

Schedule SC-R – Part II

This schedule is to be submitted on a consolidated basis.

Savings and loan holding companies (SLHCs) are required to assign a 100 percent risk weight to all assets not specifically assigned a risk weight under Subpart D of the Federal Reserve's revised regulatory capital rules and not deducted from tier 1 or tier 2 capital.

Balance Sheet Asset Categories

		(Column A) Totals		(Column B) Adjustments to total reported in Column A		Allocation by Risk Weight Category																
						0%		2%		4%		10%		20%		50%		100%			150%	
						Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou		Mil	Thou
1.	Cash and balances due from depository institutions	BHSP XXX		BHSP XXX		BHSP XXX								BHSP XXX		BHSP XXX		BHSP XXX		BHSP XXX		1.
2.	Securities (excluding securitization exposures)																					
	a) Held-to-maturity securities	BHSP XXX		BHSP XXX										BHSP XXX		BHSP XXX		BHSP XXX		BHSP XXX		2.a.
	b) Available-for-sale securities	BHSP XXX		BHSP XXX										BHSP XXX		BHSP XXX		BHSP XXX		BHSP XXX		2.b.
3.	Federal funds sold and securities purchased under agreements to resell	BHSP XXX				BHSP XXX		BHSP XXX		BHSP XXX				BHSP XXX		BHSP XXX		BHSP XXX		BHSP XXX		3.
4.	Loans and leases held for sale																					
	a) Residential mortgage exposures	BHSP XXX		BHSP XXX										BHSP XXX		BHSP XXX		BHSP XXX				4.a.
	b) High volatility commercial real estate exposures	BHSP XXX		BHSP XXX																	BHSP XXX	4.b.
	c) Exposures past due 90 days or more or on nonaccrual ¹	BHSP XXX		BHSP XXX		BHSP XXX								BHSP XXX		BHSP XXX		BHSP XXX		BHSP XXX		4.c.
	d) All other exposures	BHSP XXX		BHSP XXX		BHSP XXX								BHSP XXX		BHSP XXX		BHSP XXX		BHSP XXX		4.d.

¹ For loans and leases held for sale, do not include residential mortgage exposures, high volatility commercial real estate exposures, or sovereign claims that are past due 90 days or more or on nonaccrual.

		(Column K)	(Column L)	(Column M)	(Column N)	(Column O)	(Column P)	(Column Q)								
		Allocation by Risk Weight Category														
		250%		300%		400%		600%		625%		937.5%		1250%		
Dollar Amounts in Thousands		Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	
1.	Cash and balances due from depository institutions															1.
2.	Securities (excluding securitization exposures)															
	a) Held-to-maturity securities														BHSP XXX	2.a.
	b) Available-for-sale securities														BHSP XXX	2.b.
3.	Federal funds sold and securities purchased under agreements to resell														BHSP XXX	
4.	Loans and leases held for sale															3.
	a) Residential mortgage exposures														BHSP XXX	4.a.
	b) High volatility commercial real estate exposures														BHSP XXX	4.b.
	c) Exposures past due 90 days or more or on nonaccrual ²														BHSP XXX	4.c.
	d) All other exposures														BHSP XXX	4.d.

² For loans and leases held for sale, do not include residential mortgage exposures, high volatility commercial real estate exposures, or sovereign claims that are past due 90 days or more or on nonaccrual..

	(Column A) Totals		(Column B) Adjustments to total reported in Column A		(Column C)	(Column D)	(Column E)	(Column F)	(Column G)	(Column H)	(Column I)	(Column J)					
					Allocation by Risk Weight Category												
					0%		2%		4%		10%		20%		50%		100%
Dollar Amounts in Thousands		Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou
5.	Loans and leases, net of unearned income																
	BHSP XXX		BHSP XXX									BHSP XXX	BHSP XXX	BHSP XXX			
	a) Residential mortgage exposures																
	BHSP XXX		BHSP XXX														BHSP XXX
	b) High volatility commercial real estate exposures																
	BHSP XXX		BHSP XXX		BHSP XXX							BHSP XXX	BHSP XXX	BHSP XXX	BHSP XXX		
	c) Exposures past due 90 days or more or on nonaccrual ³																
	BHSP XXX		BHSP XXX		BHSP XXX							BHSP XXX	BHSP XXX	BHSP XXX	BHSP XXX		
	d) All other exposures																
6.	LESS: Allowance for loan and lease losses		BHSP XXX														
	Trading assets (excluding securitization exposures that receive standardized charges)																
7.	BHSP XXX		BHSP XXX		BHSP XXX							BHSP XXX	BHSP XXX	BHSP XXX	BHSP XXX		
8.	All other assets ⁴																
	BHSP XXX		BHSP XXX		BHSP XXX							BHSP XXX	BHSP XXX	BHSP XXX			

³ For loans and leases, net of unearned income, do not include residential mortgage exposures, high volatility commercial real estate exposures, or sovereign claims that are past due 90 days or more or on nonaccrual.

⁴ Includes premises and fixed assets; other real estate owned; investments in unconsolidated subsidiaries and associated companies; direct and indirect investments in real estate ventures; intangible assets; and other assets.

		(Column K)	(Column L)	(Column M)	(Column N)	(Column O)	(Column P)	(Column Q)												
		Allocation by Risk Weight Category																		
		250%		300%		400%		600%		625%		937.5%		1250%						
Dollar Amounts in Thousands		Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou					
5.	Loans and leases, net of unearned income																			
														BHSP XXX						
	a) Residential mortgage exposures															5.a.				
														BHSP XXX						
	b) High volatility commercial real estate exposures															5.b.				
														BHSP XXX						
	c) Exposures past due 90 days or more or on nonaccrual ⁵															5.c.				
														BHSP XXX						
	d) All other exposures															5.d.				
6.	LESS: Allowance for loan and lease losses																			
																6.				
7.	Trading assets (excluding securitization exposures that receive standardized charges)																			
														BHSP XXX		7.				
8.	All other assets ⁶																			
														BHSP XXX		8.				

⁵ For loans and leases, net of unearned income, do not include residential mortgage exposures, high volatility commercial real estate exposures, or sovereign claims that are past due 90 days or more or on nonaccrual.

⁶ Includes premises and fixed assets; other real estate owned; investments in unconsolidated subsidiaries and associated companies; direct and indirect investments in real estate ventures; intangible assets; and other assets.

	(Column A) Totals		(Column B) Adjustments to total reported in Column A		(Column Q)		(Column R)		(Column S)		
	Total risk-weighted exposure, by calculation methodology										
	1250%		SSFA		Gross-Up						
Dollar Amounts in Thousands											
Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou
9.	On-balance sheet securitization exposures										
	BHSP XXX		BHSP XXX		BHSP XXX		BHSP XXX		BHSP XXX		
	a) Held-to-maturity securities										
	BHSP XXX		BHSP XXX		BHSP XXX		BHSP XXX		BHSP XXX		
	b) Available-for-sale securities										
	BHSP XXX		BHSP XXX		BHSP XXX		BHSP XXX		BHSP XXX		
	c) Trading assets that receive standardized charges										
	BHSP XXX		BHSP XXX		BHSP XXX		BHSP XXX		BHSP XXX		
	d) All other on-balance sheet securitization exposures										
10.	Off-balance sheet securitization exposures										
	BHSP XXX		BHSP XXX		BHSP XXX		BHSP XXX		BHSP XXX		

9.a.
9.b.
9.c
9.d
10.

	(Column A) Totals		(Column B) Adjustments to total reported in Column A		(Column C)		(Column D)		(Column E)		(Column F)		(Column G)		(Column H)		(Column I)		(Column J)			
	Allocation by Risk Weight Category																					
	0%		2%		4%		10%		20%		50%		100%		150%							
Dollar Amounts in Thousands																						
Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	
11.	Total Assets ⁷																					
	BHSP XXX		BHSP XXX		BHSP XXX		BHSP XXX		BHSP XXX				BHSP XXX		BHSP XXX		BHSP XXX		BHSP XXX			

11.

	(Column K)		(Column L)		(Column M)		(Column N)		(Column O)		(Column P)		(Column Q)	
	Allocation by Risk Weight Category													
	250%		300%		400%		600%		625%		937.5%		1250%	
Dollar Amounts in Thousands														
Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	Mil	Thou	
11.	Total Assets													
	BHSP XXX		BHSP XXX		BHSP XXX		BHSP XXX		BHSP XXX		BHSP XXX		BHSP XXX	

11.

⁷ For each of columns A through Q of item 11, report the sum of items 1 through 9. For item 11, the sum of columns B through Q must equal column A.

		Totals		
		Mil	Thou	
Dollar Amounts in Thousands				
25.	Risk-weighted assets for purposes of calculating the allowance for loan and lease losses 1.25 percent threshold	BHSP XXX		
				25.
26.	Not applicable.			
				26.
27.	Risk-weighted assets before deductions for excess allowance of loan and lease losses and allocated transfer risk reserve (sum of: 9.a, 9.b, 9.c, 9.d, and 10, columns R and S; and item 24, columns C through Q)	BHSP XXX		
				27.
28.	LESS: Excess allowance for loan and lease losses	BHSP XXX		
				28.
29.	LESS: Allocated transfer risk reserve	BHSP XXX		
				29.
30.	Total risk-weighted assets (item 27 minus items 28 and 29)	BHSP XXX		
				30.

Memoranda

Dollar Amounts in Thousands

Totals	
Mil	Thou
BHSP XXX	

1. Current credit exposure across all derivative contracts covered by the regulatory capital rule M1.

With a remaining maturity of

Dollar Amounts in Thousands	(Column A) One year or less			(Column B) Over one year through five years			(Column C) Over five years			
	BHSP	Mil	Thou	BHSP	Mil	Thou	BHSP	Mil	Thou	
2. Notional principal amounts of over-the-counter derivative contracts										
a) Interest rate	XXXX			XXXX			XXXX			M2.a.
b) Foreign exchange rate and gold	XXXX			XXXX			XXXX			M2.b.
c) Credit (investment grade reference asset)	XXXX			XXXX			XXXX			M2.c.
d) Credit (non-investment grade reference asset)	XXXX			XXXX			XXXX			M2.d.
e) Equity	XXXX			XXXX			XXXX			M2.e.
f) Precious metals (except gold)	XXXX			XXXX			XXXX			M2.f.
g) Other	XXXX			XXXX			XXXX			M2.g.

With a remaining maturity of

Dollar Amounts in Thousands	(Column A) One year or less			(Column B) Over one year through five years			(Column C) Over five years			
	BHSP	Mil	Thou	BHSP	Mil	Thou	BHSP	Mil	Thou	
3. Notional principal amounts of centrally cleared derivative contracts										
a) Interest rate	XXXX			XXXX			XXXX			M3.a.
b) Foreign exchange rate and gold	XXXX			XXXX			XXXX			M3.b.
c) Credit (investment grade reference asset)	XXXX			XXXX			XXXX			M3.c.
d) Credit (non-investment grade reference asset)	XXXX			XXXX			XXXX			M3.d.
e) Equity	XXXX			XXXX			XXXX			M3.e.
f) Precious metals (except gold)	XXXX			XXXX			XXXX			M3.f.
g) Other	XXXX			XXXX			XXXX			M3.g.