Year 9						\$0
Year 10-14						\$0
Year 15-19						\$0
Year 20+						\$0
Total Delta	\$0	\$0	\$0	\$0	\$0	\$0

	BASE METALS											Total Base Metals
	Aluminum (Primary)	Aluminum (Alloy)	Copper	Iron	Lead	Nickel	Tin	Uranium	Zinc	Other Base Metals		
	CTRDH083											
	CTRDH084											
Month 1												\$0
Month 2												\$0
Month 3												\$0
Month 4												\$0
Month 5												\$0
Month 6												\$0
Month 7												\$0
Month 8												\$0
Month 9												\$0
Month 10												\$0
Month 11												\$0
Month 12												\$0
Month 13												\$0
Month 14												\$0
Month 15												\$0
Month 16												\$0
Month 17												\$0
Month 18												\$0
Month 19												\$0
Month 20												\$0
Month 21												\$0
Month 22												\$0
Month 23												\$0
Month 24												\$0
Year 3												\$0
Year 4												\$0
Year 5												\$0
Year 6												\$0
Year 7												\$0
Year 8												\$0
Year 9												\$0
Year 10-14												\$0
Year 15-19												\$0
Year 20+												\$0
Total Delta	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

	CTRDH083	
	Other / Unspecified Metals	Total Metals
	CTRDH084	
Month 1		\$0
Month 2		\$0
Month 3		\$0
Month 4		\$0
Month 5		\$0
Month 6		\$0
Month 7		\$0
Month 8		\$0
Month 9		\$0
Month 10		\$0
Month 11		\$0
Month 12		\$0
Month 13		\$0
Month 14		\$0
Month 15		\$0
Month 16		\$0
Month 17		\$0
Month 18		\$0
Month 19		\$0
Month 20		\$0
Month 21		\$0
Month 22		\$0
Month 23		\$0
Month 24		\$0
Year 3		\$0
Year 4		\$0
Year 5		\$0
Year 6		\$0
Year 7		\$0
Year 8		\$0
Year 9		\$0
Year 10-14		\$0
Year 15-19		\$0
Year 20+		\$0
Total Delta	\$0	\$0

Gamma (\$MM / +1%)

CTRDH088

Total Gamma						0
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												0
--	--	--	--	--	--	--	--	--	--	--	--	---

		0
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Vega (\$MM / +1 vol pt)

CTRDH089

Total Vega						0
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												0
--	--	--	--	--	--	--	--	--	--	--	--	---

		0
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Vega (\$MM / +10% Rel)

CTRDH090

Total Vega						0
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												0
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		0
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Delta (\$MM)

CTRDH087

CTRDH086

Spot Maturity

	S&P GSCI Index	DJ-UBS Index	TR/J CRB Index	Other Diversified Indices	Diversified Total
CTRDH084					
Month 1					\$0
Month 2					\$0
Month 3					\$0
Month 4					\$0
Month 5					\$0
Month 6					\$0
Month 7					\$0
Month 8					\$0
Month 9					\$0
Month 10					\$0
Month 11					\$0
Month 12					\$0
Month 13					\$0
Month 14					\$0
Month 15					\$0
Month 16					\$0
Month 17					\$0
Month 18					\$0
Month 19					\$0
Month 20					\$0
Month 21					\$0
Month 22					\$0
Month 23					\$0
Month 24					\$0
Year 3					\$0
Year 4					\$0
Year 5					\$0
Year 6					\$0
Year 7					\$0
Year 8					\$0
Year 9					\$0
Year 10-14					\$0
Year 15-19					\$0
Year 20+					\$0
Total Delta	\$0	\$0	\$0	\$0	\$0

Long/Short Commodity Indices	Grand Total
CTRDH084	
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
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	\$0
	\$0
	\$0
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	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
	\$0
\$0	\$0

Gamma (\$MM / +1%) CTRDH088

Total Gamma					0
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	0
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Vega (\$MM / +1 vol pt) CTRDH089

Vega (\$MM / +10% Rel) CTRDH090

Total Vega					0
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	0
--	----------

Trading, PE & Other Fair Val
Securitized Products

ABS							CMBS								
CTRDH096							CTRDH096								
Autos	Credit Cards	Student Loans	ABS CDS	Credit Basket	Index Tranches	Other / Unspecified	ABS SubTotal	Cash Non-Agency CMBS	CMBS CDS	CMBS CDO	Credit Basket	Index Tranches	Whole Loans	Other / Unspecified	CMBS SubTotal
CTRDH097							CTRDH097								

MV* (\$MM)
CTRDH100
Rating CTRDH098
Vintage CTRDH099

AAA Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y							\$0								\$0
> 6Y and <= 9Y							\$0								\$0
> 3Y and <= 6Y							\$0								\$0
<= 3Y							\$0								\$0
Unspecified Vintage							\$0								\$0
AA Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y							\$0								\$0
> 6Y and <= 9Y							\$0								\$0
> 3Y and <= 6Y							\$0								\$0
<= 3Y							\$0								\$0
Unspecified Vintage							\$0								\$0
A Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y							\$0								\$0
> 6Y and <= 9Y							\$0								\$0
> 3Y and <= 6Y							\$0								\$0
<= 3Y							\$0								\$0
Unspecified Vintage							\$0								\$0
BBB Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y							\$0								\$0
> 6Y and <= 9Y							\$0								\$0
> 3Y and <= 6Y							\$0								\$0
<= 3Y							\$0								\$0
Unspecified Vintage							\$0								\$0
BB Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y							\$0								\$0
> 6Y and <= 9Y							\$0								\$0
> 3Y and <= 6Y							\$0								\$0
<= 3Y							\$0								\$0
Unspecified Vintage							\$0								\$0
B Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y							\$0								\$0
> 6Y and <= 9Y							\$0								\$0
> 3Y and <= 6Y							\$0								\$0
<= 3Y							\$0								\$0
Unspecified Vintage							\$0								\$0
<B Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y							\$0								\$0
> 6Y and <= 9Y							\$0								\$0
> 3Y and <= 6Y							\$0								\$0
<= 3Y							\$0								\$0
Unspecified Vintage							\$0								\$0
NR Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y							\$0								\$0
> 6Y and <= 9Y							\$0								\$0
> 3Y and <= 6Y							\$0								\$0
<= 3Y							\$0								\$0
Unspecified Vintage							\$0								\$0
Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

Corporate CDO / CLO			Warehouse		
CTRDH096			CTRDH096		
CLO	Other / Unspecified	Corporate CDO/CLO SubTotal	Total Size	Total Protection	Other / Unspecified
CTRDH097			CTRDH097		

MV* (\$MM)

CTRDH100
Rating CTRDH098
Vintage CTRDH099

	\$0	\$0	\$0	\$0	\$0	\$0
AAA Total						
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
AA Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
A Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
BBB Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
BB Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
B Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
<B Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
NR Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
Total	\$0	\$0	\$0	\$0	\$0	\$0

Trading, PE & Other Fair Val
Securitized Products

ABS							CMBS								
CTRDH096							CTRDH096								
Autos	Credit Cards	Student Loans	ABS CDS	Credit Basket	Index Tranches	Other / Unspecified	ABS SubTotal	Cash Non-Agency CMBS	CMBS CDS	CMBS CDO	Credit Basket	Index Tranches	Whole Loans	Other / Unspecified	CMBS SubTotal

Notional (\$MM)
CTRDH101
Rating (CTRDH098)
Vintage (CTRDH099)

AAA Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y								\$0							
> 6Y and <= 9Y								\$0							
> 3Y and <= 6Y								\$0							
<= 3Y								\$0							
Unspecified Vintage								\$0							
AA Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y								\$0							
> 6Y and <= 9Y								\$0							
> 3Y and <= 6Y								\$0							
<= 3Y								\$0							
Unspecified Vintage								\$0							
A Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y								\$0							
> 6Y and <= 9Y								\$0							
> 3Y and <= 6Y								\$0							
<= 3Y								\$0							
Unspecified Vintage								\$0							
BBB Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y								\$0							
> 6Y and <= 9Y								\$0							
> 3Y and <= 6Y								\$0							
<= 3Y								\$0							
Unspecified Vintage								\$0							
BB Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y								\$0							
> 6Y and <= 9Y								\$0							
> 3Y and <= 6Y								\$0							
<= 3Y								\$0							
Unspecified Vintage								\$0							
B Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y								\$0							
> 6Y and <= 9Y								\$0							
> 3Y and <= 6Y								\$0							
<= 3Y								\$0							
Unspecified Vintage								\$0							
<B Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y								\$0							
> 6Y and <= 9Y								\$0							
> 3Y and <= 6Y								\$0							
<= 3Y								\$0							
Unspecified Vintage								\$0							
NR Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y								\$0							
> 6Y and <= 9Y								\$0							
> 3Y and <= 6Y								\$0							
<= 3Y								\$0							
Unspecified Vintage								\$0							
Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

Corporate CDO / CLO		Warehouse	
CTRDH096		CTRDH096	
CLO	Other / Unspecified	Corporate CDO/CLO SubTotal	Other / Unspecified
		Total Size	Total Protection

Notional (\$MM)
CTRDH101
Rating (CTRDH098)
Vintage (CTRDH099)

	\$0	\$0	\$0	\$0	\$0	\$0
AAA Total						
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
AA Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
A Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
BBB Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
BB Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
B Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
<B Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
NR Total	\$0	\$0	\$0	\$0	\$0	\$0
> 9Y			\$0			
> 6Y and <= 9Y			\$0			
> 3Y and <= 6Y			\$0			
<= 3Y			\$0			
Unspecified Vintage			\$0			
Total	\$0	\$0	\$0	\$0	\$0	\$0

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:
Submission Date:

Auction Rate Securities (ARS)
CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

	DV01 (\$K / -1 bp)	CS01 (\$K/+1 bp spread widening)
MV (\$MM)		

Student Loan Auction Rate Securities (SLARS)

CTRDH117 CTRDH118 CTRDH119

AAA			
AA			
A			
BBB			
BB			
B			
<B			
NR			
Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Total	\$0	\$0	\$0

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:
Submission Date:

Auction Rate Securities (ARS)
CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

MV (\$MM)	DV01 (\$K / -1 bp)	CS01 (\$K/+1 bp spread widening)
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Municipal Auction Rate Securities (MARS)

AAA			
AA			
A			
BBB			
BB			
B			
<B			
NR			
Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Total	\$0	\$0	\$0

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:
Submission Date:

Auction Rate Securities (ARS)
CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

MV (\$MM)	DV01 (\$K / -1 bp)	CS01 (\$K/+1 bp spread widening)
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Auction Rate Preferred Securities (ARPS)

AAA			
AA			
A			
BBB			
BB			
B			
<B			
NR			
Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Total	\$0	\$0	\$0

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:
Submission Date:

Auction Rate Securities (ARS)

CTRDH347

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

Credit Card Auction Rate Securities (CARS)

	DV01 (\$K / -1 bp)	CS01 (\$K/+1 bp spread widening)
MV (\$MM)		

AAA			
AA			
A			
BBB			
BB			
B			
<B			
NR			
Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Total	\$0	\$0	\$0

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:
Submission Date:

Auction Rate Securities (ARS)
CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

MV (\$MM)	DV01 (\$K / -1 bp)	CS01 (\$K/+1 bp spread widening)
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Other / Unspecified Auction Rate Securities

AAA			
AA			
A			
BBB			
BB			
B			
<B			
NR			
Total	\$0	\$0	\$0
1M			
3M			
6M			
9M			
1Y			
2Y			
3Y			
5Y			
7Y			
10Y			
15Y			
20Y			
30Y			
Total	\$0	\$0	\$0

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:
Submission Date:

Auction Rate Securities (ARS)
CTRDH347

Asset category CTRDH110
Rating CTRDH111
Maturity CTRDH112

MV (\$MM)	DV01 (\$K / -1 bp)	CS01 (\$K/+1 bp spread widening)
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Grand Total

AAA	\$0	\$0	\$0
AA	\$0	\$0	\$0
A	\$0	\$0	\$0
BBB	\$0	\$0	\$0
BB	\$0	\$0	\$0
B	\$0	\$0	\$0
<B	\$0	\$0	\$0
NR	\$0	\$0	\$0
Total	\$0	\$0	\$0
1M	\$0	\$0	\$0
3M	\$0	\$0	\$0
6M	\$0	\$0	\$0
9M	\$0	\$0	\$0
1Y	\$0	\$0	\$0
2Y	\$0	\$0	\$0
3Y	\$0	\$0	\$0
5Y	\$0	\$0	\$0
7Y	\$0	\$0	\$0
10Y	\$0	\$0	\$0
15Y	\$0	\$0	\$0
20Y	\$0	\$0	\$0
30Y	\$0	\$0	\$0
Total	\$0	\$0	\$0

Effective Date:
Submission Date:

Profit/(Loss) in \$K from an Absolute Widening in Spreads (bps)											
CTRDH131											
	0 bps	+1 bp	+50 bps	+100 bps	+500 bps	+1000 bps	+1500 bps	+2000 bps	+3000 bps	+4000 bps	
CTRDH129											
Australia	\$0	\$0									
Austria	\$0	\$0									
Belgium	\$0	\$0									
Canada	\$0	\$0									
Cyprus	\$0	\$0									
Denmark	\$0	\$0									
Estonia	\$0	\$0									
Finland	\$0	\$0									
France	\$0	\$0									
Germany	\$0	\$0									
Greece	\$0	\$0									
Ireland	\$0	\$0									
Italy	\$0	\$0									
Japan	\$0	\$0									
Malta	\$0	\$0									
Netherlands	\$0	\$0									
New Zealand	\$0	\$0									
Norway	\$0	\$0									
Portugal	\$0	\$0									
Slovakia	\$0	\$0									
Slovenia	\$0	\$0									
Spain	\$0	\$0									
Sweden	\$0	\$0									
Switzerland	\$0	\$0									
United Kingdom	\$0	\$0									
United States	\$0	\$0									
Other	\$0	\$0									
Total Advanced Economies	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

CTRDH122

Australia
Austria
Belgium
Canada
Cyprus
Denmark
Estonia
Finland
France
Germany
Greece
Ireland
Italy
Japan
Malta
Netherlands
New Zealand
Norway
Portugal
Slovakia
Slovenia
Spain
Sweden
Switzerland
United Kingdom
United States
Other

Base Correlation Sensitivities (\$K / +1% absolute shift in base correlation)						
CTRDH134						
CDX IG CTRDH132	3Y	5Y	7Y	10Y	Other	Total
CTRDH133	CTRDH412					
3%						\$0
7%						\$0
10%						\$0
15%						\$0
30%						\$0
100%						\$0
Total	\$0	\$0	\$0	\$0	\$0	\$0

CDX HY						
CTRDH132	3Y	5Y	7Y	10Y	Other	Total
CTRDH133	CTRDH412					
10%						\$0
15%						\$0
25%						\$0
35%						\$0
100%						\$0
Total	\$0	\$0	\$0	\$0	\$0	\$0

CDX Other						
CTRDH132	3Y	5Y	7Y	10Y	Other	Total
CTRDH133	CTRDH412					
Equity						\$0
Mezzanine						\$0
Super Senior						\$0
Total	\$0	\$0	\$0	\$0	\$0	\$0

iTraxx Main						
CTRDH132	3Y	5Y	7Y	10Y	Other	Total
CTRDH133	CTRDH412					
3%						\$0
6%						\$0
9%						\$0
12%						\$0
22%						\$0
100%						\$0
Total	\$0	\$0	\$0	\$0	\$0	\$0

Index Products Only			
MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH140	CTRDH141	CTRDH142	CTRDH143
\$0	\$0	\$0	\$0

MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH140	CTRDH141	CTRDH142	CTRDH143
\$0	\$0	\$0	\$0

MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH140	CTRDH141	CTRDH142	CTRDH143
\$0	\$0	\$0	\$0

MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH140	CTRDH141	CTRDH142	CTRDH143
\$0	\$0	\$0	\$0

Bespoke Products Only				
MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)	
CTRDH144	CTRDH145	CTRDH146	CTRDH147	
\$0	\$0	\$0	\$0	\$0

MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH144	CTRDH145	CTRDH146	CTRDH147
\$0	\$0	\$0	\$0

MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH144	CTRDH145	CTRDH146	CTRDH147
\$0	\$0	\$0	\$0

MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH144	CTRDH145	CTRDH146	CTRDH147
\$0	\$0	\$0	\$0

iTraxx XO						
CTRDH132	3Y	5Y	7Y	10Y	Other	Total
CTRDH133	CTRDH412					
10%						\$0
15%						\$0
25%						\$0
35%						\$0
100%						\$0
Total	\$0	\$0	\$0	\$0	\$0	\$0

MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH140	CTRDH141	CTRDH142	CTRDH143
\$0	\$0	\$0	\$0

	MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH133	CTRDH144	CTRDH145	CTRDH146	CTRDH147
Equity				
Mezzanine				
Super Senior				
	\$0	\$0	\$0	\$0

iTraxx Other						
CTRDH132	3Y	5Y	7Y	10Y	Other	Total
CTRDH133	CTRDH412					
Equity						\$0
Mezzanine						\$0
Super Senior						\$0
Total	\$0	\$0	\$0	\$0	\$0	\$0

MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH140	CTRDH141	CTRDH142	CTRDH143
\$0	\$0	\$0	\$0

	MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH133	CTRDH144	CTRDH145	CTRDH146	CTRDH147
Equity				
Mezzanine				
Super Senior				
	\$0	\$0	\$0	\$0

Loan Indices						
CTRDH132	3Y	5Y	7Y	10Y	Other	Total
CTRDH133	CTRDH412					
8%						\$0
15%						\$0
30%						\$0
100%						\$0
Total	\$0	\$0	\$0	\$0	\$0	\$0

MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH140	CTRDH141	CTRDH142	CTRDH143
\$0	\$0	\$0	\$0

	MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH133	CTRDH144	CTRDH145	CTRDH146	CTRDH147
Equity				
Mezzanine				
Super Senior				
	\$0	\$0	\$0	\$0

Issuers to which the reporter has a net long exposure CTRDH157						Issuers to which the reporter has a net short exposure CTRDH157					
Issuer Name	Country	Industry	Rating	Recovery Rate	JTD (\$MM)	Issuer Name	Country	Industry	Rating	Recovery Rate	JTD (\$MM)
CTRDH158	CTRDH159	CTRDH160	CTRDH161	CTRDH162	CTRDH163	CTRDH158	CTRDH159	CTRDH160	CTRDH161	CTRDH162	CTRDH163

Total for AAA-Rated Issuers
 Total for AA-Rated Issuers
 Total for A-Rated Issuers
 Total for BBB-Rated Issuers
 Total for BB-Rated Issuers
 Total for B-Rated Issuers
 Total for Below B-Rated Issuers: Defaulted
 Total for Below B-Rated Issuers: Not Defaulted
 Total for Below B-Rated Issuers: Default Status Unknown
 Total for Unrated Issuers

	Total for AAA-Rated Issuers	
	Total for AA-Rated Issuers	
	Total for A-Rated Issuers	
	Total for BBB-Rated Issuers	
	Total for BB-Rated Issuers	
	Total for B-Rated Issuers	
	Total for Below B-Rated Issuers: Defaulted	
	Total for Below B-Rated Issuers: Not Defaulted	
	Total for Below B-Rated Issuers: Default Status Unknown	
	Total for Unrated Issuers	

Grand Total **\$0** **Grand Total** **\$0**

Trading, PE & Other Fair Value Assets Schedule

Private Equity

Firm Name

Effective Date:

Submission Date:

			Carry Value (\$MM)					
			CTRDH168					
Sector	GICS Code	Industry Group	Global	United States	Western Europe	Other Developed Markets	Emerging Markets	Unspecified Geography
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	\$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	\$0
Telecommunication	5010	Telecommunication Services	\$0					
Utilities	5510	Utilities	\$0					
Unspecified Sector/Industry	N/A	Minority Interest in Hedge Funds	\$0					
Unspecified Sector/Industry	N/A	Fund Seed Capital	\$0					
Unspecified Sector/Industry	N/A	Infrastructure Funds	\$0					
Unspecified Sector/Industry	N/A	Other Unspecified Sector/Industry	\$0					
Unspecified Sector / Industry	N/A	Total	\$0	\$0	\$0	\$0	\$0	\$0
Funded Total			\$0	\$0	\$0	\$0	\$0	\$0
Unfunded commitments (\$MM)			\$0					

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Other Fair Value Assets

Submission Date:

			Fair Value (\$MM)				
Sector	GICS Code	Industry Group	Global	United States CTRDH167		Non-US CTRDH167	
				Equity	Debt	Equity	Debt
CTRDH165	CTRDH164	CTRDH166		CTRDH169	CTRDH170	CTRDH169	CTRDH170
Energy	1010	Energy	\$0				
Materials	1510	Materials	\$0				
Industrials	2010	Capital Goods	\$0				
Industrials	2020	Commercial 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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:

Other Fair Value Assets

Submission Date:

Sector	GICS Code	Industry Group	Fair Value (\$MM)				
			Global	United States CTRDH167		Non-US CTRDH167	
				Equity	Debt	Equity	Debt
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
Telecommunication	5010	Telecommunication Services	\$0				
Utilities	5510	Utilities	\$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	<u>Retail and Small Business</u>		-
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		
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	<u>Retail and Small Business</u>		-
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)		
	MSR Value Changes due to Changes in Assumptions/Model Inputs/Other Net of Hedge Performance (19)(21)		
14L			
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	<u>Commercial Lending</u>		

FR Y-14Q - Schedule G - PPNR Submission

16	<u>Investment Banking</u>	-
16A	Advisory	
16B	Equity Capital Markets	
16C	Debt Capital Markets	
16D	Syndicated / Corporate Lending	
17	<u>Merchant Banking / Private Equity</u>	-
17A	Net Investment Mark-to-Market	
17B	Management Fees	
17C	Other	
18	<u>Sales and Trading</u>	-
18A	Equities	-
18B	Commission and Fees	
18C	Other (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	<u>Investment Management</u>	-
19A	Asset Management	
19B	Wealth Management / Private Banking	
20	<u>Investment Services</u>	-
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.

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FR Y-14Q - Schedule G - PPNR Submission

- (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 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) BHCs/IHCs 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
Average Asset 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.
 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.
 A Sum of line items 36C and 39 equals a sum of BHCK3190, BHCK4062, and interest-bearing liabilities reported in BHCK2750; line item 40
 (11) 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)				
<u>Retail and Small Business Segment</u>				
Domestic (24)				
<i>Credit and Charge Cards</i>				
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	
<i>Mortgages and Home Equity</i>				
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+BH DMF674+BHDMF675	\$Millions	
7	Servicing Expenses (8)		\$Millions	
<i>Retail and Small Business Deposits</i>				
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	
<u>Investment Banking Segment</u>				
11	Number of Employees (15)		#	
12	Compensation - Total (8)		\$Millions	
13	Stock Based Compensation and Cash Variable Pay (8)		\$Millions	
<i>Advisory</i>				
14	Deal Volume		\$Millions	
15	Industry Market Size - Fees		\$Millions	
16	Industry Market Size - Completed Deal Volume		\$Millions	
17	Backlog (30)		\$Millions	
<i>Equity Capital Markets</i>				
18	Deal Volume		\$Millions	
19	Industry Market Size - Fees		\$Millions	
20	Industry Market Size - Volume		\$Millions	
<i>Debt Capital Markets</i>				
21	Deal Volume		\$Millions	
22	Industry Market Size - Fees		\$Millions	
23	Industry Market Size - Volume		\$Millions	
<i>Syndicated Lending</i>				
24	Deal Volume		\$Millions	
25	Industry Market Size - Fees		\$Millions	
26	Industry Market Size - Volume		\$Millions	
<u>Sales and Trading Segment</u>				
27	Number of Employees (15)		#	
28	Compensation - Total (8)		\$Millions	
29	Stock Based Compensation and Cash Variable Pay (8)		\$Millions	
<i>Equities</i>				
30	Average Asset Balance		\$Millions	
<i>Fixed Income</i>				
31	Average Asset Balance		\$Millions	
<i>Commodities</i>				
32	Average Asset Balance		\$Millions	
<i>Prime Brokerage</i>				
33	Average Client Balances (13)		\$Millions	

FR Y-14Q - Schedule G - PPNR Metrics

34	Transaction Volume		\$Millions	
Investment Management Segment				
<i>Asset Management</i>				
35	AUM - Total (10)		\$Millions	-
35A	AUM - Equities		\$Millions	
35B	AUM - Fixed Income		\$Millions	
35C	AUM - Other		\$Millions	
36	Net Inflows/Outflows		\$Millions	
<i>Wealth Management/Private Banking</i>				
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				
<i>Asset Servicing</i>				
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	

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 outstanding principal balance for residential mortgage loans the BHC 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 definitions 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.

FR Y-14Q - Schedule G - PPNR Metrics

(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 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)

\$ Million
 \$ Million
 \$ Million
 \$ Million
 \$ Million
 \$ Million
 \$ Million

(b) Non Interest Expenses

\$ Million
 \$ Million
 \$ Million
 \$ Million
 \$ Million
 \$ Million
 \$ Million

(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)

Do international revenues exceed 5% of total revenues?

N/A

FR Y-14Q Schedule I - MSR Valuation

Report Information for 1st Lien Residential MSRs Only

Section 1. General Information:

MSR BV

MSR FV

Loans Serviced (\$)

Loans Serviced (#)

FR Y-14Q Schedule I - MSR Valuation

Section 2. Current Capitalization Rate Information:

Please provide the capitalization rate (multiple) and base mortgage rate on FNMA/FHLMC, Jumbo and GNMA 30 year products sold during the quarter into a current coupon MBS. Assume that the remittance cycle is Scheduled/Scheduled, taxes and insurance are escrowed, with FICO scores of 700, and LTV of 80%.

Capitalization Rates	Assumptions	Normal Servicing Multiples								Excess Servicing Multiples						Base Mortgage Rate					
		T&I	Fee	Median	Avg.	25th %	75th %	Min.	Max.	Fee	Median	Avg.	25th %	75th %	Min.	Max.	Median	Avg.	25th %	75th %	Min.
FNMA/FHLMC (30 year product)	350/mo	25bp	4.62	4.53	4.17	4.79	4.02	5.38	10 bp	4.11	3.93	3.63	4.14	3.02	4.93	4.02	4.14	3.97	4.25	3.69	4.86
GNMA (30 year product)	250/mo	44bp	4.46	4.23	3.84	4.65	2.67	5.20	25 bp	4.22	4.07	3.66	4.51	3.40	4.93	4.02	4.07	3.94	4.25	3.44	4.55
Jumbo (30 year product)	450/mo	25bp	3.66	3.87	3.65	4.19	3.18	4.67	10 bp	3.40	3.55	3.04	3.53	2.82	5.18	4.46	4.46	4.30	4.63	3.69	5.23

FR Y-14Q Schedule I - MSR Valuation

Section 3. Valuation Information:

Valuation Methodology: Static or OAS

For static reporters, the yield curve prepayments based upon: Current, Forward, Other

Prepayment Model Used: Proprietary or Vendor

If Vendor Model Used, Note Vendor Name

Default Model Used: Proprietary or Vendor

If Vendor Model Used, Note Vendor Name

FHLMC/FNMA normal, delinquency, and default/foreclosure servicing cost per loan (\$)

FHA normal, delinquency, and default/foreclosure servicing cost per loan (\$)

VA normal, delinquency, and default/foreclosure servicing cost per loan (\$)

Non-agency normal, delinquency, and default/foreclosure servicing cost per loan (\$)

Judicial jurisdiction foreclosure time frame (mos)

Non-judicial jurisdiction foreclosure time frame (mos)

FR Y-14Q Schedule I - MSR Valuation

Section 4. MSR Valuation Sensitivity Analysis:

- +100 basis point parallel move in yield curve
- +50 basis point parallel move in yield curve
- +25 basis point parallel move in yield curve
- 25 basis point parallel move in yield curve
- 50 basis point parallel move in yield curve
- 100 basis point parallel move in yield curve
- +10% change in 3X10 Implied Swaption Volatility**
- 10% change in 3X10 Implied Swaption Volatility**
- +100 basis point move in OAS/discount rate**
- 100 basis point move in OAS/discount rate**
- +100 basis point change in CDR**
- +500 basis point change in CDR**
- +1000 basis point change in CDR**
- +100 basis point change in CPR**
- +500 basis point change in CPR**
- +1000 basis point change in CPR**
- 3 month increase in foreclosure time frame
- \$1 per loan increase in normal servicing cost
- \$1 per loan increase in delinquency servicing cost
- \$1 per loan increase in default/foreclosure servicing cost
- \$1 per loan decline in ancillary income
- +100 basis point change in national unemployment rate
- +500 basis point change in national unemployment rate
- 500 basis point change in HPI (National Core Logic Index)
- 1000 basis point change in HPI (National Core Logic Index)
- 2000 basis point change in HPI (National Core Logic Index)

Total MSR	Fixed Rate					ARMs			Memo	
	FHLMC/FNMA 30 Year	FHLMC/FNMA 15 Year	FHA	VA	Non-Agency	FHLMC/FN/FHA	VA	Non-Agency	ALT-A and Option ARM	Subprime

FR Y-14Q Schedule I - MSR Valuation

Section 5. Detailed Valuation Information:

Product Type	FV Multiple	Prepayment Speed (CPR)	Discount Rate (%)	OAS (bps)	WAC (%)	WAM (mos)	WASF (%)	WART (mos)	WAL (mos)	Avg. Loan Size (\$)	Cost to Service per Loan (\$)	Ancillary Income per Loan (\$)	Default Rate (CDR)	Unpaid Principal Balance (\$)
FNMA/FHLMC (30 year) Base (note rate)														
< 3.5%														
3.5% -3.99%														
4.0% - 4.49%														
4.5% - 4.99%														
5.0% - 5.49%														
5.5% - 5.99%														
6.0% - 6.49%														
6.5% - 6.99%														
>6.99%														
FNMA/FHLMC (30 year) Excess (note rate)														
< 3.5%														
3.5% -3.99%														
4.0% - 4.49%														
4.5% - 4.99%														
5.0% - 5.49%														
5.5% - 5.99%														
6.0% - 6.49%														
6.5% - 6.99%														
>6.99%														
FNMA/FHLMC (15 year) (note rate)														
< 3.0%														
3.0% - 3.49%														
3.5% - 3.99%														
4.0% - 4.49%														
4.5% - 4.99%														
5.0% - 5.49%														
5.5% - 5.99%														
6.0% - 6.49%														
6.5% - 6.99%														
>6.99%														
GNMA (30 year) (note rate)														
< 3.5%														
3.5% -3.99%														
4.0% - 4.49%														

FR Y-14Q Schedule I - MSR Valuation

Section 5. Detailed Valuation Information:

Product Type	FV Multiple	Prepayment Speed (CPR)	Discount Rate (%)	OAS (bps)	WAC (%)	WAM (mos)	WASF (%)	WART (mos)	WAL (mos)	Avg. Loan Size (\$)	Cost to Service per Loan (\$)	Ancillary Income per Loan (\$)	Default Rate (CDR)	Unpaid Principal Balance (\$)
4.5%-4.99%														
5.0% - 5.49%														
5.5% - 5.99%														
6.0% - 6.49%														
6.5% - 6.99%														
>6.99%														
Non-agency fixed rate loans (note rate)														
< 3.5%														
3.5% - 3.99%														
4.0% - 4.49%														
4.5% - 4.99%														
5.0% - 5.49%														
5.5% - 5.99%														
6.0% - 6.49%														
6.5% - 6.99%														
>6.99%														
GNMA ARMs (note rate)														
2.5% - 2.99%														
3.0% - 3.49%														
3.5% - 3.99%														
4.0% - 4.49%														
4.5% - 4.99%														
5.0% - 5.49%														
5.5% - 5.99%														
6.0% - 6.49%														
>6.49%														
FHLMC/FNMA ARMs (note rate)														
2.5% - 2.99%														
3.0% - 3.49%														
3.5% - 3.99%														
4.0% - 4.49%														
4.5% - 4.99%														
5.0% - 5.49%														
5.5% - 5.99%														
6.0% - 6.49%														
>6.49%														

FR Y-14Q Schedule I - MSR Valuation

Section 5. Detailed Valuation Information:

Product Type	FV Multiple	Prepayment Speed (CPR)	Discount Rate (%)	OAS (bps)	WAC (%)	WAM (mos)	WASF (%)	WART (mos)	WAL (mos)	Avg. Loan Size (\$)	Cost to Service per Loan (\$)	Ancillary Income per Loan (\$)	Default Rate (CDR)	Unpaid Principal Balance (\$)
Non-Agency ARMs (note rate)														
2.5% - 2.99%														
3.0% - 3.49%														
3.5% - 3.99%														
4.0% - 4.49%														
4.5% - 4.99%														
5.0% - 5.49%														
5.5% - 5.99%														
6.0% - 6.49%														
>6.49%														
MEMO Item: Included in Non-Agency Above														
Sub-Prime (note rate)														
<3.5%														
3.5% - 3.99%														
4.0% - 4.49%														
4.5% - 4.99%														
5.0% - 5.49%														
5.5% - 5.99%														
6.0% - 6.49%														
6.5% - 6.99%														
>6.99%														
MEMO Item: Included in Non-Agency Above														
ALT-A and Option ARM (note rate)														
<3.5%														
3.5% - 3.99%														
4.0% - 4.49%														
4.5% - 4.99%														
5.0% - 5.49%														
5.5% - 5.99%														
6.0% - 6.49%														
6.5% - 6.99%														
>6.99%														

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)								(I)
	(A)	(B)	(C)	(D)	(E)	(F)	(G)	(H)	
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						

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
8. Loans Secured by Farmland						
8a. Domestic						
8b. International						
9. Commercial and Industrial						
9a. Graded						
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 Commercial Leases						
10e. All Other Graded Loans						
Not loan category specific						
<p>* On loans reported in the FR Y-14Q retail schedule ** Taken during the life of loans reported in the FR Y-14Q retail schedule *** 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.</p>						

FR Y-14Q: Counterparty Credit Risk

See Counterparty Schedule instructions for guidance on completing this schedule.

BHCs/IHCs 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:	12/1/18 1:58 PM

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	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)
Model/infrastructure limitations					
Trades not captured					
Offline reserves					
Funding Valuation Adjustment (if applicable)					
Other					

	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.4

L.4.a Aggregate by Risk Factor

L.4.b Top CVA sensitivities 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

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

CAD

CHF

EUR

GBP

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%

US <<Define>>

Europe <<Define>>

Other <<Define>>

+1% +1%

<<Cpty name 1>> <<Cpty name 2>>
 <<Cpty name 1 ID>> <<Cpty name 2 ID>>

<<Cpty name 1>> <<Cpty name 2>>
 <<Cpty name 1 ID>> <<Cpty name 2 ID>>

<<Cpty name 1>> <<Cpty name 2>>
 <<Cpty name 1 ID>> <<Cpty name 2 ID>>

<<Cpty name 1>> <<Cpty name 2>>
 <<Cpty name 1 ID>> <<Cpty name 2 ID>>

<<Cpty name 1>> <<Cpty name 2>>
 <<Cpty name 1 ID>> <<Cpty name 2 ID>>

+1% +1%

<<Cpty name 1>> <<Cpty name 2>>
 <<Cpty name 1 ID>> <<Cpty name 2 ID>>

<<Cpty name 1>> <<Cpty name 2>>
 <<Cpty name 1 ID>> <<Cpty name 2 ID>>

<<Cpty name 1>> <<Cpty name 2>>
 <<Cpty name 1 ID>> <<Cpty name 2 ID>>

Other material equity sensitivities								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
Commodities (%)	-50%	-10%	+1%	+10%	+100%	+300%	+1%	+1%
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							<<Cpty name 1>>	<<Cpty name 2>>
							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>
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>>								

Netting Agreement Details								
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 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)	Stressed Net CE SFTs FR scenario (Adverse)

None
None
None
None
None
Specific
General

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

Rank Methodology	Rank	Counterparty Name (Consolidated/parent Organization)	Consolidated / Parent Entity Counterparty ID	Counterparty Legal Entity Name	Legal Entity ID	Netting Set ID	Unstressed Exposure MtM by Asset category			
							Vanilla Interest Rate Derivatives Unstressed Exposure MtM	Vanilla FX Derivatives Unstressed Exposure MtM	Vanilla Commodity (Cash) Derivatives Unstressed Exposure MtM	Vanilla Credit Derivatives Unstressed Exposure MtM
...										

G7
CCP
3
3
4
4

Unstressed Exposure MtM by Asset category

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)
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FR Y-14Q Schedule M - Balances

Institution Name:

RSSD ID:

Date of Data Submission:

FR Y-14Q Schedule M.1 - Balances

	<i>In Domestic Offices</i>				<i>In International Offices</i>			
	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

	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

	<i>HFI at AC, non-PCI</i>				<i>HFI at AC, PCI</i>			
	Column A Book Value		Column B UPB		Column C Book Value		Column D 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	