Board of Governors of the Federal Reserve System

Single-Counterparty Credit Limits Reporting Form—FR 2590

Report at the close of business as of the last calendar day of the quarter

This Report is authorized under section 165(e) of the Dodd-Frank Wall Street Reform and Consumer Protection Act (12 U.S.C. 5365(e)) and section 5(c) of the Bank Holding Company Act of 1956 (12 U.S.C. 1844), in conjunction with section 8 of the International Banking Act of 1978 (12 U.S.C. 3106).

The FR 2590 report form is mandatory for any U.S. bank holding company or savings and loan holding company that is subject to Category I, II, or III standards ("covered company") and any foreign banking organization ("FBO") that is subject to Category II or III standards or that has total global consolidated assets of $250 billion or more, as well as any U.S. intermediate holding company that is subject to Category II or III standards (each a "covered entity"). The Federal Reserve may not conduct or sponsor, and an organization (or a person) is not required to respond to, a collection of information unless it displays a currently valid OMB control number.

Each covered company's or covered foreign entity's board of directors and senior management are responsible for establishing and maintaining an effective system of internal control, including controls over the Single-Counterparty Credit Limits Reporting Form. The Single-Counterparty Credit Limits Reporting Form is to be prepared in accordance with instructions provided by the Board of Governors of the Federal Reserve System. The Single-Counterparty Credit Limits Reporting Form must be signed and attested by the senior officer of the reporting covered company or the reporting covered foreign entity. The senior officer may be the executive responsible for single-counterparty credit limits compliance, chief financial officer, or an individual performing this equivalent function.

I, the undersigned senior officer of the named covered company or covered foreign entity, attest that the Single-Counterparty Credit Limits Reporting Form for this report date have been prepared in conformance with the instructions issued by the Board of Governors of the Federal Reserve System and are true and correct to the best of my knowledge and belief.

Date of Report: _____
Month / Day / Year (SCCL 9999)

_____
Printed Name of the Senior Officer (or Equivalent) (SCCL C490)

_____
Signature of Senior Officer (or Equivalent) (SCCL H321)

_____
Date of Signature (MM/DD/YYYY) (SCCL J196)

_____
Legal Title of Covered Company or Covered Foreign Entity (SCCL 9017)

_____
(Mailing Address of Covered Company or Covered Foreign Entity) Street / PO Box (SCCL 9110)

_____ _____ _____
City (SCCL 9130) State (SCCL 9200) Zip Code (SCCL 9220)

Person to whom questions about this report should be directed:

_____
Name / Title (SCCL 8901)

_____
Area Code / Phone Number (SCCL 8902)

_____
Area Code / FAX Number (SCCL 9116)

_____
E-mail Address of Contact (SCCL 4086)

Covered companies and covered foreign entities must maintain in their files an electronic version of the signature page and of the data submitted.

Public reporting burden for this information collection is estimated to average of 254.25 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 (######), Washington, DC 20503.

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General Information on Respondent Organization

1. Certification	0=No 1=Yes	SCCL JF99		1.

U.S. Dollar Amounts in Thousands	MDRM	Amount	
2. Tier 1 Capital	JG00		2.
3. Capital Stock and Surplus	JG01		3.
4. Total Consolidated Assets	JG02		4.

5. Major Status	0=Non-major 1=Major	SCCL JG03		5.

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General Information on Counterparties

	Counterparty Name	Counterparty Type	Counterparty Classification	Counterparty Exemption Status
	SCCL JG04	SCCL JG05	SCCL JG06	SCCL JG07
	(Column A)	(Column B)	(Column C)	(Column D)
			1=major 0=non-major	1=exempt 0=non-exempt
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Schedule G-1—General Exposures

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U.S. Dollar Amounts in Thousands.

	Deposits	Loans and Leases	Debt Securities or Investments	Equity Securities or Investments	Committed Credit Lines	Guarantees and Letters of Credit	Securitization Arising from Look-Through	Total Gross Exposure: G-1 Schedule
	SCCL JG08	SCCL JG09	SCCL JG10	SCCL JG11	SCCL JG12	SCCL JG13	SCCL JG14	SCCL JG15
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Schedule G-1—Continued

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U.S. Dollar Amounts in Thousands.

	Deposits	Loans and Leases	Debt Securities or Investments	Equity Securities or Investments	Committed Credit Lines	Guarantees and Letters of Credit	Securitization Arising from Look-Through	Total Gross Exposure: G-1 Schedule
	SCCL JG08	SCCL JG09	SCCL JG10	SCCL JG11	SCCL JG12	SCCL JG13	SCCL JG14	SCCL JG15
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Schedule G-2—Repurchase Agreement Exposures

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U.S. Dollar Amounts in Thousands.

	Sovereign Issuers (zero percent risk weight)						Sovereign Issuers (20 or 50 percent risk weight)					
	Transferred			Received			Transferred			Received		
	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years
	SCCL JG16	SCCL JG17	SCCL JG18	SCCL JG19	SCCL JG20	SCCL JG21	SCCL JG22	SCCL JG23	SCCL JG24	SCCL JG25	SCCL JG26	SCCL JG27
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Schedule G-2—Continued

U.S. Dollar Amounts in Thousands.

	Sovereign Issuers (100 percent risk weight)						Non-Sovereign Issuers (20 percent risk weight)					
	Transferred			Received			Transferred			Received		
	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years
	SCCL JG28	SCCL JG29	SCCL JG30	SCCL JG31	SCCL JG32	SCCL JG33	SCCL JG34	SCCL JG35	SCCL JG36	SCCL JG37	SCCL JG38	SCCL JG39
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Schedule G-2—Continued

U.S. Dollar Amounts in Thousands.

	Non-Sovereign Issuers (50 percent risk weight)						Non-Sovereign Issuers (100 percent risk weight)					
	Transferred			Received			Transferred			Received		
	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years
	SCCL JG40	SCCL JG41	SCCL JG42	SCCL JG43	SCCL JG44	SCCL JG45	SCCL JG46	SCCL JG47	SCCL JG48	SCCL JG49	SCCL JG50	SCCL JG51
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Schedule G-2—Continued

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U.S. Dollar Amounts in Thousands.

	Investment Grade Securitization Exposure					
	Transferred			Received		
	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years
	SCCL JG52	SCCL JG53	SCCL JG54	SCCL JG55	SCCL JG56	SCCL JG57
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Schedule G-2—Continued

U.S. Dollar Amounts in Thousands.

	Main Index Equities (including convertible bonds) and gold		Other Publicly Traded Equities (including convertible bonds)		Cash		Other		Internal Models Method, If Approved			
	Transferred	Received	Transferred	Received	Transferred	Received	Transferred	Received	Total Gross Exposure Under Bilateral Netting Agreements	Total Gross Exposure	Total Gross Exposure Under Bilateral Netting Agreements	Total Gross Exposure G-2 Schedule
	SCCL JG58	SCCL JG59	SCCL JG60	SCCL JG61	SCCL JG62	SCCL JG63	SCCL JG64	SCCL JG65	SCCL JG66	SCCL JG67	SCCL JG68	SCCL JG69
	(Column AQ)	(Column AR)	(Column AS)	(Column AT)	(Column AU)	(Column AV)	(Column AW)	(Column AX)	(Column AY)	(Column AZ)	(Column BA)	(Column BB)
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Schedule G-2—Continued

U.S. Dollar Amounts in Thousands.

	Sovereign Issuers (zero percent risk weight)						Sovereign Issuers (20 or 50 percent risk weight)					
	Transferred			Received			Transferred			Received		
	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years
	SCCL JG16	SCCL JG17	SCCL JG18	SCCL JG19	SCCL JG20	SCCL JG21	SCCL JG22	SCCL JG23	SCCL JG24	SCCL JG25	SCCL JG26	SCCL JG27
	(Column A)	(Column B)	(Column C)	(Column D)	(Column E)	(Column F)	(Column G)	(Column H)	(Column I)	(Column J)	(Column K)	(Column L)
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Schedule G-2—Continued

U.S. Dollar Amounts in Thousands.

	Sovereign Issuers (100 percent risk weight)						Non-Sovereign Issuers (20 percent risk weight)					
	Transferred			Received			Transferred			Received		
	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years
	SCCL JG28	SCCL JG29	SCCL JG30	SCCL JG31	SCCL JG32	SCCL JG33	SCCL JG34	SCCL JG35	SCCL JG36	SCCL JG37	SCCL JG38	SCCL JG39
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Schedule G-2—Continued

U.S. Dollar Amounts in Thousands.

	Non-Sovereign Issuers (50 percent risk weight)						Non-Sovereign Issuers (100 percent risk weight)					
	Transferred			Received			Transferred			Received		
	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years
	SCCL JG40	SCCL JG41	SCCL JG42	SCCL JG43	SCCL JG44	SCCL JG45	SCCL JG46	SCCL JG47	SCCL JG48	SCCL JG49	SCCL JG50	SCCL JG51
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U.S. Dollar Amounts in Thousands.

	Investment Grade Securitization Exposure					
	Transferred			Received		
	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years
	SCCL JG52	SCCL JG53	SCCL JG54	SCCL JG55	SCCL JG56	SCCL JG57
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Schedule G-2—Continued

U.S. Dollar Amounts in Thousands.

	Main Index Equities (including convertible bonds) and gold		Other Publicly Traded Equities (including convertible bonds)		Cash		Other		Internal Models Method, If Approved			
	Transferred	Received	Transferred	Received	Transferred	Received	Transferred	Received	Total Gross Exposure Under Bilateral Netting Agreements	Total Gross Exposure	Total Gross Exposure Under Bilateral Netting Agreements	Total Gross Exposure G-2 Schedule
	SCCL JG58	SCCL JG59	SCCL JG60	SCCL JG61	SCCL JG62	SCCL JG63	SCCL JG64	SCCL JG65	SCCL JG66	SCCL JG67	SCCL JG68	SCCL JG69
	(Column AQ)	(Column AR)	(Column AS)	(Column AT)	(Column AU)	(Column AV)	(Column AW)	(Column AX)	(Column AY)	(Column AZ)	(Column BA)	(Column BB)
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Schedule G-3—Securities Lending Exposures

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U.S. Dollar Amounts in Thousands.

	Sovereign Issuers (zero percent risk weight)						Sovereign Issuers (20 or 50 percent risk weight)					
	Transferred			Received			Transferred			Received		
	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years
	SCCL JG70	SCCL JG71	SCCL JG72	SCCL JG73	SCCL JG74	SCCL JG75	SCCL JG76	SCCL JG77	SCCL JG78	SCCL JG79	SCCL JG80	SCCL JG81
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Schedule G-3—Continued

U.S. Dollar Amounts in Thousands.

	Sovereign Issuers (100 percent risk weight)						Non-Sovereign Issuers (20 percent risk weight)					
	Transferred			Received			Transferred			Received		
	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years
	SCCL JG82	SCCL JG83	SCCL JG84	SCCL JG85	SCCL JG86	SCCL JG87	SCCL JG88	SCCL JG89	SCCL JG90	SCCL JG91	SCCL JG92	SCCL JG93
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Schedule G-3—Continued

U.S. Dollar Amounts in Thousands.

	Non-Sovereign Issuers (50 percent risk weight)						Non-Sovereign Issuers (100 percent risk weight)					
	Transferred			Received			Transferred			Received		
	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years
	SCCL JG94	SCCL JG95	SCCL JG96	SCCL JG97	SCCL JG98	SCCL JG99	SCCL JH00	SCCL JH01	SCCL JH02	SCCL JH03	SCCL JH04	SCCL JH05
	(Column Y)	(Column Z)	(Column AA)	(Column AB)	(Column AC)	(Column AD)	(Column AE)	(Column AF)	(Column AG)	(Column AH)	(Column AI)	(Column AJ)
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Schedule G-3—Continued

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U.S. Dollar Amounts in Thousands.

	Investment Grade Securitization Exposure					
	Transferred			Received		
	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years
	SCCL JH06	SCCL JH07	SCCL JH08	SCCL JH09	SCCL JH10	SCCL JH11
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Schedule G-3—Continued

U.S. Dollar Amounts in Thousands.

	Main Index Equities (including convertible bonds) and gold		Other Publicly Traded Equities (including convertible bonds)		Cash		Other		Internal Models Method, If Approved			
	Transferred	Received	Transferred	Received	Transferred	Received	Transferred	Received	Total Gross Exposure Under Bilateral Netting Agreements	Total Gross Exposure	Total Gross Exposure Under Bilateral Netting Agreements	Total Gross Exposure G-3 Schedule
	SCCL JH12	SCCL JH13	SCCL JH14	SCCL JH15	SCCL JH16	SCCL JH17	SCCL JH18	SCCL JH19	SCCL JH20	SCCL JH21	SCCL JH22	SCCL JH23
	(Column AQ)	(Column AR)	(Column AS)	(Column AT)	(Column AU)	(Column AV)	(Column AW)	(Column AX)	(Column AY)	(Column AZ)	(Column BA)	(Column BB)
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Schedule G-3—Continued

U.S. Dollar Amounts in Thousands.

	Sovereign Issuers (zero percent risk weight)						Sovereign Issuers (20 or 50 percent risk weight)					
	Transferred			Received			Transferred			Received		
	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years
	SCCL JG70	SCCL JG71	SCCL JG72	SCCL JG73	SCCL JG74	SCCL JG75	SCCL JG76	SCCL JG77	SCCL JG78	SCCL JG79	SCCL JG80	SCCL JG81
	(Column A)	(Column B)	(Column C)	(Column D)	(Column E)	(Column F)	(Column G)	(Column H)	(Column I)	(Column J)	(Column K)	(Column L)
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Schedule G-3—Continued

U.S. Dollar Amounts in Thousands.

	Sovereign Issuers (100 percent risk weight)						Non-Sovereign Issuers (20 percent risk weight)					
	Transferred			Received			Transferred			Received		
	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years
	SCCL JG82	SCCL JG83	SCCL JG84	SCCL JG85	SCCL JG86	SCCL JG87	SCCL JG88	SCCL JG89	SCCL JG90	SCCL JG91	SCCL JG92	SCCL JG93
	(Column M)	(Column N)	(Column O)	(Column P)	(Column Q)	(Column R)	(Column S)	(Column T)	(Column U)	(Column V)	(Column W)	(Column X)
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Schedule G-3—Continued

U.S. Dollar Amounts in Thousands.

	Non-Sovereign Issuers (50 percent risk weight)						Non-Sovereign Issuers (100 percent risk weight)					
	Transferred			Received			Transferred			Received		
	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years
	SCCL JG94	SCCL JG95	SCCL JG96	SCCL JG97	SCCL JG98	SCCL JG99	SCCL JH00	SCCL JH01	SCCL JH02	SCCL JH03	SCCL JH04	SCCL JH05
	(Column Y)	(Column Z)	(Column AA)	(Column AB)	(Column AC)	(Column AD)	(Column AE)	(Column AF)	(Column AG)	(Column AH)	(Column AI)	(Column AJ)
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Schedule G-3—Continued

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U.S. Dollar Amounts in Thousands.

	Investment Grade Securitization Exposure					
	Transferred			Received		
	1 year or less	Over 1 year, through 5 years	Over 5 years	1 year or less	Over 1 year, through 5 years	Over 5 years
	SCCL JH06	SCCL JH07	SCCL JH08	SCCL JH09	SCCL JH10	SCCL JH11
	(Column AK)	(Column AL)	(Column AM)	(Column AN)	(Column AO)	(Column AP)
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Schedule G-3—Continued

U.S. Dollar Amounts in Thousands.

	Main Index Equities (including convertible bonds) and gold		Other Publicly Traded Equities (including convertible bonds)		Cash		Other		Internal Models Method, If Approved		Total Gross Exposure Under Bilateral Netting Agreements	Total Gross Exposure G-3 Schedule
	Transferred	Received	Transferred	Received	Transferred	Received	Transferred	Received	Total Gross Exposure Under Bilateral Netting Agreements	Total Gross Exposure		
	SCCL JH12	SCCL JH13	SCCL JH14	SCCL JH15	SCCL JH16	SCCL JH17	SCCL JH18	SCCL JH19	SCCL JH20	SCCL JH21	SCCL JH22	SCCL JH23
	(Column AQ)	(Column AR)	(Column AS)	(Column AT)	(Column AU)	(Column AV)	(Column AW)	(Column AX)	(Column AY)	(Column AZ)	(Column BA)	(Column BB)
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Schedule G-4—Derivatives Exposures

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U.S. Dollar Amounts in Thousands.

	Gross Notional by Product Type							Internal Models Method, If Approved			
	Interest Rate	Foreign Exchange Rate	Credit, Except Where the Covered Firm is the Protection Provider	Credit, Where the Covered Firm is the Protection Provider	Equity	Commodity	Other	Total Gross Exposure Under Qualifying Master Netting Agreements	Total Gross Exposure	Total Gross Exposure Under Qualifying Master Netting Agreements	Total Gross Exposure G-4 Schedule
	SCCL JH24	SCCL JH25	SCCL JH26	SCCL KX86	SCCL JH27	SCCL JH28	SCCL JH29	SCCL JH30	SCCL JH31	SCCL JH32	SCCL JH33
	(Column A)	(Column B)	(Column C)	(Column D)	(Column E)	(Column F)	(Column G)	(Column H)	(Column I)	(Column J)	(Column K)
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Schedule G-4—Continued

U.S. Dollar Amounts in Thousands.

	Gross Notional by Product Type							Internal Models Method, If Approved			
	Interest Rate	Foreign Exchange Rate	Credit, Except Where the Covered Firm is the Protection Provider	Credit, Where the Covered Firm is the Protection Provider	Equity	Commodity	Other	Total Gross Exposure Under Qualifying Master Netting Agreements	Total Gross Exposure	Total Gross Exposure Under Qualifying Master Netting Agreements	Total Gross Exposure G-4 Schedule
	SCCL JH24	SCCL JH25	SCCL JH26	SCCL KX86	SCCL JH27	SCCL JH28	SCCL JH29	SCCL JH30	SCCL JH31	SCCL JH32	SCCL JH33
	(Column A)	(Column B)	(Column C)	(Column D)	(Column E)	(Column F)	(Column G)	(Column H)	(Column I)	(Column J)	(Column K)
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Schedule G-5—Risk Shifting Exposures

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U.S. Dollar Amounts in Thousands.

	Eligible Collateral	Eligible Guarantees	Eligible Credit and Equity Derivatives	Other Eligible Hedges	Unused Portion of Certain Extensions of Credit	Credit Transactions Involving Excluded and Exempt Entities	Total Gross Exposure: G-5 Schedule
	SCCL JH34	SCCL JH35	SCCL JH36	SCCL JH37	SCCL JH38	SCCL JH39	SCCL JH40
	(Column A)	(Column B)	(Column C)	(Column D)	(Column E)	(Column F)	(Column G)
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Schedule G-5—Continued

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U.S. Dollar Amounts in Thousands.

	Eligible Collateral	Eligible Guarantees	Eligible Credit and Equity Derivatives	Other Eligible Hedges	Unused Portion of Certain Extensions of Credit	Credit Transactions Involving Excluded and Exempt Entities	Total Gross Exposure: G-5 Schedule
	SCCL JH34	SCCL JH35	SCCL JH36	SCCL JH37	SCCL JH38	SCCL JH39	SCCL JH40
	(Column A)	(Column B)	(Column C)	(Column D)	(Column E)	(Column F)	(Column G)
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Schedule M-1—Eligible Collateral

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U.S. Dollar Amounts in Thousands.

	Sovereign Issuers (zero percent risk weight)	Sovereign Issuers (20 or 50 percent risk weight)	Sovereign Issuers (100 percent risk weight)	Non-Sovereign Issuers (20 percent risk weight)	Non-Sovereign Issuers (50 percent risk weight)	Non-Sovereign Issuers (100 percent risk weight)	Main Index Equities (including convertible bonds) and Gold	Other Publicly Traded Equities (including convertible bonds)	Cash	Other	Total Credit Risk Mitigation: M-1 Schedule
	SCCL JH41	SCCL JH42	SCCL JH43	SCCL JH44	SCCL JH45	SCCL JH46	SCCL JH47	SCCL JH48	SCCL JH49	SCCL JH50	SCCL JH51
	(Column A)	(Column B)	(Column C)	(Column D)	(Column E)	(Column F)	(Column G)	(Column H)	(Column I)	(Column J)	(Column K)
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Schedule M-1—Continued

U.S. Dollar Amounts in Thousands.

	Sovereign Issuers (zero percent risk weight)	Sovereign Issuers (20 or 50 percent risk weight)	Sovereign Issuers (100 percent risk weight)	Non-Sovereign Issuers (20 percent risk weight)	Non-Sovereign Issuers (50 percent risk weight)	Non-Sovereign Issuers (100 percent risk weight)	Main Index Equities (including convertible bonds) and Gold	Other Publicly Traded Equities (including convertible bonds)	Cash	Other	Total Credit Risk Mitigation: M-1 Schedule
	SCCL JH41	SCCL JH42	SCCL JH43	SCCL JH44	SCCL JH45	SCCL JH46	SCCL JH47	SCCL JH48	SCCL JH49	SCCL JH50	SCCL JH51
	(Column A)	(Column B)	(Column C)	(Column D)	(Column E)	(Column F)	(Column G)	(Column H)	(Column I)	(Column J)	(Column K)
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Schedule M-2—General Risk Mitigants

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U.S. Dollar Amounts in Thousands.

	Eligible Guarantees	Eligible Credit and Equity Derivatives	Other Eligible Hedges	Unused Portion of Certain Extensions of Credit	Credit Transactions Involving Excluded and Exempt Entities	Total Credit Risk Mitigation: M-2 Schedule
	SCCL JH52	SCCL JH53	SCCL JH54	SCCL JH55	SCCL JH56	SCCL JH57
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Schedule M-2—Continued

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U.S. Dollar Amounts in Thousands.

	Eligible Guarantees	Eligible Credit and Equity Derivatives	Other Eligible Hedges	Unused Portion of Certain Extensions of Credit	Credit Transactions Involving Excluded and Exempt Entities	Total Credit Risk Mitigation: M-2 Schedule
	SCCL JH52	SCCL JH53	SCCL JH54	SCCL JH55	SCCL JH56	SCCL JH57
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Summary of Net Credit Exposures

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U.S. Dollar Amounts in Thousands.

	Total G-1	Total G-2	Total G-3	Total G-4	Total G-5	Gross Credit Exposure	Total M-1	Total M-2	Aggregate Credit Risk Mitigants	Aggregate Net Credit Exposure	Eligible Capital Base	Net Credit Exposure Ratio
	SCCL JH58	SCCL JH59	SCCL JH60	SCCL JH61	SCCL JH62	SCCL JH63	SCCL JH64	SCCL JH65	SCCL JH66	SCCL JH67	SCCL JH68	SCCL JH69
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Summary of Net Credit Exposures—Continued

U.S. Dollar Amounts in Thousands.

	Total G-1	Total G-2	Total G-3	Total G-4	Total G-5	Gross Credit Exposure	Total M-1	Total M-2	Aggregate Credit Risk Mitigants	Aggregate Net Credit Exposure	Eligible Capital Base	Net Credit Exposure Ratio
	SCCL JH58	SCCL JH59	SCCL JH60	SCCL JH61	SCCL JH62	SCCL JH63	SCCL JH64	SCCL JH65	SCCL JH66	SCCL JH67	SCCL JH68	SCCL JH69
	(Column A)	(Column B)	(Column C)	(Column D)	(Column E)	(Column F)	(Column G)	(Column H)	(Column I)	(Column J)	(Column K)	(Column L)
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Schedule A-1—Economic Interdependence

DRAFT

Interconnected Counterparty Group	Interdependent Counterparty 1	Interdependent Counterparty 2	Interdependent Counterparty 3	Interdependent Counterparty 4	Interdependent Counterparty 5	Total Exposure to Counterparty Group
	SCCL JH70	SCCL JH71	SCCL JH72	SCCL JH73	SCCL JH74	SCCL JH75
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Schedule A-2—Control Relationships

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Control Counterparty Group	Control Counterparty 1	Control Counterparty 2	Control Counterparty 3	Control Counterparty 4	Control Counterparty 5	Total Exposure to Counterparty Group
	SCCL JH76	SCCL JH77	SCCL JH78	SCCL JH79	SCCL JH80	SCCL JH81
	(Column A)	(Column B)	(Column C)	(Column D)	(Column E)	(Column F)
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