FFIEC 041 Call Report

Reporting Changes to Schedule RC-R, Part II, Risk-Weighted Assets and Schedule RC-L, item 6

Proposed Effective Date: March 31, 2015

These draft final reporting forms reflect the Call Report revisions proposed to take effect March 31, 2015, as described in the federal banking agencies' final Paperwork Reduction Act Federal Register notice published in the Federal Register on February 2, 2015. The Federal Register notice for these Call Report revisions and the draft instructions are available at http://www.ffiec.gov/forms041.htm.

Updated draft as of February 20, 2015



Draft Final Reporting Forms for Revised Call Report Schedule RC-R, Part II, and Schedule RC-L, Item 6, for March 2015

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Schedule RC-R – Regulatory Capital Part II. Risk-Weighted Assets

Pages 1 - 10

Schedule RC-L, Derivatives and Off-Balance Sheet Items Item 6, Securities Lent and Borrowed

Page 11



Schedule RC-R, Part II, Risk-Weighted Assets

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Institutions are required to assign a 100 percent risk weight to all assets not specifically assigned a risk weight under Subpart D of the federal banking agencies' regulatory capital rules and not deducted from tier 1 or tier 2 capital.

Balance Sheet Asset Categories²

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¹ For national banks and federal savings associations, 12 CFR Part 3; for state member banks, 12 CFR Part 217; and for state nonmember banks and state savings associations, 12 CFR Part 324.

² All securitization exposures held as on-balance sheet assets of the reporting institution are to be excluded from items 1 through 8 and are to be reported instead in item 9.

³ For loans and leases held for sale, exclude residential mortgage exposures, high volatility commercial real estate exposures, or sovereign exposures that are past due 90 days or more or on nonaccrual.

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c. Exposures past due 90 days or more or on nonaccrual 6 RCON H277 RCON H278 4.c.																														4.b.
c. Exposures past due 90 days or more or on nonaccrual 6 RCON H279 RCON H280		exposures																						RCO	ON H	777	RCO	ON H2	78	
days or more or on nonaccrual ⁶ RCON H279 RCON H280		c. Exposures past due 90																										1	, 0	
RCON H279 RCON H280		days or more or on																												4.c.
		nonaccrual Č																						D.C.	20111	270	DC.	ON H2	20	
u. All other exposures 4.d.		d All other over																						KC	JN H	2/9	KC	JN HZ	δU	اد م
		u. All other exposures																												4.0.

⁴ Includes, for example, investments in mutual funds/investment funds, exposures collateralized by securitization exposures or mutual funds, separate account bank-owned life insurance, and default fund contributions to central counterparties.

⁵ Effective January 1, 2018.

⁶ For loans and leases held for sale, exclude residential mortgage exposures, high volatility commercial real estate exposures, or sovereign exposures that are past due 90 days or more or on nonaccrual.

		(Co	lumn A)	(Cc	lumn	B)	(Co	lumn	C)	(Co	olumn	D)	(Co	olumn	Ξ)	(Co	olumn F)	(C	olum	n G)	(C	Colum	nn H)	(C	olumr	n I)	(C	olumn J)		
			otals	Adjus											Α	llocat	ion by Risl	k-Wei	ight C	ategor	γ									
		From	Schedule RC		olum			0%			2%			4%			10%		209	6		50%	%		100%			150%		
	Dollar Amounts in Thousands	Bil	Mil Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	hou	Bil	Mil Thou	Bil	Mi	Thou	Bil	Mi	I Thou	Bil	Mil	Thou	Bil	Mil Th	ou	
5.	Loans and leases, net of unearned income:																													
		RCC	ON S439	RC	ON S4	40	RCC	ON H1	.78									RO	CON S	5441	R	CON S	S442	RC	ON S4	143				
	 a. Residential mortgage exposures 																												5.a	1.
		RCC	ON S445	RC	ON S4	46	RCC	ON H1	.79									RC	CON H	1180	RO	CONI	H181	RC	ON H	182	RC	ON S447		
	b. High volatility commercial real estate exposures																												5.b).
		RCC	ON S449	RC	ON S4	50	RCC	ON S4	51									RO	CON	5452	R	CON S	S453	RC	ON S4	154	RC	ON S455		
	c. Exposures past due 90 days or more or on nonaccrual 7																												5.c.	:.
		RCC	ON S457	RC	ON S4	58	RCC	ON S4	59								,	RO	CON S	5460	R	CON :	S461	RC	ON S4	162	RC	ON S463	_	
	d. All other exposures																												5.d	ł.
6.	LESS: Allowance for loan and lease losses	RCC	ON 3123	RC	ON S4	65		•									·											_		
																													6.	
7.	Trading assets	RCC	N D976	RC	ON S4	-66	RCC	ON D9	77									RC	CONI	978	RO	CON	D979	RC	ON D	980	RC	ON S467		
																													7.	
8.	All other assets ⁸	RCC	N D981	RC	ON S4	69	RCC	ON D9	82									RC	CONI	983	R	CONI	D984	RC	ON D	985	RC	ON H185	,	
																													8.	
																													_	

⁷ For loans and leases, net of unearned income, exclude residential mortgage exposures, high volatility commercial real estate exposures, or sovereign exposures that are past due 90 days or more or on nonaccrual.

⁸ 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.

		(Co	lumn	K)	(Co	lumn L	.)	(Colu	ımn M)	(C	olumi	n N)	(Co	olumn C	O)	(Col	lumn P)	(0	Column	n Q)	_ `	olumn F	,		olumn S	_	
									Allocati	on by	Risk-V	Veight	Cate	gory							Ap V	oplicati Veighti	ion o ing A	f Othe pproa	er Risk- aches ⁹	-	
		2	50% ¹⁰		3	00%		4	00%		600%	6		625%		93	37.5%		12509	%		posure mount			Weight t Amou		
	Dollar Amounts in Thousands	Bil	Mil T	hou	Bil	Mil TI	hou	Bil	Mil Tho	u Bil	Mil	Thou	Bil	Mil T	hou	Bil	Mil Th	ou Bil	Mil	Thou	Bil	MilTl			Mil Th		
5.	Loans and leases, net of unearned income:																										
																					RCC	ON H28	81	RCC	ON H28	32	
	 a. Residential mortgage exposures 																										5.a.
																					RCC	ON H28	83	RCC	ON H28	34	
	 b. High volatility commercial real estate exposures 																										5.b.
	·		<u> </u>																	1	RCC	ON H28	85	RCC	ON H28	36	
	c. Exposures past due 90 days or more or on nonaccrual 11																										5.c.
									<u> </u>												RCC	ON H28	87	RCC	ON H28	38	
	d. All other exposures																										5.d.
6.	LESS: Allowance for loan and lease losses																										
											Ļ																6.
7.	Trading assets	RCC	ON H2	89	RCC	N H18	6	RCO	N H290	RC	ON H	187							_		RCC	ON H29	91	RCC	ON H29		
	42		///	//																	لــــــا				$\perp \perp$		7.
8.	All other assets 12	RCC	ON H29	93	RCC	N H18	8	RCO	N S470	RO	ON S	471		1							RCC	ON H29	94	RCC	ON H29		
					4										Ų												8.
												Canara	to 00	count b	ank	014700	d life in				RCC	ON H29	96	RCC	ON H29	17	0.0
		a. Separate account bank-owned life insurance											=		RC(ON H29	28	RCC	ON H29	20	8.a.						
											b.	Defaul	t func	d contri	butio	ons to	central	counte	erpartie	es	, nec	714 1123	70	NCC	/11/129	,,	8.b.

⁹ Includes, for example, investments in mutual funds/investment funds, exposures collateralized by securitization exposures or mutual funds, separate account bank-owned life insurance, and default fund contributions to central counterparties.

¹⁰ Effective January 1, 2018.

¹¹ For loans and leases, net of unearned income, exclude residential mortgage exposures, high volatility commercial real estate exposures, or sovereign exposures that are past due 90 days or more or on nonaccrual.

¹² 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.

Securitization Exposures: On- and Off-Balance Sheet

	·	,	olumr Total:	,	Adju		nts to	E	lumn cposu mour	re	To		n T) isk-We int by	eighte		et	
				<u>L.</u>	in C	Colum			1250%			SSFA ¹		G	ross-l	i	
	Dollar Amounts in Thousands	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	
9.	On-balance sheet																
	securitization exposures:	RC	ON S	475	RC	ON S4	176	RC	ON S4	177	RC	ON S4	178	RC	ON S	479	
	a. Held-to-maturity securities															1	9.a.
		RC	ON S	480	RC	ON S4	181	RC	ON S4	182	RC	ON S4	183	RC	ON S	184	
	b. Available-for-sale securities																9.b.
		RC	ON S	485	RC	ON S4	186	RC	ON S4	187	RC	ON S4	188	RC	ON S	489	
	c. Trading assets																9.c
		RC	ON S	490	RC	ON S4	191	RC	ON S4	192	RC	ON S4	193	RC	ON S	494	
	d. All other on-balance sheet securitization exposures																9.d
10.	Off-balance sheet	RC	ON S	495	RC	ON S4	196	RC	ON S4	197	RC	ON S4	198	RC	ON S	499	
	securitization exposures																10.

Total Balance Sheet Assets

		(Colu	mn Λ	١	(Co	olumn B)	(Co	olumr	1 C)	(C	olumn	D)	(C	olumi	n E)	(Co	olumn	F)	(Co	olumn G)	(C	olumr	1 H)	(Cc	olumn	ı I)	(Co	olumn .	J)	J
			tals	-	,	stments to									Α	llocat	tion b	y Risk	-Weig	tht Categor	у									
	Fro	om Sch		e RC		s Reported Column A		0%			2%			4%			10%			20%		50%		:	100%			150%		
Dollar Amounts in Thousands	Tril	Bil	Mil	Thou	Bil	Mil Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil T	hou	l
11. Total balance sheet		RCON	12170	0	RC	ON S500	RC	ON D	987										RC	ON D988	RC	ON D	989	RCC	ON D9	990	RC	ON S50)3	ı
assets 14																														11

		(Co	olumn K)	(C	olumn	L)	(Co	lumn	M)	(Co	olumn	N)	(Cc	olumn	0)	(Co	olumr	ı P)	(Co	lumn	Q)	(Co	olumn	ı R)
																						Ot	her Ri	sk-
								Allo	cation	n by F	Risk-W	/eight	Cate	gory								W	'eighti	ng
																						Ap	proac	hes
		2	250% ¹⁵		300%			400%			600%			625%		c	37.59	6	1	L250%	6		xposu	
																		-				Α	Mour	nt
	Dollar Amounts in Thousands	Bil	Mil Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou
11.	Total balance sheet	RC	ON S504	RC	ON S5	505	RC	ON S	506	RC	ON S	507							RC	ON S	510	RC	ON H	300
	assets																							

11.

¹³ Simplified Supervisory Formula Approach.
¹⁴ For each of columns A through R of item 11, report the sum of items 1 through 9. For item 11, the sum of columns B through R must equal column A. Item 11, column A, must equal Schedule RC, item 12.
¹⁵ Effective January 1, 2018.

Schedule RC-R, Part II, Risk-Weighted Assets

FFIEC 041

Derivatives, Off-Balance Sheet Items, and Other Items Subject to Risk Weighting (Excluding Securitization Exposures)¹⁶

Dei	ivatives, Off-Bala	nce Sr	neet n	iems,	and	Otn	erı	tems	Sur	jeci	to i	KISK	vve	igni	ling	(EXC		Sec	uriti	zati	on	схрс	osure	25)										
								(Col	lumn	C)	(Col	umn	D)	(Co	olumi	n E)	(Col- umn F)	(Co	lumn	G)	(0	olum	n H)	(C	olumn I)	(Col	umn	J)	(Col	umn R) (C	olumr	s)
		(Colui Face, No or O	otional,	CCF ¹⁷	` (Eq	olumn Credit uivaler	nt			Į.						Alloc	ation by	Risk-V	Veigh	it Cate	egor	/		I							Risk-\	ion of Weight	ting	-
		Amo	ount		Ar	mount ¹	18		0%			2%			4%		10%		20%			50%	6		100%		1	50%		Equ	redit ivalen nount		Risk- eighte t Amo	
	Dollar Amounts in Thousands	Bil M	1il Thou	I	Bil	Mil 1	Γhou	Bil	Mil	Γhou	Bil	Mil	Thou	Bil	Mil	Thou		Bil	Mil	Thou	Bil	Mil	Thou	ı Bil	Mil TI	hou	Bil	Mil	Thou	Bil	∕Iil Tho	ou Bil	Milf	hou
12.	Financial standby	RCON	D991		RC	ON D9	92	RCO	N D9	93								RCC	ON D	994	R	CON E	995	RC	ON D99	6	RCO	N S5	11					
	letters of credit			1.0																														
13.	Performance standby letters of credit and transaction-related	RCON	D997		RC	ON D9:	98	RCO	N D9:	99								RCC	ON G	503	R	CON G	604	RC	ON G60	15	RCO	N S5:	12					
14.	contingent items Commercial and similar letters of credit with an original maturity of	RCON	G606	0.5	RCG	ON G6	07	RCO)N G6	08								RCC	ON G	509	R	CON G	6610	RC	ON G61	.1	RCO	N \$5:	13					
	one year or less			0.2																														
15.	Retained recourse on small business obligations sold with	RCON	G612		RCO	ON G6	13	RCO	N G6:	14								RCC	ON G	515	R	CON G	6616	RC	ON G61	.7	RCO	N S5:	14					
	recourse			1.0																														
16.	Repo-style	RCON	I S 515		RC	ON \$5:	16	RCC	N S5:	17	RCC	N S5	18	RC	ON S	519		RC	ON S	520	R	CON S	5521	RC	ON S52	2	RCO	N S5	23	RCO	NH30	1 RC	ON H3	302
	transactions 20			1.0																														
17.	All other off-balance	RCON	G618		RCC	ON G6	19	RCO	N G6:	20								RCC	ON G	521	R	CON G	6622	RC	ON G62	:3	RCO	N S5	24					
	sheet liabilities			1.0																														
18.	Unused commitments:																																	
	 a. Original maturity of one year or less, excluding asset- backed 																																	
	commercial paper	RCON	I \$525		RC	ON S52	26	RCC	N S52	27								RC	ON S	528	R	CON S	5529	RC	ON S53	0	RCO	N S5	31	RCO	NH30	3 RC	ON H	304
	(ABCP) conduits			0.2																														П
	b. Original maturity	RCON	G643		RC	ON G6	44	RCO	N G6	45								RCC	ON G	546	R	CON C	647	RC	ON G64	8	RCO	N S5	38	RCO	NH30	5 RC	ON H	306
	of one year or less to ABCP conduits			0.2																														

¹⁶ All derivatives and off-balance sheet items that are securitization exposures are to be excluded from items 12 through 21 and are to be reported instead in item 10.

¹⁷ Credit conversion factor.

¹⁸ Column A multiplied by credit conversion factor. For each of items 12 through 21, the sum of columns C through J plus column R must equal column B.

¹⁹ Includes, for example, exposures collateralized by securitization exposures or mutual funds.

²⁰ Includes securities purchased under agreements to resell (reverse repos), securities sold under agreements to repurchase (repos), securities borrowed, and securities lent.

		(Co	olumn A)		(Coli	ımn B)	(Colum	n C)	(Co	olumr	า D)	(C	olumi	า E)	(Co	olumr	ո F)	(Co	olumn	(G)	(Co	olumr	1 H)	(C	olum	n I)	l
			, Notion	al, co	CF ²¹		edit								Allo	cation	by Ri	sk-We	eight C	Catego	ory								
			r Other Amount				valent ount ²²		0%			2%			4%			10%			20%			50%			100%	ó	
Dol	llar Amounts in Thousands	Bil	Mil Th	ou		Bil	Mil Tho	u Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	
	c. Original maturity	RC	ON G62	1		RCO	N G625	R	CON G	626			•							RC	ON G	527	RC	ON G	628	RC	ON G	629	
	exceeding one year			C	0.5																								18.c.
19.	Unconditionally cancelable	RC	ON S540			RCO	N S541																						
	commitments			C	0.0		0																						19.
20.	Over-the-counter					RCO	N S542	R	CON S	543							RC	ON S	544	RC	ON S	545	RC	ON S	546	RC	ON S	547	
	derivatives																												20.
21.	Centrally cleared					RCO	N S549	R	CON S	5550	RC	ON S	551	RC	ON S	552	RC	ON S	553	RC	ON S5	554	RC	ON S	555	RC	ON S	556	
	derivatives																												21.
22.	Unsettled transactions	RC	ON H19:	1				R	CON H	1193										RC	ON H	194	RC	ON H	195	RC	ON H	196	
	(failed trades) ²³																												22.

		(C	olumi	n J)	(Co	olumr	1 O)	(C	olumr	า P)	(Co	olumr	ıQ)	(C	olumn	R)	(C	olumr	1 S)	
				A	Alloca	tion b	y Risk	-Wei	ght Ca	itegor	у				pplica Veigh					
			150%	Š		625%	Š	9	937.5	%		12509	%	Eq	Credit Juivale Imour	ent		-Weig et Am		
Dol	lar Amounts in Thousands	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	
	c. Original maturity	RC	ON S	539										RC	ON H	307	RC	ON H	308	
	exceeding one year																			18.c.
19.	Unconditionally cancelable																			
	commitments																			19.
20.	Over-the-counter	RC	ON S	548										RC	ON H	309	RC	ON H	310	
	derivatives																			20.
21.	Centrally cleared	RC	ON S	557																
	derivatives																			21.
22.	Unsettled transactions	RC	ON H	197	RC	ON H	198	RC	ON H	199	RC	ON H	200							
	(failed trades)																			22.

²¹ Credit conversion factor.
²² For items 18.c and 19, column A multiplied by credit conversion factor.
²³ For item 22, the sum of columns C through Q must equal column A.
²⁴ Includes, for example, exposures collateralized by securitization exposures or mutual funds.

Totals

Total assets, derivatives, off-balance sheet items, and other items subject to risk weighting by risk-weight category (for each of columns C through P, sum of items 11 through 22; for column Q, sum of items 10 through 22)

24. Risk weight factor

25. Risk-weighted assets by risk-weight category (for each column, item 23 multiplied by item 24)

	(Co	olumr	n C)	(Co	olumn	D)	(Co	olumi	1 E)	(C	olumi	n F)	(Co	olumr	(G)	(Co	olumr	1 H)	(C	olumi	n I)	(C	olumr	ı J)	ļ
									P	Alloca	tion b	y Risk	-Weig	ght Ca	tegor	У									İ
		0%			2%			4%			10%			20%			50%			100%	,		150%	,	i
S	Bil	Mil	Thou	Bil	Bil	Bil	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Ì
		•												•											i
																									i
																									i
																									i
																									i
	RC	ON G	630 RCON S558				RC	ON S	559	RC	ON S	560	RC	ON G	631	RC	ON G	632	RC	ON G	633	RC	ON S	61	
				30 RCON \$558																					23
		X 0%		X 2%				X 4%			X 10%	6		X 20%	í		X 50%	í í	>	(1009	%	,	(1509	 %	24
		7, 0,0		X 270				71 170			7. 207		•				,,,,,,,			. 200,			. 250,		
																									i
	RC	ON G	634	RC	ON S	69	RC	ON S	570	RC	ON S	571	RC	ON G	635	RC	ON G	636	RC	ON G	637	RC	ON S	572	ì
		0																							25

		2	250%	25	
	Dollar Amounts in Thousands	Bil	Mil	Thou	
23.	Total assets, derivatives, off-balance sheet items, and other items subject to risk weighting by riskweight category (for each of columns C through P,				
	sum of items 11 through 22; for column Q, sum of	RC	ON S	562	l
	items 10 through 22)				
24.	Risk weight factor	>	(250	%	l
25.	Risk-weighted assets by risk-weight category (for				
	each column, item 23	RC	ON S	573	ĺ

	(Column K) (Column L)		ո L)	(Co	lumn	M)	(Column N)			(Co	olumn	0)	(Co	olumr	ı P)	(Co						
								Allo	ocation	າ by F	Risk-W	/eight	Cate	gory								
	2	250%	25		300%	5		400%	,		600%			625%		937.5%				6		
S	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	Bil	Mil	Thou	
	RC	ON S	562	RCON S563		563	RCON S564		RCON S565		RCON S566		566	RCON S567			RCON S568					
	//																					23.
	<i>)</i>	(250	%	>	(300°	%	>	4009	%	>	(600%	%	>	(6259	%	Х	937.5	5%	Х	1250	%	24.
	X 23070 X 300			-	X 40070			X 00070			X 02370						X 123070			1		
	RC	ON S	573	73 RCON S574 RCON S575		575	RCON S576			RCON S577			RCON S578			RCON S579						
																						25.

multiplied by item 24)

²⁵ Effective January 1, 2018.

			To	otals		
	Dollar Amounts in Thousands	Tril	Bil	Mil	Thou	
26.	Risk-weighted assets base for purposes of calculating the allowance for loan and lease losses 1.25 percent threshold		RCO	N S580	0	26.
27.	Standardized market-risk weighted assets (applicable only to banks that are covered by the market risk capital rule)		RCO	N S58:	1	27.
28.	Risk-weighted assets before deductions for excess allowance of loan and lease losses and allocated risk transfer risk reserve ²⁶	RCON B704			28.	
29.	LESS: Excess allowance for loan and lease losses		RCO	N A22	2	29.
30.	LESS: Allocated transfer risk reserve		RCO	N 312	8	30.
31.	Total risk-weighted assets (item 28 minus items 29 and 30)		RCO	N G64	1	Ţ
						31.

²⁶ Sum of items 2.b through 20, column S; items 9.a, 9.b, 9.c., 9.d, and 10, columns T and U; item 25, columns C through Q; and item 27 (if applicable).

Memoranda

Dollar Amounts in Thousands Bil Mil Thou

1. Current credit exposure across all derivative contracts covered by the regulatory capital rules RCON G642

M.1.

		With a remaining maturity of															
		(Column A) One year or less					(Column B) Over one year through five years					(Column C) Over five years					
	Dollar Amounts in Thousands	RCON	Tril	Bil	Mil	Thou	RCON	Tril	Bil	Mil	Thou	RCON	Tril	Bil	Mil	Thou	
2.	Notional principal amounts of over-the- counter derivative contracts:																ĺ
	a. Interest rate	S582					S583					S584					M.2.
	b. Foreign exchange rate and gold	S585					S586					S587					M.2.
	c. Credit (investment grade reference asset)	S588					S589					\$590					M.2.
	d. Credit (non-investment grade reference asset)	S591					S592					S593					M.2.
	e. Equity	S594					S595					S596					M.2.
	f. Precious metals (except gold)	S597					S598					S599					M.2.
	g. Other	S600					S601					S602					M.2.

			With a remaining maturity of														
		(Column A) One year or less					(Column B) Over one year through five years					(Column C) Over five years					
	Dollar Amounts in Thousands	RCON	Tril	Bil	Mil	Thou	RCON	Tril	Bil	Mil	Thou	RCON	Tril	Bil	Mil	Thou	ĺ
3.	Notional principal amounts of centrally cleared derivative contracts:																
	a. Interest rate	S603					S604					S605					M.3
	b. Foreign exchange rate and gold	S606					S607					S608					M.3
	c. Credit (investment grade reference asset)	S609					S610					S611					M.3
	d. Credit (non-investment grade reference asset)	S612					S613					S614					М.3
	e. Equity	S615					S616					S617					М.3
	f. Precious metals (except gold)	S618					S619					S620					М.3
	g. Other	S621					S622					S623					М.3

Schedule RC-L - Derivatives and Off-Balance-Sheet Items

Revisions to the reporting of securities borrowed in Schedule RC-L.

NOTE: Items 7 and 8 of Schedule RC-L are not shown below due to space limitations on this page.

Relevant portions of Schedule RC-L in effect as of December 31, 2014:

			Bil	Mil	Thou	
Commercial and similar letters of credit		3411				4.
5. Not applicable						
6. Securities lent (including customers' securities lent where the customer	is indemnified against					
loss by the reporting bank)	-	3433				6.
9. All other off-balance-sheet liabilities (exclude derivatives) (itemize and desi	cribe each					
component of this item over 25 percent of Schedule RC, item 27.a, "Total to	bank equity capital")	3430				9.
a. Securities borrowed	3432					9.a
b. Commitments to purchase when-issued securities	3434					9.b
c. Standby letters of credit issued by another party						
(e.g., a Federal Home Loan Bank) on the bank's behalf	C978					9.c
d. TEXT 3555	3555					9.d
e. TEXT 3598	3556					9.e
f. TEXT 3557	3557					9.1

Schedule RC-L, items 6 and 9, as they would be revised as of March 31, 2015:

	Dollar Amounts	s in Thousands	RCON	Bil	Mil	Thou					
4.	Commercial and similar letters of credit		3411				4.				
5.	Not applicable						5.				
6.	Securities lent and borrowed:										
	a. Securities lent (including customers' securities lent where the customer is										
	indemnified against loss by the reporting bank)		3433				6.a.				
	b. Securities borrowed	b. Securities borrowed									
	Dollar Amounts	s in Thousands	RCON	Bil	Mil	Thou	1				
9.	All other off-balance sheet liabilities (exclude derivatives) (itemize and descri					ĺ					
-	each component of this item over 25 percent of Schedule RC, item 27.a, "Tota										
	bank equity capital")		3430				9.				
		•••••	3430				<i>J</i> .				
	a. Not applicable		-				١				
	b. Commitments to purchase when-issued securities						9.1				
	c. Standby letters of credit issued by another party		-								
	(e.g., a Federal Home Loan Bank) on the bank's behalf						9.0				
	d. 3555						9.0				
	e. 3558						9.6				
	f. TEXT 3557 3557						9.				