

FR 2052a

Complex Institution Liquidity Monitoring Report

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Public reporting burden for this information collection is estimated to average 220 hours per response, including time to gather and maintain data in the required form and to review instructions and complete the information collection. Comments regarding this burden estimate or any other aspect of this information collection, including suggestions for reducing the burden, may be sent to Secretary, Board of Governors of the Federal Reserve System, 20th and C Streets, NW, Washington, DC 20551, and to the Office of Management and Budget, Paperwork Reduction Project (7100-0361), Washington, DC 20503.

## FR 2052a Instructions

### GENERAL INSTRUCTIONS

#### Purpose

The FR 2052a report collects data elements that will enable the Federal Reserve to assess the liquidity profile of reporting firms. FR 2052a data will be shared with the Office of the Comptroller of the Currency and the Federal Deposit Insurance Corporation to monitor compliance with the LCR Rule.

#### Confidentiality

The data collected on the FR 2052a report receives confidential treatment. Information for which confidential treatment is provided may subsequently be released in accordance with the terms of 12 CFR 261.16 or as otherwise provided by law. Information that has been shared with the OCC or the FDIC may be released in accordance with the terms of 12 CFR 260.20(g).

#### LCR Rule

For purposes of these instructions, the LCR Rule means 12 CFR part 50 for national banks and Federal savings associations, Regulation WW or 12 CFR part 249 for Board-regulated institutions, and 12 CFR part 329 for the FDIC-supervised institutions.

#### Undefined Terms

Any undefined term used herein has the meaning set forth in the LCR Rule.

#### Who Must Report

##### For U.S. Firms:

For purposes of the FR 2052a report, a U.S. firm is a top-tier bank holding company, as that term is defined in section 2(a) of the Bank Holding Company Act (12 U.S.C. § 1841(a) and section 225.2(c) of the Board's Regulation Y, organized under the laws of the United States and excludes any bank holding company that is a subsidiary of an FBO.

U.S. firms with \$50 billion or more in total consolidated assets must report.

The parent company for those firms with less than \$250 billion in total consolidated assets and with less than \$10 billion of on-balance sheet foreign exposure should submit data for the following entities: the global consolidated entity and the parent only (ignoring consolidated subsidiaries). Consult your supervisory teams to determine if the parent company should also separately report any material entities (see below).

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The parent company for those firms with \$250 billion or more in total consolidated assets or \$10 billion or more of on-balance sheet foreign exposure should submit data for the following entities: the global consolidated entity, the parent only (ignoring consolidated subsidiaries), and, separately, each material entity (see below). For these firms, all bank subsidiaries with total consolidated assets of \$10 billion or more are considered material entities. Consult your supervisory teams to determine other material entities that should also be reported.

### **For Foreign Banking Organizations (FBOs):**

For the purposes of the FR 2052a report, foreign banking organization (FBO) has the same meaning as in section 211.21(o) of the Board's Regulation K (12 CFR 211.21(o)) and includes any U.S. bank holding company that is a subsidiary of an FBO.

FBOs with U.S. assets of \$50 billion or more should report for their consolidated U.S. operations and, separately, each material entity, including those outside the U.S. managed from the U.S. For FBOs that own U.S. entities subject to the LCR Rule, material entities include at least those entities subject to the LCR Rule. Consult your supervisory teams to determine other material entities that should also be reported.

### **Material Entity:**

A material entity is each consolidated bank, branch or non-bank entity that is a material contributor to the firm's funding and liquidity operations, based on factors including size, complexity, business activities, and overall risk profile.

### **Scope of the Consolidated Entity**

For purposes of reporting the consolidated entity, the firm should consolidate its subsidiaries on the same basis as U.S. Generally Accepted Accounting Principles (GAAP).

Any material conduits or special purpose entities (SPEs) that are not consolidated under GAAP should be discussed with the supervisory team to ensure that the liquidity risk of those entities is properly addressed.

### **Rules of Consolidation**

For purposes of this report, the consolidated entity will report all offices (e.g., branches, subsidiaries, affiliates, variable interest entities (VIEs), and international banking facilities (IBFs)) that are within the scope of the consolidated firm as described above. Unless the instructions specifically state otherwise, this consolidation shall be on a line-by-line basis. As part of the consolidation process, the results of all transactions and all intracompany balances between

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offices, subsidiaries, and other entities included in the scope of the consolidated firm are to be eliminated and must be excluded from the consolidated report.

For purposes of this report, each material entity required to report will report on a consolidated basis. Unless otherwise specified,<sup>1</sup> each reporting entity should include the reportable exposures of all subsidiaries within its scope of consolidation. This process of consolidation may require certain transactions or positions to be classified differently at the level of the consolidated firm versus subsidiary reporting entities.<sup>2</sup>

### Frequency and Timing of Data Submission

#### For U.S. Firms:

Subject to the transitions below, U.S. firms with \$50 billion or more in total consolidated assets, but less than \$700 billion in total consolidated assets and less than \$10 trillion in assets under custody must submit a report monthly.

Subject to the transitions below, U.S. firms with \$700 billion or more in total consolidated assets or \$10 trillion or more in assets under custody must submit a report on each business day.

#### For FBOs:

Subject to the transitions below, FBOs that are not identified as LISCC firms and have \$50 billion or more in U.S. assets must submit a report monthly.

Subject to the transitions below, FBOs identified as LISCC firms must submit a report on each business day.

#### As-of Date (Day T)

Day T refers to the as-of date of the data. Subject to the transitions below, U.S. firms with less than \$250 billion in total consolidated assets and with less than \$10 billion of on-balance sheet

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<sup>1</sup> Generally the "Parent Company" will be requested as a separate reporting entity and should be reported on a stand-alone basis, including only due-to and due-from exposures with subsidiaries and direct 3<sup>rd</sup> party exposures.

<sup>2</sup> For example, assets that are owned outright at a subsidiary of the reporting entity, but have been pledged to secure a repo with another subsidiary of the reporting entity, should still be reported as unencumbered under product I.A.1: Unencumbered Assets for the consolidated reporting entity. However, if the subsidiary entities are also designated reporting entities, the position should be considered as encumbered at the subsidiary that owns the assets outright, and reported under product I.S.1: Reverse Repo with the [Unencumbered] flag set to "Yes" at the subsidiary that has received the assets as collateral in connection with the internal secured transaction.

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foreign exposure and FBOs with less than \$250 billion in U.S. assets and must submit data by day T+10. All other U.S. firms and FBOs must submit data by day T+2.

### Holidays

For U.S. bank holidays and weekends, no report should be submitted. For data reported by entities in international locations, if there is a local bank holiday, reported data should reflect data from the previous good business day in that jurisdiction with updated [Maturity Bucket] values.

### When to Submit the Report

The reports should be submitted by 3:00 pm ET each business day.

### Transitions: \_\_\_\_\_

<i>Reporter Description</i>	<i>Frequency</i>	<i>First As-of Date</i>	<i>First Submission Date<sup>3</sup></i>	<i>Timing of Submission</i>
<ul style="list-style-type: none"> <li>• U.S. firms with total consolidated assets <math>\geq</math> \$700 billion or with <math>\geq</math> \$10 trillion in assets under custody, and</li> <li>• FBOs identified as LISCC firms.</li> </ul>	Daily	12/14/2015 <sup>4</sup>	12/16/2015	T+2
<ul style="list-style-type: none"> <li>• U.S. firms with total consolidated assets <math>&lt;</math> \$700 billion and with <math>&lt;</math> \$10 trillion in assets under custody, but total consolidated assets <math>\geq</math> \$250 billion or foreign exposure <math>\geq</math> \$10 billion, and</li> </ul>	Monthly	01/31/2017 <sup>5</sup>	02/15/2017	T+15
	Monthly <sup>6</sup>	07/31/2017	08/02/2017	T+2

<sup>3</sup> For U.S. bank holidays and weekends, no positions should be reported. For data reported by entities in international locations, if there is a local bank holiday, submit data for those entities using the data from the previous business day.

<sup>4</sup> These firms must comply with the transitions set forth in the LCR. However, these firms do not need to report on 2052a until this reporting as-of date.

<sup>5</sup> These firms must comply with the transitions set forth in the LCR, which requires an LCR calculation monthly starting in January 2015. However, these firms do not need to report on 2052a until this reporting as-of date.

<sup>6</sup> Consistent with current supervisory authority and processes, during periods of stress the Federal Reserve may temporarily request 2052a liquidity data on a more frequent basis.

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<ul style="list-style-type: none"> <li>• FBOs that are not identified as LISCC firms, but with U.S. assets <math>\geq</math> \$250 billion.</li> </ul>				
<ul style="list-style-type: none"> <li>• U.S. firms with total consolidated assets <math>\geq</math> \$50 billion, but total consolidated assets <math>&lt;</math> \$250 billion and foreign exposure <math>&lt;</math> \$10 billion, and</li> </ul>	Monthly	07/31/2017	08/15/2017	T+15
<ul style="list-style-type: none"> <li>• FBOs that are not identified as LISCC firms and with U.S. assets <math>&lt;</math> \$250 billion, but U.S. assets <math>\geq</math> \$50 billion.</li> </ul>	Monthly <sup>7</sup>	01/31/2018	02/10/2018	T+10

### What Must Be Reported

The data collection is grouped into three broad categories of data elements:

- Inflows
  - Inflows represent cash that the reporting entity is contractually owed and expects to receive from fully performing transactions, as well as the reporting firm’s ability to generate cash from assets through repurchase agreements, sale, or by exercising other contractual rights.
- Outflows
  - Outflows represent cash obligations that the reporting entity contractually owes, as well as behavioral-based obligations that may give rise to additional cash obligations or increases in required funding, such as unanticipated draws on committed facilities or loss of funding from customer short positions.
- Supplemental
  - Supplemental refers to additional data elements that support the assessment of the reporting entity’s funding and liquidity profile, but do not otherwise meet the definition of inflows or outflows.

### Field Definitions

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<sup>7</sup> Consistent with current supervisory authority and processes, during periods of stress the Federal Reserve may temporarily request 2052a liquidity data on a more frequent basis.

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### Reporting entity

Report in this field the relevant entity name. The list of reportable entities is specific to each reporting firm (see Who Must Report). Coordinate entity naming conventions with the supervisory team.

- For products or exposures that span multiple reporting entities, allocate balances to each reporting entity in a manner consistent with internal risk management and reporting practices. For example, consolidated exposures, such as unfunded commitments to multinational entities, that are not normally attributed to a specific reporting entity may be allocated pro-rata to multiple reporting entities, provided that the allocation better represents the reporting firm's contingent funding profile and is consistent with internal risk management practices. Discuss with the supervisory team as necessary.

### Currency

U.S. firms with less than \$700 billion in total consolidated assets and less than \$10 trillion in assets under custody and FBOs with less than \$250 billion in U.S. assets may report all assets, liabilities, and other informational data elements in USD millions.

For all other firms, each numerical field (e.g., [Market Value], [Maturity Amount], etc.) has an associated currency attribute, which should be used to identify the currency denomination of all assets, liabilities, and other informational data elements. All currency-denominated values should be reported in millions (e.g., U.S. dollar-denominated transactions in USD millions, sterling-denominated transactions in GBP millions). Use the following currency codes: USD, EUR, GBP, CHF, JPY, AUD, and CAD.

- For all other currencies, convert to USD according to the closing exchange rate (i.e., 6:30pm EST) on the as-of date (T) using the same currency conversion convention.

### Converted

Report this field as "True" if the data element values have been converted to USD-equivalent values.

### Product

Refer to the product definitions section for specific guidance on the classification of inflows, outflows, and supplemental items. Unless otherwise specified, do not report the same transaction more than one time for each reporting entity.

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### Sub-Product

The sub-product field is used in conjunction with the product field to further differentiate similar data elements.

- The sub-product is only a required field for certain products.
- For a full listing of acceptable product and sub-product combinations, see Appendix II.

### Counterparty

*The following counterparty types are used across the Inflows-Secured, Inflows-Unsecured, Outflows-Secured, Outflows-Deposits, Outflows-Wholesale and Outflows-Other tables. The definitions for these types should be applied consistently across all tables where applicable, except in the case of a Debt Issuing SPE, which is treated differently in the Outflows-Other table for certain products.*

- **Retail**  
Refers to a counterparty who is a natural person. Retail includes a living or testamentary trust that is solely for the benefit of natural persons, does not have a corporate trustee, and terminates within 21 years and 10 months after the death of grantors or beneficiaries of the trust living on the effective date of the trust or within 25 years, if applicable under state law. Retail does not include other legal entities, sole proprietorships, or partnerships. Other legal entities, proprietorships and partnerships should be reported, as appropriate, in one of the sub-products as defined below.
- **Small Business**  
Refers to entities managed as retail exposures that exhibit the same liquidity risk characteristics as retail customers. The total aggregate funding raised from these entities should not exceed \$1.5 million from the perspective of the consolidated reporting entity. Under circumstances where small business entities are affiliated, the \$1.5 million threshold should be assessed against the aggregate funding or lending exposures of the affiliated group.
- **Non-Financial Corporate**  
Refers to commercial entities that are not owned by central governments, local governments or local authorities with revenue-raising powers, and that are non-financial in nature (i.e., do not meet the definition of Bank, Supervised Non-Bank Financial Entity, or Other Financial Entity as identified in the sections below).



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- **Sovereign**  
Refers to a central government or an agency, department or ministry.
- **Central Bank**  
Refers to a bank responsible for implementing its jurisdiction's monetary policy.
- **Government Sponsored Entity (GSE)**  
Refers to entities established or chartered by the Federal government to serve public purposes specified by the United States Congress, but whose debt obligations are not explicitly guaranteed by the full faith and credit of the United States government.
- **Public Sector Entity (PSE)**  
Refers to a state, local authority, or other governmental subdivision below the sovereign level.
- **Multilateral Development Bank (MDB)**  
Refers to the International Bank for Reconstruction and Development, the Multilateral Investment Guarantee Agency, the International Finance Corporation, the Inter-American Development Bank, the Asian Development Bank, the African Development Bank, the European Bank for Reconstruction and Development, the European Investment Bank, the European Investment Fund, the Nordic Investment Bank, the Caribbean Development Bank, the Islamic Development Bank, the Council of Europe Development Bank, and any other entity that provides financing for national or regional development in which the U.S. government is a shareholder or contributing member or which the appropriate Federal banking agency determines poses comparable risk.
- **Other Supranational**  
International or regional organizations or subordinate or affiliated agencies thereof, created by treaty or convention between sovereign states that are not multilateral development banks, including the International Monetary Fund, the Bank for International Settlements, and the United Nations.
- **Bank**  
Refers to a depository institution; bank holding company or savings and loan holding company; foreign bank; credit union; industrial loan company, industrial bank, or other similar institution described in section 2 of the Bank Holding Company Act of 1956, as amended (12 U.S.C. 1841 et seq.); national bank, state member bank, or state non-member bank that is not a depository institution. This term does not include non-bank financial entities that have an affiliated banking entity, bridge financial companies as defined in 12 U.S.C. 5381(a)(3), or new depository institutions

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or bridge depository institutions as defined in 12 U.S.C. 1813(i).

- **Supervised Non-Bank Financial Entity**

(1) A company that the Financial Stability Oversight Council has determined under section 113 of the Dodd-Frank Act (12 U.S.C. 5323) shall be supervised by the Board of Governors of the Federal Reserve System and for which such determination is still in effect;

(2) A company that is not a bank but is included in the organization chart of a bank holding company or savings and loan holding company on the Form FR Y-6, as listed in the hierarchy report of the bank holding company or savings and loan holding company produced by the National Information Center (NIC) Web site, provided that the top-tier depository institution holding company is subject to a minimum liquidity standard under 12 CFR part 249;

(3) An insurance company;

(4) A securities holding company as defined in section 618 of the Dodd-Frank Act (12 U.S.C. 1850a); broker or dealer registered with the SEC under section 15 of the Securities Exchange Act (15 U.S.C. 78o); futures commission merchant as defined in section 1a of the Commodity Exchange Act of 1936 (7 U.S.C. 1 *et seq.*); swap dealer as defined in section 1a of the Commodity Exchange Act (7 U.S.C. 1a); or security-based swap dealer as defined in section 3 of the Securities Exchange Act (15 U.S.C. 78c);

(5) A designated financial market utility, as defined in section 803 of the Dodd-Frank Act (12 U.S.C. 5462);

(6) An investment advisor, registered with the SEC as an investment advisor under the Investment Advisers Act of 1940 (15 U.S.C. 80b-1 *et seq.*); and

(7) Any company not domiciled in the United States (or a political subdivision thereof) that is supervised and regulated in a manner similar to entities described in paragraphs (1) through (6) of this definition (e.g., a foreign banking organization, foreign insurance company, foreign securities broker or dealer or foreign financial market utility).

(8) A supervised non-bank financial entity does not include:

(i) U.S. government-sponsored enterprises;

(ii) Small business investment companies, as defined in section 102 of the Small Business Investment Act of 1958 (15 U.S.C. 661 *et seq.*);

(iii) Entities designated as Community Development Financial Institutions (CDFIs) under 12 U.S.C. 4701 *et seq.* and 12 CFR part 1805; or

(iv) Central banks, the Bank for International Settlements, the International Monetary Fund, or multilateral development banks.

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- **Debt Issuing SPE**  
Refers to an SPE<sup>8</sup> that issues or has issued commercial paper or securities (other than equity securities issued to a company of which the SPE is a consolidated subsidiary) to finance its purchases or operations. This counterparty type should only be used to identify stand-alone SPEs that issue debt and are not consolidated on an affiliated entity's balance sheet for purposes of financial reporting, except for exposures reported in the Outflows-Other table under products O.O.4: Credit Facilities and O.O.5: Liquidity Facilities. All debt issuing SPEs should be identified as Debt Issuing SPEs for products O.O.4 and O.O.5, regardless of whether they are consolidated by an affiliate for financial reporting.
- **Other Financial Entity**  
Refers to a person or company registered with the SEC under the Investment Company Act of 1940 (15 U.S.C. 80a-1 *et seq.*) or a hedge fund or private equity fund whose investment advisor is required to file SEC Form PF (Reporting Form for Investment Advisers to Private Funds and Certain Commodity Pool Operators and Commodity Trading Advisors), other than a small business investment company as defined in section 102 of the Small Business Investment Act of 1958 (15 U.S.C. 661 *et seq.*)).
- **Other**  
Refers to any counterparty that does not fall into any of the above categories. Consult with your supervisory team before reporting balances using this counterparty type.

### Collateral Class

Use the asset category table in Appendix III to identify the type of collateral for all relevant inflows, outflows, and informational items.

- For securities that have multiple credit risk profiles, report the transaction or asset based on the lowest quality.
- Use the risk weightings as derived for the reporting of Basel III risk-based capital.
- Work with supervisory teams to address questions on the categorization of specific assets.

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<sup>8</sup> An SPE refers to a company organized for a specific purpose, the activities of which are significantly limited to those appropriate to accomplish a specific purpose, and the structure of which is intended to isolate the credit risk of the SPE.

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### Collateral Value

Refers to the fair value under GAAP of the referenced asset or pool of collateral, gross of any haircuts, according to the close-of-business marks on the as-of date.

### Maturity Bucket

Report the appropriate maturity time bucket value for each data element, based on the listing provided in Appendix IV.

- Report all information based on the contractual maturity of each data element.
  - Do not report based on behavioral or projected assumptions.
- “Day 1” (Calendar Day 1) represents balances on T+1 (maturing the next calendar day from T).
- Report non-maturity transactions and balances (e.g., retail demand deposits) as “Open”.
- Outflows with embedded options that are exercisable at the investor’s discretion should be reported at the earliest date the funds can be withdrawn by the investor.
- Inflows with embedded options that are exercisable at the borrower’s discretion should be reported at the latest date the funds can be paid by the borrower (internal and/or external).
- Outflows with embedded options that are exercisable at the reporting entity’s discretion should be reported at the earliest date the funds can be paid by the reporting entity. However, if the reporting entity has a call option on an outflow instrument described in section 31(a)(1)(iii) of the LCR Rule, then the original maturity can be used to determine the proper maturity bucket.
- Inflows with embedded options that are exercisable at the reporting entity’s discretion should be reported at the latest date the funds can be received by the reporting entity.
- For outflows with embedded options, if the option is subject to a contractually defined notice period, the reporting entity must determine the earliest possible contractual maturity date regardless of the notice period. For inflows with embedded options, if the option is subject to a contractually defined notice period, the reporting entity must determine the latest possible contractual maturity date based on the borrower using the entire notice period.
- In the case of forward starting transactions with an open maturity, report the [Maturity Bucket] value equal to the [Forward Start Bucket] value until the forward start date arrives. Do not report the record with a [Maturity Bucket] value of “Open” until the forward starting leg actually settles.
- Report all executed transactions, including transactions that have traded but have not settled.

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- Do not report transactions that are anticipated, but have not yet been executed.
- Further guidance that is only relevant to specific products is provided in the product definitions section.

### Effective Maturity Bucket

*This field is only relevant for data elements in the Inflows-Secured table.* Report a maturity time bucket value in this field for all Inflows-Secured data elements where the collateral received has been rehypothecated. With respect to a transaction reported in the Inflows-Secured table, to the extent the transaction is secured by collateral that has been pledged in connection with either a secured funding transaction or collateral swap exchange, the effective maturity date is the later of the stated maturity date of the secured lending transaction, or the maturity date of the secured funding transaction or collateral swap to which the collateral has been pledged. For transactions where the collateral received has been rehypothecated and delivered into a firm short position, report an effective maturity date of “Open”. Do not report an effective maturity date of “Open” if the collateral received has been delivered into any other type of transaction. Under circumstances where the collateral received via a secured lending transaction with an “Open” maturity date has been rehypothecated and delivered into another transaction with an “Open” maturity date that is not a firm short position, report a “Day 1” value in the [Effective Maturity Bucket] field.

### Maturity Amount

Report the notional amount contractually due to be paid or received at maturity for each data element.

- All notional currency-denominated values should be reported in millions (e.g., U.S. dollar-denominated transactions in USD millions, sterling-denominated transactions in GBP millions).
- This amount represents the aggregate balance of trades, positions or accounts that share common data characteristics (i.e., common non-numerical field values). If the aggregate amount rounds to less than ten thousand currency units (i.e., 0.01 for this report), the record should not be reported.
  - Example: The banking entity has corporate customers with a total of \$2.25 billion in operational and non-operational deposits, of which:
    - \$1 billion is operational and fully FDIC insured with an open maturity;
    - \$500 million is non-operational uninsured with an open maturity;
    - and

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- \$750 million is non-operational uninsured maturing on calendar day 5.
- Table 1 below illustrates how the total operational and non-operational corporate deposit balance should be disaggregated and reported across these three distinct combinations of fields in the deposit table (O.D).

**Table 1 – Example: maturity amount aggregation**

O.D fields:	Reporting Entity	Currency	Converted	PID	Product	SID	Sub-Product	Maturity Amount	Maturity Bucket	Collateral Class	Collateral Value	Insured	Trigger	Rehyp'd	Internal	Internal Counterparty
Sample 1:	BANK	USD	No	4	Operational	3	Non-financial corporate	1,000	Open			FDIC	N		N	
Sample 2:	BANK	USD	No	5	Non-operational	3	Non-financial corporate	500	Open			Uninsured	N		N	
Sample 3:	BANK	USD	No	5	Non-operational	3	Non-financial corporate	750	Day 5			Uninsured	N		N	

### Forward Start Bucket

*This field is only relevant for data elements with a forward-starting leg (i.e., the trade settles at a future date).* Report the appropriate maturity bucket for the forward-starting settlement date of each applicable data element, based on the maturity buckets provided in Appendix IV. See the Supplemental-Foreign Exchange table guidance in the product definitions section for further instruction on how to report forward-starting foreign exchange transactions.

### Forward Start Amount

*This field is only relevant for data elements with a forward-starting leg.* In conjunction with the forward start bucket, report the notional amount due to be paid or received on the opening trade settlement date of forward starting transactions. See the Supplemental-Foreign Exchange table guidance in the product definitions section for further instruction on how to report forward-starting foreign exchange transactions.

### Internal

*This field is only relevant for data elements reporting transactions between FR 2052a reporting entities and designated internal counterparties (i.e., affiliated transactions).* Flag all data elements representing these transactions with a “Yes” in this field. Affiliated transactions are defined as all transactions between the reporting entity and any other entity external to the reporting entity that falls under the “Scope of the Consolidated Entity” as defined in these instructions (e.g., branches, subsidiaries, affiliates, VIEs, and IBFs).

### Internal Counterparty

*This field is only relevant for data elements reporting affiliated transactions.* Report the internal counterparty for affiliated transactions referenced above in this field.

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### Treasury Control

*This field is only applicable to the Assets, Secured and Inflows-Other tables (however, the concept is also implicated for certain Supplemental Information products). Use this field to flag (“Yes”) assets, or transactions secured by assets that meet the operational requirements for eligible HQLA in the LCR Rule other than the requirement to be unencumbered, which addresses: the operational capability to monetize; policies that require control by the function of the bank charged with managing liquidity risk; policies and procedures that determine the composition; and not being client pool securities or designated to cover operational costs.*

Do not set [Treasury Control]=“Yes” in the Secured-Inflows table where the collateral received has been rehypothecated and pledged to secure a collateral swap where the collateral that must be returned at the maturity of the swap transaction does not qualify as HQLA per the FR 2052a Asset Category Table (Appendix III).

### Market Value

*This field is only applicable to the Assets and Informational Items tables. Report the fair value under GAAP for each applicable data element.*

- Report values according to the close-of-business marks on the as-of date.

### Lendable Value

*This field is only applicable to the Assets table. Report the lendable value of collateral for each applicable data element in the assets table.*

- Lendable value is the value that the reporting entity could obtain for assets in secured funding markets after adjusting for haircuts due to factors such as liquidity, credit and market risks.

### Prime Brokerage

*This field is applicable to the Secured, Unsecured, Other, Wholesale, Informational Items, and Foreign Exchange tables. Use this field to flag (“Yes”) all data elements that relate specifically to the prime brokerage or prime services business.*

- Prime brokerage refers to a package of services offered by an entity whereby the entity, among other services, executes, clears, settles, and finances transactions entered into by the customer or a third-party entity on behalf of the customer (such as an executing broker), and where the entity has a right to use or rehypothecate assets provided by the

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customer, including in connection with the extension of margin and other similar financing of the customer.

### Settlement

*This field is only applicable to the Secured and Foreign Exchange tables.* Use this field to identify the settlement mechanisms used for Secured and Foreign Exchange products.

- Products in the secured tables should be classified using the following flags:
  - TRIPARTY: secured financing transactions settled on the US-based tri-party platform
  - OTHER: secured financing transactions settled on other (e.g., non-US) third-party platforms
  - BILATERAL: secured financing transactions settled bilaterally
- Products in the foreign exchange table should be classified using the following flags:
  - CLS: FX transactions centrally cleared via CLS
  - OTHER: FX transactions settled via other (non-CLS) central clearinghouses
  - BILATERAL: FX transactions settled bilaterally

### Rehypothecated

*This field is only applicable to the Outflows-Secured and Outflows-Deposits tables.* Use this field to flag (“Yes”) data elements representing transactions or accounts secured by collateral that has been rehypothecated. Transactions should not be flagged as rehypothecated if they have not yet settled.

### Unencumbered

*This field is only applicable to the Inflows-Secured table.* Use this field to flag (“Yes”) secured transactions where the collateral received is held unencumbered in inventory and: (i) the assets are free of legal, regulatory, contractual, or other restrictions on the ability of the reporting entity to monetize the assets; and (ii) the assets are not pledged, explicitly or implicitly, to secure or to provide credit enhancement to any transaction. Transactions should not be flagged as unencumbered if they have not yet settled. Do not flag secured transactions as unencumbered if the collateral received has been pre-positioned at a central bank or Federal Home Loan Bank (FHLB), as that collateral should also be reported under product I.A.2: Capacity.

### Insured

*This field is only applicable to the Outflows-Deposits table.* Use this field to identify balances that are fully insured by the FDIC or other foreign government-sponsored deposit insurance systems.



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- **FDIC**  
Refers to deposits fully insured by FDIC deposit insurance.
- **Other**  
Refers to deposits that are fully insured by non-US local-jurisdiction government deposit insurance.
- **Uninsured**  
Refers to deposits that are not fully insured by FDIC deposit insurance or other non-US local-jurisdiction government deposit insurance.

### **Trigger**

*This field is only applicable to the Outflows-Deposits table. Use this field to flag (“Yes”) deposit accounts that include a provision requiring the deposit to be segregated or withdrawn in the event of a specific change or “trigger”, such as a change in a reporting entity’s credit rating.*

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### I.A: Inflows-Assets

#### **I.A.1: Unencumbered Assets**

Refers to assets that are purchased outright that are (i) free of legal, regulatory, contractual, or other restrictions on the ability of the reporting entity to monetize the assets; and (ii) not pledged, explicitly or implicitly, to secure or to provide credit enhancement to any transaction. Exclude all unencumbered assets that are pledged to a central bank or a U.S. government-sponsored enterprise that meet the specifications of, and should be reported under, product I.A.2: Capacity. Exclude transactions involving the purchase of securities that have been executed, but not yet settled as those transactions should be reported in lines I.A.5: Unsettled Asset Purchases or I.A.6: Forward Asset Purchases, depending on the timing of settlement. If unencumbered assets have associated hedges (e.g., interest rate hedges), report the amounts payable by or receivable to the reporting institution if the hedge were to be terminated by close of business on the as-of date (T) in lines S.I.21: Unencumbered Asset Hedges – Early Termination Outflows or S.I.22: Unencumbered Asset Hedges – Early Termination Inflows, respectively. Any amounts due to the reporting institution with respect to the associated hedges should not be added or subtracted from the fair value of the asset. Include unencumbered loans held as available-for-sale or for trading purposes, even though these loans must also be reported under the appropriate Inflows-Unsecured products. Do not exclude assets that are owned outright at a subsidiary of the reporting entity, but have been pledged to secure a transaction with another subsidiary of the reporting entity; to the extent these assets remain unencumbered.

#### **I.A.2: Capacity**

Refers to the available credit extended by central banks or GSEs that is secured by acceptable collateral, where (i) potential credit secured by the assets is not currently extended to the reporting entity or its consolidated subsidiaries; and (ii) the pledged assets are not required to support access to the payment services of a central bank. The amount of available capacity should be reported net of any advances that have already been drawn upon or other forms of encumbrance (e.g., FHLB LOCs). The [Market Value] field should indicate the market value of collateral pledged, while the [Lendable Value] field should indicate the residual capacity available to draw against this collateral. For the purpose of reporting available capacity and encumbrance, under circumstances where draws are not assessed against specific individual assets, but rather the entire pool of collateral generally, assume that the lowest quality assets are encumbered first followed by higher quality assets (quality in terms of high-quality liquid asset categories under the LCR Rule). Include unencumbered loans, even though these loans must also be reported under the appropriate Inflows-Unsecured products.

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Use the [Sub-Product] field to identify the specific source of the capacity according to the following choices:

- FRB (Federal Reserve Bank)
- SNB (Swiss National Bank)
- BOE (Bank of England)
- ECB (European Central Bank)
- BOJ (Bank of Japan)
- RBA (Reserve Bank of Australia)
- BOC (Bank of Canada)
- OCB (Other Central Bank)
- FHLB (FHLB System)
- Other GSE

### I.A.3: Unrestricted Reserve Balances

Refers to reserve bank balances maintained at a Federal Reserve Bank, less the reserve balance requirement as defined in section 204.5(a)(1) of Regulation D (12 CFR 204.5(a)(1)), foreign withdrawable reserves maintained at other central banks, and Federal Reserve term deposits that are not held to satisfy reserve requirements.

Reserve Bank balances has the meaning set forth in the LCR Rule. For those accounts that explicitly and contractually permit withdrawal upon demand prior to the expiration of the term or that may be pledged as collateral for term or automatically renewing overnight advances from the Federal Reserve Bank, report the [Maturity Bucket] value as "Open". For other accounts, report the [Maturity Bucket] value that corresponds with the contractual maturity.

Foreign withdrawable reserves have the meaning set forth in the LCR Rule.

Use the [Sub-Product] field to further identify the specific central bank account according to the following choices, or "other cash" for currency and banknotes:

- FRB (Federal Reserve Bank)
- SNB (Swiss National Bank)
- BOE (Bank of England)
- ECB (European Central Bank)
- BOJ (Bank of Japan)
- RBA (Reserve Bank of Australia)
- BOC (Bank of Canada)
- OCB (Other Central Bank)
- Other Cash<sup>9</sup>

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<sup>9</sup> The sub-product "Other Cash" should capture any cash items, such as vault cash in the US, which qualify to offset the reporting entity's reserve requirement, but are not reflected in the reporting entity's account balance at the relevant central bank.



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### I.A.4: Restricted Reserve Balances

Refers to balances held at central banks that are not immediately withdrawable and currency and banknotes, including the reserve balances and term deposits that are held to satisfy reserve requirements.

Use the [Sub-Product] field to further identify the specific central bank account according to the following choices, or “other cash” for currency and banknotes:

- FRB (Federal Reserve Bank)
- SNB (Swiss National Bank)
- BOE (Bank of England)
- ECB (European Central Bank)
- BOJ (Bank of Japan)
- RBA (Reserve Bank of Australia)
- BOC (Bank of Canada)
- OCB (Other Central Bank)
- Other Cash

### I.A.5: Unsettled Asset Purchases

Refers to transactions involving the purchase of securities that have been executed, but have not yet settled; and for which the settlement contractually occurs within the period of time (after the trade date) generally established by regulations or conventions in the marketplace or exchange in which the transaction is being executed (i.e., regular-way security trades). Use the Forward Start Amount and Forward Start Bucket fields to indicate the settlement amount and settlement date of the securities purchased.

### I.A.6: Forward Asset Purchases

Refers to transactions involving the purchase of securities that have been executed, but not yet settled; and for which the settlement contractually occurs outside the period of time (after the trade date) generally established by regulations or conventions in the marketplace or exchange in which the transaction is being executed (i.e., not a regular-way security trade). Use the Forward Start Amount and Forward Start Bucket fields to indicate the settlement amount and settlement date of the securities purchased. These transactions must also be included in the calculation of products I.O.7: Net 30-day Derivative Receivables and O.O.20: Net 30-day Derivative Payables.

### I.U: Inflows-Unsecured

**General Guidance:** Report aggregated principal and interest cash inflows for all fully performing loans and placements. Do not make any assumptions about amortizations or pre-payments. If

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an amortizing loan is underwritten on a forward-starting basis, the amount reported in the [Forward Start Amount] field, representing the initial disbursement of the loan, should be split across all associated products and should match the corresponding maturity amount (i.e., the principal payment received for that period). For syndicated loans, only report the portion of the loan that is due to the reporting entity. Include overdrafts as well as instruments classified as loans based on GAAP in this section.

For all products, use the [Counterparty] field to further identify the type of borrower as one of the following:

- Retail
- Small Business
- Non-Financial Corporate
- Sovereign
- Central Bank
- GSE
- PSE
- MDB
- Other Supranational
- Bank
- Supervised Non-Bank Financial Entity
- Debt Issuing SPE
- Other Financial Entity
- Other

The following list defines the scope of products to be reported in the **Inflows-Unsecured** table:

### **I.U.1: Onshore Placements**

Refers to unsecured placements of the domestic currency between eligible domestic institutions made in the wholesale inter-bank or inter-dealer broker market. (e.g., fed funds<sup>10</sup> sold, domestic sterling sold, domestic euro, domestic yen).

### **I.U.2: Offshore Placements**

Refers to unsecured placements of the domestic currency outside of the onshore market, but still placed through the wholesale inter-bank or inter-dealer broker market (e.g., Eurodollars, EuroSterling, EuroYen, EuroEuro).

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<sup>10</sup> See: <http://www.newyorkfed.org/aboutthefed/fedpoint/fed15.html> for definition.

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### **I.U.3: Required Nostro Balances**

Refers to the minimum balances held at other financial counterparties necessary to maintain ongoing operational activities, such as clearing and settlement.

### **I.U.4: Excess Nostro Balances**

Refers to balances placed at other financial counterparties in excess of what is necessary to maintain ongoing operational activities. If a reporting entity cannot reasonably identify excess balances, do not report any balance as excess and report the entire balance in I.U.3: Required Nostro Balances.

### **I.U.5: Outstanding Draws on Revolving Facilities**

Refers to the existing loan arising from the drawn portion of a revolving facility (e.g., a general working capital facility) extended by the reporting entity.

### **I.U.6: Other Loans**

Refers to all other loans. Include any subordinated lending to affiliates that do not fall within the reporting entity's scope of consolidation.

## **I.S: Inflows-Secured**

**General Guidance:** Report the contractual principal and interest payments to be received. Report the fair (market) value of the pledged securities using the Collateral Value field. Report on a gross basis; do not net borrowings against loans. FIN 41 does not apply for this report. If an amortizing loan is underwritten on a forward-starting basis, the amount reported in the [Forward Start Amount] field, representing the initial disbursement of the loan, should be split across all associated products and should match the corresponding maturity amount (i.e., the principal payment received for that period).

**Asset Category:** For transactions that allow for collateral agreement amendments, report the transaction based on the actual stock of collateral held as of the as-of date (T).

For all products, use the [Counterparty] field to further identify the type of borrower as one of the following:

- Retail
- Small Business
- Non-Financial Corporate
- Sovereign
- Central Bank

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- GSE
- PSE
- MDB
- Other Supranational
- Bank
- Supervised Non-Bank Financial Entity
- Debt Issuing SPE
- Other Financial Entity
- Other

The following is a list of products to be reported in the **Inflows-Secured** table:

### **I.S.1: Reverse Repo**

Refers to all reverse repurchase agreements (including under Master Repurchase Agreement or Global Master Repurchase Agreements).

### **I.S.2: Securities Borrowing**

Refers to all securities borrowing transactions (including under Master Securities Loan Agreements).

### **I.S.3: Dollar Rolls**

Refers to transactions using “To Be Announced” (TBA) contracts with the intent of providing financing for a specific security or pool of collateral. Report transactions where the reporting entity has agreed to buy the TBA contract and sell it back at a later date.

### **I.S.4: Collateral Swaps**

Refers to transactions where non-cash assets are exchanged (e.g., collateral upgrade/downgrade trades) at the inception<sup>11</sup> of the transaction, or a non-cash asset is borrowed and no collateral is posted (i.e., an unsecured borrowing of collateral), and the assets will be returned at a future date.

For collateral swaps where there is an exchange of non-cash assets, split the collateral swap into two separate borrowing and lending transactions and report in both the Inflows-Secured and Outflows-Secured tables. I.S.4 should reflect the borrowing leg of the transaction. Report the [Collateral Class] according to the assets received. Report the fair value under GAAP of the assets received in the [Collateral Value] field. Report the fair value under GAAP of the assets pledged in the [Maturity Amount] field. Use the [Sub-Product] field to identify the type of collateral pledged based on the asset categories defined in the LCR Rule:

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<sup>11</sup> Collateral swap transactions that are remargined with cash payments should continue to be reported under this product.

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- Level 1 Pledged
- Level 2a Pledged
- Level 2b Pledged
- Non-HQLA Pledged

For collateral swaps where a non-cash asset is borrowed, report the [Collateral Class] according to the assets received and report the fair value under GAAP of the assets received in the [Collateral Value] field.

### **I.S.5: Margin Loans**

Refers to credit provided to a client to fund a trading position, collateralized by the client's cash or security holdings. Report margin loans on a gross basis; do not net client debits and credits.

### **I.S.6: Other Secured Loans (Rehypothecatable)**

Refers to all other secured lending that does not otherwise meet the definitions of the Inflows-Secured products listed above, for which the collateral received is contractually rehypothecatable.

### **I.S.7: Other Secured Loans (Non-Rehypothecatable)**

Refers to all other secured lending that does not otherwise meet the definitions of the Inflows-Secured products listed above, for which the collateral received is not contractually rehypothecatable.

## **I.O: Inflows-Other**

### **I.O.1: Derivatives Receivables**

Refers to the maturing incoming cash flows related to **uncollateralized derivatives** (e.g., interest rate, equity, commodity, and option premiums). Report contractually known receivables for fixed and floating rate payables. If a floating rate has not been set, report the undiscounted anticipated cash flow by maturity. Do not include brokerage commission fees, exchange fees, or cash flows from unexercised in-the-money options. Netting receivables and payables by counterparty and maturity date is allowed if a valid netting agreement is in place, allowing for the net settlement of contractual flows. Do not include receivables related to the exchange of principal amounts for foreign exchange transactions, as these should be reported in the Supplemental-Foreign Exchange table under products S.FX.1 through S.FX.3.

### **I.O.2: Collateral Called for Receipt**

Refers to the fair value under GAAP of collateral due to the reporting entity as of date T (the collateral flow). This product does not represent the entire stock of collateral held, which

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should be reported in S.I.2: Initial Margin Received or S.I.4: Variation Margin Received. Collateral calls should be related to outstanding **collateralized** contracts which include but are not limited to derivative transactions with bilateral counterparties, central counterparties, or exchanges. Use the Maturity Bucket field to identify the expected settlement date. For collateral calls with same-day settlement (i.e., the collateral is both called and received on date T), report using the “Open” value in the Maturity Bucket field. If the settlement date or [Maturity Bucket] is unknown, then exclude the transaction from the data collection. If the [Currency] or [Collateral Class] is unknown then default to [Currency] = “USD” and [Collateral Class] = “Z-1” (i.e., the asset category for “all other assets”).

### I.O.3: TBA Sales

Refers to all sales of TBA contracts for market making or liquidity providing. Do not include TBA sales which are part of a Dollar Roll, as defined under products I.S.3 or O.S.3.

### I.O.4: Undrawn Committed Facilities Purchased

Refers to legally binding agreements that provide the reporting entity with the ability to draw funds at a future date. Report only facilities that are committed, as defined in the LCR Rule.

### I.O.5: Lock-up Balance

Refers to inflows related to broker-dealer segregated accounts, as set forth in the LCR Rule. The I.O.[Maturity Bucket] value must reflect the date of the next scheduled calculation of the amount required under applicable legal requirements for the protection of customer assets with respect to each broker-dealer segregated account, in accordance with the reporting entity’s normal frequency of recalculating such requirements.

### I.O.6: Interest and Dividends Receivable

Refers to contractual interest and dividend payments receivable on securities owned by the reporting entity, except for amortizing products for which the principal and interest amounts cannot be readily separated. Do not include receivables related to unsecured derivative transactions, which should be reported under product I.O.1: Derivatives Receivables and included in the calculation of I.O.7: Net 30-day Derivative Receivables. Do not include interest receivable on loans, which should be aggregated and reported under the appropriate I.U or I.S product. Use the [Treasury Control] field to identify payments receivable related to securities that are similarly flagged in the Inflows-Assets table. For all interest and dividend payments reported, indicate the corresponding collateral class in the [Collateral Class] field. Under circumstances where the interest and dividend payments receivable are uncertain (e.g. an indexed floating rate payment has not yet been set), forecast receivables for a minimum of 30 calendar days beyond the as-of date (T).

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### **I.O.7: Net 30-Day Derivative Receivables**

Refers to the net derivative cash inflow amount, as set forth in the LCR Rule.

### **I.O.8: Principal Payments Receivable on Unencumbered Investment Securities**

Refers to contractual principal payments receivable on reporting entity-owned investment securities. For amortizing products for which the principal and interest amounts cannot be readily separated, report aggregated principal and interest cash inflows, and do not report the interest under I.O.6: Interest and Dividends Receivable. For other products, report the contractual principal cash payment to be received, excluding interest payments, which should be reported under product I.O.6: Interest and Dividends Receivable. Do not include principal payments receivable on loans held as investments, which should be reported separately under the appropriate product in the Inflows-Unsecured table. Do not include principal payments receivable on securities that are currently encumbered. Use the [Treasury Control] field to identify payments receivable related to securities that are similarly flagged in the Inflows-Assets table. For all principal payments reported, indicate the corresponding collateral class in the [Collateral Class] field. Under circumstances where the principal payments receivable are uncertain (e.g. an index-linked structured note, where the payout has not yet been determined), forecast receivables for a minimum of 30 calendar days beyond the as-of date (T).

### **I.O.9: Other Cash Inflows**

Refers to other contractual cash inflows that do not adhere to the definitions of the products outlined above. Contact the supervisory team to determine if the associated cash flow should be reported.

## **O.W: Outflows-Wholesale**

### ***Conduit and Asset-Backed Funding***

**General Guidance:** For products that typically make use of conduits or SPEs to finance assets for which the reporting entity retains the beneficial interest, report the contractual liabilities of the conduits based on the remaining maturity of the issuance. Do not record the book or fair value of the assets in the conduit. For debt instruments issued at a discount, report the final maturity obligation under the [Maturity Amount] field, which will effectively include interest accrued over the term of the instrument. Report all other periodic interest payments under product O.O.19 Interest & Dividends Payable.

**Reporting Entity:** In most cases, conduits should be reported as if “on-balance sheet” at one of the designated reporting entities (e.g., bank) and the “consolidated” reporting entity, specifically if the entity is consolidated under GAAP. Therefore, if the reporting entity uses a

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repurchase agreement to facilitate the transfer of assets to or from this conduit, this repo agreement should not be reported in any section of this report in order to avoid double counting.

If the issuance requires an additional guarantee or line of support, only report the line of support if the issuance and corresponding line of support reside in two distinct legal entities. Lines of support for SPEs should be reported in the Outflows-Other table according to the appropriate product instructions. For consolidated entity reporting purposes, only report the conduit issuance and do not include the line of support to avoid double counting.

If the reporting entity issues a new product that makes use of a conduit which is not defined below, please notify the supervisory team and report the balances as O.W.7: Other Asset-Backed Financing in the Outflows-Wholesale table.

The following list outlines the products that typically make use of conduits or SPVs to be reported in the **Outflows-Wholesale** table:

**O.W.1: Asset-Backed Commercial Paper (ABCP) Single-Seller**

**O.W.2: Asset-Backed Commercial Paper (ABCP) Multi-Seller**

**O.W.3: Collateralized Commercial Paper**

**O.W.4: Asset-Backed Securities (ABS)**

**O.W.5: Covered Bonds**

**O.W.6: Tender Option Bonds**

**O.W.7: Other Asset-Backed Financing**

Refers to (i) all other asset-backed financing arrangements that make use of conduits; and (ii) all other issuances backed by a lien on an underlying asset or pool of collateral where rights of rehypothecation over the collateral are not conferred to the investor or counterparty.

### ***Unsecured Funding***

**General Guidance:** For products that generate unsecured funding, report the contractual liabilities based on the remaining maturity of the issuance. Do not record book/fair value. To the extent that the interest payable on structured instruments is realized through increases or decreases in the principal balance, this interest/return should be aggregated with the principal maturity amount of the associated product. For debt instruments issued at a discount (e.g., commercial paper), report the final maturity obligation under the [Maturity Amount] field, which will effectively include interest accrued over the term of the instrument. Report all other periodic interest payments under product O.O.19 Interest & Dividends Payable.



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If the reporting entity issues a new unsecured product to generate funding that is not outlined in the list below, please notify the supervisory team and report the balances in O.W.19: Other Unsecured Financing.

The following list outlines the unsecured products to be reported in the **Outflows-Wholesale** table:

### O.W.8: Commercial Paper

### O.W.9: Onshore Borrowing

Refers to unsecured borrowing of the domestic currency between eligible domestic institutions made in the wholesale inter-bank or inter-dealer broker market. (e.g., fed funds<sup>12</sup> purchased, domestic sterling purchased, domestic euro, domestic yen).

Onshore borrowing must satisfy the following criteria: (1) the currency denomination of the transaction is matched with the jurisdiction in which the transaction is booked; and (2) the transacting entities (i.e., the legal entities party to the transaction) are both domiciled in the same jurisdiction.

Use the O.W.[Counterparty] field to further identify the type of lender according to the following choices:

- Non-Financial Corporate
- Sovereign
- Central Bank
- GSE
- PSE
- MDB
- Other Supranational
- Bank
- Supervised Non-Bank Financial Entity
- Debt Issuing SPE
- Other Financial Entity
- Other

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<sup>12</sup> For FRBNY definition, see: <http://www.newyorkfed.org/aboutthefed/fedpoint/fed15.html>

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### **O.W.10: Offshore Borrowing**

Refers to unsecured borrowing of the domestic currency outside of the onshore market, but still placed through the inter-bank or inter-dealer broker market (e.g., Eurodollars, EuroSterling, EuroYen, EuroEuro).

Use the O.W.[Counterparty] field to further identify the type of lender according to the following choices:

- Non-Financial Corporate
- Sovereign
- Central Bank
- GSE
- PSE
- MDB
- Other Supranational
- Bank
- Supervised Non-Bank Financial Entity
- Debt Issuing SPE
- Other Financial Entity
- Other

### **O.W.11: Unstructured Long Term Debt**

Refers to debt issuances with original maturity greater than one year, including plain vanilla floating rate notes linked to indexes like LIBOR or Fed Funds Effective and plain vanilla benchmark issuances with standard embedded options (i.e., call/put). Include instruments classified as long-term debt under GAAP. Include subordinated debt issued to affiliates that fall outside the reporting entity's scope of consolidation. Do not include perpetual preferred stock.

### **O.W.12: Structured Long Term Debt**

Refers to debt instruments with original maturity greater than one year whose principal or interest payments are linked to an underlying asset (e.g., commodity linked notes, equity linked notes, reverse convertible notes, currency linked notes). Include instruments classified as long term debt under GAAP accounting rules that also meet the structured description set forth in this product. Do not include perpetual preferred stock.

### **O.W.13: Government Supported Debt**

Refers to debt issuances with an explicit guarantee from a sovereign entity or central bank (e.g., TLGP).

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### **O.W.14: Unsecured Notes**

Refers to issuances of unsecured debt with original maturities less than a year, including promissory notes and bank notes, but excluding the other forms of unsecured financing defined elsewhere, and excluding all deposits as defined in the Outflows-Deposits section.

### **O.W.15: Structured Notes**

Refers to debt instruments with original maturity less than one year whose principal or interest payments are linked to an underlying asset (e.g., commodity linked notes, equity linked notes, reverse convertible notes, currency linked notes).

### **O.W.16: Wholesale CDs**

Refers to certificates of deposits greater than \$250,000 issued to counterparties that are not Retail or Small Business where the certificate of deposits are tradable, negotiable, and typically settle at DTCC.

### **O.W.17: Draws on Committed Lines**

Refers to the outstanding amount of funds borrowed or drawn from a committed facility provided by another institution.

### **O.W.18: Free Credits**

Refers to liabilities of a broker or dealer to customers, excluding payables related to customer short positions. Do not net against Lock-up Balances.

### **O.W.19: Other Unsecured Financing**

Refers to other forms of unsecured financing that are not captured above. Notify the supervisory team of products reported in this category.

## **O.S: Outflows-Secured**

**General Guidance:** For all products outlined in this table, report the contractual principal cash payment to be paid at maturity, excluding interest payments (which should be reported under product O.O.19, using the Maturity Amount field). Report the fair value under GAAP of the pledged securities using the Collateral Value field. Report on a gross basis; do not net borrowings against loans. FIN 41 does not apply for this report.

For collateral class, report the type of collateral financed according to the Asset Category Table (Appendix III). For transactions that allow for collateral agreement amendments, report the transaction based on the collateral pledged as of date T.

Use the O.S.[Counterparty] field to indicate the type of counterparty for each data element:

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- Retail
- Small Business
- Non-Financial Corporate
- Sovereign
- Central Bank
- GSE
- PSE
- MDB
- Other Supranational
- Bank
- Supervised Non-Bank Financial Entity
- Debt Issuing SPE
- Other Financial Entity
- Other

The following is a list of product transactions to be reported in the **Outflows-Secured** table:

### **O.S.1: Repo**

Refers to all repurchase agreements (including under Master Repurchase Agreements or Global Master Repurchase Agreements).

### **O.S.2: Securities Lending**

Refers to all securities lending transactions (including under Master Securities Loan Agreements).

### **O.S.3: Dollar Rolls**

Refers to transactions using TBA contracts with the intent of financing a security or pool of collateral. Report transactions where the reporting entity has agreed to sell the TBA contract and buy it back at a later date.

### **O.S.4: Collateral Swaps**

Refers to transactions where non-cash assets are exchanged (e.g., collateral upgrade/downgrade trades) at the inception<sup>13</sup> of the transaction, or a non-cash asset is lent and no collateral is received (i.e., an unsecured loan of collateral), and the assets will be returned at a future date.

For collateral swaps where non-cash assets are exchanged, split the collateral swap into two separate lending and borrowing transactions and report in both the Outflows-Secured and

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<sup>13</sup> Collateral swap transactions that are remargined with cash payments should continue to be reported under this product.

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Inflows-Secured tables. O.S.4 should be reported based on the collateral pledged. Report the [Collateral Class] according to the assets pledged. Report the fair value of these assets pledged in the [Collateral Value] field. Report the fair value of assets received in the [Maturity Amount] field. Use the [Sub-Product] field to identify the type of collateral received based on the asset categories defined in the LCR Rule:

- Level 1 Received
- Level 2a Received
- Level 2b Received
- Non-HQLA Received

For collateral swaps where a non-cash asset is lent, report the [Collateral Class] according to the assets pledged and report the fair value of these assets pledged in the [Collateral Value] field.

### O.S.5: FHLB Advances

Refers to outstanding secured funding sourced from the FHLBs. The amount borrowed and the fair value of collateral pledged to secure the borrowing should not be included under product I.A.2: Capacity.

### O.S.6: Exceptional Central Bank Operations

Refers to outstanding secured funding from central banks for exceptional central bank operations. Do not include transactions related to normal open market operations, which should be reported based on the transaction type (e.g., O.S.1: Repo) with the [Counterparty] field set to "Central Bank". The amount borrowed and the fair value of collateral pledged to secure the borrowing should not be included under product I.A.2: Capacity.

Use the O.S.[Sub-Product] field to further identify the specific source of secured funding provided according to the following groupings:

- FRB (Federal Reserve Bank)
- SNB (Swiss National Bank)
- BOE (Bank of England)
- ECB (European Central Bank)
- BOJ (Bank of Japan)
- RBA (Reserve Bank of Australia)
- BOC (Bank of Canada)
- OCB (Other Central Bank)

### O.S.7: Customer Shorts

Refers to a transaction where the reporting entity's customer sells a security it does not own, and the entity subsequently obtains the same security from an internal or external source to

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make delivery into the sale. External refers to a transaction with a counterparty that falls outside the scope of consolidation for the reporting entity. Internal refers to securities sourced from within the scope of consolidation of the reporting entity.

Use the O.S.[Sub-Product] field to further identify the appropriate source for delivery into the sale according to the following categories:

- External Cash Transaction
  - Refers to securities sourced through a securities borrowing, reverse repo, or like transaction in exchange for cash collateral.
- External Non-Cash Transaction
  - Refers to securities sourced through a collateral swap or like transaction in exchange for non-cash collateral.
- Firm Longs
  - Refers to securities sourced internally from the reporting entity's own inventory of collateral where the sale does not coincide with an offsetting performance-based swap derivative.
- Customer Longs
  - Refers to securities sourced internally from collateral held in customer accounts at the reporting entity.
- Firm Longs with an Associated Derivative
  - Refers to transactions that generate funding for collateral owned by the reporting entity through a short sale coinciding with a performance-based swap derivative. The short sale is the effective source of funds for the firm long, which serves as a hedge against the underlying market exposure of the performance-based swap derivative. Report the maturity date of the associated derivative in the [Maturity Bucket] field.
- Unsettled (Regular Way)
  - Refers to sales that meet the definition of regular-way securities trades under GAAP, that have been executed, but not yet settled and therefore have not been covered.
- Unsettled (Forward)
  - Refers to sales that do not meet the definition of regular-way securities trades, that have been executed, but not yet settled and therefore have not been covered.

Note that the [Sub-Product] designation may differ between the Consolidated Firm reporting entity and a subsidiary reporting entity if the collateral delivered into the short is sourced from, for example, an affiliate's long inventory. For the subsidiary reporting entity, collateral sourced from an affiliate should be represented as sourced from an external transaction; however for the consolidated firm, this would be represented as sourced from a "Firm Long" position.

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### O.S.8: Firm Shorts

Refers to a transaction where the reporting entity sells a security it does not own, and the entity subsequently obtains the same security from an internal or external source to make delivery into the sale. External refers to a transaction with a counterparty that falls outside the scope of consolidation for the reporting entity. Internal refers to securities sourced from within the scope of consolidation of the reporting entity.

Use the O.S.[Sub-Product] field to further identify the appropriate source for delivery into the sale according to the following categories:

- External Cash Transaction
  - Refers to securities sourced through a securities borrowing, reverse repo, or like transaction in exchange for cash collateral.
- External Non-Cash Transaction
  - Refers to securities sourced through a collateral swap or like transaction in exchange for non-cash collateral.
- Firm Longs
  - Refers to securities sourced internally from the reporting entity's own inventory of collateral where the sale does not coincide with an offsetting performance-based swap derivative.
- Customer Longs
  - Refers to securities sourced internally from collateral held in customer accounts at the reporting entity.
- Firm Longs with an Associated Derivative
  - Refers to transactions to generate funding for collateral owned by the reporting entity with a short sale coinciding with a performance-based swap derivative. The short sale is the effective source of funds and the derivative enables the reporting entity to retain the underlying market exposure. Report the maturity date of the associated derivative in the [Maturity Bucket] field.
- Unsettled (Regular Way)
  - Refers to sales that meet the definition of regular-way securities trades under GAAP, that have been executed, but not yet settled and therefore have not been covered.
- Unsettled (Forward)
  - Refers to sales that do not meet the definition of regular-way securities trades, that have been executed, but not yet settled and therefore have not been covered. These transactions should also be included in the calculation of products I.O.7: Net 30-day Derivative Receivables and O.O.20: Net 30-day Derivative Payables.

Note that the [Sub-Product] designation may differ between the Consolidated Firm reporting

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entity and a subsidiary reporting entity if the collateral delivered into the short is sourced from, for example, an affiliate's long inventory. For the subsidiary reporting entity, collateral sourced from an affiliate should be represented as sourced from an external transaction; however for the consolidated firm, this would be represented as sourced from a "Firm Long" position.

### **O.S.9: Other Secured Financing Transactions**

Refers to all other secured financing transactions that do not otherwise meet the definitions of Outflows-Secured products listed above, and for which rehypothecation rights over the collateral pledged are conferred to the reporting entity's counterparty.

### **O.D: Outflows-Deposits**

**Collateralized Deposits** has the same meaning as it does under the LCR Rule.

For collateralized deposits, report the type of collateral using the O.D.[Collateral Class] field using the asset categories listed in the Asset Category Table (Appendix III). Report the fair value of collateral held against these deposits using the O.D.[Collateral Value] field.

**Insured Deposits:** Use the O.D.[Insured] field to distinguish between balances that are FDIC-insured, foreign deposits insured by a non-US local-jurisdiction government insurance system, and uninsured deposits as described in the field definitions section.

- FDIC
- Other
- Uninsured

**Instructions on reporting by counterparty:** Deposit products must be reported by the type of counterparty that made the deposit. Certain deposit products apply only to a subset of counterparty types. The lists of reportable counterparty types are identified by product in the following section.

For O.D.1 transactional accounts, O.D.2 non-transactional relationship accounts, and O.D.3 non-transactional non-relationship accounts, use the O.D.[Counterparty] field to distinguish deposit accounts according to the counterparty types below:

- Retail
- Small Business

For O.D.4 operational accounts and O.D.5 non-operational accounts use the O.D.[Counterparty] field to distinguish deposit accounts according to the counterparty types below:



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- Non-Financial Corporate
- Sovereign
- Central Bank
- GSE
- PSE
- MDB
- Other Supranational
- Bank
- Supervised Non-Bank Financial Entity
- Debt Issuing SPE
- Other Financial Entity
- Other

For all other deposit products, use the O.D.[Counterparty] field to distinguish deposit accounts according to the counterparty types below:

- Retail
- Small Business
- Non-Financial Corporate
- Sovereign
- Central Bank
- GSE
- PSE
- MDB
- Other Supranational
- Bank
- Supervised Non-Bank Financial Entity
- Debt Issuing SPE
- Other Financial Entity
- Other

The following list defines the scope of products to be reported in the **Outflows-Deposits** table:

### **O.D.1: Transactional Accounts**

For purposes of this report, the term "Transactional Accounts" has the same meaning as Transaction Accounts under Regulation D 12 CFR 204 (Reserve Requirements of Depository Institutions); however this product only includes deposits placed by Retail and Small Business customers.

Transaction accounts include:

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- Demand deposits
- Now accounts
- ATS accounts
- Telephone or preauthorized transfer accounts

Transaction accounts generally do not include savings deposits accounts. Report savings accounts in either O.D.2 or O.D.3 depending on the characteristics of the reporting entity's relationship with the depositor.

Refer to Regulation D for a complete definition of transaction accounts.

### **O.D.2: Non-Transactional Relationship Accounts**

Refers to Retail and Small Business deposits in accounts that are not transactional accounts under O.D.1, but where the underlying depositors have other established relationships with the reporting entity such as another deposit account, a loan, bill payment services, or any similar service or product provided to the depositor that the reporting entity has demonstrated to the satisfaction of the supervisory team would make deposit withdrawal highly unlikely during a liquidity stress event. Do not report brokered, sweep or reciprocal deposits using this product, as they should be reported using products O.D.7 through O.D.12.

### **O.D.3: Non-Transactional Non-Relationship Accounts**

Refers to Retail and Small Business deposits in accounts that are not transactional accounts under O.D.1 where the underlying depositors do not have other established relationships with the reporting entity that would otherwise make deposit withdrawal highly unlikely. Do not report brokered, sweep or reciprocal deposits using this product, as they should be reported using products O.D.7 through O.D.12.

### **O.D.4: Operational Accounts**

Refers to deposits from counterparties that are not Retail or Small Business customers that are operational deposits as defined in the LCR Rule, except operational escrow deposits reported under product O.D.6: Operational Escrow Accounts.

### **O.D.5: Non-Operational Accounts**

Refers to all deposits balances from wholesale customers which do not meet the criteria for operational deposits.

### **O.D.6: Operational Escrow Accounts**

Refers to deposits from counterparties that are operational deposits as defined in the LCR Rule in the form of operational escrow deposits. Operational escrow deposits refers to an account that a designated third party (e.g., a servicer) establishes or controls on behalf of another party

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to process transactions such as the payment of taxes, insurance premiums (including flood insurance), or other charges with respect to a loan or transaction, including charges that the borrower and servicer have voluntarily agreed that the servicer should collect and pay. The definition encompasses any account established for this purpose, including a "trust account", "reserve account", "impound account", or other term in different localities.

With respect to, e.g., mortgage escrow accounts, an "escrow account" includes any arrangement where the servicer adds a portion of the borrower's payments to principal and subsequently deducts from principal the disbursements for escrow account items. For purposes of this section, the term "escrow account" excludes any account that is under the borrower's total control.

### **O.D.7: Non-Reciprocal Brokered Accounts**

Refers to any deposit held at the reporting entity that is obtained, directly or indirectly, from or through the mediation or assistance of a deposit broker as that term is defined in section 29 of the Federal Deposit Insurance Act (12 U.S.C. 1831f(g)), not including a reciprocal brokered deposit or a sweep account. This definition does not include wholesale negotiable CDs (see O.W.16), listing service deposits, where the only function of a deposit listing service is to provide information on the availability and terms of accounts, unless they were obtained from a deposit broker.

### **O.D.8: Affiliated Sweep Accounts**

Refers to a deposit held at the reporting entity by a customer or counterparty through a contractual feature that automatically transfers to the reporting entity from an affiliated financial company at the close of each business day amounts identified under the agreement governing the account from which the amount is being transferred. Note: This includes sweep balances that fall under a primary purpose exemption and are not reported as brokered for Call Report purposes.

### **O. D.9: Non-Affiliated Sweep Accounts**

Refers to a deposit held at the reporting entity by a customer or counterparty through a contractual feature that automatically transfers to the reporting entity from an unaffiliated financial company at the close of each business day amounts identified under the agreement governing the account from which the amount is being transferred. These accounts involve ongoing activity, rather than one deposit transaction.

### **O.D.10: Other Product Sweep Accounts**

Refers to balances swept from deposit accounts into other products (e.g., CP, Fed Funds, Repo), including other deposit products at the same reporting entity. These balances should also be

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reported under the product that corresponds with the reporting entity's close-of-business liability.

### **O.D.11: Reciprocal Accounts**

Refers to any deposit held at the reporting entity that is obtained, directly or indirectly, from or through the mediation or assistance of a deposit broker as that term is defined in section 29 of the Federal Deposit Insurance Act (12 U.S.C. 1831f(g)), where the deposits are received through a deposit placement network on a reciprocal basis, such that: (1) for any deposit received, the reporting entity (as agent for depositors) places the same amount with other insured depository institutions through the network; and (2) each member of the network sets the interest rate to be paid on the entire amount of funds it places with other network members.

### **O.D.12: Other Third-Party Deposits**

Refers to deposit accounts that are placed by a third party on behalf of counterparties that do not otherwise meet the definitions of O.D.7 through O.D.11.

### **O.D.13: Other Accounts**

Refers to other deposit accounts that do not meet any of the definitions outlined above. Notify the supervisory team of any balance reported in this category.

## **O.O: Outflows-Other**

**Collateralized facilities:** For products O.O.4 through O.O.7 use the [Collateral Value] and [Collateral Class] fields to report both the amount and type of collateral that has been posted by the counterparty to secure the used portions of committed facilities according to the appropriate instructions for these fields or where the counterparty is contractually obligated to post collateral when drawing down the facility (e.g., if a liquidity facility is structured as a repo facility). Only report collateral if the bank is legally entitled and operationally capable to re-use the collateral in new cash raising transactions once the facility is drawn. If the range of acceptable collateral spans multiple categories as defined in the Asset Category Table (Appendix III), report using the lowest possible category.

### **O.O.1: Derivatives Payables**

Refers to the maturing outgoing cash flows related to **uncollateralized derivatives** (e.g., interest rate, equity, commodity, and option premiums). Report contractually known payables for fixed and floating rate payables. If a floating rate has not been set, report the undiscounted anticipated cash flow by maturity. Do not include brokerage commission fees, exchange fees, or cash flows from unexercised in the money options. Netting receivables and payables by counterparty and maturity date is allowed if a valid netting agreement is in place, allowing for

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the net settlement of contractual flows. Do not include payables related to the exchange of principal amounts for foreign exchange transactions, as these should be reported in the Supplemental-Foreign Exchange table under products S.FX.1 through S.FX.3.

### O.O.2: Collateral Called for Delivery

Refers to the fair value of collateral due to the reporting entity's counterparties that has been called as of date T (i.e., the collateral flow). This product does not represent the entire stock of collateral posted, which should be reported in S.I.1: Initial Margin Posted or S.I.3: Variation Margin Posted. Collateral called for delivery should be related to the outstanding **collateralized** contracts which include, but are not limited to, derivative transactions with bilateral counterparties, central counterparties, or exchanges. Use the Maturity Bucket field to identify the expected settlement date. For collateral calls with same-day settlement (i.e., the collateral is both called and received on the as-of date T), report using the "Open" value in the Maturity Bucket field.

### O.O.3: TBA Purchases

Refers to all purchases of TBA contracts for market making or liquidity providing. Do not include TBA purchases which are part of a Dollar Roll, as defined under products I.S.3 or O.S.3.

### O.O.4: Credit Facilities

Refers to committed credit facilities, as defined in the LCR Rule. Do not include committed liquidity facilities, as defined in the LCR Rule, which should be reported using product O.O.5: Liquidity Facility or O.O.18: Unfunded Term Margin. Do not include excess margin, which should be reported using product O.O.17: Excess Margin, or retail mortgage commitments, which should be reported using product O.O.6: Retail Mortgage Commitments.

Use the O.O.[Maturity Bucket] field to indicate the earliest date the commitment could be drawn.

Use the O.O.[Counterparty] field to distinguish between facilities to different counterparties:

- Retail
- Small Business
- Non-Financial Corporate
- Sovereign
- Central Bank
- GSE
- PSE
- MDB
- Other Supranational
- Bank

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- Supervised Non-Bank Financial Entity
- Debt Issuing SPE
- Other Financial Entity
- Other

### O.O.5: Liquidity Facilities

Refers to committed liquidity facilities, as defined in the LCR Rule; however, exclude unfunded term margin, which should be reported under O.O.18: Unfunded Term Margin.

If facilities have aspects of both credit and liquidity facilities, the facility must be classified as a liquidity facility.

Use the O.O.[Maturity Bucket] field to indicate the earliest date the commitment could be drawn.

Use the O.O.[Counterparty] field to distinguish between facilities to different counterparties:

- Retail
- Small Business
- Non-Financial Corporate
- Sovereign
- Central Bank
- GSE
- PSE, except Municipalities for VRDN structures
- MDB
- Other Supranational
- Bank
- Supervised Non-Bank Financial Entity
- Debt Issuing SPE
  - Includes TOBs
- Other Financial Entity
- Municipalities for VRDN structures
  - Includes standby purchase agreements that backstop remarketing obligations, as well as direct-pay LOCs that provide credit enhancement. If a VRDN is not supported by an SBPA or LOC, then the remarketing obligation should also be considered as a liquidity facility under this product.
- Other

### O.O.6: Retail Mortgage Commitments

Refers to contractual commitments made by the reporting entity to originate retail mortgages. Use the O.O.[Maturity Bucket] field to indicate the earliest date the commitment could be drawn.

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### **O.O.7: Trade Finance Instruments**

Refers to documentary trade letters of credit, documentary and clean collection, import bills and export bills, and guarantees directly related to trade finance obligations, such as shipping guarantees.

Lending commitments, such as direct import or export financing for non-financial firms, should be included in O.O.4: Credit Facilities and O.O.5: Liquidity Facilities, as appropriate.

### **O.O.8: MTM Impact on Derivative Positions**

Refers to the absolute value of the largest 30-consecutive calendar day cumulative net mark-to-market collateral outflow or inflow realized during the preceding 24 months resulting from derivative transaction valuation changes, as set forth in the LCR Rule. The cumulative collateral outflow or inflow should be measured on a portfolio basis, which should include both 3<sup>rd</sup> party and affiliated transactions (for subsidiary reporting entities) that are external to the reporting entity's scope of consolidation. However, as this product should be measured on a portfolio basis, the [Internal] and [Internal Counterparty] flags should not be used. The absolute amount should be determined across all currencies and reported in USD.

### **O.O.9: Loss of Rehypothecation Rights Due to a 1 Notch Downgrade**

Refers to the total fair value of the collateral over which the reporting entity would lose rehypothecation rights due to a 1 notch credit rating downgrade.

### **O.O.10: Loss of Rehypothecation Rights Due to a 2 Notch Downgrade**

Refers to the total fair value of the collateral over which the reporting entity would lose rehypothecation rights due to a 2 notch credit rating downgrade.

### **O.O.11: Loss of Rehypothecation Rights Due to a 3 Notch Downgrade**

Refers to the total fair value of the collateral over which the reporting entity would lose rehypothecation rights due to a 3 notch credit rating downgrade.

### **O.O.12: Loss of Rehypothecation Rights Due to Changes in Financial Condition**

Refers to the total fair value of the collateral over which the reporting entity would lose rehypothecation rights due to a change in financial condition.

### **O.O.13: Total Collateral Required Due to a 1 Notch Downgrade**

Refers to the total cumulative fair value of additional collateral the reporting entity's counterparties will require the reporting entity to post as a result of a 1- notch credit rating downgrade. Report figures based on contractual commitments. Collateral required includes, but is not limited to, collateral called from OTC derivative transactions and exchanges. Include outflows due to additional termination events. Do not double count balances reported in O.O.9.

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### **O.O.14: Total Collateral Required Due to a 2 Notch Downgrade**

Refers to the total cumulative fair value of additional collateral the reporting entity's counterparties will require the reporting entity to post as a result of a 2- notch credit rating downgrade. Report figures based on contractual commitments. Collateral required includes, but is not limited to, collateral called from OTC derivative transactions and exchanges. Include outflows due to additional termination events. Do not double count balances reported in O.O.10.

### **O.O.15: Total Collateral Required Due to a 3 Notch Downgrade**

Refers to the total cumulative fair value of additional collateral the reporting entity's counterparties will require the reporting entity to post as a result of a 3- notch credit rating downgrade. Report figures based on contractual commitments. Collateral required includes, but is not limited to, collateral called from OTC derivative transactions and exchanges. Include outflows due to additional termination events. Do not double count balances reported in O.O.11.

### **O.O.16: Total Collateral Required Due to a Change in Financial Condition**

Refers to the total cumulative fair value of additional collateral the reporting entity's counterparties will require the reporting entity to post as a result of a change in the reporting entity's financial condition. Report figures based on contractual commitments. Collateral required includes, but is not limited to, collateral called from OTC derivative transactions and exchanges. Include outflows due to additional termination events. Do not double count balances reported in O.O.12.

### **O.O.17: Excess Margin**

Refers to the total capacity of the reporting entity's customer to generate funding for additional purchases or short sales of securities (i.e., the reporting entity's obligation to fund client positions) for the following day based on the net equity in the customer's margin account. This capacity can generally be revoked or reduced on demand (i.e., uncommitted).

### **O.O.18: Unfunded Term Margin**

Refers to any unfunded contractual commitment to lend to a brokerage customer on margin for a specified duration greater than one day. Report the minimum contractually committed term that would be in effect upon a customer draw from the margin facility using the O.O.[Maturity Bucket] field.

### **O.O.19: Interest & Dividends Payable**

Refers to interest and dividends contractually payable on the reporting entity's liabilities and equity. Do not include payables related to unsecured derivative transactions, which should be reported under product O.O.1: Derivatives Payables and which should be included in the



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calculation of O.O.20: Net 30-day Derivative Payables. Under circumstances where the interest and dividend payments receivable are uncertain (e.g. an indexed floating rate payment has not yet been set), forecast payables for a minimum of 30 calendar days beyond the as-of date (T).

### **O.O.20: Net 30-Day Derivative Payables**

Refers to the net derivative cash outflow amount, as set forth in the LCR Rule.

### **O.O.21: Other Outflows Related to Structured Transactions**

Refers to any incremental potential outflows under 32(b) of the LCR Rule related to structured transactions sponsored but not consolidated by the reporting entity that are not otherwise reported in O.O.4 or O.O.5.

### **O.O.22: Other Cash Outflows**

Refers to any other material cash outflows not reported in any other line that can impact the liquidity of the reporting entity. Do not report 'business as usual' expenses such as rents, salaries, utilities and other similar payments. Include cash needs that arise out of an extraordinary situation (e.g., a significant cash flow needed to address a legal suit settlement or pending transaction).

## **S.I: Supplemental-Informational**

The following list defines the scope of products to be reported in the Supplemental-Informational table.

Products S.I.1 through S.I.6 below, refer to the stock of collateral held or posted by the reporting entity related to certain transactions (e.g., derivatives). For these products only, the following "Sub-Product" and "Sub-Product 2" fields must also be reported.

Use S.I.[Sub Product] field to distinguish the stock of collateral according to the following categories:

- Rehypothecatable – Unencumbered (and Treasury Controlled)
- Rehypothecatable – Encumbered (or not Treasury Controlled)
- Non-Rehypothecatable
- Segregated Cash
- Non-Segregated Cash

If the total collateral reported under Products S.I.1 through S.I.6 is less than \$2 billion, the reporting entity may use the sub-product "Non-Rehypothecatable" as a default for these products.

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Use the **S.I.[Sub Product 2]** field to further distinguish the stock of collateral according to the following categories:

- **Bilateral**  
Refers to collateral posted or received in relation to derivatives activities for which collateral payments settle bilaterally.
- **Centralized**  
Refers to collateral posted or received in relation to derivatives transactions for which collateral payments settle via a centralized financial market utility (e.g., a central counterparty).

### **S.I.1: Initial Margin Posted - House**

Refers to the fair value of collateral that the reporting entity has posted (total stock by applicable [Collateral Class]) to its counterparties as initial margin on its own proprietary derivatives positions.

### **S.I.2: Initial Margin Posted - Customer**

Refers to the fair value of collateral that the reporting entity has posted (total stock by applicable [Collateral Class]) to its counterparties as initial margin on behalf of customers, where the reporting entity is acting as a principal, or where the reporting entity is acting as agent, but guarantees the return of customer margin posted.

### **S.I.3: Initial Margin Received**

Refers to the fair value of collateral that the reporting entity has received (total stock by applicable [Collateral Class]) from its counterparties as initial margin against both house and customer positions. In cases where IM collected at the inception of a transaction is returned to a client to offset the reporting entity's requirement to post VM, the firm should still report the initial value in S.I.3: Initial Margin Received; however, in the case of non-cash collateral, the Sub Product flag should reflect the fact that the collateral has been rehypothecated.

### **S.I.4: Variation Margin Posted - House**

Refers to the fair value of collateral that the reporting entity has posted (total stock by applicable [Collateral Class]) to its counterparties as variation margin on its own proprietary derivatives positions.

### **S.I.5: Variation Margin Posted - Customer**

Refers to the fair value of collateral that the reporting entity has posted (total stock by applicable [Collateral Class]) to its counterparties as variation margin on behalf of customers, where the reporting entity is acting as a principal, or where the reporting entity is acting as agent, but guarantees the return of customer margin posted.

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### **S.I.6: Variation Margin Received**

Refers to the fair value of collateral that the reporting entity has received (total stock by applicable [Collateral Class]) from its counterparties as variation margin against both house and customer positions.

### **S.I.7: Collateral Disputes Deliverables**

Refers to the fair value of collateral called by the reporting entity's counterparties that the reporting entity has yet to deliver due to a dispute. Disputes include, but are not limited to, valuation of derivative contracts. If the total amount that would have been reported related to distinct disputes over the previous year for products S.I.7 and S.I.8 is less than \$500 million, the reporting firm need not report this product.

### **S.I.8: Collateral Disputes Receivables**

Refers to the fair value of collateral that the reporting entity has called from its counterparties, but has not yet received due to a dispute. Disputes include, but are not limited to, valuation of derivative contracts. If the total amount that would have been reported related to distinct disputes over the previous year for products S.I.7 and S.I.8 is less than \$500 million, the reporting firm need not report this product.

### **S.I.9: Sleeper Collateral Deliverables**

Refers to (1) the fair value of unsegregated collateral that the reporting entity may be required by contract to return to a counterparty because the collateral currently held by the reporting entity exceeds the counterparty's current collateral requirements under the governing contract; and (2) the fair value of collateral that the reporting entity is contractually obligated to post to a counterparty, but has not yet posted as it has not yet been called by the reporting entity's counterparty.

### **S.I.10: Sleeper Collateral Receivables**

Refers to the fair value of collateral that the reporting entity could call for or otherwise reclaim under legal documentation, but has not yet been called. U.S. firms with less than \$700 billion in total consolidated assets and less than \$10 trillion in assets under custody and FBOs with less than \$250 billion in U.S. assets have the option of not reporting this product.

### **S.I.11: Derivative Collateral Substitution Risk**

Refers to the potential funding risk arising from the reporting entity's derivative counterparties having the contractual ability to substitute collateral with higher liquidity value currently held by the reporting entity with collateral of lower liquidity value or collateral that the reporting entity cannot monetize either due to liquidity or operational constraints. Report only a single value in USD per reporting entity, representing the difference between the fair value of the

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collateral held and the fair value of collateral that could be received, after applying the haircut factors prescribed in the LCR Rule.

### **S.I.12: Derivative Collateral Substitution Capacity**

Refers to the potential funding capacity arising from the reporting entity's contractual ability to substitute collateral with higher liquidity value currently posted to a derivatives counterparty with collateral of lower liquidity value. Report only a single value in USD per reporting entity, representing the difference between the fair value of the collateral held and the fair value of the collateral that could be posted, after applying the haircut factors prescribed in the LCR Rule. U.S. firms with less than \$700 billion in total consolidated assets and less than \$10 trillion in assets under custody and FBOs with less than \$250 billion in U.S. assets have the option of not reporting this product.

### **S.I.13: Other Collateral Substitution Risk**

Refers to the potential funding risk arising from the reporting entity's counterparties of non-derivative transactions having the contractual ability to substitute collateral with higher liquidity value currently held by the reporting entity with collateral of lower liquidity value or collateral that the reporting entity cannot monetize either due to liquidity or operational constraints. Report only a single value in USD per reporting entity, representing the difference between the fair value of the collateral held and the fair value of collateral that could be received, after applying the haircut factors prescribed in the LCR Rule.

### **S.I.14: Other Collateral Substitution Capacity**

Refers to the potential funding capacity arising from the reporting entity's contractual ability to substitute collateral with higher liquidity value currently posted to a counterparty of a non-derivative transaction with collateral of lower liquidity value. Report only a single value in USD per reporting entity, representing the difference between the fair value of the collateral held and the fair value of the collateral that could be posted, after applying the haircut factors prescribed in the LCR Rule. U.S. firms with less than \$700 billion in total consolidated assets and less than \$10 trillion in assets under custody and FBOs with less than \$250 billion in U.S. assets have the option of not reporting this product.

### **S.I.15: Long Market Value Client Assets**

Refers to the fair value of clients' long positions in margin accounts held at the reporting entity. This product must only be reported when a firm has a broker-dealer that is a material entity (i.e. is a reporting entity).

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### S.I.16: Short Market Value Client Assets

Refers to the fair value of clients' short positions in margin accounts held at the reporting entity. This product must only be reported when a firm has a broker-dealer that is a material entity (i.e. is a reporting entity).

### S.I.17: Gross Client Wires Received

Refers to all wires received into Prime Brokerage client accounts occurring on day T. This product must only be reported when a firm has a broker-dealer that is a material entity (i.e. is a reporting entity).

### S.I.18: Gross Client Wires Paid

Refers to all wires paid from Prime Brokerage client accounts occurring on day T. This product must only be reported when a firm has a broker-dealer that is a material entity (i.e. is a reporting entity).

### S.I.19: Subsidiary Liquidity That Cannot be Transferred

Refers to an amount of assets of each reporting entity's consolidated subsidiaries that is in excess of the net outflows, calculated pursuant to the LCR Rule, of that consolidated subsidiary that is not freely transferrable to affiliates due to statutory, regulatory, contractual, or supervisory restrictions (including sections 23A and 23B of the Federal Reserve Act and Regulation W)

Use the "Internal Counterparty" (*S.I.[Internal Counterparty]*) field to indicate the subsidiary entity from which the assets cannot be transferred; however do not flag this product as [Internal] = "Y".

### S.I.20: FRB 23A Capacity

Report the entity's FRB 23A eligible capacity available. Section 23A of the Federal Reserve Act limits the aggregate amount of covered transactions between an insured depository institution and any single affiliate to no more than 10 percent of the insured depository institution's capital stock and surplus, and the aggregate amount of covered transactions with all affiliates to no more than 20 percent of the insured depository institution's capital stock and surplus.

**Bank Entities:** For reporting entities that are banks, FRB 23A capacity should reflect the bank's capacity to engage in covered transactions with Section 23A affiliates.

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**Non-bank Entities:** For non-bank reporting entities, FRB 23A capacity should reflect the ability to engage in covered transactions with each affiliated depository institution. Use the S.I.[Internal Counterparty] field to indicate the relevant affiliated depository institution entity.

### **S.I.21: Unencumbered Asset Hedges – Early Termination Outflows**

Refers to all cash outflows that would arise from the early termination of a hedge associated with eligible HQLA, as defined in the LCR Rule, reported in the Inflows-Assets table. Use the Collateral Class field to indicate the type of unencumbered asset associated with the hedge.

### **S.I.22: Unencumbered Asset Hedges – Early Termination Inflows**

Refers to all cash inflows that would arise from the early termination of a hedge associated with eligible HQLA, as defined in the LCR Rule, reported in the Inflows-Assets table. Use the Collateral Class field to indicate the type of unencumbered asset associated with the hedge.

### **S.I.23: Non-Structured Debt Maturing in Greater than 30-days – Primary Market Maker**

Refers to the debt security buyback outflow amount set forth in the LCR Rule for the reporting entity's non-structured debt issuances.

### **S.I.24: Structured Debt Maturing in Greater than 30-days – Primary Market Maker**

Refers to the debt security buyback outflow amount set forth in the LCR Rule for the reporting entity's structured debt issuances.

## **S.FX: Supplemental-Foreign Exchange**

### **General Guidance:**

U.S. firms with less than \$700 billion in total consolidated assets and less than \$10 trillion in assets under custody and FBOs with less than \$250 billion in U.S. assets are not required to report on this S.FX table.

Foreign exchange transactions are broken down into spot transactions and two general derivative classifications: forwards and swaps.

Report in the FX table only those transactions that cash settle with the physical exchange of currency. Do not report non-deliverable transactions (e.g., non-deliverable forwards or contracts for differences). Transactions reported here should not be excluded from the calculation of I.O.7: Net 30-day Derivatives Receivables or O.O.20: Net 30-day Derivatives Payable entries. Report periodic interest payments associated with transactions such as cross-currency swaps using I.O.1: Derivatives Receivables for contractual unsecured interest receivable and O.O.1: Derivatives Payables for contractual unsecured interest payable, using the currency field to identify the currency denomination of each cash flow; do not report

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periodic interest payments in the FX table. Additionally, margin collateral flows related to non-deliverable derivatives should be reported as collateral payable (O.O.2) and collateral receivable (I.O.2) where appropriate. The exchange of margin collateral related to secured FX transactions with a physical settlement should also be excluded from this section and reported as collateral payable (O.O.2) and collateral receivable (I.O.2) where appropriate.

**Date and amount fields:** The FX table includes “Forward Start” and “Maturity” fields to capture transactions that have both initial and final settlement cash flows (e.g. FX Swaps). The “Forward Start” fields generally refer to the “near” leg of the transaction, while the “Maturity” fields refer to the final maturity or “far” leg of the transaction. An exception is made for the treatment of FX options, which is described in further detail below.

**Currency reporting:** FX transactions require the reporting of two currencies (i.e., the receivable currency and the payable currency). Report the currency receivable upon final maturity (i.e., final settlement) of the transaction in the S.FX.[Currency 1] field, and the currency payable upon final maturity of the transaction in the S.FX.[Currency 2] field.

In the case of transactions for Spot FX, FX Forward (i.e. “Forward Outright”) or currency futures, the one-time settlement is the final maturity.

In the case of FX Swaps, the final maturity refers to the settlement at the long side (or “Far leg”) of the FX swap transaction.

- The S.FX.[Maturity Amount Currency 1] field and S.FX.[Forward Start Amount Currency 1] field must both correspond with the S.FX.[Currency 1] field; therefore the S.FX.[Forward Start Amount Currency 1] will reflect the payable amount on the near leg of swap transactions, while S.FX.[Maturity Amount Currency 1] will correspond with the receivable amount upon final maturity (the far leg).

For currencies not currently covered by the FR 2052a report, provide notional amounts converted into USD and set the S.FX.[Converted] field equal to “True”.

**Centrally settled transactions:** Use the S.FX.[Settlement] field to indicate if transactions are centrally settled (e.g., through CLS) or bilaterally settled (i.e. OTC). If transactions are centrally settled through CLS, report “CLS”, if they are centrally settled but not through CLS, report “Other”. If the transaction is settled bilaterally, report “Bilateral”.

**FX Options:** Report transactions with embedded options such as currency options, currency swaptions or other exotic currency products using the product or products that best align with contractual structure, and indicate the type of option bought or sold in the Foreign Exchange Option Direction field.

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Foreign Exchange Option Directions include “Sold”, which indicates that the reporting entity has sold the option to its client (i.e., it is exercised at the client’s discretion), and “Purchased”, which indicates that the reporting entity retains the option (i.e., it is exercised at the reporting entity’s discretion).

- Report the option expiration date in the S.FX.[Maturity Bucket] field.

If the option cannot be exercised until a future date, report the first possible date the option could settle (if exercised) in the S.FX.[Forward Start Maturity Bucket] field.

For European-style options on forward transactions, where the exercise date coincides with the expiration date, report the same date using both the S.FX.[Forward Start Maturity Bucket] and S.FX.[Maturity Bucket] fields. For European-style swaptions, report the exercise date using the S.FX.[Forward Start Maturity Bucket] field and report the final maturity of the swap using the S.FX.[Maturity Bucket] field.

Under circumstances where the reporting entity has sold an option that carries preconditions or limitations on either the entity’s own or its customer’s ability to exercise the optionality, report the position ignoring these limitations, unless the option can no longer be contractually exercised.

- Example: the reporting entity has sold an American-style barrier option to exchange USD for €1mm EUR any time in the next 30 days at \$1.34 per euro, provided the spot rate does not exceed \$1.40 per euro. Report the option as an option sold with a S.FX.[Maturity Amount Currency 1] value of €1mm, a S.FX.[Maturity Amount Currency 2] value of \$1.34mm, an [Foreign Exchange Option Direction] of “Sold” and a [Maturity Bucket] of Day 30, even if the existing spot rate is in excess of \$1.40 per euro.

Report options with variable pricing for which the rate has yet to be determined using a best estimate of what the pricing would be at the earliest possible exercise date.

- Example: the reporting entity has purchased an American-style average rate currency option to exchange USD for €1mm EUR based on the average closing price over the two weeks prior to the option being exercised. In this case, use the average closing price over the two weeks prior to the as-of date (T), as the option could be exercised immediately (e.g., if the average rate was \$1.34 per euro, report a S.FX.[Maturity Amount Currency 1] value of €1mm, a S.FX.[Maturity Amount Currency 2] value of \$1.34mm).

For complex transactions that may involve multiple legs and/or resemble a combination of FR 2052a FX Products, disaggregate the transaction and report it as multiple transactions in accordance with the available FR 2052a FX products and the underlying settlement cash flows.



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- Example: A swap contract for which the near leg is non-optional and the far leg is fully optional. Report this transaction as two separate forward FX transactions and use the S.FX.[Foreign Exchange Option Direction] field to differentiate the optionality on the far leg of the transaction.

The following list outlines the distinct products to be reported in the **Supplemental-Foreign Exchange** Table:

### S.FX.1: Spot

Refers to single outright transaction involving the exchange of one currency for another at an agreed upon rate with immediate delivery according to local market convention (usually two business days). Report both the receivable and payable sides of the transaction.

### S.FX.2: Forwards and Futures

Refers to transactions involving the physical exchange of two currencies at a rate agreed upon on the date of the contract for delivery at least two business days in the future or later. Refers to both forward outright transactions (e.g., bespoke bilateral contracts) and standardized futures contracts (i.e., exchange traded).

### S.FX.3: Swaps

Refers to transactions involving the exchange of two currencies on a specific date at a rate agreed at the time of the conclusion of the contract (e.g., the “near” leg), and a reverse exchange of the same two currencies at a date further in the future at a rate (generally different from the rate applied to the near leg) agreed at the time of the contract (e.g., the “far” leg). This product includes but is not limited to both FX forward swaps that involve only the exchange of notional currency values at the near leg and far leg settlement dates, and cross-currency swaps that involve both the exchange of notional currency values and periodic payments of interest over the life of the swap transaction.

Use the “Near” fields (i.e., S.FX.[Forward Start Amount Currency 1], S.FX.[Forward Start Amount Currency 2] and S.FX.[Forward Start Maturity Bucket]) to report the near leg of the transaction, and the “Maturity Amount” fields (i.e., S.FX.[Maturity Amount Currency 1], S.FX.[Maturity Amount Currency 2] and S.FX.[Maturity Bucket]) to report the far leg of the transaction.

When reporting transactions for which the near leg has already settled, do not report a value in the S.FX.[Forward Start Maturity Bucket] field, but continue to report the original currency settlement values for the short leg in the “Near Amount” fields.

For swaptions where the final maturity date is dependent on the exercise date (e.g., American-style or Bermuda-style), indicate the earliest possible exercise date in the S.FX.[Forward Start

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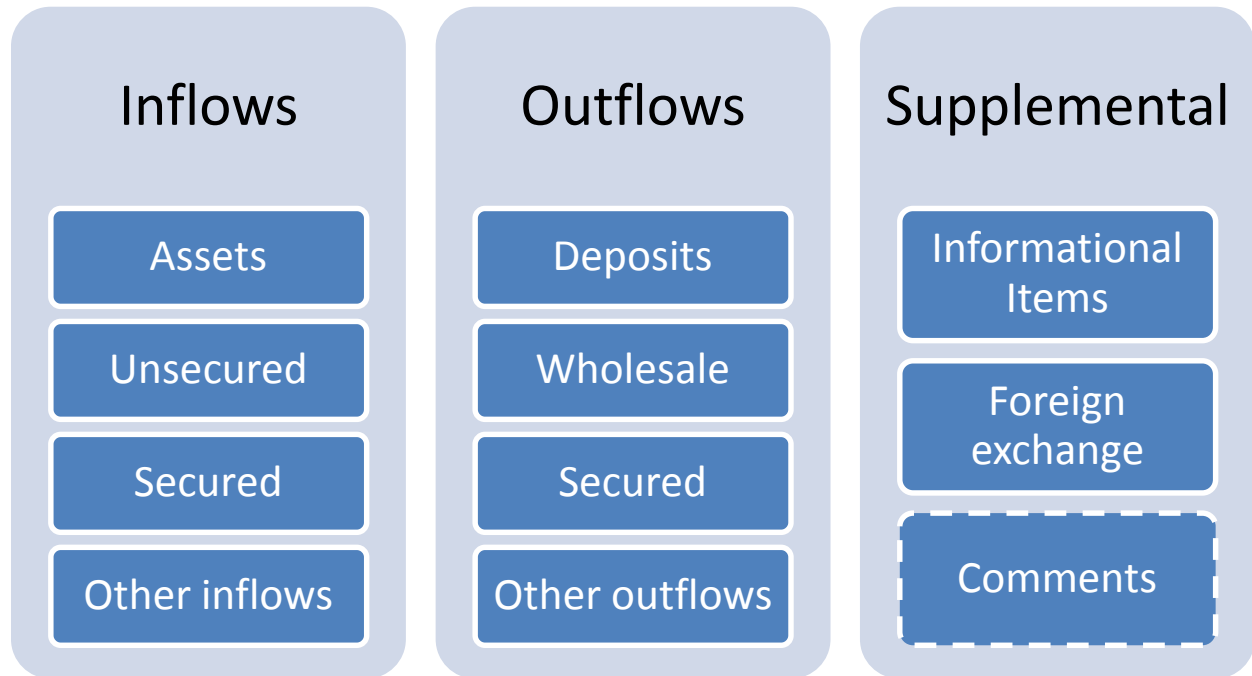
Maturity Bucket] field, and report the final maturity in the S.FX.[Maturity Bucket] field assuming the option is exercised at the earliest possible date.

## Appendix I: FR 2052a Data Format, Tables, and Fields

### Layout of the Data Collection

The technical architecture for the data collection of the FR 2052a report subdivides the three general categories of inflows, outflows, and supplemental items into 10 distinct data tables and includes a mechanism for tracking comments, as displayed in the diagram below. These tables are designed to stratify the assets, liabilities, and supplemental components of a firm’s liquidity risk profile based on common data structures, while still maintaining a coherent framework for liquidity risk reporting.

**Diagram 1 – FR 2052a Tables and Information Hierarchy**



### The FR 2052a Data Element

Each table is comprised of a set of fields (i.e., columns) that define the requisite level of aggregation or granularity for each data element (i.e., row, or record)<sup>14</sup>. The FR 2052a framework is a “flat” or tabular structure with predefined columns and an unconstrained number of rows. The volume of data elements reported should therefore change dynamically as the size and complexity of the reporting firm’s funding profile changes.

<sup>14</sup> Appendix I details the structure of each table.

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This instruction document uses the term **data element** to describe a unique combination of non-numeric field values in a FR 2052a table, or in other words, a unique record in one of the FR 2052a tables. Numeric values (e.g., contractual cash flow amounts, market values, lendable values, etc.) are expected to be aggregated across the unique combinations of all other fields in each FR 2052a table.

- All notional currency-denominated values should be reported in millions of that currency (e.g., U.S. dollar-denominated transactions in USD millions, sterling-denominated transactions in GBP millions, etc.)
- Example: The holding company has four outstanding issuances of plain vanilla long-term debt:
  - 500mm USD-denominated bond maturing in 4 years and 6 months,
  - 1,000mm USD-denominated bond maturing in 5 years,
  - 2,000mm GBP-denominated bond maturing in 10 years, and
  - 250mm GBP-denominated bond maturing in 1 year and 6 months.
- Assume the USD-denominated liabilities are issued in New York, while the GBP-denominated liabilities are issued in London. In this case, the two USD-denominated bonds should be summed up and reported as a single FR 2052a data element, as they exhibit the same values in all non-numeric fields (note that although the maturities are different, they both fall within the “>4 years <=5 years” maturity bucket). The two GBP issuances, however should not be aggregated, as they fall in separate and distinct maturity buckets (“>1 year <= 2 years” versus “> 5 years”). Table 2 below illustrates how these three data elements should be reported in the FR 2052a O.W (Outflows-Wholesale) table.

**Table 2 – Example: data element aggregation**

O.W fields:	Reporting Entity	Currency	Converted	PID	Product	Maturity Bucket	Maturity Amount	Collateral Class	Collateral Value	Fwd Start Amount	Fwd Start Bucket	Internal	Internal Counterparty	Prime Brokerage
Sample 1:	PARENT	USD	No	12	LTD - Non-Structured	>4Y <=5Y	1,500					N		N
Sample 2:	PARENT	GBP	No	12	LTD - Non-Structured	>5Y	2,000					N		N
Sample 3:	PARENT	GBP	No	12	LTD - Non-Structured	>1Y <=2Y	250					N		N

- Note: additional examples are included in the field and product definition sections of this document to illustrate the standard for aggregating and reporting FR 2052a data.

### Naming conventions and field types

This document uses a standard syntax to refer to specific tables, fields and products in the FR 2052a data hierarchy.

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- **Prefixes** are the first component of the FR 2052a data reference syntax. There are three distinct prefixes: **I**, **O** and **S**, which correspond to the first letter of each specific section in the FR 2052a data hierarchy: Inflows, **O**utflows and **S**upplemental.
- **Tables** are referenced using the appropriate prefix, followed by the first letter of the table as described in Table 3 below (with the exception of foreign exchange, which is referenced as “FX”).
  - Example: the “Assets” table, which relates to inflows, is referenced as **I.A**, while the “Deposits” table, which relates to outflows, is referenced as **O.D**.
- **Fields** are referenced using the table syntax described above, with the field name enclosed in brackets.
  - Example: The “Currency” field in the Outflows-Secured table is referenced as **O.S.[Currency]**
  - Example: The “Maturity Bucket” field in the Outflows-Wholesale table is referenced as **O.W.[Maturity Bucket]**.
- **Products** are referenced using the table syntax and the corresponding product number.
  - Note: The **[Product]** field designation is omitted to simplify the reference syntax. A number following the table designation always refers to the product number for that table.
    - Table 3 below depicts the table combinations for the product syntax structure
    - Example: “Unencumbered Assets” (product #1) in the “Assets” table is referred to as **I.A.1**.

**Table 3 - Product Reference Syntax**

Prefix	.	Table	.	Product #
I (Inflows)	.	A (Assets) U (Unsecured) S (Secured) O (Other)	.	#
O (Outflows)	.	D (Deposits) W (Wholesale) S (Secured) O (Other)	.	#
S (Supplemental)	.	I (Informational Items) FX (Foreign Exchange)	.	#

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### Field Types

The data fields in each FR 2052a table fall into two categories:

1. Mandatory fields (May vary for each product, colored red in Table 4 below)
2. Dependent fields (colored blue in Table 4)
  - Required for certain transaction types.
    - Example: the **[Forward start bucket]** field is generally only required for forward starting transactions.
    - Example: the **[Internal Counterparty]** field is only required for intercompany transactions.
  - **[Sub-Product]** required for certain products.
    - Example: The “Capacity” product in the Assets table (**I.A.2**) requires a **[Sub-Product]** designation.
      - Table 4 below depicts a sample data element reporting FHLB capacity of \$100mm against category C collateral, with market value of \$150mm.
    - Refer to Appendix II for a full listing of product/sub-product combinations.

**Table 4 – Example: required versus dependent fields**

I.A fields:	Reporting Entity	Currency	Converted	PID	Product	SID	Sub-Product	Maturity Bucket	Market Value	Lendable Value	Fwd Start Amount	Fwd Start Bucket	Collateral Class	Treasury Control
Sample:	BANK	USD	No	2	Capacity	9	FHLB	Open	150	100			L-3	Y

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## Data Tables

### Inflows

Assets	
Reporting Entity	text
Currency	text
Converted	text
PID	numeric
Product	text
SID	numeric
Sub-Product	text
Market Value	numeric
Lendable Value	numeric
Maturity Bucket	text
Forward Start Amount	numeric
Forward Start Bucket	text
Collateral Class	text
Treasury Control	text

Unsecured	
Reporting Entity	text
Currency	text
Converted	text
PID	numeric
Product	text
CID	numeric
Counterparty	text
Maturity Amount	numeric
Maturity Bucket	text
Forward Start Amount	numeric
Forward Start Bucket	text
Internal	text
Internal Counterparty	text
Prime Brokerage	text

Secured	
Reporting Entity	text
Currency	text
Converted	text
PID	numeric
Product	text
SID	numeric
Sub-Product	text
Maturity Amount	numeric
Maturity Bucket	text
Effective Maturity Bucket	text
Forward Start Amount	numeric
Forward Start Bucket	text
Collateral Class	text
Collateral Value	numeric
Collateral Currency	text
Unencumbered	text
Treasury Control	text
Internal	text
Internal Counterparty	text
Prime Brokerage	text
Settlement	text
CID	numeric
Counterparty	text

Other	
Reporting Entity	text
Currency	text
Converted	text
PID	numeric
Product	text
Maturity Amount	numeric
Maturity Bucket	text
Forward Start Amount	numeric
Forward Start Bucket	text
Collateral Class	text
Collateral Value	numeric
Collateral Currency	text
Treasury Control	text
Internal	text
Internal Counterparty	text
Prime Brokerage	text

### Outflows

Deposits	
Reporting Entity	text
Currency	text
Converted	text
PID	numeric
Product	text
CID	numeric
Counterparty	text
Maturity Amount	numeric
Maturity Bucket	text
Collateral Class	text
Collateral Value	numeric
Collateral Currency	text
Insured	text
Trigger	text
Rehypothecated	text
Internal	text
Internal Counterparty	text

Wholesale	
Reporting Entity	text
Currency	text
Converted	text
PID	numeric
Product	text
CID	numeric
Counterparty	text
Maturity Amount	numeric
Maturity Bucket	text
Collateral Class	text
Collateral Value	numeric
Collateral Currency	text
Forward Start Amount	numeric
Forward Start Bucket	text
Internal	text
Internal Counterparty	text
Prime Brokerage	text

Secured	
Reporting Entity	text
Currency	text
Converted	text
PID	numeric
Product	text
SID	numeric
Sub-Product	text
Maturity Amount	numeric
Maturity Bucket	text
Forward Start Amount	numeric
Forward Start Bucket	text
Collateral Class	text
Collateral Value	numeric
Collateral Currency	text
Treasury Control	text
Internal	text
Internal Counterparty	text
Prime Brokerage	text
Settlement	text
Rehypothecated	text
CID	numeric
Counterparty	text

Other	
Reporting Entity	text
Currency	text
Converted	text
PID	numeric
Product	text
CID	numeric
Counterparty	text
Maturity Amount	numeric
Maturity Bucket	text
Forward Start Amount	numeric
Forward Start Bucket	text
Collateral Class	text
Collateral Value	numeric
Collateral Currency	text
Internal	text
Internal Counterparty	text
Prime Brokerage	text

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### Supplemental

Informational	
Reporting Entity	text
Currency	text
Converted	text
PID	numeric
Product	text
SID	numeric
Sub-Product	text
SID2	numeric
Sub-Product2	text
Market Value	numeric
Collateral Class	text
Internal	text
Internal Counterparty	text
Prime Brokerage	text

Foreign Exchange	
Reporting Entity	text
Currency 1	text
Currency 1 Converted	text
Currency 2	text
Currency 2 Converted	text
PID	numeric
Product	text
Maturity Amount Currency 1	numeric
Maturity Amount Currency 2	numeric
Maturity Bucket	text
Foreign Exchange Option Direction	text
Forward Start Amount Currency 1	numeric
Forward Start Amount Currency 2	numeric
Forward Start Bucket	text
Settlement	text
Prime Brokerage	text
Internal	text
Internal Counterparty	text

Comments	
Table	text
PID	numeric
SID	numeric
Comments	text

### Appendix II-a: FR 2052a Product/Sub-Product Requirements

[Enclosure]

### Appendix II-b: FR 2052a Counterparty Requirements

[Enclosure]

### Appendix II-c: FR 2052a Collateral Class Requirements

[Enclosure]

### Appendix II-d: FR 2052a Forward Start Exclusions

[Enclosure]

### Appendix III: FR 2052a Asset Category Table

[Enclosure]

### Appendix IV-a: FR 2052a Maturity Bucket Value List

[Enclosure]



## FR 2052a Instructions

### **Appendix IV-b: FR 2052a Maturity Bucket Tailoring**

[Enclosure]

### **Appendix V: FR 2052a Double Counting of Certain Exposures**

[Enclosure]

### **Appendix VI: LCR to FR 2052a Mapping**

[Enclosure]

## Required Sub-Product Reporting by Product

The following table displays which products require the reporting of a Sub-Product or Sub-Product 2, along with the corresponding set of acceptable values.

Table	PID	Product	SID	Sub-Product	SID2	Sub-Product 2	
Inflows - Assets	2	Capacity	1	Federal Reserve Bank			
			2	Swiss National Bank			
			3	Bank of England			
			4	European Central Bank			
			5	Bank of Japan			
			6	Reserve Bank of Australia			
			7	Bank of Canada			
			8	Other Central Bank			
			9	Federal Home Loan Bank			
			11	Other Government Sponsored Entity			
			Inflows - Assets	3	Unrestricted Reserve Balances	1	Federal Reserve Bank
4	Restricted Reserve Balances	2			Swiss National Bank		
Inflows - Secured	4	Collateral Swaps	3	Bank of England			
			4	European Central Bank			
			5	Bank of Japan			
			6	Reserve Bank of Australia			
			7	Bank of Canada			
			8	Other Central Bank			
			10	Other Cash			
			1	Level 1 Pledged			
			2	Level 2a Pledged			
			3	Level 2b Pledged			
4	Non-HQLA Pledged						
Outflows - Secured	4	Collateral Swaps	16	Level 1 Received			
			17	Level 2a Received			
			18	Level 2b Received			
			19	Non-HQLA Received			
			1	Federal Reserve Bank			
Outflows - Secured	6	Central Bank Draws	2	Swiss National Bank			
			3	Bank of England			
			4	European Central Bank			
			5	Bank of Japan			
			6	Reserve Bank of Australia			
			7	Bank of Canada			
			8	Other Central Bank			
			9	External Cash Transactions			
Outflows - Secured	7	Customer Shorts	10	External Non-Cash Transactions			
		8	Firm Shorts	11	Firm Longs		
Supplemental - Informational	1	Initial Margin Posted - House	12	Customer Longs			
		2	Initial Margin Posted - Customer	13	Firm Long with Associated Derivative		
		3	Initial Margin Received	14	Unsettled - Regular Way		
		4	Variation Margin Posted - House	15	Unsettled - Forward		
		5	Variation Margin Posted - Customer	1	Rehypothecateable Collateral Unencumbered	1	Bilateral
		6	Variation Margin Received	2	Rehypothecateable Collateral Encumbered	2	Centralized
			3	Non-Rehypothecateable Collateral			
			4	Segregated Cash			
			5	Non-Segregated Cash			

## Required Counterparty Reporting by Product

The following table displays which products **require** the reporting of the Counterparty field.  
In addition, the table addresses which specific counterparty field selections are applicable/not applicable.

Table	PID	Product	Applicable Counterparty Values	Not Applicable Counterparty Values
<u>Outflows - Other</u>	5	Liquidity Facilities	Retail Small Business Non-Financial Corporate Sovereign Central Bank Government Sponsored Entity Public Sector Entity Multilateral Development Bank Other Supranational Bank Subject to Prudential Supervision Supervised Non-Bank Financial Entity Debt Issuing Special Purpose Entity Other Financial Entity Municipalities Other	
<u>Inflows - Unsecured</u>	5	Outstanding Draws on Revolving Credit Facilities	Retail	Municipalities
	6	Other Loans	Small Business Non-Financial Corporate	
<u>Inflows - Secured</u>	5	Margin Loans	Sovereign	
	6	Other Secured Loans - Rehypothecatable	Central Bank	
	7	Other Secured Loans - Non-Rehypothecatable	Government Sponsored Entity Public Sector Entity	
<u>Outflows - Deposits</u>	6	Operational Escrow Accounts	Multilateral Development Bank	
	7	Non-Reciprocal Brokered Accounts	Other Supranational	
	8	Affiliated Sweep Accounts	Bank Subject to Prudential Supervision	
	9	Non-Affiliated Sweep Accounts	Supervised Non-Bank Financial Entity	
	10	Other Product Sweep Accounts	Debt Issuing Special Purpose Entity	
	11	Reciprocal Accounts	Other Financial Entity	
	12	Other Third-Party Deposits		
	13	Other Accounts	Other	
<u>Outflows - Secured</u>	7	Customer Shorts		
<u>Outflows - Other</u>	4	Credit Facilities		
<u>Inflows - Secured</u>	1	Reverse Repo	Non-Financial Corporate	Retail
	2	Securities Borrowing	Sovereign	Small Business
	3	Dollar Rolls	Central Bank	Municipalities
	4	Collateral Swaps	Government Sponsored Entity Public Sector Entity	
<u>Inflows - Unsecured</u>	1	Onshore Placements	Multilateral Development Bank	
	2	Offshore Placements	Other Supranational	
	3	Required Nostro Accounts	Bank Subject to Prudential Supervision	
	4	Excess Nostro Accounts	Supervised Non-Bank Financial Entity Debt Issuing Special Purpose Entity	
<u>Outflows - Deposits</u>	4	Operational Accounts	Other Financial Entity	
	5	Non-Operational Accounts	Other	
<u>Outflows - Secured</u>	1	Repo		
	2	Securities Lending		
	3	Dollar Rolls		
	4	Collateral Swaps		
	9	Other Secured Financing		
<u>Outflows - Wholesale</u>	9	Onshore Borrowing		
	10	Offshore Borrowing		
<u>Outflows - Deposits</u>	1	Transactional Accounts	Retail	Debt Issuing Special Purpose Entity
	2	Non-Transactional Relationship Accounts	Small Business	Municipalities
	3	Non-Transactional Non-Relationship Accounts		Non-Financial Corporate Sovereign Central Bank Government Sponsored Entity Public Sector Entity Multilateral Development Bank Other Supranational Bank Subject to Prudential Supervision Supervised Non-Bank Financial Entity Other Financial Entity Other

**Appendix II-b**  
**FR 2052a Counterparty Requirements**

<b>Table</b>	<b>PID</b>	<b>Product</b>	<b>Applicable Counterparty Values</b>	<b>Not Applicable Counterparty Values</b>
<u>Outflows - Secured</u>	5	Federal Home Loan Bank Advances	Public Sector Entity	Retail Small Business Non-Financial Corporate Sovereign Central Bank Government Sponsored Entity Multilateral Development Bank Other Supranational Bank Subject to Prudential Supervision Supervised Non-Bank Financial Entity Debt Issuing Special Purpose Entity Other Financial Entity Municipalities Other
<u>Outflows - Secured</u>	6	Central Bank Draws	Central Bank	Retail Small Business Non-Financial Corporate Sovereign Government Sponsored Entity Public Sector Entity Multilateral Development Bank Other Supranational Bank Subject to Prudential Supervision Supervised Non-Bank Financial Entity Debt Issuing Special Purpose Entity Other Financial Entity Municipalities Other

## Collateral Class Requirements by Product

The following table displays the applicable reporting requirements for the Collateral Class field by Product:

- (1) **Required:** the product by definition requires a collateral class designation
- (2) **Dependent:** the product requires a collateral class designation to the extent collateral has been, or would need to be posted or received
- (3) **Not applicable:** the product should not be assigned a collateral class

<i>PID</i>	<i>Product</i>	<i>Required</i>	<i>Dependent</i>	<i>Not Applicable</i>
<b>Inflows-Assets</b>				
<i>I.A.1</i>	Unencumbered Assets	✓		
<i>I.A.2</i>	Capacity	✓		
<i>I.A.3</i>	Unrestricted Reserve Balances	✓		
<i>I.A.4</i>	Restricted Reserve Balances	✓		
<i>I.A.5</i>	Unsettled Asset Purchases	✓		
<i>I.A.6</i>	Forward Asset Purchases	✓		
<b>Inflows-Unsecured</b>				
<i>I.U.1</i>	Onshore Placements			✓
<i>I.U.2</i>	Offshore Placements			✓
<i>I.U.3</i>	Required Nostro Balances			✓
<i>I.U.4</i>	Excess Nostro Balances			✓
<i>I.U.5</i>	Outstanding Draws on Revolving Facilities			✓
<i>I.U.6</i>	Other Loans			✓
<b>Inflows-Secured</b>				
<i>I.S.1</i>	Reverse Repo	✓		
<i>I.S.2</i>	Securities Borrowing	✓		
<i>I.S.3</i>	Dollar Rolls	✓		
<i>I.S.4</i>	Collateral Swaps	✓		
<i>I.S.5</i>	Margin Loans	✓		
<i>I.S.6</i>	Other Secured Loans (Rehypothecatable)	✓		
<i>I.S.7</i>	Other Secured Loans (Non-Rehypothecatable)	✓		
<b>Inflows-Other</b>				
<i>I.O.1</i>	Derivatives Receivable			✓
<i>I.O.2</i>	Collateral Called for Receipt	✓		
<i>I.O.3</i>	TBA Sales	✓		
<i>I.O.4</i>	Undrawn Committed Facilities Purchased		✓	
<i>I.O.5</i>	Lock-up Balance			✓
<i>I.O.6</i>	Interest and Dividends Receivable		✓	
<i>I.O.7</i>	Net 30-Day Derivative Receivables			✓
<i>I.O.8</i>	Principal Payments on Unencumbered Investment Securities	✓		
<i>I.O.9</i>	Other Cash Inflows		✓	
<b>Outflows-Wholesale</b>				
<i>O.W.1</i>	Asset-Backed Commercial Paper: Single-Seller	✓		
<i>O.W.2</i>	Asset-Backed Commercial Paper: Multi-Seller	✓		
<i>O.W.3</i>	Collateralized Commercial Paper	✓		
<i>O.W.4</i>	Asset-Backed Securities	✓		
<i>O.W.5</i>	Covered Bonds	✓		
<i>O.W.6</i>	Tender Option Bonds	✓		
<i>O.W.7</i>	Other Asset-Backed Financing	✓		
<i>O.W.8</i>	Commercial Paper			✓
<i>O.W.9</i>	Onshore Borrowing			✓
<i>O.W.10</i>	Offshore Borrowing			✓
<i>O.W.11</i>	Unstructured Long Term Debt			✓
<i>O.W.12</i>	Structured Long Term Debt			✓
<i>O.W.13</i>	Government Supported Debt			✓
<i>O.W.14</i>	Unsecured Notes			✓
<i>O.W.15</i>	Structured Notes			✓
<i>O.W.16</i>	Wholesale CDs			✓
<i>O.W.17</i>	Draws on Committed Lines		✓	
<i>O.W.18</i>	Free Credits			✓
<i>O.W.19</i>	Other Unsecured Financing			✓
<b>Outflows-Secured</b>				
<i>O.S.1</i>	Repo	✓		
<i>O.S.2</i>	Securities Lending	✓		
<i>O.S.3</i>	Dollar Rolls	✓		
<i>O.S.4</i>	Collateral Swaps	✓		
<i>O.S.5</i>	FHLB Advances	✓		
<i>O.S.6</i>	Exceptional Central Bank Operations	✓		
<i>O.S.7</i>	Customer Shorts	✓		
<i>O.S.8</i>	Firm Shorts	✓		
<i>O.S.9</i>	Other Secured Financing Transactions	✓		

**Appendix II-c**  
**FR 2052a Collateral Class Requirements**

<b>PID</b>	<b>Product</b>	<b>Required</b>	<b>Dependent</b>	<b>Not Applicable</b>
<b>Outflows-Deposits</b>				
O.D.1	Transactional Accounts		✓	
O.D.2	Non-Transactional Relationship Accounts		✓	
O.D.3	Non-Transactional Non-Relationship Accounts		✓	
O.D.4	Operational Accounts		✓	
O.D.5	Non-Operational Accounts		✓	
O.D.6	Operational Escrow Accounts		✓	
O.D.7	Non-Reciprocal Brokered Deposits		✓	
O.D.8	Affiliated Sweep Accounts		✓	
O.D.9	Non-Affiliated Sweep Accounts		✓	
O.D.10	Other Product Sweep Accounts		✓	
O.D.11	Reciprocal Accounts		✓	
O.D.12	Other Third-Party Deposits		✓	
O.D.13	Other Accounts		✓	
<b>Outflows-Other</b>				
O.O.1	Derivatives Payables			✓
O.O.2	Collateral Called for Delivery	✓		
O.O.3	TBA Purchases	✓		
O.O.4	Credit Facilities		✓	
O.O.5	Liquidity Facilities		✓	
O.O.6	Retail Mortgage Commitments		✓	
O.O.7	Trade Finance Instruments		✓	
O.O.8	MTM Impact on Derivative Positions			✓
O.O.9	Loss of Rehypothecation Rights Due to a 1 Notch Downgrade	✓		
O.O.10	Loss of Rehypothecation Rights Due to a 2 Notch Downgrade	✓		
O.O.11	Loss of Rehypothecation Rights Due to a 3 Notch Downgrade	✓		
O.O.12	Loss of Rehypothecation Rights Due to a Change in Financial Condition	✓		
O.O.13	Total Collateral Required Due to a 1 Notch Downgrade	✓		
O.O.14	Total Collateral Required Due to a 2 Notch Downgrade	✓		
O.O.15	Total Collateral Required Due to a 3 Notch Downgrade	✓		
O.O.16	Total Collateral Required Due to a Change in Financial Condition	✓		
O.O.17	Excess Margin		✓	
O.O.18	Unfunded Term Margin		✓	
O.O.19	Interest and Dividends Payable		✓	
O.O.20	Net 30-Day Derivative Payables			✓
O.O.21	Other Outflows Related to Structured Transactions			✓
O.O.22	Other Cash Outflows		✓	
<b>Supplemental-Informational</b>				
S.I.1	Initial Margin Posted - House	✓		
S.I.2	Initial Margin Posted - Customer	✓		
S.I.3	Initial Margin Received	✓		
S.I.4	Variation Margin Posted - House	✓		
S.I.5	Variation Margin Posted - Customer	✓		
S.I.6	Variation Margin Received	✓		
S.I.7	Collateral Disputes Deliverables			✓
S.I.8	Collateral Disputes Receivables			✓
S.I.9	Sleeper Collateral Deliverables	✓		
S.I.10	Sleeper Collateral Receivables	✓		
S.I.11	Derivative Collateral Substitution Risk			✓
S.I.12	Derivative Collateral Substitution Capacity			✓
S.I.13	Other Collateral Substitution Risk			✓
S.I.14	Other Collateral Substitution Capacity			✓
S.I.15	Long Market Value Client Assets	✓		
S.I.16	Short Market Value Client Assets	✓		
S.I.17	Gross Client Wires Received			✓
S.I.18	Gross Client Wires Paid			✓
S.I.19	Subsidiary Liquidity That Cannot be Transferred	✓		
S.I.20	FRB 23A Capacity			✓
S.I.21	Unencumbered Asset Hedges - Early Termination Outflows	✓		
S.I.22	Unencumbered Asset Hedges - Early Termination Inflows	✓		
S.I.23	Non-Structured Debt Maturing in Greater than 30-days - Primary Market Maker			✓
S.I.24	Structured Debt Maturing in Greater than 30-days - Primary Market Maker			✓
<b>Supplemental-Foreign Exchange</b>				
S.FX.1	Spot			✓
S.FX.2	Forwards and Futures			✓
S.FX.3	Swaps			✓

## Forward Start Product Exclusions

The following products should not be assigned a [Forward Start Bucket] or [Forward Start Amount] value.

<b>PID</b>	<b>Product</b>
<b>Inflows-Assets</b>	
I.A.1	Unencumbered Assets
I.A.2	Capacity
I.A.3	Unrestricted Reserve Balances
I.A.4	Restricted Reserve Balances
<b>Inflows-Unsecured</b>	
I.U.3	Required Nostro Balances
I.U.4	Excess Nostro Balances
<b>Inflows-Other</b>	
I.O.1	Derivatives Receivable
I.O.2	Collateral Called for Receipt
I.O.3	TBA Sales
I.O.4	Undrawn Committed Facilities Purchased
I.O.5	Lock-up Balance
I.O.6	Interest and Dividends Receivable
I.O.7	Net 30-Day Derivative Receivables
I.O.8	Principal Payments on Unencumbered Investment Securities
I.O.9	Other Cash Inflows
<b>Outflows-Wholesale</b>	
O.W.18	Free Credits
<b>Outflows-Deposits (<i>forward start fields not provided</i>)</b>	
O.D.1	Transactional Accounts
O.D.2	Non-Transactional Relationship Accounts
O.D.3	Non-Transactional Non-Relationship Accounts
O.D.4	Operational Accounts
O.D.5	Non-Operational Accounts
O.D.6	Operational Escrow Accounts
O.D.7	Non-Reciprocal Brokered Deposits
O.D.8	Affiliated Sweep Accounts
O.D.9	Non-Affiliated Sweep Accounts
O.D.10	Other Product Sweep Accounts
O.D.11	Reciprocal Accounts
O.D.12	Other Third-Party Deposits
O.D.13	Other Accounts
<b>Outflows-Other</b>	
O.O.1	Derivatives Payables
O.O.2	Collateral Called for Delivery
O.O.3	TBA Purchases
O.O.4	Credit Facilities
O.O.5	Liquidity Facilities
O.O.6	Retail Mortgage Commitments
O.O.7	Trade Finance Instruments
O.O.8	MTM Impact on Derivative Positions
O.O.9	Loss of Rehypothecation Rights Due to a 1 Notch Downgrade

**Appendix II-d**  
**FR 2052a Forward Start Exclusions**

<b>PID</b>	<b>Product</b>
<i>O.O.10</i>	Loss of Rehypothecation Rights Due to a 2 Notch Downgrade
<i>O.O.11</i>	Loss of Rehypothecation Rights Due to a 3 Notch Downgrade
<i>O.O.12</i>	Loss of Rehypothecation Rights Due to a Change in Financial Condition
<i>O.O.13</i>	Total Collateral Required Due to a 1 Notch Downgrade
<i>O.O.14</i>	Total Collateral Required Due to a 2 Notch Downgrade
<i>O.O.15</i>	Total Collateral Required Due to a 3 Notch Downgrade
<i>O.O.16</i>	Total Collateral Required Due to a Change in Financial Condition
<i>O.O.17</i>	Excess Margin
<i>O.O.18</i>	Unfunded Term Margin
<i>O.O.19</i>	Interest and Dividends Payable
<i>O.O.20</i>	Net 30-Day Derivative Payables
<i>O.O.21</i>	Other Outflows Related to Structured Transactions
<i>O.O.22</i>	Other Cash Outflows
<b>Supplemental-Informational</b>	
<i>S.I.1</i>	Initial Margin Posted - House
<i>S.I.2</i>	Initial Margin Posted - Customer
<i>S.I.3</i>	Initial Margin Received
<i>S.I.4</i>	Variation Margin Posted - House
<i>S.I.5</i>	Variation Margin Posted - Customer
<i>S.I.6</i>	Variation Margin Received
<i>S.I.7</i>	Collateral Disputes Deliverables
<i>S.I.8</i>	Collateral Disputes Receivables
<i>S.I.9</i>	Sleeper Collateral Deliverables
<i>S.I.10</i>	Sleeper Collateral Receivables
<i>S.I.11</i>	Derivative Collateral Substitution Risk
<i>S.I.12</i>	Derivative Collateral Substitution Capacity
<i>S.I.13</i>	Other Collateral Substitution Risk
<i>S.I.14</i>	Other Collateral Substitution Capacity
<i>S.I.15</i>	Long Market Value Client Assets
<i>S.I.16</i>	Short Market Value Client Assets
<i>S.I.17</i>	Gross Client Wires Received
<i>S.I.18</i>	Gross Client Wires Paid
<i>S.I.19</i>	Subsidiary Liquidity That Cannot be Transferred
<i>S.I.20</i>	FRB 23A Capacity
<i>S.I.21</i>	Unencumbered Asset Hedges - Early Termination Outflows
<i>S.I.22</i>	Unencumbered Asset Hedges - Early Termination Inflows
<i>S.I.23</i>	Non-Structured Debt Maturing in Greater than 30-days - Primary Market Maker
<i>S.I.24</i>	Structured Debt Maturing in Greater than 30-days - Primary Market Maker



**Appendix III**  
**FR2052a Asset Category Table**

*Note: the "-Q" suffix indicates that assets meet all the asset-specific tests detailed in section 20 of Regulation WW (e.g., risk profile and market-based characteristics)*

<b>Asset Category</b>	<b>Asset Category Description</b>
<b>HQLA Level 1</b>	
A-0-Q	Cash
A-1-Q	Debt issued by the US Treasury
A-2-Q	US Government Agency-issued debt (excluding the US Treasury) with a US Government guarantee
A-3-Q	Vanilla debt (including pass-through MBS) guaranteed by a US Government Agency, where the US Government Agency has a full US Government guarantee
A-4-Q	Structured debt (excluding pass-through MBS) guaranteed by a US Government Agency, where the US Government Agency has a full US Government guarantee
A-5-Q	Other debt with a US Government guarantee
S-1-Q	Debt issued by Non-US Sovereigns with a 0% RW
S-2-Q	Debt issued by multilateral development banks or other supranationals with a 0% RW
S-3-Q	Debt with a non-US sovereign or multilateral development bank or other supranational, guarantee, where guaranteeing entity has a 0% RW
S-4-Q	Debt issued or guaranteed by a Non-US Sovereign that does not have a 0% RW, but supports outflows that are in the same jurisdiction of the sovereign and are denominated in the same currency as the debt
<b>HQLA Level 2a</b>	
G-1-Q	Senior to preferred debt issued by a US Government Sponsored Entity (GSE)
G-2-Q	Vanilla debt (including pass-through MBS) guaranteed by a US GSE
G-3-Q	Structured debt (excluding pass-through MBS) guaranteed by a US GSE
S-5-Q	Debt issued by Non-US Sovereigns with a 20% RW, not otherwise included
S-6-Q	Debt issued by multilateral development banks or other supranationals with a 20% RW, not otherwise included
S-7-Q	Debt with a non-US sovereign or multilateral development bank or other supranational guarantee, where guaranteeing entity has a 20% RW, not otherwise included
<b>HQLA Level 2b</b>	
E-1-Q	US equities - Russell 1000
E-2-Q	Non-US Equities listed on a foreign index designated to by the local supervisor as qualifying for the LCR, and denominated in USD or the currency of outflows that the foreign entity is supporting
IG-1-Q	Investment grade corporate debt
IG-2-Q	Investment grade general obligation US municipal securities
<b>Non-HQLA Assets that do not meet the asset-specific tests detailed in section 20 of Regulation WW</b>	
A-0	Cash
A-1	Debt issued by the US Treasury
A-2	US Government Agency-issued debt (excluding the US Treasury) with a US Government guarantee
A-3	Vanilla debt (including pass-through MBS) guaranteed by a US Government Agency, where the US Government Agency has a full US Government guarantee
A-4	Structured debt (excluding pass-through MBS) guaranteed by a US Government Agency, where the US Government Agency has a full US Government guarantee
A-5	Other debt with a US Government guarantee
S-1	Debt issued by Non-US Sovereigns with a 0% RW
S-2	Debt issued by multilateral development banks or other supranationals with a 0% RW
S-3	Debt with a non-US sovereign or multilateral development bank or other supranational, guarantee, where guaranteeing entity has a 0% RW
S-4	Debt issued or guaranteed by a Non-US Sovereign that does not have a 0% RW, but supports outflows that are in the same jurisdiction of the sovereign and are denominated in the same currency as the debt
<b>HQLA Level 2a</b>	
G-1	Senior to preferred debt issued by a US Government Sponsored Entity (GSE)
G-2	Vanilla debt (including pass-through MBS) guaranteed by a US GSE
G-3	Structured debt (excluding pass-through MBS) guaranteed by a US GSE
S-5	Debt issued by Non-US Sovereigns with a 20% RW, not otherwise included
S-6	Debt issued by multilateral development banks or other supranationals with a 20% RW, not otherwise included
S-7	Debt with a non-US sovereign or multilateral development bank or other supranational guarantee, where guaranteeing entity has a 20% RW, not otherwise included
<b>HQLA Level 2b</b>	
E-1	US equities - Russell 1000
E-2	Non-US Equities listed on a foreign index designated to by the local supervisor as qualifying for the LCR, and denominated in USD or the currency of outflows that the foreign entity is supporting
IG-1	Investment grade corporate debt
IG-2	Investment grade debt issued or guaranteed by municipal/public sector entities (PSEs)

**Appendix III**  
**FR2052a Asset Category Table**

<b>Asset Category</b>	<b>Asset Category Description</b>
<b>Non-HQLA Assets other</b>	
S-8	All other debt issued by sovereigns and supranational entities, not otherwise included
G-4	Debt, other than senior or preferred, issued by a US GSE
E-3	All other US equities, including ETFs and preferred stock
E-4	All other non-US equities, including ETFs and preferred stock
IG-3	Investment grade Vanilla ABS
IG-4	Investment grade Structured ABS
IG-5	Investment grade Private label Pass-thru CMBS/RMBS
IG-6	Investment grade Private label Structured CMBS/RMBS
IG-7	Investment grade covered bonds
N-1	Non-investment grade debt issued by municipals/PSEs
N-2	Non-investment grade corporate debt
N-3	Non-investment grade Vanilla ABS
N-4	Non-investment grade structured ABS
N-5	Non-investment grade Private label Pass-thru CMBS/RMBS
N-6	Non-investment grade Private label Structured CMBS/RMBS
N-7	Non-investment grade covered bonds
L-1	GSE-eligible conforming residential mortgages
L-2	Other GSE-eligible loans
L-3	Other 1-4 family residential mortgages
L-4	Other multi family residential mortgages
L-5	Home equity loans
L-6	Credit card loans
L-7	Auto loans and leases
L-8	Other consumer loans and leases
L-9	Commercial real estate loans
L-10	Commercial and industrial loans
L-11	All other loans
Y-1	Debt issued by reporting firm - parent
Y-2	Debt issued by reporting firm - bank
Y-3	Debt issued by reporting firm - all other (incl. conduits)
C-1	Commodities
Z-1	All other assets

# Maturity Time Bucket Value List

The [Maturity Bucket] and [Forward Start Bucket] fields allow for daycount reporting at the following level of granularity:

<b>Daily</b>	Open	<b>Daily</b>	Day 40	
	Day 1		Day 41	
	Day 2		Day 42	
	Day 3		Day 43	
	Day 4		Day 44	
	Day 5		Day 45	
	Day 6		Day 46	
	Day 7		Day 47	
	Day 8		Day 48	
	Day 9		Day 49	
	Day 10		Day 50	
	Day 11		Day 51	
	Day 12		Day 52	
	Day 13		Day 53	
	Day 14		Day 54	
	Day 15		Day 55	
	Day 16		Day 56	
	Day 17		Day 57	
	Day 18		Day 58	
	Day 19		Day 59	
	Day 20		Day 60	
	Day 21		<b>Weekly*</b>	61 - 67 Days
	Day 22			68 - 74 Days
	Day 23			75 - 82 Days
	Day 24			83 - 90 Days
	Day 25		<b>30-day</b>	91 - 120 Days
	Day 26			121 - 150 Days
	Day 27			151 - 180 Days
	Day 28		<b>180-day</b>	181 - 270 Days
	Day 29			271 Days - 1 Yr
	Day 30		<b>Yearly</b>	>1 Yr <= 2 Yr
	Day 31			>2 Yr <= 3 Yr
	Day 32			>3 Yr <= 4 Yr
	Day 33			>4 Yr <= 5 Yr
	Day 34		<b>Residual</b>	>5 Yr
	Day 35			
	Day 36			
	Day 37			
	Day 38			
Day 39				

\*The first two "weekly" buckets contain 7 days, while the last two contain 8 days

**Appendix IV-b  
FR 2052a Maturity Bucket Tailoring**

**Maturity Buckets by Reporting Cohort**

(1) U.S. firms with ≥ \$700 billion in assets or ≥ \$10 trillion in assets under custody; FBOs identified as LISSC firms.

(a) All products should be reported using the following 75 maturity buckets:

Open	Daily	Weekly* Buckets	30-Day Buckets	90-Day Buckets	Yearly Buckets	> 5 Years
	Day 1 ↔ Day 60 <i>60 buckets</i>	Day 61 ↔ Day 90 <i>4 buckets</i>	Day 91 ↔ Day 180 <i>3 buckets</i>	Day 181 ↔ Day 365 <i>2 buckets</i>	Day 366 ↔ Year 5 <i>4 buckets</i>	

(2) U.S. firms with ≥ \$250 billion in assets or ≥ \$10 billion in foreign exposure; FBOs with ≥ \$250 billion in U.S. assets and not included in (1).

(a) All outflow and supplemental products with maturities within 1 year should be reported using the 70 applicable maturity buckets, while these products with contractual maturities beyond 1 year may be reported in aggregate in the > 1 Year and ≤ 2 Year bucket.

Open	Daily	Weekly* Buckets	30-Day Buckets	90-Day Buckets	All cash flows maturing in > 1 year
	Day 1 ↔ Day 60 <i>60 buckets</i>	Day 61 ↔ Day 90 <i>4 buckets</i>	Day 91 ↔ Day 180 <i>3 buckets</i>	Day 181 ↔ Day 365 <i>2 buckets</i>	> 1 Year and ≤ 2 Years <i>1 bucket</i>

(b) All inflow products with maturities within 1 year should be reported using the 70 applicable maturity buckets, while these products with contractual maturities beyond 1 year may be reported in aggregate in the > 5 Year bucket.

Open	Daily	Weekly* Buckets	30-Day Buckets	90-Day Buckets	All cash flows maturing in > 1 year
	Day 1 ↔ Day 60 <i>60 buckets</i>	Day 61 ↔ Day 90 <i>4 buckets</i>	Day 91 ↔ Day 180 <i>3 buckets</i>	Day 181 ↔ Day 365 <i>2 buckets</i>	> 5 Years <i>1 bucket</i>

(3) U.S. firms with < \$250 billion in assets and < \$10 billion in foreign exposure; FBOs with < \$250 billion in U.S. assets.

(a) All balances for products I.A.1 and I.A.2 may be reported under the maturity bucket "Open"

All balances
Open
<i>1 bucket</i>

(b) Loan cash flows reported under products I.U.6 and I.S.7 (including interest) may be split into the following 2 maturity buckets:

All cash flows due in ≤ 30 days	All cash flows due in > 30 days
Day 30	> 5 Years
<i>1 bucket</i>	<i>1 bucket</i>

(c) Interest and dividends payable (O.O.19) in 30-days may be reported in aggregate under maturity bucket "Day 1":

All cash flows due in ≤ 30 days	All cash flows due in > 30 days
Day 1	Not reported
<i>1 bucket</i>	<i>n/a</i>

(d) Interest and dividends receivable (I.O.6) in 30-days may be reported in aggregate under maturity bucket "Day 30":

All cash flows due in ≤ 30 days	All cash flows due in > 30 days
Day 30	Not reported
<i>1 bucket</i>	<i>n/a</i>

(e) All other outflow and supplemental products with maturities within 1 year should be reported using the 70 applicable maturity buckets, while these products with contractual maturities beyond 1 year may be reported in aggregate in the > 1 Year and ≤ 2 Year bucket.

Open	Daily	Weekly* Buckets	30-Day Buckets	90-Day Buckets	All cash flows maturing in > 1 year
	Day 1 ↔ Day 60 <i>60 buckets</i>	Day 61 ↔ Day 90 <i>4 buckets</i>	Day 91 ↔ Day 180 <i>3 buckets</i>	Day 181 ↔ Day 365 <i>2 buckets</i>	> 1 Year and ≤ 2 Years <i>1 bucket</i>

(f) All other inflow products with maturities within 1 year should be reported using the 70 applicable maturity buckets, while these products with contractual maturities beyond 1 year may be reported in aggregate in the > 5 Year bucket.

Open	Daily	Weekly* Buckets	30-Day Buckets	90-Day Buckets	All cash flows maturing in > 1 year
	Day 1 ↔ Day 60 <i>60 buckets</i>	Day 61 ↔ Day 90 <i>4 buckets</i>	Day 91 ↔ Day 180 <i>3 buckets</i>	Day 181 ↔ Day 365 <i>2 buckets</i>	> 5 Years <i>1 bucket</i>

\*The first two "weekly" buckets contain 7 days, while the last two contain 8 days (i.e., days 61-67, 68-74, 75-82, 83-90)

## Appendix V: Double-Counting of Certain FR2052a Exposures

The FR 2052a instructions state that, as a general rule, transactions should not be reported twice in a single submission. However, there are certain exceptions to this rule and this document outlines the instances when it is acceptable.

The following items may be double-counted:

1. **All third-party exposures at subsidiaries that are designated reporting entities**, as these will be, at a minimum, reported for both the consolidated reporting entity and all applicable reporting entities that comprise the consolidated firm.
2. **Collateral swaps**, as each transaction will be reported in both the Inflows-Secured and Outflows-Secured tables (albeit from different perspectives).
3. **Collateral that has been received via a secured lending transaction and pre-positioned at a central bank or GSE**, as these assets should appear in the I.S table (note that the [Unencumbered] flag must be set to *false*) and under product I.A.2: Capacity.
4. **Available-for-sale loans and loans held in a reporting firm's trading book**, as these must be reported in the Inflows-Unsecured table by counterparty as well as under I.A.1: Unencumbered Assets according to their market value.
5. **Unsecured derivatives cash flows occurring over the next 30 days**, as these must be reported under products I.O.1: Derivatives Receivables or O.O.1: Derivatives Payables and must be included in the calculation of products I.O.7: Net 30-day Derivative Receivables or O.O.20: Net 30-day Derivative Payables.
6. **Derivative collateral cash flows occurring over the next 30 days**, as these must be reported under products I.O.2: Collateral Called for Receipt or O.O.2: Collateral Called for Delivery and must be included in the calculation of products I.O.7: Net 30-day Derivative Receivables or O.O.20: Net 30-day Derivative Payables.
7. **Foreign exchange transactions maturing over the next 30 days**, as these must be reported under products S.FX.1: Spot, S.FX.2: Forwards and Futures, and S.FX.3: Swaps and must be included in the calculation of products I.O.7: Net 30-day Derivative Receivables or O.O.20: Net 30-day Derivative Payables.
8. **Forward purchases and sales of securities maturing over the next 30 days**, as these purchases must be reported under I.A.6: Forward Asset Purchases and sales must be reported under O.S.8: Firm Shorts, with a [Sub-Product] of "Unsettled (Forward)", and both must be included in the calculation of products I.O.7: Net 30-day Derivative Receivables or O.O.20: Net 30-day

Derivative Payables.

9. **Structured and non-structured debt maturing beyond 30 days where the reporting firm is the primary market maker**, as these balances will be reported in one of the Outflows-Wholesale products and in S.I.23: : Non-Structured Debt Maturing in Greater than 30-days – Primary Market Maker or S.I.24: Structured Debt Maturing in Greater than 30-days – Primary Market Maker.
10. **O.O.13-O.O.16: Total Collateral Required Due to a Downgrade/Change in Financial Condition**, as the various downgrade levels are meant to reflect a cumulative impact. This concept is illustrated by the inequalities below:  
  
*Total Collateral Required Due to a:*  
1 Notch Downgrade  $\leq$  2 Notch Downgrade  $\leq$  3 Notch Downgrade  $\leq$  Change in Financial Condition
11. **O.O.9-O.O.12: Loss of Re-hypothecation Rights Due to a Downgrade/Change in Financial Condition**, as the various downgrade levels are meant to reflect the cumulative impact. This concept is illustrated by the inequalities below:  
  
*Loss of Re-hypothecation Rights Due to a:*  
1 Notch Downgrade  $\leq$  2 Notch Downgrade  $\leq$  3 Notch Downgrade  $\leq$  Change in Financial Condition
12. **I.O.2: Collateral called for Receipt with a [Maturity Bucket] = “Open”**, as collateral that is both called for and received on the reporting date T should be also reported in the stock of S.I.3: Initial Margin Received or S.I.4: Variation Margin Posted – House or S.I.5: Variation Margin Posted – Customer.
13. **O.O.2: Collateral called for Delivery with a [Maturity Bucket] = “Open”**, as collateral that is both called for and posted on the reporting date T should be also be reported in the stock of S.I.1: Initial Margin Posted- House or S.I.2: Initial Margin Posted – Customer or S.I.4: Variation Margin Posted – House or S.I.5: Variation Margin Posted - Customer.
14. **S.I.8: Collateral Disputes Receivables and I.O.2: Collateral Called for Receipt**, since an amount in dispute should be reflected in both products.
15. **S.I.7: Collateral Disputes Deliverables and O.O.2: Collateral Called for Delivery**, since an amount in dispute should be reflected in both products.
16. **S.I.10: Sleeper Collateral Receivables**, as the amount due to a reporting entity but not yet called for will also be included in the total amount of S.I.4: Variation Margin Posted – House or S.I.5: Variation Margin Posted - Customer.

17. **S.I.9: Sleeper Collateral Deliverables**, as the amount due to a reporting firm's counterparties that has not yet been called for should also be included in the total amount of S.I.6: Variation Margin Received.
18. **S.I.19: Subsidiary Liquidity that Cannot Be Transferred** should also be reported elsewhere on the FR 2052A submission, such as products in the Inflows-Assets, Inflows-Secured, or Supplemental-Informational tables that count towards a firm's HQLA.
19. **O.D.10: Other Product Sweep Accounts** includes balances that are swept from deposit accounts into other products or other types of deposits accounts. These balances should be reported in both the product that corresponds with the contractual liability into which the funds are swept as of close of business on the reporting date, as well as O.D.10.

## APPENDIX VI

### LCR to FR 2052a Mapping

The Board of Governors of the Federal Reserve System (Board) has developed this document to assist reporting firms subject to the liquidity coverage ratio rule (LCR Rule<sup>1</sup>) in mapping the provisions of the LCR Rule to the unique data identifiers reported on FR 2052a. This mapping document is not a part of the LCR Rule nor a component of the FR 2052a report. Firms may use this mapping document solely at their discretion. From time to time, to ensure accuracy, the Board may publish an updated mapping document and will notify reporting firms of these changes.

#### **Key**

*	Values relevant to the LCR
#	Values not relevant to the LCR
NULL	Should not have an associated value

### LCR Calculation<sup>2,3</sup>

$$LCR = \frac{HQLA \text{ amount}}{Total \text{ Net Cash Outflows}}$$

$$\begin{aligned} HQLA \text{ amount} = & (Level \ 1 \ HQLA \ additive \ values - Level \ 1 \ HQLA \ subtractive \ values) \\ & + .85(Level \ 2A \ HQLA \ additive \ values - Level \ 2A \ HQLA \ subtractive \ values) \\ & + .5(Level \ 2B \ HQLA \ additive \ values - Level \ 2B \ HQLA \ subtractive \ values) \\ & - MAX[ Unadjusted \ excess \ HQLA, Adjusted \ excess \ HQLA ] \end{aligned}$$

$$Unadjusted \ excess \ HQLA = Level \ 2 \ cap \ excess \ amount + Level \ 2B \ cap \ excess \ amount$$

$$Level \ 2 \ cap \ excess \ amount = MAX[ 0,$$

$$\begin{aligned} & .85(Level \ 2A \ HQLA \ additive \ values - Level \ 2A \ HQLA \ subtractive \ values) \\ & + .5(Level \ 2B \ HQLA \ additive \ values - Level \ 2B \ HQLA \ subtractive \ values) \\ & - .6667(Level \ 1 \ HQLA \ additive \ values - Level \ 1 \ HQLA \ subtractive \ values) ] \end{aligned}$$

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<sup>1</sup> Refer to LCR Rule as defined on p. 1 of the FR 2052a Instructions.

<sup>2</sup> For the maturity mismatch add-on, please note that Open maturity should still be reported in FR 2052a, and the LCR calculation will convert Open to day 1 pursuant to section 31(a)(4) of the LCR Rule.

<sup>3</sup> For the modified LCR, simply ignore the maturity mismatch add-on calculation.



*Level 2B cap excess amount = MAX[ 0,*

*.5(Level 2B HQLA additive values – Level 2B HQLA subtractive values)  
– Level 2 cap excess amount  
– .1765( (Level 1 HQLA additive values – Level 1 HQLA subtractive values)  
+ .85(Level 2A HQLA additive values – Level 2A HQLA subtractive values) ) ]*

*Adjusted level 1 HQLA additive values*

*= Level 1 HQLA additive values + Secured lending unwind maturity amounts  
– Secured lending unwind collateral values with Level 1 collateral class  
– Secured funding unwind maturity amounts  
+ Secured funding unwind collateral values with Level 1 collateral class  
+ Asset exchange unwind maturity amounts with Level 1 subproduct  
– Asset exchange unwind collateral values with Level 1 collateral class*

*Adjusted level 2A HQLA additive values*

*= Level 2A HQLA additive values  
– Secured lending unwind collateral values with Level 2A collateral class  
+ Secured funding unwind collateral values with Level 2A collateral class  
+ Asset exchange unwind maturity amounts with Level 2A subproduct  
– Asset exchange unwind collateral values with Level 2A collateral class*

*Adjusted level 2B HQLA additive values*

*= Level 2B HQLA additive values  
– Secured lending unwind collateral values with Level 2B collateral class  
+ Secured funding unwind collateral values with Level 2B collateral class  
+ Asset exchange unwind maturity amounts with Level 2B subproduct  
– Asset exchange unwind collateral values with Level 2B collateral class*

*Adjusted excess HQLA*

*= Adjusted level 2 cap excess amount + Adjusted level 2B cap excess amount*

*Adjusted level 2 cap excess amount = MAX[ 0,*

*.85(Adjusted level 2A HQLA additive values  
– Level 2A HQLA subtractive values)  
+ .5(Adjusted level 2B HQLA additive values  
– Level 2B HQLA subtractive values)  
– .6667(Adjusted level 1 HQLA additive values  
– Level 1 HQLA subtractive values) ]*

*Adjusted level 2B cap excess amount = MAX[ 0,*

$$\begin{aligned}
 & .5(\text{Adjusted level 2B HQLA additive values} \\
 & - \text{Level 2B HQLA subtractive values}) - \text{Adjusted level 2 cap excess amount} \\
 & - .1765(\text{Adjusted level 1 HQLA additive values} \\
 & - \text{Level 1 HQLA subtractive values}) \\
 & + .85(\text{Adjusted level 2A HQLA additive values} \\
 & - \text{Level 2A HQLA subtractive values}) ) ]
 \end{aligned}$$

*Total Net Cash Outflows*

$$\begin{aligned}
 & = \text{Outflow values} * \text{Respective outflow rates} \\
 & - \text{MIN [ Inflow values} \\
 & * \text{Respective inflow rates, } .75(\text{Outflow values} * \text{Respective outflow rates}) ] \\
 & + \text{Maturity mismatch add on}
 \end{aligned}$$

*Maturity mismatch add on*

$$\begin{aligned}
 & = \text{MAX [ 0, Largest net cumulative maturity outflow amount ]} \\
 & - \text{MAX [ 0, Net day 30 cumulative maturity outflow amount ]}
 \end{aligned}$$

*Largest net cumulative maturity outflow amount*

$$\begin{aligned}
 & = \text{MAX} \left[ \sum_{n=1}^m \left[ \begin{aligned} & (\text{Outflow values corresponding to } .32(g), (h)(1), (h)(2), (h)(5), (j), (k), \text{ and } (l) \\ & \text{with maturity bucket of } n * \text{Respective outflow rates}) - (\text{Inflow values} \\ & \text{corresponding to } .33(c), (d), (e), \text{ and } (f) \text{ with maturity bucket of } n * \\ & \text{Respective inflow rates}) \end{aligned} \right] \right. \\
 & \left. \forall m \in \{1, 2, \dots, 30\} \right]
 \end{aligned}$$

*Net day 30 cumulative maturity outflow amount*

$$= \sum_{n=1}^{30} \left[ \begin{aligned} & (\text{Outflow values corresponding to } .32(g), (h)(1), (h)(2), (h)(5), (j), (k), \text{ and } (l) \\ & \text{with maturity bucket of } n * \text{Respective outflow rates}) - (\text{Inflow values} \\ & \text{corresponding to } .33(c), (d), (e), \text{ and } (f) \text{ with maturity bucket of } n * \\ & \text{Respective inflow rates}) \end{aligned} \right]$$

## HQLA Amount Values

### *HQLA Additive Values*

<b>(1) High-Quality Liquid Assets (Subpart C, §.20-.22)</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.A.1, 2, and 3
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	Not Other Cash
Market Value	*
Lendable Value	#
Maturity Bucket	Open for I.A.3, # otherwise
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	HQLA (except A-0-Q for I.A.2)
Treasury Control	Y

<b>(2) Rehypothecatable Collateral (Subpart C, §.20-.22)</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.1, 2, 3, 4, 5, and 6
Product	Matches PID
SID	#
Sub-Product	#
Maturity Amount	#
Maturity Bucket	#
Effective Maturity Bucket	NULL
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	HQLA (except A-0-Q)
Collateral Value	*
Unencumbered	Y
Treasury Control	Y
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	#
Counterparty	#

<b>(3) Rehypothecatable Collateral (Subpart C, §.20-.22)</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	S.I.3 and 6
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	Unencumbered and Treasury Control
SID2	#
Sub-Product2	#
Market Value	*
Collateral Class	HQLA
Internal	#
Internal Counterparty	#
Prime Brokerage	#

*HQLA Subtractive Values*

<b>(4) Excluded Sub HQLA (§.22(b)(3)and(4))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	S.I.19
Product	Matches PID
SID	#
Sub-Product	#
SID2	#
Sub-Product2	#
Market Value	*
Collateral Class	HQLA
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(5) Early Hedge Termination Outflows (§.22(a)(3))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	S.I.21

Product	Matches PID
SID	#
Sub-Product	#
SID2	#
Sub-Product2	#
Market Value	*
Collateral Class	HQLA
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(6) Excess Collateral (§.22(b)(5))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	S.I.9
Product	Matches PID
SID	#
Sub-Product	#
SID2	#
Sub-Product2	#
Market Value	*
Collateral Class	HQLA
Internal	#
Internal Counterparty	#
Prime Brokerage	#

### *Unwind Transactions*

<b>(7) Secured Lending Unwind (Subpart C, §.21)</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.1, 2, 3, 5, and 6
Product	Matches PID
SID	#
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Effective Maturity Bucket	NULL or <= 30 calendar days, but not Open
Forward Start Amount	NULL
Forward Start Bucket	NULL

Collateral Class	HQLA
Collateral Value	*
Unencumbered	Y if Effective Maturity Bucket is NULL, otherwise #
Treasury Control	Y
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	#
Counterparty	#

(8) Secured Funding Unwind (Subpart C, §.21)	
Field	Value
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.S.1, 2, 3, 5, 6, 7, and 9
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	For O.S.7, cannot be Unsettled (Regular Way) or Unsettled (Forward), # otherwise
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	HQLA
Collateral Value	*
Treasury Control	Y
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
Rehypothecated	#
CID	#
Counterparty	#

(9) Asset Exchange Unwind (Subpart C, §.21)	
Field	Value
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.4
Product	#

SID	Matches Sub-Product
Sub-Product	Level 1 HQLA, Level 2A HQLA, and Level 2B HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Effective Maturity Bucket	NULL or <= 30 calendar days, not Open
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	HQLA
Collateral Value	*
Unencumbered	Y if Effective Maturity Bucket is NULL, otherwise #
Treasury Control	Y
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	#
Counterparty	#

## OUTFLOW VALUES

<b>(10) Stable Retail Deposits (§.32(a)(1))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.1 and 2
Product	Matches PID
CID	Matches Counterparty
Counterparty	Retail or Small Business
Maturity Amount	*
Maturity Bucket	#
Collateral Class	#
Collateral Value	#
Insured	FDIC
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#

<b>(11) Other Retail Deposits (§.32(a)(2))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.1, 2, and 3
Product	Matches PID
CID	Matches Counterparty
Counterparty	Retail or Small Business
Maturity Amount	*
Maturity Bucket	#
Collateral Class	#
Collateral Value	#
Insured	Not FDIC for PID = 1 and 2, and # for PID = 3
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#

<b>(12) Insured Placed Retail Deposits (§.32(a)(3))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*



Converted	#
PID	O.D.12
Product	Matches PID
CID	Matches Counterparty
Counterparty	Retail or Small Business
Maturity Amount	*
Maturity Bucket	#
Collateral Class	#
Collateral Value	#
Insured	FDIC
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#

<b>(13) Non-Insured Placed Retail Deposits (§.32(a)(4))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.12
Product	Matches PID
CID	Matches Counterparty
Counterparty	Retail or Small Business
Maturity Amount	*
Maturity Bucket	#
Collateral Class	#
Collateral Value	#
Insured	Not FDIC
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#

<b>(14) Other Retail Funding (§.32(a)(5))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.13
Product	Matches PID
CID	Matches Counterparty
Counterparty	Retail or Small Business
Maturity Amount	*

Maturity Bucket	#
Collateral Class	#
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	NULL
Internal	#
Internal Counterparty	#

<b>(15) Other Retail Funding (§.32(a)(5))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.O.22
Product	Matches PID
CID	Matches Counterparty
Counterparty	Retail or Small Business
Maturity Amount	*
Maturity Bucket	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(16) Other Retail Funding (§.32(a)(5))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.S.1, 2, 7, and 9
Product	Matches PID
SID	#
Sub-Product	For O.S.7, cannot be Unsettled (Regular Way) or Unsettled (Forward), # otherwise
Maturity Amount	*
Maturity Bucket	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#

Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
Rehypothecated	#
CID	Matches Counterparty
Counterparty	Retail or Small Business

<b>(17) Structured Transaction Outflow Amount (§.32(b))</b> <b>(The total amount for 32(b) is the relevant commitment amounts plus the incremental increase from O.O.21)</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.O.21 (adds the incremental amount)
Product	Matches PID
CID	#
Counterparty	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	#
Collateral Value	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(18) Net Derivatives Cash Outflow Amount (§.32(c))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.O.20
Product	Matches PID
CID	#
Counterparty	#
Maturity Amount	*
Maturity Bucket	#
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	#

Collateral Value	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(19) Mortgage Commitment Outflow Amount (§.32(d))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.O.6
Product	Matches PID
CID	Matches Counterparty
Counterparty	Retail
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	#
Collateral Value	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(20) Affiliated DI Commitments (§.32(e)(1)(i))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm that is a depository institution
Currency	*
Converted	#
PID	O.O.4 and 5
Product	Matches PID
CID	Matches Counterparty
Counterparty	Bank
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	*
Collateral Value	*
Internal	Y
Internal Counterparty	Bank from the U.S. subject to the LCR
Prime Brokerage	#

<b>(21) Retail Commitments (§.32(e)(1)(ii))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.O.4, 5 and 18
Product	Matches PID
CID	Matches Counterparty
Counterparty	Retail or Small Business
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	*
Collateral Value	*
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(22) Non-Financial Corporate Credit Facilities (§.32(e)(1)(iii))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.O.4
Product	Matches PID
CID	Matches Counterparty
Counterparty	Non-Financial Corporate, Sovereign, Central Bank, GSE, PSE, MDB, Other Supranational
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	*
Collateral Value	*
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(23) Non-Financial Corporate Liquidity Facilities (§.32(e)(1)(iv))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#

PID	O.O.5 and 18
Product	Matches PID
CID	Matches Counterparty
Counterparty	Non-Financial Corporate, Sovereign, Central Bank, GSE, PSE, MDB, Other Supranational, Municipalities for VRDN Structures
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	*
Collateral Value	*
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(24) Bank Commitments (§.32(e)(1)(v))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.O.4, 5 and 18
Product	Matches PID
CID	Matches Counterparty
Counterparty	Bank
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	*
Collateral Value	*
Internal	Y
Internal Counterparty	Bank not from the U.S. or Bank from the U.S. not subject to the LCR
Prime Brokerage	#

<b>(25) Bank Commitments (§.32(e)(1)(v))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.O.4, 5 and 18
Product	Matches PID
CID	Matches Counterparty

Counterparty	Bank
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	*
Collateral Value	*
Internal	N
Internal Counterparty	NULL
Prime Brokerage	#

<b>(26) Non-Bank and Non-SPE Financial Sector Entity Credit Facilities (§.32(e)(1)(vi))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.O.4
Product	Matches PID
CID	Matches Counterparty
Counterparty	Supervised Non-Bank Financial Entity, Other Financial Entity
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	*
Collateral Value	*
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(27) Non-Bank and Non-SPE Financial Sector Entity Liquidity Facilities (§.32(e)(1)(vii))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.O.5 and 18
Product	Matches PID
CID	Matches Counterparty
Counterparty	Supervised Non-Bank Financial Entity, Other Financial Entity
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	#

Forward Start Bucket	#
Collateral Class	*
Collateral Value	*
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(28) Debt Issuing SPE Commitments (§.32(e)(1)(viii))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.O.4, 5 and 18
Product	Matches PID
CID	Matches Counterparty
Counterparty	Debt Issuing SPE
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	*
Collateral Value	*
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(29) Other Commitments (§.32(e)(1)(ix))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.O.4, 5 and 18
Product	Matches PID
CID	Matches Counterparty
Counterparty	Other
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	*
Collateral Value	*
Internal	#
Internal Counterparty	#
Prime Brokerage	#



<b>(30) Changes in Financial Condition (§.32(f)(1))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.O.16
Product	Matches PID
CID	#
Counterparty	#
Maturity Amount	*
Maturity Bucket	#
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	#
Collateral Value	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(31) Changes in Financial Condition (§.32(f)(1))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.O.12
Product	Matches PID
CID	#
Counterparty	#
Maturity Amount	*
Maturity Bucket	#
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	#
Collateral Value	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(32) Derivative Collateral Potential Valuation Changes (§.32(f)(2))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*

Converted	#
PID	S.I.1, 2, 4 and 5
Product	Matches PID
SID	#
Sub-Product	#
SID2	#
Sub-Product2	#
Market Value	*
Collateral Class	Not level 1 HQLA
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(33) Potential Derivative Valuation Changes (§.32(f)(3))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.O.8
Product	Matches PID
CID	#
Counterparty	#
Maturity Amount	*
Maturity Bucket	#
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	#
Collateral Value	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(34) Collateral Deliverables (§.32(f)(4) and (5))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	S.I.9
Product	Matches PID
SID	#
Sub-Product	#
SID2	#
Sub-Product2	#
Market Value	*

Collateral Class	Non-HQLA <sup>4</sup> or Z-1 All other assets
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(35) Collateral Substitution (§.32(f)(6))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	S.I.11 and 13
Product	Matches PID
SID	#
Sub-Product	#
SID2	#
Sub-Product2	#
Market Value	*
Collateral Class	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(36) Other Brokered Retail Deposits Maturing within 30 days (§.32(g)(1))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.7
Product	Matches PID
CID	Matches Counterparty
Counterparty	Retail or Small Business
Maturity Amount	*
Maturity Bucket	<= 30 calendar days (but not open)
Collateral Class	#
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#

<b>(37) Other Brokered Retail Deposits Maturing later than 30 days (§.32(g)(2))</b>
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<sup>4</sup> Non-HQLA is all asset classes listed in appendix III that do not have a “-Q” suffix, except Z-1 All other assets.

Field	Value
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.7
Product	Matches PID
CID	Matches Counterparty
Counterparty	Retail or Small Business
Maturity Amount	*
Maturity Bucket	> 30 calendar days
Collateral Class	#
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#

<b>(38) Insured Other Brokered Retail Deposits with No Maturity(\$.32(g)(3))</b>	
Field	Value
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.7
Product	Matches PID
CID	Matches Counterparty
Counterparty	Retail or Small Business
Maturity Amount	*
Maturity Bucket	Open
Collateral Class	#
Collateral Value	#
Insured	FDIC
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#

<b>(39) Not Fully Insured Other Brokered Retail Deposits with No Maturity (\$.32(g)(4))</b>	
Field	Value
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.7
Product	Matches PID

CID	Matches Counterparty
Counterparty	Retail or Small Business
Maturity Amount	*
Maturity Bucket	Open
Collateral Class	#
Collateral Value	#
Insured	Not FDIC
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#

(40) Insured Reciprocal (§.32(g)(5))	
Field	Value
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.11
Product	Matches PID
CID	Matches Counterparty
Counterparty	Retail or Small Business
Maturity Amount	*
Maturity Bucket	#
Collateral Class	#
Collateral Value	#
Insured	FDIC
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#

(41) Not Fully Insured Reciprocal (§.32(g)(6))	
Field	Value
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.11
Product	Matches PID
CID	Matches Counterparty
Counterparty	Retail or Small Business
Maturity Amount	*
Maturity Bucket	#
Collateral Class	#
Collateral Value	#

Insured	Not FDIC
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#

<b>(42) Insured Affiliated Sweeps (§.32(g)(7))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.8
Product	Matches PID
CID	Matches Counterparty
Counterparty	Retail or Small Business
Maturity Amount	*
Maturity Bucket	#
Collateral Class	#
Collateral Value	#
Insured	FDIC
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#

<b>(43) Insured Non-Affiliated Sweeps (§.32(g)(8))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.9
Product	Matches PID
CID	Matches Counterparty
Counterparty	Retail or Small Business
Maturity Amount	*
Maturity Bucket	#
Collateral Class	#
Collateral Value	#
Insured	FDIC
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#

<b>(44) Sweeps that are not Fully Insured (§.32(g)(9))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.8 and 9
Product	Matches PID
CID	Matches Counterparty
Counterparty	Retail or Small Business
Maturity Amount	*
Maturity Bucket	#
Collateral Class	#
Collateral Value	#
Insured	Not FDIC
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#

<b>(45) Insured Unsecured Wholesale Non-Operational Non-Financial (§.32(h)(1)(i))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.5
Product	Matches PID
CID	Matches Counterparty
Counterparty	Non-Financial Corporate, Sovereign, Central Bank, GSE, PSE, MDB, Other Supranational, Other
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Collateral Class	NULL
Collateral Value	NULL
Insured	FDIC
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#

<b>(46) Not Fully Insured Unsecured Wholesale Non-Operational Non-Financial (§.32(h)(1)(ii)(A))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#

PID	O.D.5
Product	Matches PID
CID	Matches Counterparty
Counterparty	Non-Financial Corporate, Sovereign, Central Bank, GSE, PSE, MDB, Other Supranational, Other
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Collateral Class	NULL
Collateral Value	NULL
Insured	Not FDIC
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#

<b>(47) Not Fully Insured Unsecured Wholesale Non-Operational Non-Financial (§.32(h)(1)(ii)(A))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.W.9, 10, 17, 18
Product	Matches PID
CID	Matches Counterparty
Counterparty	Non-Financial Corporate, Sovereign, Central Bank, GSE, PSE, MDB, Other Supranational, Other
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(48) Unsecured Wholesale Brokered Deposit Non-Operational Non-Financial (§.32(h)(1)(ii)(B))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.7 – 9 and 11
Product	Matches PID
CID	Matches Counterparty



Counterparty	Non-Financial Corporate, Sovereign, Central Bank, GSE, PSE, MDB, Other Supranational, Other
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Collateral Class	NULL
Collateral Value	NULL
Insured	#
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#

<b>(49) Financial Non-Operational (§.32(h)(2))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.5, 7 - 9 and 11
Product	Matches PID
CID	Matches Counterparty
Counterparty	Bank, Supervised Non-Bank Financial Entity, Debt Issuing SPE, Other Financial Entity
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Collateral Class	NULL
Collateral Value	NULL
Insured	#
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#

<b>(50) Financial Non-Operational (§.32(h)(2))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.W.9, 10, 17, and 18
Product	Matches PID
CID	Matches Counterparty
Counterparty	Bank, Supervised Non-Bank Financial Entity, Debt Issuing SPE, Other Financial Entity
Maturity Amount	*
Maturity Bucket	<= 30 calendar days

Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(51) Issued Debt Securities Maturing within 30 Days (§.32(h)(2))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.W.8,11-16
Product	Matches PID
CID	#
Counterparty	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Collateral Class	*
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(52) Insured Operational Deposits (§.32(h)(3))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.4
Product	Matches PID
CID	Matches Counterparty
Counterparty	Non-Financial Corporate, Sovereign, Central Bank, GSE, PSE, MDB, Other Supranational, Other, Bank, Supervised Non-Bank Financial Entity, Debt Issuing SPE, Other Financial Entity, Other
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Collateral Class	NULL
Collateral Value	NULL

Insured	FDIC
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#

<b>(53) Not Fully Insured Operational Deposits (§.32(h)(4))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.4
Product	Matches PID
CID	Matches Counterparty
Counterparty	Non-Financial Corporate, Sovereign, Central Bank, GSE, PSE, MDB, Other Supranational, Bank, Supervised Non-Bank Financial Entity, Debt Issuing SPE, Other Financial Entity, Other
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Collateral Class	NULL
Collateral Value	NULL
Insured	Not FDIC
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#

<b>(54) Not Fully Insured Operational Deposits (§.32(h)(4))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.6
Product	Matches PID
CID	Matches Counterparty
Counterparty	Retail and Small Business, Non-Financial Corporate, Sovereign, Central Bank, GSE, PSE, MDB, Other Supranational, Other, Bank, Supervised Non-Bank Financial Entity, Debt Issuing SPE, Other Financial Entity, Other
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Collateral Class	NULL
Collateral Value	NULL

Insured	#
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#

<b>(55) Other Unsecured Wholesale (§.32(h)(5))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.12 and 13
Product	Matches PID
CID	Matches Counterparty
Counterparty	Non-Financial Corporate, Sovereign, Central Bank, GSE, PSE, MDB, Other Supranational, Other, Bank, Supervised Non-Bank Financial Entity, Debt Issuing SPE, Other Financial Entity, Other
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Collateral Class	NULL
Collateral Value	NULL
Insured	#
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#

<b>(56) Other Unsecured Wholesale (§.32(h)(5))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.W.19
Product	Matches PID
CID	Matches Counterparty
Counterparty	Non-Financial Corporate, Sovereign, Central Bank, GSE, PSE, MDB, Other Supranational, Bank, Supervised Non-Bank Financial Entity, Debt Issuing SPE, Other Financial Entity, Other
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Collateral Class	#
Collateral Value	#

Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(57) Issued Not Structured Debt Securities Maturing Outside 30 Days when Primary Market Maker (§.32(i)(1))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	S.I.23
Product	Matches PID
SID	#
Sub-Product	#
SID2	#
Sub-Product2	#
Market Value	*
Collateral Class	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(58) Issued Structured Debt Securities Maturing Outside 30 Days when Primary Market Maker (§.32(i)(2))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	S.I.24
Product	Matches PID
SID	#
Sub-Product	#
SID2	#
Sub-Product2	#
Market Value	*
Collateral Class	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#

\*Footnotes appearing in the Secured Funding L1 tables regarding central bank secured funding apply to all other secured funding tables.

<b>(59) Secured Funding L1 (§.32(j)(1)(i))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.4, 5, and 6 (only collateralized deposits)
Product	Matches PID
CID	Matches Counterparty
Counterparty	Non-Financial Corporate, Sovereign, Central Bank (FRB and other central banks where the sovereign has not established its own outflow rate) <sup>5</sup> , GSE, PSE, MDB, Other Supranational, Bank, Supervised Non-Bank Financial Entity, Debt Issuing SPE, Other Financial Entity, Other
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Collateral Class	Level 1 HQLA
Collateral Value	To the extent the Collateral Value is less than the Maturity Amount, treat the Maturity Amount less the Collateral Value amount as unsecured wholesale funding under .32(h)
Insured	#
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#

<b>(60) Secured Funding L1 (§.32(j)(1)(i))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.S.1, 2, 3, 5, 6 (FRB and other central banks where the sovereign has not established an LCR outflow rate) <sup>6</sup> , 7, and 9
Product	Matches PID
SID	Matches Sub-Product

<sup>5</sup> Central bank is determined by currency. For central banks whose currencies are not included in the major currencies reported, the outflow rate will be assumed to be 0% because the jurisdiction cannot be determined.

<sup>6</sup> For O.S.6, if the counterparty is OCB, the outflow rate will be assumed to be 0% because the jurisdiction cannot be determined.

Sub-Product	For O.S.7, cannot be Unsettled (Regular Way) or Unsettled (Forward), # otherwise
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 1 HQLA
Collateral Value	To the extent the Collateral Value is less than the Maturity Amount, treat the Maturity Amount less the Collateral Value amount as unsecured wholesale funding under .32(h)
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
Rehypothecated	#
CID	Matches Counterparty
Counterparty	Non-Financial Corporate, Sovereign, Central Bank (FRB and other central banks where the sovereign has not established its own outflow rate), GSE, PSE, MDB, Other Supranational, Bank, Supervised Non-Bank Financial Entity, Debt Issuing SPE, Other Financial Entity, Other

(61) Secured Funding L1 (§.32(j)(1)(i))	
Field	Value
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.W.1-7
Product	Matches PID
CID	#
Counterparty	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Collateral Class	Level 1 HQLA
Collateral Value	To the extent the Collateral Value is less than the Maturity Amount, treat the Maturity Amount less the Collateral Value amount as unsecured wholesale funding under .32(h)
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(62) Secured Funding L2A (§.32(j)(1)(ii))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.4 (not FDIC insured), 5, and 6 (only collateralized deposits)
Product	Matches PID
CID	Matches Counterparty
Counterparty	Non-Financial Corporate, Sovereign, Central Bank (FRB and other central banks where the sovereign has not established its own outflow rate), GSE, PSE, MDB, Other Supranational, Bank, Supervised Non-Bank Financial Entity, Debt Issuing SPE, Other Financial Entity, Other
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Collateral Class	Level 2A HQLA
Collateral Value	To the extent the Collateral Value is less than the Maturity Amount, treat the Maturity Amount less the Collateral Value amount as unsecured wholesale funding under .32(h)
Insured	If O.D.4 then not FDIC, otherwise #
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#

<b>(63) Secured Funding L2A (§.32(j)(1)(ii))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.S.1, 2, 3, 5, 6 (FRB and other central banks where the sovereign has not established an LCR outflow rate), 7, and 9
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	For O.S.7, cannot be Unsettled (Regular Way) or Unsettled (Forward), # otherwise
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL



Collateral Class	Level 2A HQLA
Collateral Value	To the extent the Collateral Value is less than the Maturity Amount, treat the Maturity Amount less the Collateral Value amount as unsecured wholesale funding under .32(h)
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
Rehypothecated	#
CID	Matches Counterparty
Counterparty	Non-Financial Corporate, Sovereign, Central Bank (FRB and other central banks where the sovereign has not established its own outflow rate), GSE, PSE, MDB, Other Supranational, Bank, Supervised Non-Bank Financial Entity, Debt Issuing SPE, Other Financial Entity, Other

<b>(64) Secured Funding L2A (§.32(j)(1)(ii))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.W.1-7
Product	Matches PID
CID	#
Counterparty	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Collateral Class	Level 2A HQLA
Collateral Value	To the extent the Collateral Value is less than the Maturity Amount, treat the Maturity Amount less the Collateral Value amount as unsecured wholesale funding under .32(h)
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(65) Secured Funding from Governmental Entities not L1 or L2A (§.32(j)(1)(iii))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*

Converted	#
PID	O.D.4 and 5 (if not FDIC insured) and 6 (only collateralized deposits)
Product	Matches PID
CID	Matches Counterparty
Counterparty	Sovereign, Central Bank (FRB and other central banks where the sovereign has not established its own outflow rate), GSE, or MDB
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Collateral Class	Level 2B HQLA or Non-HQLA
Collateral Value	To the extent the Collateral Value is less than the Maturity Amount, treat the Maturity Amount less the Collateral Value amount as unsecured wholesale funding under .32(h)
Insured	Not FDIC for O.D.4 and 5, # for O.D.6
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#

(66) Secured Funding from Governmental Entities not L1 or L2A (§.32(j)(1)(iii))	
Field	Value
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.S.1, 2, 3, 5, 6 (FRB and other central banks where the sovereign has not established an LCR outflow rate), 7, and 9
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	For O.S.7, cannot be Unsettled (Regular Way) or Unsettled (Forward), # otherwise
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2B HQLA or Non-HQLA
Collateral Value	To the extent the Collateral Value is less than the Maturity Amount, treat the Maturity Amount less the Collateral Value amount as unsecured wholesale funding under .32(h)
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#

Settlement	#
Rehypothecated	#
CID	Matches Counterparty
Counterparty	Sovereign, Central Bank (FRB and other central banks where the sovereign has not established its own outflow rate), GSE, or MDB

<b>(67) Secured Funding L2B (§.32(j)(1)(iv))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.4 and 6 (if Rehypothecated is Y) and O.D.5 (only collateralized deposits)
Product	Matches PID
CID	Matches Counterparty
Counterparty	Non-Financial Corporate, PSE, Other Supranational, Other, Bank, Supervised Non-Bank Financial Entity, Debt Issuing SPE, Other Financial Entity
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Collateral Class	Level 2B HQLA
Collateral Value	To the extent the Collateral Value is less than the Maturity Amount, treat the Maturity Amount less the Collateral Value amount as unsecured wholesale funding under .32(h)
Insured	#
Trigger	#
Rehypothecated	Y for Non-Financial Corporate, PSE, Other Supranational, Other; # for Bank, Supervised Non-Bank Financial Entity, Debt Issuing SPE, Other Financial Entity
Internal	#
Internal Counterparty	#

<b>(68) Secured Funding L2B (§.32(j)(1)(iv))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.S.1, 2, 3, 5, 7, and 9
Product	Matches PID
SID	Matches Sub-Product

Sub-Product	For O.S.7, cannot be Unsettled (Regular Way) or Unsettled (Forward), # otherwise
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2B HQLA
Collateral Value	To the extent the Collateral Value is less than the Maturity Amount, treat the Maturity Amount less the Collateral Value amount as unsecured wholesale funding under .32(h)
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
Rehypothecated	Y for Non-Financial Corporate, PSE, Other Supranational, Other; # for Bank, Supervised Non-Bank Financial Entity, Debt Issuing SPE, Other Financial Entity
CID	Matches Counterparty
Counterparty	Non-Financial Corporate, PSE, Other Supranational, Other, Bank, Supervised Non-Bank Financial Entity, Debt Issuing SPE, Other Financial Entity

(69) Secured Funding L2B (§.32(j)(1)(iv))	
Field	Value
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.W.1-7
Product	Matches PID
CID	#
Counterparty	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Collateral Class	Level 2B HQLA
Collateral Value	To the extent the Collateral Value is less than the Maturity Amount, treat the Maturity Amount less the Collateral Value amount as unsecured wholesale funding under .32(h)
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#

Prime Brokerage	#
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<b>(70) Customer Shorts Funded by Non-HQLA Customer Longs (§.32(j)(1)(v))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.S.7
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	Customer Long
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Non-HQLA
Collateral Value	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
Rehypothecated	#
CID	Matches Counterparty
Counterparty	Non-Financial Corporate, PSE, Other Supranational, Other, Bank, Supervised Non-Bank Financial Entity, Debt Issuing SPE, Other Financial Entity

<b>(71) Secured Funding Non-HQLA (§.32(j)(1)(vi))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.4 and 6 (if Rehypothecated is Y) and O.D.5 (only collateralized deposits)
Product	Matches PID
CID	Matches Counterparty
Counterparty	Non-Financial Corporate, PSE, Other Supranational, Other, Bank, Supervised Non-Bank Financial Entity, Debt Issuing SPE, Other Financial Entity
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Collateral Class	Non-HQLA

Collateral Value	To the extent the Collateral Value is less than the Maturity Amount, treat the Maturity Amount less the Collateral Value amount as unsecured wholesale funding under .32(h)
Insured	#
Trigger	#
Rehypothecated	Y for Non-Financial Corporate, PSE, Other Supranational, Other; # for Bank, Supervised Non-Bank Financial Entity, Debt Issuing SPE, Other Financial Entity
Internal	#
Internal Counterparty	#

(72) Secured Funding Non-HQLA (§.32(j)(1)(vi))	
Field	Value
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.S.1, 2, 3, 5, 7, and 9
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	For O.S.7, cannot be Customer Long, Unsettled (Regular Way) or Unsettled (Forward), # otherwise
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Non-HQLA
Collateral Value	To the extent the Collateral Value is less than the Maturity Amount, treat the Maturity Amount less the Collateral Value amount as unsecured wholesale funding under .32(h)
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
Rehypothecated	Y for Non-Financial Corporate, PSE, Other Supranational, Other; # for Bank, Supervised Non-Bank Financial Entity, Debt Issuing SPE, Other Financial Entity
CID	Matches Counterparty
Counterparty	Non-Financial Corporate, PSE, Other Supranational, Other, Bank, Supervised Non-Bank

	Financial Entity, Debt Issuing SPE, Other Financial Entity
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<b>(73) Secured Funding Non-HQLA (§.32(j)(1)(vi))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.W.1-7
Product	Matches PID
CID	#
Counterparty	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Collateral Class	Non-HQLA
Collateral Value	To the extent the Collateral Value is less than the Maturity Amount, treat the Maturity Amount less the Collateral Value amount as unsecured wholesale funding under .32(h)
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(74) Secured but Lower Unsecured Rate (§.32(j)(2))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.5 (only collateralized deposits)
Product	Matches PID
CID	Matches Counterparty
Counterparty	Non-Financial Corporate, PSE, Other Supranational, Other
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Collateral Class	Level 2B or Non-HQLA
Collateral Value	#
Insured	*
Trigger	#
Rehypothecated	N
Internal	#
Internal Counterparty	#

<b>(75) Secured but Lower Unsecured Rate (§.32(j)(2))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.S.1, 2, 3, 5, 7, and 9
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	For O.S.7 must be firm long, otherwise #
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2B or Non-HQLA
Collateral Value	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
Rehypothecated	N
CID	Matches Counterparty
Counterparty	Non-Financial Corporate, PSE, Other Supranational, Other

<b>(76) Secured but Lower Unsecured Rate (§.32(j)(2))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.4 (only collateralized deposits)
Product	Matches PID
CID	Matches Counterparty
Counterparty	Non-Financial Corporate, PSE, Other Supranational, Other, Bank, Supervised Non-Bank Financial Entity, Debt Issuing SPE, Other Financial Entity; if FDIC insured: Sovereigns, GSEs, MDBs, Central Bank (FRB and other central banks where the sovereign has not established its own outflow rate),
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Collateral Class	Level 2A (if FDIC insured), Level 2B or Non-HQLA
Collateral Value	#



Insured	*
Trigger	#
Rehypothecated	N
Internal	#
Internal Counterparty	#

<b>(77) Secured but Lower Unsecured Rate (§.32(j)(2))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.6 (only collateralized deposits)
Product	Matches PID
CID	Matches Counterparty
Counterparty	Non-Financial Corporate, PSE, Other Supranational, Other, Bank, Supervised Non-Bank Financial Entity, Debt Issuing SPE, Other Financial Entity
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Collateral Class	Level 2B or Non-HQLA
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	N
Internal	#
Internal Counterparty	#

<b>(78) Asset Exchange Post L1 Receive L1 (§.32(j)(3)(i))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.S.4
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	Level 1 HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 1 HQLA
Collateral Value	#
Treasury Control	#

Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
Rehypothecated	#
CID	#
Counterparty	#

<b>(79) Asset Exchange Post L1 Receive L2A (§.32(j)(3)(ii))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.S.4
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	Level 1 HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2A HQLA
Collateral Value	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
Rehypothecated	#
CID	#
Counterparty	#

<b>(80) Asset Exchange Post L1 Receive L2B (§.32(j)(3)(iii))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.S.4
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	Level 1 HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	NULL

Forward Start Bucket	NULL
Collateral Class	Level 2B HQLA
Collateral Value	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
Rehypothecated	#
CID	#
Counterparty	#

<b>(81) Asset Exchange Post L1 Receive Non-HQLA (§.32(j)(3)(iv))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.S.4
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	Level 1 HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Non-HQLA or Z-1
Collateral Value	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
Rehypothecated	#
CID	#
Counterparty	#

<b>(82) Asset Exchange Post L2A Receive L1 or L2A (§.32(j)(3)(v))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.S.4
Product	Matches PID
SID	Matches Sub-Product

Sub-Product	Level 2A HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 1 HQLA and Level 2A HQLA
Collateral Value	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
Rehypothecated	#
CID	#
Counterparty	#

<b>(83) Asset Exchange Post L2A Receive L2B (§.32(j)(3)(vi))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.S.4
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	Level 2A HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2B HQLA
Collateral Value	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
Rehypothecated	#
CID	#
Counterparty	#

<b>(84) Asset Exchange Post L2A Receive Non-HQLA (§.32(j)(3)(vii))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*

Converted	#
PID	O.S.4
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	Level 2A HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Non-HQLA or Z-1
Collateral Value	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
Rehypothecated	#
CID	#
Counterparty	#

<b>(85) Asset Exchange Post L2B Receive L1, L2A or L2B (§.32(j)(3)(viii))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.S.4
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	Level 2B HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	HQLA
Collateral Value	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
Rehypothecated	#
CID	#
Counterparty	#

<b>(86) Asset Exchange Post L2B Receive Non-HQLA (§.32(j)(3)(ix))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.S.4
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	Level 2B HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Non-HQLA or Z-1
Collateral Value	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
Rehypothecated	#
CID	#
Counterparty	#

<b>(87) Asset Exchange Post Rehypothecated Assets &gt;30 days Receive L1 (§.32(j)(3)(x))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.4
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	Level 1 HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Effective Maturity Bucket	> 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	*
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#

Settlement	#
CID	#
Counterparty	#

<b>(88) Asset Exchange Post Rehypothecated Assets &gt;30 days Receive L2A (§.32(j)(3)(xi))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.4
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	Level 2A HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Effective Maturity Bucket	> 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	*
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	#
Counterparty	#

<b>(89) Asset Exchange Post Rehypothecated Assets &gt;30 days Receive L2B (§.32(j)(3)(xii))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.4
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	Level 2B HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Effective Maturity Bucket	> 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	*

Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	#
Counterparty	#

<b>(90) Asset Exchange Post Rehypothecated Assets &gt;30 days Receive Non-HQLA (§.32(j)(3)(xiii))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.4
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	Non-HQLA or Z-1
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Effective Maturity Bucket	> 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	*
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	#
Counterparty	#

<b>(91) Foreign Central Banking Borrowing (§.32(k))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.D.4, 5, 6 (only collateralized deposits) (foreign central banks where the sovereign has established an LCR outflow rate; if the foreign central bank has not established an outflow rate,



	then the outflow should be calculated through the secured funding tables above, see relevant footnotes above)
Product	Matches PID
CID	Matches Counterparty
Counterparty	Central Bank
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Collateral Class	*
Collateral Value	*
Insured	#
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#

(92) Foreign Central Banking Borrowing (§.32(k))	
Field	Value
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.S.1, 2, 3 (foreign central banks where the sovereign has established an LCR outflow rate; if the foreign central bank has not established an outflow rate, then the outflow should be calculated through the secured funding tables above, see relevant footnotes above)
Product	Matches PID
SID	#
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	*
Collateral Value	*
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
Rehypothecated	#
CID	Matches Counterparty
Counterparty	Central Bank

<b>(93) Foreign Central Banking Borrowing (§.32(k))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.S.6 (foreign central banks where the sovereign has established an LCR outflow rate; if the foreign central bank has not established an outflow rate, then the outflow should be calculated through the secured funding tables above)
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	Specific central bank
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	*
Collateral Value	*
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
Rehypothecated	#
CID	Matches Counterparty
Counterparty	Central Bank

<b>(94) Other Contractual Outflows (§.32(l))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	O.O.22
Product	Matches PID
CID	#
Counterparty	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#
Internal	#

Internal Counterparty	#
Prime Brokerage	#

## INFLOW VALUES

<b>(95) Net Derivatives Cash Inflow Amount (§.33(b))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.O.7
Product	Matches PID
Maturity Amount	*
Maturity Bucket	#
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	#
Collateral Value	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(96) Retail Cash Inflow Amount (§.33(c))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.U.6
Product	Matches PID
CID	Matches Counterparty
Counterparty	Retail or Small Business
Maturity Amount	*
Maturity Bucket	<= 30 calendar days but not Open
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(97) Retail Cash Inflow Amount (§.33(c))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.1, 2, 5, 6, and 7
Product	Matches PID

SID	#
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days but not Open
Effective Maturity Bucket	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	Matches Counterparty
Counterparty	Retail or Small Business

<b>(98) Financial and Central Bank Cash Inflow Amount (§.33(d)(1))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.U.1, 2, 4, and 6
Product	Matches PID
CID	Matches Counterparty
Counterparty	Bank, Supervised Non-Bank Financial Entity, Debt Issuing SPE, Other Financial Entity, Central Bank
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(99) Financial and Central Bank Cash Inflow Amount (§.33(d)(1))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.A.3
Product	Matches PID
SID	#

Sub-Product	#
Market Value	*
Lendable Value	#
Maturity Bucket	<= 30 calendar days, but not Open
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	A-0-Q
Treasury Control	#

<b>(100) Non-Financial Wholesale Cash Inflow Amount (§.33(d)(2))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.U.1, 2, and 6
Product	Matches PID
CID	Matches Counterparty
Counterparty	Non-Financial Corporate, Sovereign, GSE, PSE, MDB, Other Supranational, Other
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(101) Non-Financial Wholesale Cash Inflow Amount (§.33(d)(2))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.7
Product	Matches PID
SID	#
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days but not Open
Effective Maturity Bucket	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Z-1 All other assets
Collateral Value	#
Unencumbered	#

Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	Matches Counterparty
Counterparty	Non-Financial Corporate, Sovereign, GSE, PSE, MDB, Other Supranational, Other

<b>(102) Securities Cash Inflow Amount (§.33(e))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.O.6 and I.O.8
Product	Matches PID
Maturity Amount	*
Maturity Bucket	<= 30 calendar days but not Open
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Non-HQLA securities
Collateral Value	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(103) Securities Cash Inflow Amount (§.33(e))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.O.6 and I.O.8
Product	Matches PID
Maturity Amount	*
Maturity Bucket	<= 30 calendar days but not Open
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	HQLA
Collateral Value	#
Treasury Control	N
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(104) Secured Lending when Asset Rehypothecated not returned within 30 days (§.33(f)(1)(i))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.1, 2, 3, 5, and 6
Product	Matches PID
SID	#
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Effective Maturity Bucket	> 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	HQLA or Non-HQLA
Collateral Value	#
Unencumbered	N
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	#
Counterparty	Not Retail or Small Business

<b>(105) Secured Lending when Asset Available for Return (§.33(f)(1)(ii))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.1, 2, 3, 6, and 7
Product	Matches PID
SID	#
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Effective Maturity Bucket	NULL
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Non-HQLA
Collateral Value	To the extent the Collateral Value is less than the Maturity Amount, treat the Maturity Amount less



	the Collateral Value amount as unsecured wholesale lending under .33(d)
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	#
Counterparty	Not Retail or Small Business

<b>(106) Secured Lending when Asset Available for Return (§.33(f)(1)(ii))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.1, 2, 3, 6, and 7
Product	Matches PID
SID	#
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Effective Maturity Bucket	NULL
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	HQLA
Collateral Value	To the extent the Collateral Value is less than the Maturity Amount, treat the Maturity Amount less the Collateral Value amount as unsecured wholesale lending under .33(d)
Unencumbered	N
Treasury Control	Y
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	#
Counterparty	Not Retail or Small Business

<b>(107) Secured Lending when Asset Available for Return (§.33(f)(1)(ii))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#

PID	I.S.1, 2, 3, 6, and 7
Product	Matches PID
SID	#
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Effective Maturity Bucket	NULL
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	HQLA
Collateral Value	To the extent the Collateral Value is less than the Maturity Amount, treat the Maturity Amount less the Collateral Value amount as unsecured wholesale lending under .33(d)
Unencumbered	#
Treasury Control	N
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	#
Counterparty	Not Retail or Small Business

(108) Secured Lending with L1 HQLA (§.33(f)(1)(iii))	
Field	Value
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.1, 2, 3, 5, and 6
Product	Matches PID
SID	#
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Effective Maturity Bucket	<= 30 calendar days
Forward Start Amount	N/A
Forward Start Bucket	N/A
Collateral Class	Level 1 HQLA
Collateral Value	To the extent the Collateral Value is less than the Maturity Amount, treat the Maturity Amount less the Collateral Value amount as unsecured wholesale lending under .33(d)
Unencumbered	#
Treasury Control	#
Internal	#

Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	#
Counterparty	Not Retail or Small Business

<b>(109) Secured Lending with L1 HQLA (§.33(f)(1)(iii))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.1, 2, 3, 5, and 6
Product	Matches PID
SID	#
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Effective Maturity Bucket	NULL
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 1 HQLA
Collateral Value	To the extent the Collateral Value is less than the Maturity Amount, treat the Maturity Amount less the Collateral Value amount as unsecured wholesale lending under .33(d)
Unencumbered	Y
Treasury Control	Y
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	#
Counterparty	Not Retail or Small Business

<b>(110) Secured Lending with L2A HQLA (§.33(f)(1)(iv))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.1, 2, 3, 5, and 6
Product	Matches PID
SID	#
Sub-Product	#
Maturity Amount	*

Maturity Bucket	<= 30 calendar days
Effective Maturity Bucket	<= 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2A HQLA
Collateral Value	To the extent the Collateral Value is less than the Maturity Amount, treat the Maturity Amount less the Collateral Value amount as unsecured wholesale lending under .33(d)
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	#
Counterparty	Not Retail or Small Business

(111) Secured Lending with L2A HQLA (§.33(f)(1)(iv))	
Field	Value
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.1, 2, 3, 5, and 6
Product	Matches PID
SID	#
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Effective Maturity Bucket	NULL
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2A HQLA
Collateral Value	To the extent the Collateral Value is less than the Maturity Amount, treat the Maturity Amount less the Collateral Value amount as unsecured wholesale lending under .33(d)
Unencumbered	Y
Treasury Control	Y
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	#
Counterparty	Not Retail or Small Business

<b>(112) Secured Lending with L2B HQLA (§.33(f)(1)(v))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.1, 2, 3, 5, and 6
Product	Matches PID
SID	#
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Effective Maturity Bucket	<= 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2B HQLA
Collateral Value	To the extent the Collateral Value is less than the Maturity Amount, treat the Maturity Amount less the Collateral Value amount as unsecured wholesale lending under .33(d)
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	#
Counterparty	Not Retail or Small Business

<b>(113) Secured Lending with L2B HQLA (§.33(f)(1)(v))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.1, 2, 3, 5, and 6
Product	Matches PID
SID	#
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Effective Maturity Bucket	NULL
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2B HQLA

Collateral Value	To the extent the Collateral Value is less than the Maturity Amount, treat the Maturity Amount less the Collateral Value amount as unsecured wholesale lending under .33(d)
Unencumbered	Y
Treasury Control	Y
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	#
Counterparty	Not Retail or Small Business

(114) Secured Lending with Non-HQLA (§.33(f)(1)(vi))	
Field	Value
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.1, 2, 3, 6, and 7
Product	Matches PID
SID	#
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Effective Maturity Bucket	<= 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Non-HQLA
Collateral Value	To the extent the Collateral Value is less than the Maturity Amount, treat the Maturity Amount less the Collateral Value amount as unsecured wholesale lending under .33(d)
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	#
Counterparty	Not Retail or Small Business

(115) Margin Loans for Non-HQLA (§.33(f)(1)(vii))	
Field	Value
Reporting Entity	LCR Firm

Currency	*
Converted	#
PID	I.S.5
Product	Matches PID
SID	#
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Effective Maturity Bucket	<= 30 calendar days or NULL
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Non-HQLA
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	#
Counterparty	Not Retail or Small Business

<b>(116) Asset Exchange Collateral Rehypothecated and Not Returning within 30 days (§.33(f)(2)(i))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.4
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	*
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Effective Maturity Bucket	> 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	#

Counterparty	#
--------------	---

<b>(117) Asset Exchange Post L1 Receive L1 (§.33(f)(2)(ii))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.4
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	Level 1 HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Effective Maturity Bucket	<= 30 calendar days or NULL
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 1 HQLA
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	#
Counterparty	#

<b>(118) Asset Exchange Post L2A Receive L1 (§.33(f)(2)(iii))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.4
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	Level 1 HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Effective Maturity Bucket	<= 30 calendar days or NULL
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2A HQLA
Collateral Value	#
Unencumbered	#



Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	#
Counterparty	#

<b>(119) Asset Exchange Post L2B Receive L1 (§.33(f)(2)(iv))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.4
Product	Matches PID
SID	Matches SID
Sub-Product	Level 1 HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Effective Maturity Bucket	<= 30 calendar days or NULL
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2B HQLA
Collateral Value	*
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	#
Counterparty	#

<b>(120) Asset Exchange Post Non-HQLA Receive L1 (§.33(f)(2)(v))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.4
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	Level 1 HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days

Effective Maturity Bucket	<= 30 calendar days or NULL
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Non-HQLA or Z-1
Collateral Value	*
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	#
Counterparty	#

<b>(121) Asset Exchange Post L2A Receive L2A (§.33(f)(2)(vi))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.4
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	Level 2A HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Effective Maturity Bucket	<= 30 calendar days or NULL
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2A HQLA
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	#
Counterparty	#

<b>(122) Asset Exchange Post L2B Receive L2A (§.33(f)(2)(vii))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#

PID	I.S.4
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	Level 2A HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Effective Maturity Bucket	<= 30 calendar days or NULL
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2B HQLA
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	#
Counterparty	#

(123) Asset Exchange Post Non-HQLA Receive L2A (§.33(f)(2)(viii))	
Field	Value
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.4
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	Level 2A HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Effective Maturity Bucket	<= 30 calendar days or NULL
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Non-HQLA or Z-1
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	#
Counterparty	#

<b>(124) Asset Exchange Post L2B Receive L2B (§.33(f)(2)(ix))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.4
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	Level 2B HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Effective Maturity Bucket	<= 30 calendar days or NULL
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2B HQLA
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#
Settlement	#
CID	#
Counterparty	#

<b>(125) Asset Exchange Post Non-HQLA Receive L2B (§.33(f)(2)(x))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.S.4
Product	Matches PID
SID	Matches Sub-Product
Sub-Product	Level 2B HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Effective Maturity Bucket	<= 30 calendar days or NULL
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Non-HQLA or Z-1
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#

Prime Brokerage	#
Settlement	#
CID	#
Counterparty	#

<b>(126) Broker-Dealer Segregated Account Inflow Amount (§.33(g))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.O.5
Product	Matches PID
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	#
Collateral Value	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#

<b>(127) Other Cash Inflow Amount (§.33(h))</b>	
<b>Field</b>	<b>Value</b>
Reporting Entity	LCR Firm
Currency	*
Converted	#
PID	I.O.9
Product	Matches PID
Maturity Amount	*
Maturity Bucket	<= 30 calendar days but not Open
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Prime Brokerage	#