

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***	Amount of Allowance for Credit Losses****	Writeoffs****	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)
	CQSCP082	CQSCP083	CQSCS370	CQSCP084	CQSCP085	CQSCP086	CQSCP087	CQSCP088	CQSCP089	CQSCP090	CQSCP091	CQSCJH85	CQSCJH87	CQSCP092	CQ5CHK21	CQSCP093	CQSCP094	CQSCP095	CQSCS371
1	Example			Agency MBS															
2	Example			Auction Rate Securities															
3	Example			CDO															
4	Example			CLO															
5	Example			CMBS															
6	Example			Common Stock (Equity)	Issuer Name														
7	Example			Auto ABS															
8	Example			Credit Card ABS															
9	Example			Student Loan ABS															
10	Example			Other ABS (excl HEL ABS)															
11	Example			Corporate Bond	Issuer Name	Sector													
12	Example			Domestic Non-Agency RMBS (incl HEL ABS)															
13	Example			Foreign RMBS	Country														
14	Example			Municipal Bond	Sector														
15	Example			Mutual Fund	Money Market Mutual Fund or Non Money Market Mutual Fund	Name of Fund													
16	Example			Preferred Stock (Equity)	Issuer Name														
17	Example			Sovereign Bond	Country ISO Code														
18	Example			US Treasuries & Agencies															
19	Example			Covered Bond															
20	Example			Other															

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

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

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

**** Amount of Allowance for Credit Losses Total Amortized Cost Net of Allowance and Writeoffs should only be reported by institutions that have adopted ASU 2016-1

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, EQ)	Type of Hedge(s)	Hedged Risk	Hedge Interest Rate	Hedge Percentage	Hedge Horizon	Hedged Cash Flow	Sidedness	Hedging Instrument at Fair Value	Effective Portion of Cumulative Gains and Losses	ASU 2017-12 Hedge Designations
Amortized Cost (USD Equivalent)			Market Value (USD Equivalent)												
	CQSHP082	CQSHP083	CQSHP087	CQSHP088	CQSHP092	CQSHS372	CQSHS373	CQSHS374	CQSHS375	CQSHS376	CQSHS377	CQSHS378	CQSHS379	CQSHS380	CQSHKX87
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 D - Regulatory Capital Transitions

Institution Name:

RSSD ID:

Submission Date (MM/DD/YY):

As of Date (MM/DD/YY):

Schedule D - Regulatory Capital

**Actual in
\$Millions
as of date** **Comments**

Non-Significant investments in the capital of unconsolidated financial institutions in the form of common stock

1	Aggregate amount of non-significant investments in the capital of unconsolidated financial institutions		
2	Non-significant investments in the capital of unconsolidated financial institutions in the form of common stock		
3	10 percent threshold for non-significant investments		
4	Amount to be deducted from common equity tier 1 due to 10 percent deduction threshold (greater of item 2 minus item 3 or zero)		

Significant investments in the capital of unconsolidated financial institutions in the form of common stock

5	Gross significant investments in the capital of unconsolidated financial institutions in the form of common stock		
6	Permitted offsetting short positions in relation to the specific gross holdings included above		
7	Significant investments in the capital of unconsolidated financial institutions in the form of common stock net of short positions (greater of item 5 minus 6 or zero)		
8	10 percent common equity tier 1 deduction threshold		
9	Amount to be deducted from common equity tier 1 due to 10 percent deduction threshold (greater of item 7 minus item 8 or zero)		

Mortgage servicing assets

10	Total mortgage servicing assets classified as intangible		
11	Associated deferred tax liabilities which would be extinguished if the intangible becomes impaired or derecognized under the relevant accounting standards		
12	Mortgage servicing assets net of related deferred tax liabilities (item 10 minus item 11)		
13	10 percent common equity tier 1 deduction threshold (derived from item 8)		
14	Amount to be deducted from common equity tier 1 due to 10 percent deduction threshold (greater of item 12 minus item 13 or zero)		

Deferred tax assets due to temporary differences

15	Deferred tax assets arising from temporary differences, net of DTLs		
16	Valuation allowances related to DTAs arising from temporary differences		
17	Potential net operating loss carrybacks		
18	DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs		
19	10 percent common equity tier 1 deduction threshold (derived from item 8)		
20	Amount to be deducted from common equity tier 1 due to 10 percent deduction threshold (greater of item 18 minus item 19 or zero)		

Aggregate of items subject To the 15% limit (significant investments, mortgage servicing assets and deferred tax assets arising from temporary differences)

21 Sum of items 7, 12, and 18

22 15 percent common equity tier 1 deduction threshold

23 Sum of items 9, 14, and 20

24 Item 21 minus item 23

25

Amount to be deducted from common equity tier 1 due to 15 percent deduction threshold (greater of item 24 minus item 22 or zero)

Other Quarterly Changes

26 Issuance of common stock (including conversion of common stock)

27 Repurchases of common stock

Memoranda

M1 Taxes paid through the as-of date of the current fiscal year

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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							
	Check:						\$0.0000

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

CTRDH051							
	Check:						\$0.0000

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

CTRDH049							
	Check:						\$0.0000

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

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								\$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

Notional (\$MM)

CTRDH101

Rating (CTRDH098)

Vintage (CTRDH099)

AAA Total	\$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
> 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

	MV (\$MM)	DV01 (\$K / -1 bp)	CS01 (\$K/+1 bp spread widening)
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Student Loan Auction Rate Securities (SLARS)

CTRDH117 CTRDH118 CTRDH119

	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)

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

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

Positions				
Bespoke Products Only				
	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

	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

	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

	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 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

Trading, PE & Other Fair Value Assets Schedule

IDR-Jump To Default

Firm Name

Effective Date:
Submission Date:

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	Recovery		JTD (\$MM)	Issuer Name	Country	Industry	Recovery		JTD (\$MM)
			Rating	Rate					Rating	Rate	
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

Sector	GICS Code	Industry Group	Total	(A) Investments Reported at FAIR VALUE (\$MM)					(B) Investments NOT Reported at FAIR VALUE (\$MM)							
				Global	United States	Western Europe	Other Developed Markets	Emerging Markets	Unspecified Geography	Global	United States	Western Europe	Other Developed Markets	Emerging Markets	Unspecified Geography	
Energy	1010	Energy	\$0	\$0							\$0					
Materials	1510	Materials	\$0	\$0							\$0					
Industrials	2010	Capital Goods	\$0	\$0							\$0					
Industrials	2020	Commercial & Professional Services	\$0	\$0							\$0					
Industrials	2030	Transportation	\$0	\$0							\$0					
Industrials	20	Unspecified	\$0	\$0							\$0					
Industrials	20	Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Consumer Discretionary	2510	Automobiles & Components	\$0	\$0							\$0					
Consumer Discretionary	2520	Consumer Durables & Apparel	\$0	\$0							\$0					
Consumer Discretionary	2530	Consumer Services	\$0	\$0							\$0					
Consumer Discretionary	2550	Retailing	\$0	\$0							\$0					
Consumer Discretionary	25	Unspecified	\$0	\$0							\$0					
Consumer Discretionary	25	Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Consumer Staples	3010	Food & Staples Retailing	\$0	\$0							\$0					
Consumer Staples	3020	Food, Beverage & Tobacco	\$0	\$0							\$0					
Consumer Staples	3030	Household & Personal Products	\$0	\$0							\$0					
Consumer Staples	30	Unspecified	\$0	\$0							\$0					
Consumer Staples	30	Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Health Care	3510	Health Care Equipment & Svcs	\$0	\$0							\$0					
Health Care	3520	Pharma., Bio. & Life Sciences	\$0	\$0							\$0					
Health Care	35	Unspecified	\$0	\$0							\$0					
Health Care	35	Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Financials (excl Real Estate)	4010	Banks	\$0	\$0							\$0					
Financials (excl Real Estate)	4020	Diversified Financials	\$0	\$0							\$0					
Financials (excl Real Estate)	4030	Insurance	\$0	\$0							\$0					
Financials (excl Real Estate)		Unspecified	\$0	\$0							\$0					
Financials (excl Real Estate)	Total	Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Information Technology	4510	Software & Services	\$0	\$0							\$0					
Information Technology	4520	Technology Hardware & Equipment	\$0	\$0							\$0					
Information Technology	4530	Semicondt. & Semicondt. Equip.	\$0	\$0							\$0					
Information Technology	45	Unspecified	\$0	\$0							\$0					
Information Technology	45	Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Communication Services	5010	Telecommunication Services	\$0	\$0							\$0					
Communication Services	5020	Media & Entertainment	\$0	\$0							\$0					
Communication Services	50	Unspecified	\$0	\$0							\$0					
Communication Services	50	Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Utilities	5510	Utilities	\$0	\$0							\$0					
Real Estate	6010	Real Estate	\$0	\$0							\$0					
Unspecified Sector/Industry	N/A	Minority Interest in Hedge Funds	\$0	\$0							\$0					
Unspecified Sector/Industry	N/A	Fund Seed Capital	\$0	\$0							\$0					
Unspecified Sector/Industry	N/A	Infrastructure Funds	\$0	\$0							\$0					
Unspecified Sector/Industry	N/A	Other Unspecified Sector/Industry	\$0	\$0							\$0					
Unspecified Sector / Industry	N/A	Total	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Funded Total			\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0
Unfunded commitments (\$MM)			\$0	\$0							\$0					

Trading, PE & Other Fair Value Assets Schedule
Other Fair Value Assets

Firm Name

Effective Date:
Submission Date:

Sector	GICS Code	Industry Group	Fair Value (\$MM)				
			Global	United States		Non-US	
				Equity	Debt	Equity	Debt
Energy	1010	Energy	\$0				
Materials	1510	Materials	\$0				
Industrials	2010	Capital Goods	\$0				
Industrials	2020	Commercial & Professional Services	\$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	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
Other Fair Value Assets

Firm Name

Effective Date:
Submission Date:

Sector	GICS Code	Industry Group	Fair Value (\$MM)				
			Global	United States		Non-US	
				Equity	Debt	Equity	Debt
Information Technology	4510	Software & Services	\$0				
Information Technology	4520	Technology Hardware & Equipment	\$0				
Information Technology	4530	Semicondt. & Semicondt. Equip.	\$0				
Information Technology	45	Unspecified	\$0				
Information Technology	45	Total	\$0	\$0	\$0	\$0	\$0
Communication Services	5010	Telecommunication Services	\$0				
Communication Services	5020	Media & Entertainment	\$0				
Communication Services	50	Unspecified	\$0				
Communication Services	50	Total	\$0	\$0	\$0	\$0	\$0
Utilities	5510	Utilities	\$0				
Real Estate	6010	Real Estate	\$0				
Tax Credits	N/A	Section 42 Housing Credits	\$0				
Tax Credits	N/A	Section 45 Alternative Energy Investments	\$0				
Tax Credits	N/A	Other Tax Credits	\$0				
Tax Credits	N/A	Total	\$0	\$0	\$0	\$0	\$0
BOLI, COLI, and Stable Value Wraps	N/A	BOLI, COLI, and Stable Value Wraps	\$0				
Unspecified Sector/Industry	N/A	Other Unspecified Sector/Industry	\$0				
Total			\$0	\$0	\$0	\$0	\$0

PPNR Submission

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

\$Millions		FR Y9C Codes	Actual
Net Interest Income by Business Segment: (17)			
1	<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 [sales and trading interest income]		
6	Investment Management		
7	Investment Services		
8	Treasury Services		
9	Insurance Services		
10	Retirement / Corporate Benefits Products		
11	Corporate / Other		
12	Optional Immaterial Business Segments (7)		
13	Total Net Interest Income (1)		-
Non Interest Income by Business Segment: (17)			
14	<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		
14L	Hedge Performance (19)(21)		
14M	Other		
14N	Provisions to Repurchase Reserve / Liability for Residential Mortgage Representations and Warranties (contra-revenue) (12)		
14O	Retail and Small Business Deposits		-
14P	Non Sufficient Funds / Overdraft Fees - Gross		
14Q	Debit Interchange - Gross		
14R	Other (22)		
14S	Other Retail and Small Business Lending		
14T	International Retail and Small Business (16)		
15	<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 [sales and trading noninterest income] (23)	
18D	Fixed Income	-
18E	Rates	
18F	Credit	
18G	Other	
18H	Commodities	-
18I	Commission and Fees	
18J	Other	
18K	Prime Brokerage	-
18L	Commission and Fees	
18M	Other	
19	<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	-

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/SLHC issued credit and charge cards including those that result from a partnership agreement.
- (11) Applies to line items **1A-1F**; US and Puerto Rico only.
- (12) Provisions to build any non-litigation reserves/accrued liabilities that have been established for losses related to sold or government-insured residential mortgage loans (first or second lien). Do not report such provisions in any other items; report them only in line items **14N** or **30**, as applicable.
- (13) Include routine legal expenses (i.e legal expenses not related to operational losses) here.
- (14) Do not report stock based and cash variable pay compensation here.
- (15) Include both direct and allocated expenses. Report any expenses that are made to expand the company's card member and/or merchant base, facilitate greater segment penetration, enhance the perception of the company's credit card brand, and/or increase the utilization of the existing card member base across the spectrum of marketing and advertising mediums.
- (16) Revenues from regions outside the US and Puerto Rico.
- (17) See Instructions for description of standardized Business Segments/Lines. Unless specified otherwise, all numbers are global.
- (18) Gains/(Losses) from the sale of mortgages and home equity originated through all production channels (retail, broker, correspondent, etc.) with the intent to sell. Such gains/losses should include deferred fees and costs that are reported as adjustments to the carrying balance of the sold loan, fair value changes on loan commitments with rate locks that are accounted for as derivatives, fair value changes on mortgage loans held-for-sale designated for fair value treatment, lower-of-cost or market adjustments on mortgage loans held-for-sale not designated for fair value treatment, fair value changes on derivative instruments used to hedge loan commitments and held-of-sale mortgages, and value associated with the initial capitalization of the MSR upon sale of the loan.
- (19) Report changes in the MSR value here and not in any other items. Report changes in the MSR hedges here and not in any other items.
- (20) Include economic amortization or scheduled and unscheduled payments, net of defaults under both FV and LOCOM accounting methods.
- (21) Include MSR changes under both FV and LOCOM accounting methods.
- (22) Among items included here are debit card contra-revenues and overdraft waivers, as applicable.
- (23) Report all Non-Interest Income for Equities Sales and Trading, excluding Prime Brokerage (to be reported as a separate line item) and excluding Commissions and Fees. This includes trading profits and other non-interest non-commission income.
- (24) Respondents should not report changes in value of the MSR asset or hedges within the trading book.
- (25) List segments from which item was excluded:
- (26) Exclude result of trading shock exercise (where applicable), as it is reported in item **42**.
- (27) List FR Y-9C HI Schedule items in which this item is normally reported although excluded from PPNR for this report:

PPNR Net Interest Income

		Actual
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 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+BHDMF674+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	
34	Transaction Volume		\$Millions	

FR Y-14Q - Schedule G - PPNR Metrics

<u>Investment Management Segment</u>				
<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)		#	
<u>Investment Services Segment</u>				
<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	

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

50	Carrying Value of Purchased Credit Impaired (PCI) Loans (35)	BHCKC780	\$Millions	
51	Net Accretion of discount on PCI Loans included in interest Revenues (36)		\$Millions	
52	Loans Held for Sale - First Lien Residential Liens in Domestic Offices (Average Balances)		\$Millions	
53	Average Rate on Loans Held for Sale-First Lien Residential Liens in Domestic Offices		%	

Quarter End Weighted Average Life of Assets (4) (6)

54	First Lien Residential Mortgages (in Domestic Offices) (33)		months	
55	Closed-End Junior Residential Liens (in Domestic Offices)		months	
56	Home Equity Lines Of Credit (HELOCs)		months	
57	C&I Loans		months	
58	CRE Loans (in Domestic Offices)		months	
59	Credit Cards		months	
60	Auto Loans		months	
61	Student Loans		months	
62	Other, incl. loans backed by securities (non-purpose lending) (7)		months	
63	Residential Mortgages (First and Second Lien, Not in Domestic Offices)		months	
64	Other Real Estate Loans (Not in Domestic Offices)		months	
65	Other Loans & Leases		months	
66	Securities (AFS and HTM) - Treasuries and Agency Debentures		months	
67	Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)		months	
68	Securities (AFS and HTM) - Other		months	
69	Trading Assets		months	
70	All Other Earning Assets		months	

Quarter End Weighted Average Life of Liabilities (4) (6)

71	Domestic Deposits - Time		months	
72	Foreign Deposits-Time		months	
73	Fed Funds		months	
74	Repos		months	
75	Other Short Term Borrowing		months	
76	Trading Liabilities		months	
77	Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS Issued by Consolidated Special Purpose Entities		months	
78	All Other Interest Bearing Liabilities		months	

Average Domestic Deposit Repricing Beta in a 'Normal Environment' (5)

		For upward rate movements	For downward rate movements	Assumed Floor
79	Money Market Accounts	basis points		
80	Savings	basis points		
81	NOW, ATS, and other Transaction Accounts	basis points		
82	Time Deposits	basis points		

Average Foreign Deposit Repricing Beta in a 'Normal Environment' (5)

83	Foreign Deposits	basis points		
84	Foreign Deposits-Time	basis points		

85	New Domestic Business Pricing for Time Deposits (27)			
85A	Curve (if multiple terms assumed) (28)			
85B	Index rate (if single term assumed) (29)			
85C	Spread relative to the Index Rate (basis points) (29)	basis points		

Footnotes to the PPNR Metrics Worksheet

-
- (1) Provide metrics data for all quarters, but only if International Retail and Small Business Segment revenues exceeded 5% of Total Retail and Small Business Segment and Total Retail and Small Business revenue exceeded 5% of total revenues in any of the last four actual quarters requested in the PPNR schedule.
- (2) Provide regional breakouts for all quarters but only if international revenue exceeded 5% of the total revenue in any of the last four actual quarters requested in the PPNR schedule.
- (3) Average outstanding principal balance for residential mortgage loans the BHC/IHC/SLHC services for others.
- (4) The Weighted Average Life should reflect the current position, the impact of new business activity, as well as the impact of behavioral assumptions such as prepayments or defaults, based on the expected remaining lives, inclusive of behavioral assumptions. It should reflect the weighted average of time to principal actual repayment (as modeled) for all positions in that portfolio, rounded to the nearest monthly term. For revolving products, the WAL should reflect the underlying repayment behavior assumptions assumed by the institution, which would include contractual repayments, any assumed excess payments or prepayments, and defaults. The WAL for the FR Y-14Q disclosures should reflect the spot balance sheet position for each time period. For the FR Y-14A, given that it covers forecasted time periods, the WAL should be forward-looking which incorporates the changes to the projected WAL, including new business activity.
- (5) A rate movement in an environment where the repricing assumption assumed by each of the major deposit products is not restricted by a cap, floor, or zero. Beta should be reported as a balance-weighted average of the betas of the line items that contribute to the roll up point requested, with an as-of date equal to the reporting date.
- (6) Reference PPNR Net Interest Income worksheet for product definitions.
- (7) Corresponds to line item **7C** on the Net Interest Income worksheet.
- (8) Include both direct and allocated expenses.
- (9) "Metrics by Business Segment/Line" correspond to Business Segments/Lines on PPNR Submission worksheet, unless explicitly stated otherwise. See Instructions for 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.
- (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.

FR Y-14Q - Schedule G - PPNR Metrics

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

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

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

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

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

\$ 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)

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

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

Do international revenues exceed 5% of total revenues?

N/A

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

Institution Name:

RSSD ID:

Date of Data Submission:

Instructions

1. Complete the FR Y-14Q FVO/HFS schedule with **actual data** as of the **most recent quarter end** subsequent to the close of each quarter.
2. Complete non-shaded cells only, using data as of the balance sheet date.

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)		
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						
8. Loans Secured by Farmland						
8a. Domestic						
8b. International						
9. Commercial and Industrial						
9a. Graded						

FR Y-14Q Schedule K - Supplemental

	A. Outstanding balance of whole loans in immaterial portfolios***	B. Cumulative Lifetime Gross Charge-offs*	C. Cumulative Lifetime Purchase Impairments and Fair Value Adjustments**	D. Outstanding balance of loans under \$1M in committed balance	E. Outstanding balance of unplanned overdrafts excluded per the Corporate Loan FR Y-14Q schedule instructions	F. Scored loans reported in BHCKF160
9b. Small Business						
9b.(1) Domestic						
9b.(2) International						
10. Other Loans						
10a. Graded Loans to Foreign Governments						
10b. Graded Agricultural Loans						
10c. Graded Loans to Depositories and Other Financial						
10d. Other Graded Commercial Leases						
10e. All Other Graded Loans						
Not loan category specific						
<p>* On loans reported in the FR Y-14Q retail schedule or the FR Y-14M</p> <p>** Taken during the life of loans reported in the FR Y-14Q retail schedule or the FR Y-14M. Institutions that have adopted ASU 2016-13 do not need to complete Column C.</p> <p>*** 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/SLHCs should complete all relevant cells in the corresponding worksheets, including this cover page. Data should be reported in millions of dollars.

Institution Name:	
RSSD ID:	
Submission date:	
Data as of date:	
Version:	
When Received:	12/20/19 11:26 AM

Sub-se
\$ Mill

Rank	CVA Data		Credit Mitigants			Credit Hedges	
	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
1							
2							
3							
4							
5							
6							
7							
8							
9							
10							
11							
12							
13							
14							
15							
16							
17							
18							
19							
20							

Sub-sc
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 \$ Mill

Rank	CVA Data		Credit Mitigants			Credit Hedges
	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?
1						
2						
3						
4						
5						
6						
7						
8						
9						
10						
11						
12						
13						
14						
15						
16						
17						
18						
19						
20						

Sub-se
\$ Mill

Rank	CVA Data			Credit Mitigants			Credit Hedges
	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
1							
2							
3							
4							
5							
6							
7							
8							
9							
10							
11							
12							
13							
14							
15							
16							
17							
18							
19							
20							

Sub-sc
\$ Milli

Rank	CVA Data		Credit Mitigants			Credit Hedges	
	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC Specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
1							
2							
3							
4							
5							
6							
7							
8							
9							
10							
11							
12							
13							
14							
15							
16							
17							
18							
19							
20							

Sub-sc
(count
\$ Milli

Rank	CVA Data		Credit Mitigants			Credit Hedges	
	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC Specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
1							
2							
3							
4							
5							
6							
7							
8							
9							
10							
11							
12							
13							
14							
15							
16							
17							
18							
19							
20							

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		Exposure Data					
Internal Rating	External Rating	Gross CE excluding CCPs	Gross CE to CCPs	Stressed Gross CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross CE to CCPs FR Scenario (Severely Adverse)	Stressed Gross CE BHC/IHC scenario	Net CE excluding CCPs
N/A	N/A						

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

Reserve Type	Exposure Data					
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 BHC/IHC scenario	Net CE excluding CCPs
Model/infrastructure limitations						
Trades not captured						
(c) Offline reserves						
(d) Funding Valuation Adjustment (if applicable)						
(e) Other						

ile by counterp:

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

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							
	-50%	-10%	+1bp	+10%	+100%	+300%	+1bp	+1bp
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)	-100bps	-10bps	+1bp	+10bps	+100bps	+300bps	+1bp	+1bp
EUR								
<=1Y								
1-5Y								
>=5-10Y							<<Cpty name 1>>	<<Cpty name 2>>
>=10Y							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>
All Maturities								
GBP								
<=1Y								
1-5Y								
>=5-10Y							<<Cpty name 1>>	<<Cpty name 2>>
>=10Y							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>
All Maturities								
USD								
<=1Y								
1-5Y								
>=5-10Y							<<Cpty name 1>>	<<Cpty name 2>>
>=10Y							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>
All maturities								

Other material IR sensitivities

<<Insert name/ definition>>

<<Insert name/ definition>>

<<Insert name/ definition>>

<<Insert name/ definition>>

<<Insert name/ definition>>

FX (%)

-50%

-10%

+1%

+10%

+50%

+100%

+1%

+1%

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%

+1%

+1%

US <<Define>>

Europe <<Define>>

Other <<Define>>

<<Cpty name 1>>

<<Cpty name 2>>

<<Cpty name 1 ID>>

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

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

Counterparty, Netting Agreement identifiers						
Rank Methodology	Rank	Counterparty Name (Consolidated/Parent Organization)	Consolidated/Parent Entity Counterparty ID	Counterparty Legal Entity Name	Legal Entity ID	Netting Set ID
1	1	CPName1	CP1	CP1_LE_Name1	CP_1_LE_1	NS1_1_1
1	1	CPName1	CP1	CP1_LE_Name1	CP_1_LE_1	NS1_1_2
1	1	CPName1	CP1	CP1_LE_Name2	CP_1_LE_2	NS1_2_1
1	24	CPName24	CP24	CP24_LE_Name1	CP_24_LE_1	NS24_1_1
1	24	CPName24	CP24	CP24_LE_Name2	CP_24_LE_2	NS24_2_1
1	25	CPName25	CP25	CP25_LE_Name1	CP_25_LE_1	NS25_1_1
G7	G7	G7 Counterparty name	G7_1	G7_1_LE_Name1	G7_1_LE_1	NS27_G7_1_1
...						

counterparties

Industry Code	Country	Internal Rating	External Rating
---------------	---------	-----------------	-----------------

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	Minimum Transfer Amount CP

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 BHC/IHC	Margining frequency	CSA contractual features (non-vanilla)	WWR position		Total Stressed Net CE FR Scenario (Severely Adverse)		Net CE SFTs	Stressed Net CE SFTs FR scenario (Severely Adverse)		Net CE Derivatives	Stressed Net CE Derivatives FR scenario (Severely Adverse)		Unstressed MtM (Derivatives)

None
None
None
None
None
Specific

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

Position MtM Values												
Stressed MtM Received (SFTs) FR scenario (Severely Adverse)		Unstressed MtM Cash Collateral (Derivatives)					Total Unstressed MtM Collateral (Derivatives)	Stressed MtM Cash Collateral (Derivatives) FR scenario (Severely Adverse)				

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

Counterparty identifiers						
Rank Methodology	Rank	Counterparty Name (Consolidated/Parent Organization)	Consolidated / Parent Entity Counterparty ID	Counterparty Legal Entity Name	Legal Entity ID	Netting Set ID
G7	G7	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_1
CCP	CCP	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_2
	1	CPName2	CP2	CP2_Legal_Ent_1		NA2_1_1
	1	CPName3	CP3	CP3_Legal_Ent_1		NA3_1_1
	1	CPName3	CP3	CP3_Legal_Ent_2		NA3_2_1
	1	CPName4	CP4	CP4_Legal_Ent_2		NA4_1_1

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

Exposure Data						
Ratings Category						
Internal rating	External rating	Net CE	Stressed Net CE FR scenario (Severely Adverse)	Stressed Net CE FR scenario (Adverse)	Stressed Net CE BHC scenario	Indemnified Securities Lent (Notional Balance)

Unstressed MtM (Posted) by Asset category			
Central Debt MtM (Posted)			
United States	Germany	United Kingdom & France	Other Eurozone

	Repo and Reverse Repo - Gross Value of Instruments on Reporting Date		
	US Treasury & Agency		Agency MBS
Indemnified Cash Collateral Reinvestment (Notional Balance)	Posted	Received	Posted

Stressed MtM (Received) by Asset Category		Unstressed MtM (Received) by Asset category			
M (Posted)		Central Debt MtM (Received)			
Municipal Bonds	Other (specify)	United States	Germany	United Kingdom & France	Other Eurozone

Lending and Borrowing - Gross Value of Instruments on Reporting Date				
Foreign	Other		Cash	
Received	Posted	Received	Posted	Received

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
...						

G7
 CCP
 3
 3
 4
 4

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
---	--	--	--

Unstressed Exposure MtM by Asset category									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	Other Unstressed Exposure MtM (provide details, breakdown)

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

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 HFI at AC	Column B HFS/FVO	Column C HFI at AC	Column D HFS/FVO	Column C HFI at AC	Column D HFS/FVO	Column C HFI at AC	Column D 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	CALBP332	CALBP333	CALBP334	CALBP335
(b) First lien HELOANs.....	CALBP332	CALBP333	CALBP334	CALBP335	CALBP336	CALBP337	CALBP338	CALBP339
(2) Revolving and junior liens								
(a) Junior lien HELOANs.....	CALBP336	CALBP337	CALBP338	CALBP339	CALBP340	CALBP341	CALBP342	CALBP343
(b) HELOCs.....	CALBP340	CALBP341	CALBP342	CALBP343	CALBP344	CALBP345	CALBP346	CALBP347
b. Commercial real estate								
(1) Construction and land development.....	CALBP344	CALBP345	CALBP346	CALBP347	CALBP348	CALBP349	CALBP350	CALBP351
(2) Multifamily real estate.....	CALBP348	CALBP349	CALBP350	CALBP351	CALBP352	CALBP353	CALBP354	CALBP355
(3) Nonfarm nonresidential								
(a) Owner-occupied.....	CALBP352	CALBP353	CALBP354	CALBP355	CALBP356	CALBP357	CALBP358	CALBP359
(b) Non-owner-occupied.....	CALBP356	CALBP357	CALBP358	CALBP359	CALBP360	CALBP361	CALBP362	CALBP363
c. Secured by farmland.....	CALBP360	CALBP361	CALBP362	CALBP363	CALBP364	CALBP365	CALBP366	CALBP367
2. C&I Loans								
a. Graded.....	CALBP364	CALBP365	CALBP366	CALBP367	CALBP368	CALBP369	CALBP370	CALBP371
b. Small business.....	CALBP368	CALBP369	CALBP370	CALBP371	CALBP372	CALBP373	CALBP374	CALBP375
c. SME cards and corporate cards.....	CALBP880	CALBP881	CALBP882	CALBP883	CALBP884	CALBP885	CALBP886	CALBP887
3. Credit Cards								
a. Bank cards.....	CALBP912	CALBP913	CALBP914	CALBP915	CALBP916	CALBP917	CALBP918	CALBP919
b. Charge cards.....	CALBR659	CALBR660	CALBR661	CALBR662	CALBR663	CALBR664	CALBR665	CALBR666
4. Other loans and leases								
a. Auto loans.....	CALBR663	CALBR664	CALBR665	CALBR666	CALBR667	CALBR668	CALBR669	CALBR670
b. Student loans.....	CALBR667	CALBR668	CALBR669	CALBR670	CALBR671	CALBR672	CALBR673	CALBR674
c. Non-purpose lending.....	CALBR671	CALBR672	CALBR673	CALBR674	CALBR675	CALBR676	CALBR677	CALBR678
d. Auto leases.....	CALBR675	CALBR676	CALBR677	CALBR678	CALBR679	CALBR680	CALBR681	CALBR682
e. Other consumer loans.....	CALBR679	CALBR680	CALBR681	CALBR682	CALBR683	CALBR684	CALBR685	CALBR686
f. Other consumer leases.....	CALBR683	CALBR684	CALBR685	CALBR686	CALBR687	CALBR688	CALBR689	CALBR690
5. Other commercial loans and leases								
a. Loans to foreign governments.....	CALBR687	CALBR688	CALBR689	CALBR690	CALBR691	CALBR692	CALBR693	CALBR694
b. Agricultural loans.....	CALBR691	CALBR692	CALBR693	CALBR694	CALBR695	CALBR696	CALBR697	CALBR698
c. Securities lending.....	CALBR695	CALBR696	CALBR697	CALBR698	CALBR699	CALBR700	CALBR701	CALBR702
d. Loans to financial institutions.....	CALBR699	CALBR700	CALBR701	CALBR702	CALBR703	CALBR704	CALBR705	CALBR706
e. Other commercial loans.....	CALBR703	CALBR704	CALBR705	CALBR706	CALBR707	CALBR708	CALBR709	CALBR710
f. Other commercial leases.....	CALBR707	CALBR708	CALBR709	CALBR710				

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

In Consolidated Offices

Column A

HFI at AC

Column B

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

Part II -- Cumulative Interim Loan Losses (2)

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

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

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