

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

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+

Total Delta

Gamma (\$MM / +1%)

CTRDH088

Total Gamma

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Vega (\$MM / +1 vol pt)

CTRDH089

Vega (\$MM / +10% Rel)

CTRDH090

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

Trading, PE & Other Fair Value Asse
Energy

Effective Date:
Submission Date:

OIL PRODUCTS										
CTRDH083										
OTHER OIL PRODUCTS										
Diesel	Fuel Oil	Heating Oil	Naptha	Ethanol	LPG	Jet Fuel	Gas Oils	Gasoline	Other Oil Products	Total Oil Products
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

Gamma (\$MM / +1%)

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

Vega (\$MM / +10% Rel)

Trading, PE & Other Fair Value Asse
Energy

Delta (\$MM)

CTRDH087

CTRDH086

Spot Maturity

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

Total Delta

NATURAL GAS															
CTRDH083															
US							Europe						Canada	Other Regions	Total NatGas
Gulf Coast	MidCont	NE	Rockies	West	NYMEX	Other US	UK	Belgium	Dutch	French	German	Other Europe			
CTRDH084															
															\$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
--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	--	---

Vega (\$MM / +1 vol pt)

Vega (\$MM / +10% Rel)

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

Gamma (\$MM / +1%)

Total Gamma

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

Vega (\$MM / +10% Rel)

Trading, PE & Other Fair Value Asse
Energy

Effective Date:
Submission Date:

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

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														
													\$0	\$0
													\$0	\$0
													\$0	\$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	\$0	\$0	\$0	\$0	\$0	\$0	\$0

Gamma (\$MM / +1%)

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

Vega (\$MM / +10% Rel)

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

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

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)

Student Loan Auction Rate Securities (SLARS)

CTRDH117 CTRDH118 CTRDH119

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:
Submission Date:

Auction Rate Securities (ARS)

CTRDH347

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

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

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)

Auction Rate Preferred Securities (ARPS)

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:
Submission Date:

Auction Rate Securities (ARS)

CTRDH347

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

Credit Card Auction Rate Securities (CARS)

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

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

Trading, PE & Other Fair Value Assets Schedule

Firm Name

Effective Date:
Submission Date:

Auction Rate Securities (ARS)

CTRDH347

Asset category CTRDH110

Rating CTRDH111

Maturity CTRDH112

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

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

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

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	\$0

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

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

MV - longs* (\$MM)	MV - shorts* (\$MM)	Notional* - longs (\$MM)	Notional* - shorts (\$MM)
CTRDH133	CTRDH144	CTRDH145	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 Rate		JTD (\$MM)	Issuer Name	Country	Industry	Recovery Rate		JTD (\$MM)
			CTRDH161	CTRDH162					CTRDH161	CTRDH162	
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
Grand Total

	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
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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	\$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

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	D.1. Main Street Loan Program New Loan Facility loans under \$1M in committed balance	D.2. Main Street Loan Program Expanded Loan Facility loans under \$1M in committed balance	D.3. Main Street Loan Program Priority Loan Facility 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
9. Commercial and Industrial									
9a. Graded									
9b. Small Business									
9b.(1) Domestic									
9b.(2) International									
10. Other Loans									
10a. Graded Loans to Foreign Governments									
10b. Graded Agricultural Loans									
10c. Graded Loans to Depositories and Other Financial									
10d. Other Graded Commercial Leases									
10e. All Other Graded Loans									
Not loan category specific									

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

** 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.

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

FR Y-14Q: 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)							Amount of Allowance for Credit Losses****	Writeoffs****	Accounting Intent (AFS, HTM)	Price	Pricing Date (e.g., MM/DD/YYYY)	Book Yield*	Purchase Date**	Currency	COVID-19 Facility
			Private Placement (Y/N)	Security Description 1	Security Description 2	Security Description 3	Amortized Cost (USD Equivalent)	Market Value (USD Equivalent)	Current Face Value (USD Equivalent)	Original Face Value (USD Equivalent)	OTTI Taken***										
	CQSCP082	CQSCP083	CQSCS370	CQSCP084	CQSCP085	CQSCP086	CQSCP087	CQSCP088	CQSCP089	CQSCP090	CQSCP091	CQSCJH85	CQSCJH87	CQSCP092	CQ5CHK21	CQSCP093	CQSCP094	CQSCP095	CQSCS371	CQSCJG30	
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															
16	Example			Preferred Stock (Equity)	Issuer Name	Name of Fund															
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)												
	CQSHPO82	CQSHPO83	CQSHPO87	CQSHPO88	CQSHPO92	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

Firms subject to Category I and II standards 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)

Firms subject to Category III and IV standards 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 firms subject to Category I and II standards, 25 percent for firms subject to Category III and IV standards
- 17 Amount to be deducted from common equity tier 1 due to 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
- 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 firms subject to Category I and II standards, 25 percent for firms subject to Category III and IV standards (value derived from item 16)
- 23 Amount to be deducted from common equity tier 1 due to deduction threshold (greater of item 21 minus item 22 or zero)

Firms subject to Category I and II standards 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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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	-

Non Interest Expense:

28	Compensation Expense		-
28A	Salary (14)		
28B	Benefits (14)		
28C	Commissions (6)		
28D	Stock Based Compensation		
28E	Cash Variable Pay		
29	Operational Risk Expense (8)		
30	Provisions to Repurchase Reserve / Liability for Residential Mortgage Representations and Warranties (12)		
31	Professional and Outside Services Expenses (13)		
32	Expenses of Premises and Fixed Assets	BHCK4217	
33	Amortization Expense and Impairment Losses for Other Intangible Assets	BHCKC232	
34	Marketing Expense		-
34A	Domestic Credit and Charge Card Marketing Expense (10)(15)(17)		
34B	Other		
35	Other Real Estate Owned Expense		
36	Provision for Unfunded Off-Balance Sheet Credit Exposures (to build/decrease item 141 (BHCKB557) in Balance Sheet)		
37	Other Non-Interest Expense (4)		
38	Total Non-Interest Expense (3)		-

39	Actual PPNR (5)	BHCK4074+BHCK4079- BHCK4093+BHCKC216-Line Item #40	-
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40	Valuation Adjustment for firm's own debt under fair value option (FVO) (9) (27)		
41	Goodwill Impairment	BHCKC216	
42	Loss resulting from trading shock exercise (if applicable) (24) (25)		-

Footnotes to the PPNR Projections Worksheet

- (1) Amount should equal item 49 of the PPNR NII Worksheet, if completed.
- (2) Excludes Valuation Adjustment for firm's own debt under fair value option (FVO) in item 40.
- (3) Excludes Goodwill Impairment included in item 41.
- (4) Provide a further break out of significant items included in Other Non-Interest Expense such that no more than 5% of Non Interest Expense are reported without further breakout:

By definition, PPNR will calculate as Net Interest Income plus Non-Interest Income less Non-Interest Expense, excluding items broken out in items 40-

- (5) 41.
- (6) Report commissions only in "Commissions" line item 28C; do not report commissions in any other compensation line items.
- (7) See instructions for guidance on related thresholds. List segments included in this line item.

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FR Y-14Q - Schedule G - PPNR Submission

- (8) All operational loss items, including operational losses that are contra revenue amounts or cannot be separately identified, should be reported in the operational risk expense. Any legal consultation or retainer fees specifically linked to an operational risk event should be included in the Operational Risk Expense. Include all Provisions to Litigation Reserves / Liability for Claims related to Sold Residential Mortgages and all Litigation Settlements & Penalties in this line item and not any other items.
- (9) List segments from which item was excluded:
- (10) Include domestic BHC/IHC/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
- (11)

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)									
	(A)	(B)	(C)	(D)	(E)	(F)	(G)	(H)	(I)	(J)
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	Loss Mitigation
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 .

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:	9/17/20 10:19 AM

		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

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>>

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
 ...

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

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)				

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	Cent Mark-to-M	
							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

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

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

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)

			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)

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	
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 HELOCs.....	CALBP332		CALBP333		CALBP334		CALBP335	
(2) Revolving and junior liens								
(a) Junior lien HELOCs.....	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	
(1) Paycheck Protection Program (PPP) loans.....	CALBLL62		CALBLL63		CALBLL64		CALBLL65	
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	

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 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