

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~~ the expanded risk-based approach 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 not subject to ~~Category III and IV standards~~ the expanded risk-based approach 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 ~~the expanded risk-based approach~~ **Category I and II standards**, 25 percent for firms not subject to ~~the expanded risk-based approach~~ **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 **the expanded risk-based approach Category I and II standards**, 25 percent for firms **not** subject to **the expanded risk-based approach 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 **the expanded risk-based approach 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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