LCR to FR 2052a Mapping

Staff of 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[1]) 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, an updated mapping document may be published and reporting firms will be notified of these changes.

Key

*   Values relevant to the LCR

Values not relevant to the LCR

NULL   Should not have an associated value

LCR Calculation[2]

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

$HQLA\ amount = (Level\ 1\ HQLA\ additive\ values - Level\ 1\ HQLA\ subtractive\ values)$
$\quad + .85(Level\ 2A\ HQLA\ additive\ values - Level\ 2A\ HQLA\ subtractive\ values)$
$\quad + .5(Level\ 2B\ HQLA\ additive\ values - Level\ 2B\ HQLA\ subtractive\ values)$
$\quad - MAX[\ Unadjusted\ excess\ HQLA,\ Adjusted\ excess\ HQLA\ ]$

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

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

$\quad .85(Level\ 2A\ HQLA\ additive\ values - Level\ 2A\ HQLA\ subtractive\ values)$
$\quad + .5(Level\ 2B\ HQLA\ additive\ values - Level\ 2B\ HQLA\ subtractive\ values)$
$\quad - .6667(Level\ 1\ HQLA\ additive\ values - Level\ 1\ HQLA\ subtractive\ values)\ ]$

$Level\ 2B\ cap\ excess\ amount = MA[\ 0,$

$\quad .5(Level\ 2B\ HQLA\ additive\ values - Level\ 2B\ HQLA\ subtractive\ values)$
$\quad - Level\ 2\ cap\ excess\ amount$
$\quad - .1765(\ (Level\ 1\ HQLA\ additive\ values - Level\ 1\ HQLA\ subtractive\ values)$
$\quad + .85(Level\ 2A\ HQLA\ additive\ values - Level\ 2A\ HQLA\ subtractive\ values)\ )\ ]$

$Adjusted\ level\ 1\ HQLA\ additive\ values$
$\quad = Level\ 1\ HQLA\ additive\ values + Secured\ lending\ unwind\ maturity\ amounts$

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[1] Refer to LCR Rule as defined as specified in section 10 (c) of the LRM standards.
[2] 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.

$-$ *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 = MA*[0,

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

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

$\quad$ .5(*Adjusted level* 2B *HQLA additive values - Level* 2B *HQLA subtractive values*)
$\quad -$*Adjusted level* 2 *cap excess amount*
$\quad -$.1765((*Adjusted level* 1 *HQLA additive values*
$\quad -$*Level* 1 *HQLA subtractive values*)
$\quad +$ .85(*Adjusted level* 2A *HQLA additive values*
$\quad -$*Level* 2A *HQLA subtractive values*))]

Total Net Cash Outflows
$\quad = Outflow Adjustment Percentage *$ [*Outflow values*
$\quad * Respective outflow rates*
$\quad -MIN$ [*Inflow values*
$\quad * Respective inflow rates,$ .75(*Outflow values $*$ Respective outflow rates*)]
$\quad + Maturity mismatch add on$]

Maturity mismatch add on
$\quad = MAX$ [0, *Largest net cumulative maturity outflow amount*]

$$-MAX\ [\ 0,\ Net\ day\ 30\ cumulative\ maturity\ outflow\ amount\ ]$$

Largest net cumulative maturity outflow amount

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

$$\left.\forall\ m \in \{1,2,\dots,30\}\right]$$

Net day 30 cumulative maturity outflow amount

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

Outflow Adjustment Percentage Example

Banking organizations subject to LCR requirements should determine their category of standards under the LCR rule and apply the appropriate outflow adjustment percentage.

Outflow adjustment percentage	
Global systemically important BHC or GSIB depository institution	100 percent
Category II Board-regulated institution	100 percent
Category III Board-regulated institution with $75 billion or more in average weighted short-term wholesale funding and any Category III Board-regulated institution that is a consolidated subsidiary of such a Category III Board-regulated institution	100 percent
Category III Board-regulated institution with less than $75 billion in average weighted short-term wholesale funding and any Category III Board-regulated institution that is a consolidated subsidiary of such a Category III Board-regulated institution	85 percent
Category IV Board-regulated institution with $50 billion or more in average weighted short-term wholesale funding	70 percent

HQLA Amount Values

HQLA Additive Values

(1) High-Quality Liquid Assets (Subpart C, §.20-.22)	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.A.1, 2, and 3
Product	Matches PID
Sub-Product	Not Currency and Coin
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
Accounting Designation	#
Encumbrance Type	NULL
Internal Counterparty	#

(2) Rehypothecatable Collateral (Subpart C, §.20-.22)	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.1, 2, 3, 4, 5, and 6
Product	Matches PID
Sub-Product	#
Maturity Amount	#
Maturity Bucket	#
Maturity Optionality	#
Effective Maturity Bucket	NULL
Encumbrance Type	#
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	#
Risk Weight	#
Business Line	#
Settlement	#
Counterparty	#
G-SIB	#

(3) Rehypothecatable Collateral (Subpart C, §.20-.22)	
Field	**Value**
Reporting Entity	LCR Firm
PID	S.DC. 7 and 10
Product	Matches PID
Sub-Product	Rehypothecatable - Unencumbered
Treasury Control	Y
Sub-Product2	#
Market Value	*
Collateral Class	HQLA
Collateral Level	#
Counterparty	#
G-SIB	#
Effective Maturity Bucket	#
Encumbrance Type	#
Netting Eligible	#
Internal	#
Internal Counterparty	#
Business Line	#

HQLA Subtractive Values

(4) Excluded Sub HQLA (§.22(b)(3)and(4))	
Field	**Value**
Reporting Entity	LCR Firm
PID	S.L.1
Product	Matches PID
Market Value	*
Collateral Class	HQLA
Internal	#
Internal Counterparty	#

(5) Early Hedge Termination Outflows (§.22(a)(3))	
Field	**Value**
Reporting Entity	LCR Firm
PID	S.L.3
Product	Matches PID
Market Value	*
Collateral Class	HQLA
Internal	#
Internal Counterparty	#

(6) Excess Collateral (§.22(b)(5))	
Field	**Value**
Reporting Entity	LCR Firm
PID	S.DC.15
Product	Matches PID

Sub-Product	#
Treasury Control	Y
SID2	#
Sub-Product2	#
Market Value	*
Collateral Class	HQLA
Collateral Level	#
Counterparty	#
G-SIB	#
Effective Maturity Bucket	#
Encumbrance Type	#
Netting Eligible	#
Internal	#
Internal Counterparty	#
Business Line	#

Unwind Transactions

(7) Secured Lending Unwind (Subpart C, §.21)	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.1, 2, 3, 5, and 6
Product	Matches PID
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	NULL or <= 30 calendar days, but not Open
Encumbrance Type	#
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	#
Risk Weight	#
Business Line	#
Settlement	#
Counterparty	#
G-SIB	#

(8) Secured Funding Unwind (Subpart C, §.21)	
Field	**Value**
Reporting Entity	LCR Firm

PID	O.S.1, 2, 3, 5, 6, 7 and 11
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
Maturity Optionality	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	HQLA
Collateral Value	*
Treasury Control	Y
Internal	#
Internal Counterparty	#
Business Line	#
Settlement	#
Rehypothecated	#
Counterparty	#
G-SIB	#

(9) Asset Exchange Unwind (Subpart C, §.21)	
Field	Value
Reporting Entity	LCR Firm
PID	I.S.4
Product	#
Sub-Product	Level 1 HQLA, Level 2A HQLA, and Level 2B HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	NULL or <= 30 calendar days, not Open
Encumbrance Type	#
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	#
Risk Weight	#
Business Line	#
Settlement	#
Counterparty	#
G-SIB	#

OUTFLOW VALUES

(10) Stable Retail Deposits (§.32(a)(1))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.1 and 2
Product	Matches PID
Counterparty	Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Insured	FDIC
Trigger	#
Rehypothecated	#
Business Line	#
Internal	#
Internal Counterparty	#

(11) Other Retail Deposits (§.32(a)(2))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.1, 2, and 3
Product	Matches PID
Counterparty	Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Insured	Not FDIC for PID = 1 and 2, and # for PID = 3
Trigger	#
Rehypothecated	#
Business Line	#
Internal	#
Internal Counterparty	#

(12) Insured Placed Retail Deposits (§.32(a)(3))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.14
Product	Matches PID
Counterparty	Retail or Small Business
G-SIB	#

Field	Value
Maturity Amount	*
Maturity Bucket	#
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Insured	FDIC
Trigger	#
Rehypothecated	#
Business Line	#
Internal	#
Internal Counterparty	#

(13) Non-Insured Placed Retail Deposits (§.32(a)(4))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.14
Product	Matches PID
Counterparty	Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Insured	Not FDIC
Trigger	#
Rehypothecated	#
Business Line	#
Internal	#
Internal Counterparty	#

(14) Other Retail Funding (§.32(a)(5))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.15
Product	Matches PID
Counterparty	Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	NULL
Business Line	#

Internal	#
Internal Counterparty	#

(15) Other Retail Funding (§.32(a)(5))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.O.22
Product	Matches PID
Counterparty	Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#
Internal	#
Internal Counterparty	#
Business Line	#

(16) Other Retail Funding (§.32(a)(5))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.S.1, 2, 7 and 11
Product	Matches PID
Sub-Product	For O.S.7, cannot be Unsettled (Regular Way) or Unsettled (Forward), # otherwise
Maturity Amount	*
Maturity Bucket	#
Maturity Optionality	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#
Settlement	#
Rehypothecated	#
Counterparty	Retail or Small Business
G-SIB	#

(17) Other Retail Funding (§.32(a)(5))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.W.18

Product	Matches PID
Counterparty	Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Loss Absorbency	#
Business Line	#

(18) Structured Transaction Outflow Amount (§.32(b)) (The total amount for 32(b) is the relevant commitment amounts plus the incremental increase from O.O.21)	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.O.21 (adds the incremental amount)
Product	Matches PID
Counterparty	#
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	#
Collateral Value	#
Internal	#
Internal Counterparty	#
Business Line	#

(19) Net Derivatives Cash Outflow Amount (§.32(c))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.O.20
Product	Matches PID
Counterparty	#
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	#
Collateral Value	#

Internal	#
Internal Counterparty	#
Business Line	#

(20) Mortgage Commitment Outflow Amount (§.32(d))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.O.6
Product	Matches PID
Counterparty	Retail
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	#
Collateral Value	#
Internal	#
Internal Counterparty	#
Business Line	#

(21) Affiliated DI Commitments (§.32(e)(1)(i))	
Field	**Value**
Reporting Entity	LCR Firm that is a depository institution
PID	O.O.4 and 5
Product	Matches PID
Counterparty	Bank
G-SIB	#
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
Business Line	#

(22) Retail Commitments (§.32(e)(1)(ii))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.O.4, 5 and 18
Product	Matches PID
Counterparty	Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days for O.O.4, O.O.5; # for

	O.O.18
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	*
Collateral Value	*
Internal	#
Internal Counterparty	#
Business Line	#

(23) Non-Financial Corporate Credit Facilities (§.32(e)(1)(iii))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.O.4
Product	Matches PID
Counterparty	Non-Financial Corporate, Sovereign, Central Bank, GSE, PSE, MDB, Other Supranational
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	*
Collateral Value	*
Internal	#
Internal Counterparty	#
Business Line	#

(24) Non-Financial Corporate Liquidity Facilities (§.32(e)(1)(iv))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.O.5 and 18
Product	Matches PID
Counterparty	Non-Financial Corporate, Sovereign, Central Bank, GSE, PSE, MDB, Other Supranational, Municipalities for VRDN Structures
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days for O.O.5; # for O.O.18
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	*
Collateral Value	*
Internal	#
Internal Counterparty	#
Business Line	#

(25) Bank Commitments (§.32(e)(1)(v))

Field	Value
Reporting Entity	LCR Firm
PID	O.O.4, 5 and 18
Product	Matches PID
Counterparty	Bank
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days for O.O.4, O.O.5; # for O.O.18
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
Business Line	#

(26) Bank Commitments (§.32(e)(1)(v))	
Field	Value
Reporting Entity	LCR Firm
PID	O.O.4, 5 and 18
Product	Matches PID
Counterparty	Bank
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days for O.O.4, O.O.5; # for O.O.18
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	*
Collateral Value	*
Internal	N
Internal Counterparty	NULL
Business Line	#

(27) Non-Bank and Non-SPE Financial Sector Entity Credit Facilities (§.32(e)(1)(vi))	
Field	Value
Reporting Entity	LCR Firm
PID	O.O.4
Product	Matches PID
Counterparty	Pension Fund, Broker-Dealer, Investment Company or Advisor, Financial Market Utility, Other Supervised Non-Bank Financial Entity, Non-Regulated Fund,
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days

Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	*
Collateral Value	*
Internal	#
Internal Counterparty	#
Business Line	#

(28) Non-Bank and Non-SPE Financial Sector Entity Liquidity Facilities (§.32(e)(1)(vii))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.O.5 and 18
Product	Matches PID
Counterparty	Pension Fund, Broker-Dealer, Investment Company or Advisor, Financial Market Utility, Other Supervised Non-Bank Financial Entity, Non-Regulated Fund,
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days for O.O.5; # for O.O.18
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	*
Collateral Value	*
Internal	#
Internal Counterparty	#
Business Line	#

(29) Debt Issuing SPE Commitments (§.32(e)(1)(viii))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.O.4, 5 and 18
Product	Matches PID
Counterparty	Debt Issuing SPE
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days for O.O.4, O.O.5; # for O.O.18
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	*
Collateral Value	*
Internal	#
Internal Counterparty	#
Business Line	#

(30) Other Commitments (§.32(e)(1)(ix))	
Field	**Value**

Reporting Entity	LCR Firm
PID	O.O.4, 5 and 18
Product	Matches PID
Counterparty	Other
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days for O.O.4, O.O.5; # for O.O.18
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	*
Collateral Value	*
Internal	#
Internal Counterparty	#
Business Line	#

(31) Changes in Financial Condition (§.32(f)(1))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.O.16
Product	Matches PID
Counterparty	#
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	#
Collateral Value	#
Internal	#
Internal Counterparty	#
Business Line	#

(32) Changes in Financial Condition (§.32(f)(1))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.O.12
Product	Matches PID
Counterparty	#
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	#
Collateral Value	#
Internal	#

| Internal Counterparty | # |
| Business Line | # |

(33) Derivative Collateral Potential Valuation Changes (§.32(f)(2))	
Field	Value
Reporting Entity	LCR Firm
PID	S.DC.5, 6, 8, and 9
Product	Matches PID
Sub-Product	#
Sub-Product2	Not OTC – Centralized (Agent) or Exchange-traded (Agent)
Market Value	*
Collateral Class	Not level 1 HQLA
Collateral Level	#
Counterparty	#
G-SIB	#
Effective Maturity Bucket	#
Encumbrance Type	#
Netting Eligible	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#

(34) Potential Derivative Valuation Changes (§.32(f)(3))	
Field	Value
Reporting Entity	LCR Firm
PID	O.O.8
Product	Matches PID
Counterparty	#
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	#
Collateral Value	#
Internal	#
Internal Counterparty	#
Business Line	#

(35) Collateral Deliverables (§.32(f)(4))	
Field	Value
Reporting Entity	LCR Firm
PID	S.DC.15
Product	Matches PID
Sub-Product	#

Sub-Product2	#
Market Value	*
Collateral Class	Not HQLA
Collateral Level	#
Counterparty	#
G-SIB	#
Effective Maturity Bucket	#
Encumbrance Type	#
Netting Eligible	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#

(36) Collateral Deliverables (§.32(f)(4))	
Field	**Value**
Reporting Entity	LCR Firm
PID	S.DC.15
Product	Matches PID
Sub-Product	#
Sub-Product2	#
Market Value	*
Collateral Class	HQLA
Collateral Level	#
Counterparty	#
G-SIB	#
Effective Maturity Bucket	#
Encumbrance Type	#
Netting Eligible	#
Treasury Control	N
Internal	#
Internal Counterparty	#
Business Line	#

(37) Collateral Deliverables (§.32(f)(5))	
Field	**Value**
Reporting Entity	LCR Firm
PID	S.DC.16
Product	Matches PID
Sub-Product	#
Sub-Product2	#
Market Value	*
Collateral Class	#
Collateral Level	#
Counterparty	#
G-SIB	#
Effective Maturity Bucket	#

Field	Value
Encumbrance Type	#
Netting Eligible	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#

(38) Collateral Substitution (§.32(f)(6))	
Field	**Value**
Reporting Entity	LCR Firm
PID	S.DC.18 and 20
Product	Matches PID
Sub-Product	#
Sub-Product2	#
Market Value	*
Collateral Class	#
Collateral Level	#
Counterparty	#
G-SIB	#
Effective Maturity Bucket	#
Encumbrance Type	#
Netting Eligible	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#

(39) Other Brokered Retail Deposits Maturing within 30 days (§.32(g)(1))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.8
Product	Matches PID
Counterparty	Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days (but not open)
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	#
Business Line	#
Internal	#
Internal Counterparty	#

(40) Other Brokered Retail Deposits Maturing later than 30 days (§.32(g)(2))

Field	Value
Reporting Entity	LCR Firm
PID	O.D.8
Product	Matches PID
Counterparty	Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	> 30 calendar days
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	#
Business Line	#
Internal	#
Internal Counterparty	#

(41) Insured Other Brokered Retail Deposits with No Maturity(§.32(g)(3))	
Field	Value
Reporting Entity	LCR Firm
PID	O.D.8
Product	Matches PID
Counterparty	Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	Open
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Insured	FDIC
Trigger	#
Rehypothecated	#
Business Line	#
Internal	#
Internal Counterparty	#

(42) Not Fully Insured Other Brokered Retail Deposits with No Maturity (§.32(g)(4))	
Field	Value
Reporting Entity	LCR Firm
PID	O.D.8
Product	Matches PID
Counterparty	Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	Open
Maturity Optionality	#

Collateral Class	#
Collateral Value	#
Insured	Not FDIC
Trigger	#
Rehypothecated	#
Business Line	#
Internal	#
Internal Counterparty	#

(43) Insured Reciprocal (§.32(g)(5))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.13
Product	Matches PID
Counterparty	Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Insured	FDIC
Trigger	#
Rehypothecated	#
Business Line	#
Internal	#
Internal Counterparty	#

(44) Not Fully Insured Reciprocal (§.32(g)(6))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.13
Product	Matches PID
Counterparty	Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Insured	Not FDIC
Trigger	#
Rehypothecated	#
Business Line	
Internal	#
Internal Counterparty	#

(45) Insured Affiliated Sweeps (§.32(g)(7))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.9 and 10
Product	Matches PID
Counterparty	Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Insured	FDIC
Trigger	#
Rehypothecated	#
Business Line	#
Internal	#
Internal Counterparty	#

(46) Insured Non-Affiliated Sweeps (§.32(g)(8))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.11
Product	Matches PID
Counterparty	Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Insured	FDIC
Trigger	#
Rehypothecated	#
Business Line	#
Internal	#
Internal Counterparty	#

(47) Sweeps that are not Fully Insured (§.32(g)(9))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.9, 10 and 11
Product	Matches PID
Counterparty	Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	#

Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Insured	Not FDIC
Trigger	#
Rehypothecated	#
Business Line	#
Internal	#
Internal Counterparty	#

(48) Insured Unsecured Wholesale Non-Operational Non-Financial (§.32(h)(1)(i))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.5 and 6
Product	Matches PID
Counterparty	Non-Financial Corporate, Sovereign, Central Bank, GSE, PSE, MDB, Other Supranational, Other
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Collateral Class	NULL
Collateral Value	NULL
Insured	FDIC
Trigger	#
Rehypothecated	#
Business Line	#
Internal	#
Internal Counterparty	#

(49) Not Fully Insured Unsecured Wholesale Non-Operational Non-Financial (§.32(h)(1)(ii)(A))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.5 and 6
Product	Matches PID
Counterparty	Non-Financial Corporate, Sovereign, Central Bank, GSE, PSE, MDB, Other Supranational, Other
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Collateral Class	NULL
Collateral Value	NULL
Insured	Not FDIC
Trigger	#
Rehypothecated	#
Business Line	#

Internal	#
Internal Counterparty	#

(50) Not Fully Insured Unsecured Wholesale Non-Operational Non-Financial (§.32(h)(1)(ii)(A))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.W.9, 10, 17, 18
Product	Matches PID
Counterparty	Non-Financial Corporate, Sovereign, Central Bank, GSE, PSE, MDB, Other Supranational, Other
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Loss Absorbency	#
Business Line	#

(51) Unsecured Wholesale Brokered Deposit Non-Operational Non-Financial (§.32(h)(1)(ii)(B))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.8 – 11, 13
Product	Matches PID
Counterparty	Non-Financial Corporate, Sovereign, Central Bank, GSE, PSE, MDB, Other Supranational, Other
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Collateral Class	NULL
Collateral Value	NULL
Insured	#
Trigger	#
Rehypothecated	#
Business Line	#
Internal	#
Internal Counterparty	#

(52) Financial Non-Operational (§.32(h)(2))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.5, 6 , 8-11 and 13

Product	Matches PID
Counterparty	Pension Fund, Bank, Broker-Dealer, Investment Company or Advisor, Financial Market Utility, Other Supervised Non-Bank Financial Entity, Non-Regulated Fund, Debt Issuing SPE
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Collateral Class	NULL
Collateral Value	NULL
Insured	#
Trigger	#
Rehypothecated	#
Business Line	#
Internal	#
Internal Counterparty	#

(53) Financial Non-Operational (§.32(h)(2))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.W.9, 10, 17, and 18
Product	Matches PID
Counterparty	Pension Fund, Bank, Broker-Dealer, Investment Company or Advisor, Financial Market Utility, Other Supervised Non-Bank Financial Entity, Non-Regulated Fund, Debt Issuing SPE
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	
Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Business Line	#

(54) Issued Debt Securities Maturing within 30 Days (§.32(h)(2))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.W.8,11-16
Product	Matches PID
Counterparty	#
G-SIB	#
Maturity Amount	*

Field	Value
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Collateral Class	*
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Loss Absorbency	#
Business Line	#

(55) Insured Operational Deposits (§.32(h)(3))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.4
Product	Matches PID
Counterparty	Not Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Collateral Class	NULL
Collateral Value	NULL
Insured	FDIC
Trigger	#
Rehypothecated	#
Business Line	#
Internal	#
Internal Counterparty	#

(56) Not Fully Insured Operational Deposits (§.32(h)(4))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.4
Product	Matches PID
Counterparty	All except Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Collateral Class	NULL
Collateral Value	NULL
Insured	Not FDIC
Trigger	#
Rehypothecated	#
Business Line	#
Internal	#

Internal Counterparty	#

(57) Not Fully Insured Operational Deposits (§.32(h)(4))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.7
Product	Matches PID
Counterparty	#
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Collateral Class	NULL
Collateral Value	NULL
Insured	#
Trigger	#
Rehypothecated	#
Business Line	#
Internal	#
Internal Counterparty	#

(58) Other Unsecured Wholesale (§.32(h)(5))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.14 and 15
Product	Matches PID
Counterparty	Not Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Collateral Class	NULL
Collateral Value	NULL
Insured	#
Trigger	#
Rehypothecated	#
Business Line	#
Internal	#
Internal Counterparty	#

(59) Other Unsecured Wholesale (§.32(h)(5))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.W.19
Product	Matches PID
Counterparty	Not Retail or Small Business
G-SIB	#

Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Loss Absorbency	#

(60) Issued Not Structured Debt Securities Maturing Outside 30 Days when Primary Market Maker (§.32(i)(1))	
Field	**Value**
Reporting Entity	LCR Firm
PID	S.L.4
Product	Matches PID
Market Value	*
Collateral Class	#
Internal	#
Internal Counterparty	#

(61) Issued Structured Debt Securities Maturing Outside 30 Days when Primary Market Maker (§.32(i)(2))	
Field	**Value**
Reporting Entity	LCR Firm
PID	S.L.5
Product	Matches PID
Market Value	*
Collateral Class	#
Internal	#
Internal Counterparty	#

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

(62) Secured Funding L1 (§.32(j)(1)(i))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.4, 5, 6 and 7
Product	Matches PID
Counterparty	Non-Financial Corporate, Sovereign, Central Bank (FRB and other central banks where the sovereign has not established its own outflow rate)[3], GSE,

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[3] 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.

	PSE, MDB, Other Supranational, Pension Fund, Bank, Broker-Dealer, Investment Company or Advisor, Financial Market Utility, Other Supervised Non-Bank Financial Entity, Non-Regulated Fund, Debt Issuing SPE, Other
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	
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	#
Business Line	#
Internal	#
Internal Counterparty	#

(63) Secured Funding L1 (§.32(j)(1)(i))	
Field	Value
Reporting Entity	LCR Firm
PID	O.S.1, 2, 3, 5, 6 (FRB and other central banks where the sovereign has not established an LCR outflow rate)[4], 7 and 11
Product	Matches PID
Sub-Product	For O.S.7, cannot be Unsettled (Regular Way) or Unsettled (Forward), # otherwise
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
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	#
Business Line	#
Settlement	#

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[4] For O.S.6, if the counterparty is OCB, the outflow rate will be assumed to be 0% because the jurisdiction cannot be determined.

Rehypothecated	#
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, Pension Fund, Bank, Broker-Dealer, Investment Company or Advisor, Financial Market Utility, Other Supervised Non-Bank Financial Entity, Non-Regulated Fund, Debt Issuing SPE, Other
G-SIB	#

(64) Secured Funding L1 (§.32(j)(1)(i))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.W.1-7
Product	Matches PID
Counterparty	#
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
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	#
Loss Absorbency	#
Business Line	#

(65) Secured Funding L2A (§.32(j)(1)(ii))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.4 (not FDIC insured), 5, 6 and 7
Product	Matches PID
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, Pension Fund, Bank, Broker-Dealer, Investment Company or Advisor, Financial Market Utility, Other Supervised Non-Bank Financial Entity, Non-Regulated Fund, Debt Issuing SPE, Other
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days

Maturity Optionality	#
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	#
Business Line	#
Internal	#
Internal Counterparty	#

(66) Secured Funding L2A (§.32(j)(1)(ii))	
Field	**Value**
Reporting Entity	LCR Firm
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 11
Product	Matches PID
Sub-Product	For O.S.7, cannot be Unsettled (Regular Way) or Unsettled (Forward), # otherwise
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
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	#
Business Line	#
Settlement	#
Rehypothecated	#
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, Pension Fund, Bank, Broker-Dealer, Investment Company or Advisor, Financial Market Utility, Other Supervised Non-Bank Financial Entity, Non-Regulated Fund, Debt Issuing SPE, Other
G-SIB	#

(67) Secured Funding L2A (§.32(j)(1)(ii))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.W.1-7
Product	Matches PID
Counterparty	#
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
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	#
Loss Absorbency	#
Business Line	#

(68) Secured Funding from Governmental Entities not L1 or L2A (§.32(j)(1)(iii))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.4, 5 and 6 (if not FDIC insured) and 7
Product	Matches PID
Counterparty	Sovereign, Central Bank (FRB and other central banks where the sovereign has not established its own outflow rate), GSE, or MDB
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Collateral Class	Not Level 1 or 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	Not FDIC for O.D.4-6, # for O.D.7
Trigger	#
Rehypothecated	#
Business Line	#
Internal	#
Internal Counterparty	#

(69) Secured Funding from Governmental Entities not L1 or L2A (§.32(j)(1)(iii))

Field	Value
Reporting Entity	LCR Firm
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 11
Product	Matches PID
Sub-Product	For O.S.7, cannot be Unsettled (Regular Way) or Unsettled (Forward), # otherwise
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Not Level 1 or 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	#
Business Line	#
Settlement	#
Rehypothecated	#
Counterparty	Sovereign, Central Bank (FRB and other central banks where the sovereign has not established its own outflow rate), GSE, or MDB
G-SIB	#

(70) Secured Funding L2B (§.32(j)(1)(iv))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.4 and 7 (only collateralized deposits)[5]
Product	Matches PID
Counterparty	Non-Financial Corporate, PSE, Other Supranational, Pension Fund, Bank, Broker-Dealer, Investment Company or Advisor, Financial Market Utility, Other Supervised Non-Bank Financial Entity, Non-Regulated Fund, Debt Issuing SPE, Other
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#

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[5] Secured deposits must meet the definition of a "collateralized deposit" under .32 of the LCR rule to be eligible for reporting under O.D.4 or O.D.7 (subject to the additional definitional requirements of these products). Secured deposits that do not meet the definition of a "collateralized deposit" should be reported under O.D.5 or O.D.6.

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
Business Line	#
Internal	#
Internal Counterparty	#

(71) Secured Funding L2B (§.32(j)(1)(iv))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.5 and 6
Product	Matches PID
Counterparty	Non-Financial Corporate, PSE, Other Supranational, Pension Fund, Bank, Broker-Dealer, Investment Company or Advisor, Financial Market Utility, Other Supervised Non-Bank Financial Entity, Non-Regulated Fund, Debt Issuing SPE, Other,
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
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 Pension Fund, Bank, Broker-Dealer, Investment Company or Advisor, Financial Market Utility, Other Supervised Non-Bank Financial Entity, Non-Regulated Fund, Debt Issuing SPE
Business Line	#
Internal	#
Internal Counterparty	#

(72) Secured Funding L2B (§.32(j)(1)(iv))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.S.1, 2, 3, 7 and 11

Product	Matches PID
Sub-Product	For O.S.7, cannot be Unsettled (Regular Way) or Unsettled (Forward), # otherwise
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
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	#
Business Line	#
Settlement	#
Rehypothecated	Y for Non-Financial Corporate, PSE, Other Supranational, Other; # for Pension Fund, Bank, Broker-Dealer, Investment Company or Advisor, Financial Market Utility, Other Supervised Non-Bank Financial Entity, Non-Regulated Fund, Debt Issuing SPE
CID	Matches Counterparty
Counterparty	Non-Financial Corporate, PSE, Other Supranational, Pension Fund, Bank, Broker-Dealer, Investment Company or Advisor, Financial Market Utility, Other Supervised Non-Bank Financial Entity, Non-Regulated Fund Debt Issuing SPE, Other
G-SIB	#

(73) Secured Funding L2B (§.32(j)(1)(iv))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.W.1-7
Product	Matches PID
Counterparty	#
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
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	#
Loss Absorbency	#
Business Line	#

(74) Customer Shorts Funded by Non-HQLA Customer Longs (§.32(j)(1)(v))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.S.7
Product	Matches PID
Sub-Product	Customer Long
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Not HQLA
Collateral Value	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#
Settlement	#
Rehypothecated	#
Counterparty	Non-Financial Corporate, PSE, Other Supranational, Pension Fund, Bank, Broker-Dealer, Investment Company or Advisor, Financial Market Utility, Other Supervised Non-Bank Financial Entity, Non-Regulated Fund, Debt Issuing SPE, Other
G-SIB	#

(75) Secured Funding Non-HQLA (§.32(j)(1)(vi))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.4 and 7 (only collateralized deposits)
Product	Matches PID
Counterparty	Non-Financial Corporate, PSE, Other Supranational, Pension Fund, Bank, Broker-Dealer, Investment Company or Advisor, Financial Market Utility, Other Supervised Non-Bank Financial Entity, Non-Regulated Fund, Debt Issuing SPE, Other
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days

Field	Value
Maturity Optionality	#
Collateral Class	Not Level 1, 2A or 2B
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
Business Line	#
Internal	#
Internal Counterparty	#

(76) Secured Funding Non-HQLA (§.32(j)(1)(vi))	
Field	Value
Reporting Entity	LCR Firm
PID	O.D.5 and 6
Product	Matches PID
Counterparty	Non-Financial Corporate, PSE, Other Supranational, Pension Fund, Bank, Broker-Dealer, Investment Company or Advisor, Financial Market Utility, Other Supervised Non-Bank Financial Entity, Non-Regulated Fund Debt Issuing SPE, Other
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Collateral Class	Not Level 1, 2A or 2B
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 Pension Fund, Bank, Broker-Dealer, Investment Company or Advisor, Financial Market Utility, Other Supervised Non-Bank Financial Entity, Non-Regulated Fund, Debt Issuing SPE
Business Line	#
Internal	#
Internal Counterparty	#

(77) Secured Funding Non-HQLA (§.32(j)(1)(vi))	
Field	Value
Reporting Entity	LCR Firm

PID	O.S.1, 2, 3, 7 and 11
Product	Matches PID
Sub-Product	For O.S.7, cannot be Customer Long, Unsettled (Regular Way) or Unsettled (Forward); #otherwise
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Not Level 1, 2A or 2B
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	#
Business Line	#
Settlement	#
Rehypothecated	Y for Non-Financial Corporate, PSE, Other Supranational, Other; # for Pension Fund, Bank, Broker-Dealer, Investment Company or Advisor, Financial Market Utility, Other Supervised Non-Bank Financial Entity, Non-Regulated Fund, Debt Issuing SPE
Counterparty	Non-Financial Corporate, PSE, Other Supranational, Pension Fund, Bank, Broker-Dealer, Investment Company or Advisor, Financial Market Utility, Other Supervised Non-Bank Financial Entity, Non-Regulated Fund, Debt Issuing SPE Other
G-SIB	#

(78) Secured Funding Non-HQLA (§.32(j)(1)(vi))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.W.1-7
Product	Matches PID
Counterparty	#
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Collateral Class	Not Level 1, 2A or 2B
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	#
Loss Absorbency	#
Business Line	#

(79) Secured but Lower Unsecured Rate (§.32(j)(2))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.5 and 6
Product	Matches PID
Counterparty	Non-Financial Corporate, PSE, Other Supranational, Other
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Collateral Class	Not Level 1 or 2A HQLA
Collateral Value	#
Insured	*
Trigger	#
Rehypothecated	N
Business Line	#
Internal	#
Internal Counterparty	#

(80) Secured but Lower Unsecured Rate (§.32(j)(2))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.S.1, 2, 3, 5, 7 and 11
Product	Matches PID
Sub-Product	For O.S.7 must be firm long, otherwise #
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Not Level 1 or Level 2a HQLA
Collateral Value	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#
Settlement	#
Rehypothecated	N

Field	Value
Counterparty	Non-Financial Corporate, PSE, Other Supranational, Other
G-SIB	#

(81) Secured but Lower Unsecured Rate (§.32(j)(2))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.4 (only collateralized deposits)
Product	Matches PID
Counterparty	Non-Financial Corporate, PSE, Other Supranational, Pension Fund, Bank, Broker-Dealer, Investment Company or Advisor, Financial Market Utility, Other Supervised Non-Bank Financial Entity, Non-Regulated Fund, Debt Issuing SPE Other; if FDIC insured: Sovereigns, GSEs, MDBs, Central Bank (FRB and other central banks where the sovereign has not established its own outflow rate)
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Collateral Class	If FDIC insured: Not Level 1; if not FDIC insured: Not Level 1 or Level 2A
Collateral Value	#
Insured	*
Trigger	#
Rehypothecated	N
Business Line	#
Internal	#
Internal Counterparty	#

(82) Secured but Lower Unsecured Rate (§.32(j)(2))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.7 (only collateralized deposits)
Product	Matches PID
Counterparty	Non-Financial Corporate, PSE, Other Supranational, Pension Fund, Bank, Broker-Dealer, Investment Company or Advisor, Financial Market Utility, Other Supervised Non-Bank Financial Entity, Non-Regulated Fund, Debt Issuing SPE Other
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Collateral Class	Not Level 1 or 2A

Field	Value
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	N
Business Line	#
Internal	#
Internal Counterparty	#

(83) Asset Exchange Post L1 Receive L1 (§.32(j)(3)(i))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.4
Product	Matches PID
Sub-Product	Level 1 HQLA
Maturity Amount	#
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	NULL or <= 30 calendar days but not open
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 1 HQLA
Collateral Value	*
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#
Settlement	#
CID	#
Counterparty	#
G-SIB	#

(84) Asset Exchange Post L1 Receive L2A (§.32(j)(3)(ii))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.4
Product	Matches PID
Sub-Product	Level 2A HQLA
Maturity Amount	#
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	NULL or <= 30 calendar days but not open
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 1 HQLA
Collateral Value	*
Unencumbered	#

Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#
Settlement	#
CID	#
Counterparty	#
G-SIB	#

(85) Asset Exchange Post L1 Receive L2B (§.32(j)(3)(iii))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.4
Product	Matches PID
Sub-Product	Level 2B HQLA
Maturity Amount	#
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	NULL or <= 30 calendar days but not open
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 1 HQLA
Collateral Value	*
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#
Settlement	#
Counterparty	#
G-SIB	#

(86) Asset Exchange Post L1 Receive Non-HQLA (§.32(j)(3)(iv))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.4
Product	Matches PID
Sub-Product	Non-HQLA or No Collateral Pledged
Maturity Amount	#
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	NULL or <= 30 calendar days but not open
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 1 HQLA
Collateral Value	*
Unencumbered	#

Field	Value
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#
Settlement	#
Counterparty	#
G-SIB	#

(87) Asset Exchange Post L2A Receive L1 or L2A (§.32(j)(3)(v))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.4
Product	Matches PID
Sub-Product	Level 1 HQLA or level 2A HQLA
Maturity Amount	#
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	NULL or <= 30 calendar days but not open
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2A HQLA
Collateral Value	*
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#
Settlement	#
Counterparty	#
G-SIB	#

(88) Asset Exchange Post L2A Receive L2B (§.32(j)(3)(vi))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.4
Product	Matches PID
Sub-Product	Level 2B HQLA
Maturity Amount	#
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	NULL or <= 30 calendar days but not open
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2A HQLA
Collateral Value	*
Unencumbered	#
Treasury Control	#

Internal	#
Internal Counterparty	#
Business Line	#
Settlement	#
Counterparty	#
G-SIB	#

(89) Asset Exchange Post L2A Receive Non-HQLA (§.32(j)(3)(vii))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.4
Product	Matches PID
Sub-Product	Non-HQLA or No Collateral Pledged
Maturity Amount	#
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	NULL or <= 30 calendar days but not open
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2A HQLA
Collateral Value	*
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#
Settlement	#
Counterparty	#
G-SIB	

(90) Asset Exchange Post L2B Receive L1, L2A or L2B (§.32(j)(3)(viii))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.4
Product	Matches PID
Sub-Product	HQLA
Maturity Amount	#
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	NULL or <= 30 calendar days but not open
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2B HQLA
Collateral Value	*
Unencumbered	#
Treasury Control	#
Internal	#

Field	Value
Internal Counterparty	#
Business Line	#
Settlement	#
Counterparty	#
G-SIB	#

(91) Asset Exchange Post L2B Receive Non-HQLA (§.32(j)(3)(ix))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.4
Product	Matches PID
Sub-Product	Non-HQLA or No Collateral Pledged
Maturity Amount	#
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	NULL or <= 30 calendar days but not open
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2B HQLA
Collateral Value	*
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#
Settlement	#
Counterparty	#
G-SIB	#

(92) Asset Exchange Post Rehypothecated Assets >30 days Receive L1 (§.32(j)(3)(x))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.4
Product	Matches PID
Sub-Product	Level 1 HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	> 30 calendar days or Open
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#

Field	Value
Business Line	#
Settlement	#
Counterparty	#
G-SIB	

(93) Asset Exchange Post Rehypothecated Assets >30 days Receive L2A (§.32(j)(3)(xi))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.4
Product	Matches PID
Sub-Product	Level 2A HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	> 30 calendar days or Open
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#
Settlement	#
Counterparty	#
G-SIB	

(94) Asset Exchange Post Rehypothecated Assets >30 days Receive L2B (§.32(j)(3)(xii))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.4
Product	Matches PID
Sub-Product	Level 2B HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	> 30 calendar days or Open
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#

Settlement	#
Counterparty	#
G-SIB	#

(95) Asset Exchange Post Rehypothecated Assets >30 days Receive Non-HQLA (§.32(j)(3)(xiii))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.4
Product	Matches PID
Sub-Product	Non-HQLA or No Collateral Pledged
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	> 30 calendar days or Open
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#
Settlement	#
Counterparty	#
G-SIB	#

(96) Foreign Central Banking Borrowing (§.32(k))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.D.4, 5, 6, 7(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
Counterparty	Central Bank
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Collateral Class	*
Collateral Value	*
Insured	#
Trigger	#

Rehypothecated	#
Business Line	#
Internal	#
Internal Counterparty	#

(97) Foreign Central Banking Borrowing (§.32(k))	
Field	**Value**
Reporting Entity	LCR Firm
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
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	*
Collateral Value	*
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#
Settlement	#
Rehypothecated	#
Counterparty	Central Bank
G-SIB	#

(98) Foreign Central Banking Borrowing (§.32(k))	
Field	**Value**
Reporting Entity	LCR Firm
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
Sub-Product	Specific central bank
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Forward Start Amount	NULL

Field	Value
Forward Start Bucket	NULL
Collateral Class	*
Collateral Value	*
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#
Settlement	#
Rehypothecated	#
Counterparty	Central Bank
G-SIB	

(99) Other Contractual Outflows (§.32(l))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.O.19
Product	Matches PID
Counterparty	#
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	#
Collateral Value	#
Internal	#
Internal Counterparty	#
Business Line	#

(100) Other Contractual Outflows (§.32(l))	
Field	**Value**
Reporting Entity	LCR Firm
PID	O.O.22
Product	Matches PID
Counterparty	Not Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#
Internal	#
Internal Counterparty	#
Business Line	#

INFLOW VALUES

(101) Net Derivatives Cash Inflow Amount (§.33(b))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.O.7
Product	Matches PID
Maturity Amount	*
Maturity Bucket	#
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	#
Collateral Value	#
Treasury Control	#
Counterparty	#
G-SIB	#
Internal	#
Internal Counterparty	#
Business Line	#

(102) Retail Cash Inflow Amount (§.33(c))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.U.5 and 6
Product	Matches PID
Counterparty	Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days but not Open
Maturity Optionality	#
Effective Maturity Bucket	#
Encumbrance Type	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#

(103) Retail Cash Inflow Amount (§.33(c))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.1, 2, 5, 6, 7 and 8
Product	Matches PID
Sub-Product	#
Maturity Amount	*

Maturity Bucket	<= 30 calendar days but not Open
Maturity Optionality	#
Effective Maturity Bucket	#
Encumbrance Type	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#
Settlement	#
Counterparty	Retail or Small Business
G-SIB	#

(104) Financial and Central Bank Cash Inflow Amount (§.33(d)(1))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.U.1, 2, 4, 5, 6 and 9
Product	Matches PID
Counterparty	Pension Fund, Bank, Broker-Dealer, Investment Company or Advisor, Financial Market Utility, Other Supervised Non-Bank Financial Entity, Non-Regulated Fund, Debt Issuing SPE, Central Bank
G-SIB	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	#
Encumbrance Type	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#

(105) Financial and Central Bank Cash Inflow Amount (§.33(d)(1))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.A.3
Product	Matches PID
Sub-Product	#
Market Value	*

Field	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	#
Accounting Designation	#
Effective Maturity Bucket	#
Encumbrance Type	#
Internal Counterparty	#

(106) Financial and Central Bank Cash Inflow Amount (§.33(d)(1))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.7 and 8
Product	Matches PID
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	#
Encumbrance Type	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Not securities or loans
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#
Settlement	#
Counterparty	Pension Fund, Bank, Broker-Dealer, Investment Company or Advisor, Financial Market Utility, Other Supervised Non-Bank Financial Entity, Non-Regulated Fund, Debt Issuing SPE, Central Bank
G-SIB	#

(107) Non-Financial Wholesale Cash Inflow Amount (§.33(d)(2))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.U.1, 2, and 6
Product	Matches PID
nterparty	Non-Financial Corporate, Sovereign, GSE, PSE, MDB, Other Supranational, Other
G-SIB	#

Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	#
Encumbrance Type	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#

(108) Non-Financial Wholesale Cash Inflow Amount (§.33(d)(2))	
Field	Value
Reporting Entity	LCR Firm
PID	I.S.7 and 8
Product	Matches PID
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	#
Encumbrance Type	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Not securities or loans
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#
Settlement	#
Counterparty	Non-Financial Corporate, Sovereign, GSE, PSE, MDB, Other Supranational, Other
G-SIB	#

(109) Securities Cash Inflow Amount (§.33(e))	
Field	Value
Reporting Entity	LCR Firm
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	#
Counterparty	#
G-SIB	#
Internal	#
Internal Counterparty	#
Business Line	#

(110) Securities Cash Inflow Amount (§.33(e))	
Field	**Value**
Reporting Entity	LCR Firm
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
Counterparty	#
G-SIB	#
Internal	#
Internal Counterparty	#
Business Line	#

(111) Secured Lending when Asset Rehypothecated not returned within 30 days (§.33(f)(1)(i))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.1, 2, 3, 5, and 6
Product	Matches PID
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	> 30 calendar days or Open
Encumbrance Type	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#
Unencumbered	N
Treasury Control	#

Field	Value
Internal	#
Internal Counterparty	#
Business Line	#
Settlement	#
Counterparty	Not Retail or Small Business
G-SIB	#

(112) Secured Lending when Asset Available for Return (§.33(f)(1)(ii))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.1, 2, 3, 6, 7 and 8
Product	Matches PID
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	NULL
Encumbrance Type	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Securities and loans that are not 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	#
Risk Weight	#
Business Line	#
Settlement	#
Counterparty	Not Retail or Small Business
G-SIB	#

(113) Secured Lending when Asset Available for Return (§.33(f)(1)(ii))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.1, 2, 3, 6, 7 and 8
Product	Matches PID
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	NULL
Encumbrance Type	#
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	#
Risk Weight	#
Business Line	#
Settlement	#
Counterparty	Not Retail or Small Business
G-SIB	#

(114) Secured Lending when Asset Available for Return (§.33(f)(1)(ii))	
Field	Value
Reporting Entity	LCR Firm
PID	I.S.1, 2, 3, 5, 6, 7 and 8
Product	Matches PID
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	NULL
Encumbrance Type	#
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	#
Risk Weight	#
Business Line	#
Settlement	#
Counterparty	Not Retail or Small Business
G-SIB	#

(115) Secured Lending with L1 HQLA (§.33(f)(1)(iii))	
Field	Value
Reporting Entity	LCR Firm

PID	I.S.1, 2, 3, 5, 6, 7 and 8
Product	Matches PID
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	<= 30 calendar days but not Open
Encumbrance Type	#
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	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#
Settlement	#
Counterparty	Not Retail or Small Business
G-SIB	#

(116) Secured Lending with L1 HQLA (§.33(f)(1)(iii))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.1, 2, 3, 5, 6, 7 and 8
Product	Matches PID
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	NULL
Encumbrance Type	#
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	#

Field	Value
Risk Weight	#
Business Line	#
Settlement	#
Counterparty	Not Retail or Small Business
G-SIB	#

(117) Secured Lending with L2A HQLA (§.33(f)(1)(iv))	
Field	Value
Reporting Entity	LCR Firm
PID	I.S.1, 2, 3, 5, 6, 7 and 8
Product	Matches PID
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	<= 30 calendar days but not Open
Encumbrance Type	#
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	#
Risk Weight	#
Business Line	#
Settlement	#
Counterparty	Not Retail or Small Business
G-SIB	#

(118) Secured Lending with L2A HQLA (§.33(f)(1)(iv))	
Field	Value
Reporting Entity	LCR Firm
PID	I.S.1, 2, 3, 5, 6, 7 and 8
Product	Matches PID
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	NULL
Encumbrance Type	#
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	#
Risk Weight	#
Business Line	#
Settlement	#
Counterparty	Not Retail or Small Business
G-SIB	#

(119) Secured Lending with L2B HQLA (§.33(f)(1)(v))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.1, 2, 3, 5, 6, 7 and 8
Product	Matches PID
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	<= 30 calendar days but not Open
Encumbrance Type	#
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	#
Risk Weight	#
Business Line	#
Settlement	#
Counterparty	Not Retail or Small Business
G-SIB	#

(120) Secured Lending with L2B HQLA (§.33(f)(1)(v))	
Field	**Value**
Reporting Entity	LCR Firm

PID	I.S.1, 2, 3, 5, 6, 7 and 8
Product	Matches PID
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	NULL
Encumbrance Type	#
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	#
Risk Weight	#
Business Line	#
Settlement	#
Counterparty	Not Retail or Small Business
G-SIB	#

(121) Secured Lending with Non-HQLA (§.33(f)(1)(vi))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.1, 2, 3, 6, 7 and 8
Product	Matches PID
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	<= 30 calendar days but not Open
Encumbrance Type	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Securities and loans that are not 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	#

Field	Value
Risk Weight	#
Business Line	#
Settlement	#
Counterparty	Not Retail or Small Business
G-SIB	#

(122) Margin Loans for Non-HQLA (§.33(f)(1)(vii))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.5
Product	Matches PID
Sub-Product	#
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	<= 30 calendar days or NULL but not Open
Encumbrance Type	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Securities and loans that are not HQLA
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#
Settlement	#
Counterparty	Not Retail or Small Business
G-SIB	#

(123) Asset Exchange Collateral Rehypothecated and Not Returning within 30 days (§.33(f)(2)(i))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.4
Product	Matches PID
Sub-Product	*
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	> 30 calendar days or Open
Encumbrance Type	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#
Unencumbered	#

Field	Value
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#
Settlement	#
Counterparty	#
G-SIB	#

(124) Asset Exchange Post L1 Receive L1 (§.33(f)(2)(ii))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.4
Product	Matches PID
Sub-Product	Level 1 HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	<= 30 calendar days or NULL but not Open
Encumbrance Type	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 1 HQLA
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#
Settlement	#
Counterparty	#
G-SIB	#

(125) Asset Exchange Post L2A Receive L1 (§.33(f)(2)(iii))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.4
Product	Matches PID
Sub-Product	Level 1 HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	<= 30 calendar days or NULL but not Open
Encumbrance Type	#
Forward Start Amount	NULL
Forward Start Bucket	NULL

Collateral Class	Level 2A HQLA
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#
Settlement	#
Counterparty	#
G-SIB	#

(126) Asset Exchange Post L2B Receive L1 (§.33(f)(2)(iv))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.4
Product	Matches PID
Sub-Product	Level 1 HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	<= 30 calendar days or NULL but not Open
Encumbrance Type	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2B HQLA
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#
Settlement	#
Counterparty	#
G-SIB	#

(127) Asset Exchange Post Non-HQLA Receive L1 (§.33(f)(2)(v))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.4
Product	Matches PID
Sub-Product	Level 1 HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	<= 30 calendar days or NULL but not Open

Field	Value
Encumbrance Type	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Not HQLA
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#
Settlement	#
Counterparty	#
G-SIB	#

(128) Asset Exchange Post L2A Receive L2A (§.33(f)(2)(vi))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.4
Product	Matches PID
Sub-Product	Level 2A HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	<= 30 calendar days or NULL but not Open
Encumbrance Type	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2A HQLA
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#
Settlement	#
Counterparty	#
G-SIB	#

(129) Asset Exchange Post L2B Receive L2A (§.33(f)(2)(vii))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.4
Product	Matches PID
Sub-Product	Level 2A HQLA
Maturity Amount	*

Field	Value
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	<= 30 calendar days or NULL but not Open
Encumbrance Type	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2B HQLA
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#
Settlement	#
Counterparty	#
G-SIB	#

(130) Asset Exchange Post Non-HQLA Receive L2A (§.33(f)(2)(viii))	
Field	Value
Reporting Entity	LCR Firm
PID	I.S.4
Product	Matches PID
Sub-Product	Level 2A HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	<= 30 calendar days or NULL but not Open
Encumbrance Type	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Not HQLA
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#
Settlement	#
Counterparty	#
G-SIB	#

(131) Asset Exchange Post L2B Receive L2B (§.33(f)(2)(ix))	
Field	Value
Reporting Entity	LCR Firm
PID	I.S.4

Product	Matches PID
Sub-Product	Level 2B HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	<= 30 calendar days or NULL but not Open
Encumbrance Type	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2B HQLA
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#
Settlement	#
Counterparty	#
G-SIB	#

(132) Asset Exchange Post Non-HQLA Receive L2B (§.33(f)(2)(x))	
Field	**Value**
Reporting Entity	LCR Firm
PID	I.S.4
Product	Matches PID
Sub-Product	Level 2B HQLA
Maturity Amount	*
Maturity Bucket	<= 30 calendar days
Maturity Optionality	#
Effective Maturity Bucket	<= 30 calendar days or NULL but not Open
Encumbrance Type	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Not HQLA
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#
Settlement	#
Counterparty	#
G-SIB	#

(133) Broker-Dealer Segregated Account Inflow Amount (§.33(g))

Field	Value
Reporting Entity	LCR Firm
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	#
Counterparty	#
G-SIB	#
Internal	#
Internal Counterparty	#
Business Line	#

(134) Other Cash Inflow Amount (§.33(h))	
Field	**Value**
Reporting Entity	LCR Firm
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	#
Counterparty	#
G-SIB	#
Internal	#
Internal Counterparty	#
Business Line	#

Short-Term Wholesale Funding (STWF) to FR 2052a Mapping

Staff of the Board of Governors of the Federal Reserve System (Board) has developed this document to assist reporting firms that must file Schedule G or N (STWF Indicator) of the FR Y-15 (Banking Organization Systemic Risk Report) in mapping the specific line items on Schedule G or N to the unique data identifiers reported on the FR 2052a. This mapping document is not a part of any regulation nor a component of official guidance related to the FR 2052a or FR Y-15 reports. Firms may use this mapping document solely at their discretion. From time to time, to ensure accuracy, an updated mapping document may be published and reporting firms will be notified of these changes.

Key

*   Values relevant to Schedule G or N of the FR Y-15

\#   Values not relevant to Schedule G or N of the FR Y-15

NULL   Should not have an associated value

FR 2052a to FR Y-15, Schedule G Map

Item 1.a: Funding secured by level 1 liquid assets (sum of tables 1-3)

(1) O.D. PIDs for item 1.a	
Field	**Value**
Reporting Entity	FR Y-15 Firm
PID	O.D.5, 6, 8, 9, 10, 11, 13, 14 ,15
Product	Matches PID
Counterparty	Not Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	Column A: <=30 days Column B: 31 to 90 days Column C: 91 to 180 days Column D: 181 days to 1 yr
Maturity Optionality	#
Collateral Class	Level 1 HQLA
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	#
Business Line	#
Internal	#

Internal Counterparty	#

(2) O.S. PIDs for item 1.a	
Field	**Value**
Reporting Entity	FR Y-15 Firm
PID	O.S.1, 2, 3, 5, 6, 7 and 11
Product	Matches PID
Sub-product	For O.S.7, cannot be Unsettled (Regular Way) or Unsettled (Forward), # otherwise
Maturity Amount	*
Maturity Bucket	Column A: <=30 days Column B: 31 to 90 days Column C: 91 to 180 days Column D: 181 days to 1 yr
Maturity Optionality	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 1 HQLA
Collateral Value	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#
Settlement	#
Rehypothecated	#
Counterparty	Not Retail or Small Business
G-SIB	#

(3) O.W. PIDs for item 1.a	
Field	**Value**
Reporting Entity	FR Y-15 Firm
Currency	*
Converted	#
PID	O.W.1-7, 9-19
Product	Matches PID
Counterparty	#
G-SIB	#
Maturity Amount	*
Maturity Bucket	Column A: <=30 days Column B: 31 to 90 days Column C: 91 to 180 days Column D: 181 days to 1 yr
Maturity Optionality	#

Collateral Class	Level 1 HQLA
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Loss Absorbency	#
Business Line	#

Item 1.b: Retail brokered deposits and sweeps (table 4)

(4) O.D. PIDs for item 1.b	
Field	**Value**
Reporting Entity	FR Y-15 Firm
PID	O.D.8, 9, 10, 11 and 13
Product	Matches PID
Counterparty	Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	Column A: <=30 days Column B: 31 to 90 days Column C: 91 to 180 days Column D: 181 days to 1 yr
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	#
Business Line	#
Internal	#
Internal Counterparty	#

Item 1.c: Unsecured wholesale funding obtained outside of the financial sector (sum of tables 5 and 6)

(5) O.D. PIDs for item 1.c	
Field	**Value**
Reporting Entity	FR Y-15 Firm
PID	O.D.5, 6, 8, 9, 10, 11, 13, 14, 15
Product	Matches PID
CID	Matches Counterparty
Counterparty	Non-Financial Corporate, Sovereign, Central Bank, GSE, PSE, MDB, Other Supranational, Other
Maturity Amount	*

Maturity Bucket	Column A: <=30 days
	Column B: 31 to 90 days
	Column C: 91 to 180 days
	Column D: 181 days to 1 yr
Maturity Optionality	#
Collateral Class	NULL or not securities or loans
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	#
Loss Absorbency	#
Business Line	#
Internal	#
Internal Counterparty	#

(6) O.W. PIDs for item 1.c	
Field	**Value**
Reporting Entity	FR Y-15 Firm
PID	O.W.9, 10, 17, 18, 19
Product	Matches PID
Counterparty	Non-Financial Corporate, Sovereign, Central Bank, GSE, PSE, MDB, Other Supranational, Other
G-SIB	#
Maturity Amount	*
Maturity Bucket	Column A: <=30 days
	Column B: 31 to 90 days
	Column C: 91 to 180 days
	Column D: 181 days to 1 yr
Maturity Optionality	#
Collateral Class	NULL
Collateral Value	NULL
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Loss Absorbency	#
Business Line	#

Item 1.d: Firm short positions involving level 2B liquid assets or non-HQLA (table 7)

(7) O.S. PIDs for item 1.d	
Field	**Value**
Reporting Entity	FR Y-15 Firm
Currency	*
Converted	#
PID	O.S.8
Product	Matches PID

Sub-Product	External Cash Transaction, External Non-Cash Transaction, Customer Longs
Maturity Amount	*
Maturity Bucket	Column A: <=30 days Column B: 31 to 90 days Column C: 91 to 180 days Column D: 181 days to 1 yr
Maturity Optionality	#
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	Not Level 1 or 2A HQLA
Collateral Value	#
Collateral Currency	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#
Settlement	#
Rehypothecated	#
Counterparty	#
G-SIB	#

Item 2.a: Funding secured by level 2A liquid assets (sum of tables 8-10)

(8) O.D. PIDs for item 2.a	
Field	**Value**
Reporting Entity	FR Y-15 Firm
PID	O.D.5, 6, 8, 9, 10, 11, 13, 14, 15
Product	Matches PID
Counterparty	Not Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	Column A: <=30 days Column B: 31 to 90 days Column C: 91 to 180 days Column D: 181 days to 1 yr
Maturity Optionality	#
Collateral Class	Level 2A HQLA
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	#

Business Line	#
Internal	#
Internal Counterparty	#

(9) O.S. PIDs for item 2.a	
Field	**Value**
Reporting Entity	FR Y-15 Firm
PID	O.S.1, 2, 3, 5, 6, 7 and 11
Product	Matches PID
Sub-Product	For O.S.7, cannot be Unsettled (Regular Way) or Unsettled (Forward), # otherwise
Maturity Amount	*
Maturity Bucket	Column A: <=30 days Column B: 31 to 90 days Column C: 91 to 180 days Column D: 181 days to 1 yr
Maturity Optionality	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2A HQLA
Collateral Value	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#
Settlement	#
Rehypothecated	#
Counterparty	Not Retail or Small Business
G-SIB	#

(10) O.W. PIDs for item 2.a	
Field	**Value**
Reporting Entity	FR Y-15 Firm
PID	O.W.1-7, 9-19
Product	Matches PID
Counterparty	#
G-SIB	#
Maturity Amount	*
Maturity Bucket	Column A: <=30 days Column B: 31 to 90 days Column C: 91 to 180 days Column D: 181 days to 1 yr
Maturity Optionality	#
Collateral Class	Level 2A HQLA

Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Loss Absorbency	#
Business Line	#

Item 2.b: Covered asset exchanges (level 1 to level 2A) (table 11)

(11) O.S. PIDs for item 2.b	
Field	**Value**
Reporting Entity	FR Y-15 Firm
PID	O.S.4
Product	Matches PID
Sub-Product	Level 1 Received
Maturity Amount	*
Maturity Bucket	Column A: <=30 days
	Column B: 31 to 90 days
	Column C: 91 to 180 days
	Column D: 181 days to 1 yr
Maturity Optionality	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2A HQLA
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#
Settlement	#
Rehypothecated	#
Counterparty	#
G-SIB	#

Item 3.a: Funding secured by level 2B liquid assets (sum of tables 12-14)

(12) O.D. PIDs for item 3.a	
Field	**Value**
Reporting Entity	FR Y-15 Firm
PID	O.D.5, 6, 8, 9, 10, 11, 13,14 and 15
Product	Matches PID
Counterparty	Not Retail or Small Business

G-SIB	#
Maturity Amount	*
Maturity Bucket	Column A: <=30 days
	Column B: 31 to 90 days
	Column C: 91 to 180 days
	Column D: 181 days to 1 yr
Maturity Optionality	#
Collateral Class	Level 2B HQLA
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	#
Business Line	#
Internal	#
Internal Counterparty	#

(13) O.S. PIDs for item 3.a	
Field	**Value**
Reporting Entity	FR Y-15 Firm
PID	O.S.1, 2, 3, 5, 6, 7 and 11
Product	Matches PID
Sub-Product	For O.S.7, cannot be Unsettled (Regular Way) or Unsettled (Forward), # otherwise
Maturity Amount	*
Maturity Bucket	Column A: <=30 days
	Column B: 31 to 90 days
	Column C: 91 to 180 days
	Column D: 181 days to 1 yr
Maturity Optionality	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2B HQLA
Collateral Value	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#
Settlement	#
Rehypothecated	#
Counterparty	Not Retail or Small Business
G-SIB	#

(14) O.W. PIDs for item 3.a	
Field	**Value**

Field	Value
Reporting Entity	FR Y-15 Firm
PID	O.W.1-7, 9-19
Product	Matches PID
Counterparty	#
G-SIB	#
Maturity Amount	*
Maturity Bucket	Column A: <=30 days Column B: 31 to 90 days Column C: 91 to 180 days Column D: 181 days to 1 yr
Maturity Optionality	#
Collateral Class	Level 2B HQLA
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Loss Absorbency	#
Business Line	#

Item 3.b: Other covered asset exchanges (table 15)

(15) O.S. PIDs for item 3.b	
Field	**Value**
Reporting Entity	FR Y-15 Firm
PID	I.S.4
Product	Matches PID
Sub-Product	Level 2b Pledged, Non-HQLA Pledged, No Collateral Pledged
Maturity Amount	#
Maturity Bucket	Column A: <=30 days Column B: 31 to 90 days Column C: 91 to 180 days Column D: 181 days to 1 yr
Maturity Optionality	#
Effective Maturity Bucket	#
Encumbrance Type	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	For Sub-Product value of Level 2b Pledged: Level 1 or Level 2A HQLA; For Sub-Product values of Non-HQLA Pledged and No Collateral Pledged: all HQLA
Collateral Value	*
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	#

Business Line	#
Settlement	#
Counterparty	#
G-SIB	#

Item 3.c: Unsecured wholesale funding obtained within the financial sector (sum of tables 16 and 17)

(16) O.D. PIDs for item 3.c	
Field	**Value**
Reporting Entity	FR Y-15 Firm
PID	O.D.5, 6,8,9,10,11, 13,14,15
Product	Matches PID
Counterparty	Pension Fund, Bank, Broker-Dealer, Investment Company or Advisor, Financial Market Utility, Other Supervised Non-Bank Financial Entity, Non-Regulated Fund, Debt Issuing SPE
G-SIB	#
Maturity Amount	*
Maturity Bucket	Column A: <=30 days Column B: 31 to 90 days Column C: 91 to 180 days Column D: 181 days to 1 yr
Maturity Optionality	#
Collateral Class	NULL or not securities or loans
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	#
Business Line	#
Internal	#
Internal Counterparty	#

(17) O.W. PIDs for item 3.c	
Field	**Value**
Reporting Entity	FR Y-15 Firm
PID	O.W.8-19
Product	Matches PID
Counterparty	For OW.8, 11-16: #; For O.W.9, 10, 17, 18, 19: Pension Fund, Bank, Broker-Dealer, Investment Company or Advisor, Financial Market Utility, Other Supervised Non-Bank Financial Entity, Non-Regulated Fund, Debt Issuing SPE , or NULL
G-SIB	#
Maturity Amount	*

Maturity Bucket	Column A: <=30 days
	Column B: 31 to 90 days
	Column C: 91 to 180 days
	Column D: 181 days to 1 yr
Maturity Optionality	#
Collateral Class	NULL
Collateral Value	NULL
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Loss Absorbency	#
Business Line	#

Item 4: All other components of short-term wholesale funding (sum of tables 18-20)

(18) O.D. PIDs for item 4	
Field	**Value**
Reporting Entity	FR Y-15 Firm
PID	O.D.5, 6,8,9,10,11,13,14,15
Product	Matches PID
Counterparty	Not Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	Column A: <=30 days
	Column B: 31 to 90 days
	Column C: 91 to 180 days
	Column D: 181 days to 1 yr
Maturity Optionality	#
Collateral Class	Not HQLA
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	#
Business Line	#
Internal	#
Internal Counterparty	#

(19) O.S. PIDs for item 4	
Field	**Value**
Reporting Entity	FR Y-15 Firm
PID	O.S.1, 2, 5, 6, 7 and 11
Product	Matches PID

Sub-Product	For O.S.7, cannot be Unsettled (Regular Way) or Unsettled (Forward), # otherwise
Maturity Amount	*
Maturity Bucket	Column A: <=30 days Column B: 31 to 90 days Column C: 91 to 180 days Column D: 181 days to 1 yr
Maturity Optionality	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Not HQLA
Collateral Value	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#
Settlement	#
Rehypothecated	#
Counterparty	Not Retail or Small Business
G-SIB	#

(20) O.W. PIDs for item 4	
Field	**Value**
Reporting Entity	FR Y-15 Firm
PID	O.W.1-7
Product	Matches PID
Counterparty	#
Maturity Amount	*
Maturity Bucket	Column A: <=30 days Column B: 31 to 90 days Column C: 91 to 180 days Column D: 181 days to 1 yr
Maturity Optionality	#
Collateral Class	Not Level 1, 2A, or 2B HQLA
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Loss Absorbency	#
Business Line	#