

Institution Name:

RSSD ID:

Submission Date (MM/DD/YY):

As of Date (MM/DD/YY):

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Schedule D - Regulatory Capital

Actual in
\$Millions
as of date

Comments

Category I and II firms only (line items 1-9)

Non-Significant investments in the capital of unconsolidated financial institutions

- 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
- 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 1 minus item 3, times ratio of item 2 to item 1, or zero)

Significant investments in the capital of unconsolidated financial institutions

- 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)

Category III and IV firms only (line items 10-12)

Investments in the capital of unconsolidated financial institutions

- 10 Aggregate amount of investments in the capital of unconsolidated financial institutions
- 11 25 percent threshold for investments in the capital of unconsolidated financial institutions
- 12 Amount to be deducted from common equity tier 1 due to 25 percent deduction threshold (greater of item 10 minus item 11 or zero)

Mortgage servicing assets

- 13 Total mortgage servicing assets classified as intangible
- 14 Associated deferred tax liabilities which would be extinguished if the intangible becomes impaired or derecognized under the relevant accounting standards
- 15 Mortgage servicing assets net of related deferred tax liabilities (item 13 minus item 14)
- 16 Common equity tier 1 deduction threshold: 10 percent for Category I and II firms, 25 percent for Category III and IV firms
- 17 Amount to be deducted from common equity tier 1 due to ~~10 percent~~ deduction threshold (greater of item 15 minus item 16 or zero)

Deferred tax assets due to temporary differences

- 18 Deferred tax assets arising from temporary differences, net of deferred tax liabilities

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- 19 Valuation allowances related to DTAs arising from temporary differences
- 20 Potential net operating loss carrybacks
- 21 DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs
- 22 **Common equity tier 1 deduction threshold: 10 percent for Category I and II firms, 25 percent for Category III and IV firms (value derived from item 16)**
- 23
Amount to be deducted from common equity tier 1 due to ~~10-percent~~ deduction threshold (greater of item 22 minus item 21 or zero)

Category I and II firms only (line items 24-28)

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

- 24 Sum of items 7, 15, and 21
- 25 15 percent common equity tier 1 deduction threshold
- 26 Sum of items 9, 17, and 23
- 27 Item 24 minus item 26
- 28 Amount to be deducted from common equity tier 1 due to 15 percent deduction threshold (greater of item 27 minus item 25 or zero)

Other Quarterly Changes

- 29 Issuance of common stock (including conversion to common stock)
- 30 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:

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

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Trading, PE & Other Fair Value Assets Schedule
Energy

Firm Name

CRUDE OIL										
	Brent	Dubai Fateh	Maya	Tapis	WTI	OMAN	Other Sour Crude	Other Sweet Crude	Unspecified Crude	
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	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

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+

Gamma (\$MM / +1%)

CTRDH088

Total Gamma

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Vega (\$MM / +1 vol pt)

CTRDH089

Vega (\$MM / +10% Rel)

CTRDH090

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Trading, PE & Other Fair Value Assets Schedule
Energy

Firm Name

CRUDE OIL								
Brent	Dubai Fateh	Maya	Tapis	WTI	OMAN	Other Sour Crude	Other Sweet Crude	Unspecified Crude

Delta (\$MM)

CTRDH087

Total Vega

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Trading, PE & Other Fair Value Asse
Energy

Effective Date:
Submission Date:

OIL PRODUCTS											
CTRDH083											
OTHER OIL PRODUCTS											
Delta (\$MM)	Diesel	Fuel Oil	Heating Oil	Naptha	Ethanol	LPG	Jet Fuel	Gas Oils	Gasoline	Other Oil Products	Total Oil Products
CTRDH087											
CTRDH086	CTRDH084										
Spot Maturity											\$0
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

Gamma (\$MM / +1%)

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

Vega (\$MM / +10% Rel)

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Trading, PE & Other Fair Value Asse
Energy

Delta (\$MM)

CTRDH087

Total Vega

N A T U R A L G A S															
CTRDH083															
US							Europe						Canada	Other Regions	Total NatGas
Gulf Coast	MidCont	NE	Rockies	West	NYMEX	Other US	UK	Belgium	Dutch	French	German	Other Europe			
														0	

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Trading, PE & Other Fair Value Asse
Energy

Firm Name

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

POWER														
CTRDH083														
US						Europe							Other Regions	Total Power
Ercot	Midwest	North East	NYISO	West	Other US	Nordpool	Benelux	UK	Germany	France	Italy	Other Europe		
CTRDH084														
														\$0
														\$0
														\$0
														\$0
														\$0
														\$0
														\$0
														\$0
														\$0
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														\$0
														\$0
														\$0
\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

Gamma (\$MM / +1%)

Total Gamma

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

Vega (\$MM / +10% Rel)

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Trading, PE & Other Fair Value Asse
Energy

Firm Name

Delta (\$MM)

CTRDH087

Total Vega

POWER														
CTRDH083														
US						Europe							Other Regions	Total Power
Ercot	Midwest	North East	NYISO	West	Other US	Nordpool	Benelux	UK	Germany	France	Italy	Other Europe		
														0

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Trading, PE & Other Fair Value Asse
Energy

Effective Date:
Submission Date:

OTHER ENERGY													Total Energy	
CTRDH083														
Emissions				Coal				Dry Freight		Structured Products	Other / Unspecified Energy	Total Other Energy		
EUA/ETS	CER	VER	Other	ARA /API2	Richards Bay / API4	Indonesia	Other Regions	Baltic Dry Index	Other Freight					
CTRDH084														
Spot Maturity													\$0	\$0
Month 1													\$0	\$0
Month 2													\$0	\$0
Month 3													\$0	\$0
Month 4													\$0	\$0
Month 5													\$0	\$0
Month 6													\$0	\$0
Month 7													\$0	\$0
Month 8													\$0	\$0
Month 9													\$0	\$0
Month 10													\$0	\$0
Month 11													\$0	\$0
Month 12													\$0	\$0
Month 13													\$0	\$0
Month 14													\$0	\$0
Month 15													\$0	\$0
Month 16													\$0	\$0
Month 17													\$0	\$0
Month 18													\$0	\$0
Month 19													\$0	\$0
Month 20													\$0	\$0
Month 21													\$0	\$0
Month 22													\$0	\$0
Month 23													\$0	\$0
Month 24													\$0	\$0
Year 3													\$0	\$0
Year 4													\$0	\$0
Year 5													\$0	\$0
Year 6													\$0	\$0
Year 7													\$0	\$0
Year 8													\$0	\$0
Year 9													\$0	\$0
Year 10-14													\$0	\$0
Year 15-19													\$0	\$0
Year 20+													\$0	\$0
Total Delta	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0	\$0

Gamma (\$MM / +1%)														0	0
Total Gamma															

Vega (\$MM / +1 vol pt)
Vega (\$MM / +10% Rel)

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Trading, PE & Other Fair Value Asse
Energy

Effective Date:
Submission Date:

Delta (\$MM)

CTRDH087

Total Vega

OTHER ENERGY													Total Energy	
CTRDH083														
Emissions				Coal				Dry Freight		Structured Products	Other / Unspecified Energy	Total Other Energy		
EUA/ETS	CER	VER	Other	ARA /API2	Richards Bay / API4	Indonesia	Other Regions	Baltic Dry Index	Other Freight					
													0	0

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Trading, PE & Other Fair Value Asse
Energy

Delta (\$MM)

CTRDH087

Total Vega

INFORMATIONAL**			
CTRDH083			
Heat Rate Options		Tolling Agreements	
Gas Component	Power Component	Gas Component	Power Component

Delta (\$MM)

CTRDH087

CTRDH086

Spot Maturity

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

Gamma (\$MM / +1%)

CTRDH088

Total Gamma

					0		0
--	--	--	--	--	---	--	---

Vega (\$MM / +1 vol pt)

CTRDH089

Vega (\$MM / +10% Rel)

CTRDH090

Total Vega

					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

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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

DRAFT 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

	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

DRAFT 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

DRAFT 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)

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

DRAFT 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

DRAFT 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)
-----------	-----------------------	--

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

DRAFT 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)
-----------	-----------------------	--

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

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

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

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

Positions			
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

DRAFT

iTraxx XO	3Y	5Y	7Y	10Y	Other	Total
CTRDH132						
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	3Y	5Y	7Y	10Y	Other	Total
CTRDH132						
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	3Y	5Y	7Y	10Y	Other	Total
CTRDH132						
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 As

IDR-Corporate Credit

Table C

CTRDH148

Other / Unspecified
AAA
AA
A
BBB
BB
B
<B: Defaulted
<B: Not Defaulted
<B: Default Status Unknown
NR
Other Total

Effective Date: **DRAFT**
Submission Date:

****MEMORANDUM TABLES (FORMALLY TABLES D THROUGH G) REMOVED & REPLACED WITH NEW TABLES BELOW****

Table D
Single Name Products: detail for issuers with abs(MV) >= \$50M

Issuer Name	Issuer ticker	Rating	MV (\$MM)	Notional (\$MM)	CS01 (\$K/+1 bp) (if available)	In Index Products? (1 for Yes, 0 for No)	RED Code (if available)
CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%

Table E
Single Name Products: issuers with abs(MV) < \$50M by rating

Rating	Long			Short		
	MV (\$MM)	Notional (\$MM)	# of obligors	MV (\$MM)	Notional (\$MM)	# of obligors
	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%
AAA						
AA						
A						
BBB						
BB						
B						
<B: Defaulted						
<B: Not Defaulted						
<B: Default Status Unknown						
NR						

****MEMORANDUM TABLES (FORMA**

Table D
CTRDH%%

Issuer Name
CTRDH%%

Table E
CTRDH%%

Rating
AAA
AA
A
BBB
BB
B
<B: Defaulted
<B: Not Defaulted
<B: Default Status Unknown
NR

Trading, PE & Other Fair Value Assets Schedule

Firm **DRAFT**

IDR-Corporate Credit

Index Name	Series	Indices		Tranches									
		Notional (\$MM)	Notional (\$MM)	3%		6%		9%		12%		MV (\$MM)	
				MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)		
CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%
iTraxx Main													
iTraxx Main													
iTraxx Main													
:													

iTraxx XO by Series

CTRDH%%

Index Name	Series	Indices		Tranches									
		Notional (\$MM)	Notional (\$MM)	10%		15%		25%		35%		MV (\$MM)	
				MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)		
CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%
iTraxx XO													
iTraxx XO													
iTraxx XO													
:													

CDX Other, iTraxx Other & Loan by Series

CTRDH%%

Index Type (CDX Other, iTraxx Other or Loan)	Index Name*	Series	Indices		Tranches							
			MV (\$MM)	Notional (\$MM)	Equity		Mezzanine		Super Senior			
					MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)		
CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%

*include only indices with gross MV > \$100M

Trading, PE & Other Fair Value As

IDR-Corporate Credit

Effective Date: **DRAFT**
Submission Date:

Index Name	Payer Options by spread moneyness in-% (1-strike spread / index spread)													Receiver Options	
	22%	100%		< -400		[-400,-200]		[-200,-100]		[-100,0]		>= 0		MV (\$MM)	Notional (\$MM)
	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)		
CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%
iTraxx Main															
iTraxx Main															
iTraxx Main															
:															

iTraxx XO by Series

CTRDH%%

Index Name	Payer Options by spread moneyness in-% (1-strike spread / index spread)													Receiver Options	
	100%	< -400		[-400,-200]		[-200,-100]		[-100,0]		>= 0		MV (\$MM)	Notional (\$MM)		
	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)				
CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	
iTraxx XO															
iTraxx XO															
iTraxx XO															
:															

CDX Other, iTraxx Other & Loan by

CTRDH%%

Index Type (CDX Other, iTraxx Other or Loan)	Payer Options by spread moneyness in-% (1-strike spread / index spread)										Receiver Options	
	< -400		[-400,-200]		[-200,-100]		[-100,0]		>= 0		MV (\$MM)	Notional (\$MM)
	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)	MV (\$MM)	Notional (\$MM)		
CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%

*include only indices with gross MV > \$1

Table G

CTRDH%%

Summary of bespoke positions

		Equity		Mezzanine		Super Senior	
		Long	Short	Long	Short	Long	Short
		CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%	CTRDH%%
CDX IG	Number of bespoke products						
	Average obligor credit spread (bps)						
	Average number of obligors per product						
CDX HY	Number of bespoke products						
	Average obligor credit spread (bps)						
	Average number of obligors per product						
CDX Other	Number of bespoke products						
	Average obligor credit spread (bps)						
	Average number of obligors per product						
iTraxx Main	Number of bespoke products						
	Average obligor credit spread (bps)						
	Average number of obligors per product						
iTraxx XO	Number of bespoke products						
	Average obligor credit spread (bps)						
	Average number of obligors per product						
iTraxx Other	Number of bespoke products						
	Average obligor credit spread (bps)						
	Average number of obligors per product						
Loan Indices	Number of bespoke products						
	Average obligor credit spread (bps)						
	Average number of obligors per product						

Trading, PE & Other Fair Value As

IDR-Corporate Credit

Table G

CTRDH%%

CDX IG
CDX HY
CDX Other
iTraxx Main
iTraxx XO
iTraxx Other
Loan Indices

Effective Date: **DRAFT**
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	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

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

DRAFT

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

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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:	8/31/20 1:04 PM

DRAFT

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

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

DRAFT

Sub-schedule L.4 Aggregate and Top CVA sensitivities by Risk Factor

L.4.a Aggregate CVA sensitivities by Risk Factor

L.4.b Top 10 Consolidated Counterparties 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)							+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>>

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

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

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Netting Agreement Details										
Internal Rating	External Rating	Agreement Type	Agreement Role	Legal Enforceability	Initial Margin	Non-cash collateral type	Excess Variation Margin (for CCPs)	Default Fund (for CCPs)	Threshold CP	Threshold BHC/IHC/SLHC

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
...	

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Netting Agreement Details					Current Exposure				
Minimum Transfer Amount CP	Minimum Transfer Amount BHC/IHC/SLHC	Margining frequency	CSA contractual features (non-vanilla)	WWR position	Total Net Current Exposure	Total Stressed Net Current Exposure FR Scenario (Severely Adverse)		Net Current Exposure SFTs	Stressed Net Current Exposure SFTs FR scenario (Severely Adverse)

None
None
None
None
None
Specific
General

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Position Mark-to-Market Values										
	Net Current Exposure Derivatives	Stressed Net Current Exposure Derivatives FR scenario (Severely Adverse)		Unstressed Mark-to-Market (Derivatives)	Unstressed Mark-to-Market Posted (SFTs)	Unstressed Mark-to-Market Received (SFTs)	Stressed Mark-to-Market (Derivatives) FR scenario (Severely Adverse)		Stressed Mark-to-Market Posted (SFTs) FR scenario (Severely Adverse)	

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Position Mark-to-Market Values												
Stressed Mark-to- Market Received (SFTs) FR scenario (Severely Adverse)		Unstressed Mark-to-Market Cash Collateral (Derivatives)					Total Unstressed Mark-to-Market Collateral (Derivatives)	Stressed Mark-to-Market Cash Collateral (Derivatives) FR scenario (Severely Adverse)				
		USD	EUR	GBP	JPY	Other		USD	EUR	GBP	JPY	Other

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

Counterparty identifiers							Unstressed Mark-to-Market	
Rank Methodology	Rank	Consolidated/Parent Counterparty Name	Consolidated / Parent Entity Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID	United States	Germany
NA	1	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_1		
NA	1	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_2		
QCCP	QCCP	CPName2	CP2	CP2_Legal_Ent_1		NA2_1_1		
NQCCP	NQCCP	CPName3	CP3	CP3_Legal_Ent_1		NA3_1_1		
NQCCP	NQCCP	CPName3	CP3	CP3_Legal_Ent_2		NA3_2_1		
NA	2	CPName4	CP4	CP4_Legal_Ent_2		NA4_1_1		

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

								Repo and Reverse Date
Ratings Category	Exposure Data							US Treasury
Internal rating	External rating	Net Current Exposure	Stressed Net Current Exposure FR scenario (Severely Adverse)		Stressed Net Current Exposure BHC scenario	Indemnified Securities Lent (Notional Balance)	Indemnified Cash Collateral Reinvestment (Notional Balance)	Posted

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

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

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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 Entity Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID	Unstressed Exposure Mar	
							Vanilla Interest Rate Derivatives Unstressed Exposure Mark-to-Market	Vanilla FX Derivatives Unstressed Exposure Mark-to-Market

G7

G7

QCCP

NQCCP

NA

NA

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

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

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			Stressed Exposure Mark-to-Market by Asset category - FR Scenario (Severely Adverse)	
Structured (Multi-name) Credit Derivatives Stressed Exposure Mark- to-Market FR Scenario (Severely Adverse)	Exotic Equity Derivatives Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)	Hybrids Stressed Exposure Mark-to- Market FR Scenario (Severely Adverse)	Structured Products (MBS, ABS) Stressed Exposure Mark to-Market FR Scenario (Severely Adverse)	Other Stressed Exposure Mark-to-Market (provide details, breakdown) FR Scenario (Severely Adverse)

Institution Name:

RSSD ID:

Date of Data Submission:

	<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				
(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				
6. Purchased credit card relationships and nonmortgage servicing assets.....	CALBLF14	CALBLF15	CALBLF16	CALBLF17				

In Consolidated Offices

Column A

HFI at AC

Column B

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 (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 PCI 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 typ