

Board of Governors of the Federal Reserve System



Consolidated Financial Statements for Holding Companies—FR Y-9C

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

This Report is required by law: Section 5(c) of the BHC Act (12 U.S.C. § 1844(c)), section 10 of Home Owners' Loan Act (HOLA) (12 U.S.C. § 1467a(b)), section 618 of the Dodd-Frank Act (12 U.S.C. § 1850a(c)(1)), section 165 of the Dodd-Frank Act (12 U.S.C. § 5365), and section 252.153(b)(2) of Regulation YY (12 CFR 252.153(b)(2)).

This report form is to be filed by holding companies with total consolidated assets of \$1 billion or more. In addition, holding

companies meeting certain criteria must file this report (FR Y-9C) regardless of size. See page 1 of the general instructions for further information. However, when such holding companies own or control, or are owned or controlled by, other holding companies, only the top-tier holding company must file this report for the consolidated holding company organization. The Federal Reserve may not conduct or sponsor, and an organization (or a person) is not required to respond to, a collection of information unless it displays a currently valid OMB control number.

NOTE: Each holding company's board of directors and senior management are responsible for establishing and maintaining an effective system of internal control, including controls over the Consolidated Financial Statements for Holding Companies. The Consolidated Financial Statements for Holding Companies is to be prepared in accordance with instructions provided by the Federal Reserve System. The Consolidated Financial Statements for Holding Companies must be signed and attested by the Chief Financial Officer (CFO) of the reporting holding company (or by the individual performing this equivalent function).

I, the undersigned CFO (or equivalent) of the named holding company, attest that the Consolidated Financial Statements for Holding Companies (including the supporting schedules) for this report date have been prepared in conformance with the instructions issued by the Federal Reserve System and are true and correct to the best of my knowledge and belief.

Matthew Larson

Printed Name of Chief Financial Officer (or Equivalent) (BHCK C490)

Signature of Chief Financial Officer (or Equivalent) (BHCK H321)

08/16/2018

Date of Signature (MM/DD/YYYY) (BHTX J196)

Date of Report: **June 30, 2018**

Month / Day / Year (BHCK 9999)

BARCLAYS US LLC

Legal Title of Holding Company (RSSD 9017)

745 SEVENTH AVE

(Mailing Address of the Holding Company) Street / PO Box (RSSD 9110)

NEW YORK

City (RSSD 9130)

NY

State (RSSD 9200)

10019

Zip Code (RSSD 9220)

Person to whom questions about this report should be directed:

Frank Ambrosio, Director

Name / Title (BHTX 8901)

1-212-320-6636

Area Code / Phone Number (BHTX 8902)

1-646-758-2336

Area Code / FAX Number (BHTX 9116)

Frank.Ambrosio@barclays.com

E-mail Address of Contact (BHTX 4086)

For Federal Reserve Bank Use Only

RSSD ID _____
C.I. _____ S.F. _____

Holding companies must maintain in their files a manually signed and attested printout of the data submitted.

Public reporting burden for this information collection is estimated to vary from 5 to 1,250 hours per response, with an average of 47.11 hours per response for non-Advanced Approaches HCs and 48.36 hours for Advanced Approaches HCs, including time to gather and maintain data in the required form and to review instructions and complete the information collection. Comments regarding this burden estimate or any other aspect of this information collection, including suggestions for reducing the burden, may be sent to Secretary, Board of Governors of the Federal Reserve System, 20th and C Streets, NW, Washington, DC 20551, and to the Office of Management and Budget, Paperwork Reduction Project (7100-0128), Washington, DC 20503.

For Federal Reserve Bank Use Only	
RSSD ID	_____
S.F.	_____

Report of Income for Holding Companies

Report all Schedules of the Report of Income on a calendar year-to-date basis.

Schedule HI—Consolidated Income Statement

	Dollar Amounts in Thousands	BHCK	Amount	
1. Interest income				
a. Interest and fee income on loans:				
(1) In domestic offices:				
(a) Loans secured by 1–4 family residential properties	4435		0	1.a.(1)(a)
(b) All other loans secured by real estate	4436		0	1.a.(1)(b)
(c) All other loans	F821		1,823,000	1.a.(1)(c)
(2) In foreign offices, Edge and Agreement subsidiaries, and IBFs	4059		100,000	1.a.(2)
b. Income from lease financing receivables	4065		0	1.b.
c. Interest income on balances due from depository institutions ¹	4115		86,000	1.c.
d. Interest and dividend income on securities:				
(1) U.S. Treasury securities and U.S. government agency obligations (excluding mortgage-backed securities)	B488		0	1.d.(1)
(2) Mortgage-backed securities	B489		1,000	1.d.(2)
(3) All other securities	4060		15,000	1.d.(3)
e. Interest income from trading assets	4069		915,000	1.e.
f. Interest income on federal funds sold and securities purchased under agreements to resell	4020		1,285,000	1.f.
g. Other interest income	4518		64,000	1.g.
h. Total interest income (sum of items 1.a through 1.g)	4107		4,289,000	1.h.
2. Interest expense				
a. Interest on deposits:				
(1) In domestic offices:				
(a) Time deposits of \$250,000 or less	HK03		51,000	2.a.(1)(a)
(b) Time deposits of more than \$250,000	HK04		7,000	2.a.(1)(b)
(c) Other deposits	6761		139,000	2.a.(1)(c)
(2) In foreign offices, Edge and Agreement subsidiaries, and IBFs	4172		0	2.a.(2)
b. Expense on federal funds purchased and securities sold under agreements to repurchase	4180		1,316,000	2.b.
c. Interest on trading liabilities and other borrowed money (excluding subordinated notes and debentures)	4185		813,000	2.c.
d. Interest on subordinated notes and debentures and on mandatory convertible securities	4397		46,000	2.d.
e. Other interest expense	4398		246,000	2.e.
f. Total interest expense (sum of items 2.a through 2.e)	4073		2,618,000	2.f.
3. Net interest income (item 1.h minus item 2.f)	4074		1,671,000	3.
4. Provision for loan and lease losses (from Schedule HI-B, part II, item 5)	4230		534,000	4.
5. Noninterest income:				
a. Income from fiduciary activities	4070		0	5.a.
b. Service charges on deposit accounts in domestic offices	4483		0	5.b.
c. Trading revenue ²	A220		138,000	5.c.
d. (1) Fees and commissions from securities brokerage	C886		666,000	5.d.(1)
(2) Investment banking, advisory, and underwriting fees and commissions	C888		952,000	5.d.(2)
(3) Fees and commissions from annuity sales	C887		0	5.d.(3)
(4) Underwriting income from insurance and reinsurance activities	C386		0	5.d.(4)
(5) Income from other insurance activities	C387		0	5.d.(5)
e. Venture capital revenue	B491		0	5.e.
f. Net servicing fees	B492		21,000	5.f.
g. Net securitization income	B493		0	5.g.

1. Includes interest income on time certificates of deposit not held for trading.

2. For holding companies required to complete Schedule HI, memoranda item 9, trading revenue reported in Schedule HI, item 5.c must equal the sum of memoranda items 9.a through 9.e.

Schedule HI—Continued

	Dollar Amounts in Thousands		
	BHCK	Amount	
5. h. Not applicable.			
i. Net gains (losses) on sales of loans and lease	8560	41,000	5.i.
j. Net gains (losses) on sales of other real estate owned.....	8561	0	5.j.
k. Net gains (losses) on sales of other assets ³	B496	0	5.k.
l. Other noninterest income ⁴	B497	1,274,000	5.l.
m. Total noninterest income (sum of items 5.a through 5.l).....	4079	3,092,000	5.m.
6. a. Realized gains (losses) on held-to-maturity securities.....	3521	0	6.a.
b. Realized gains (losses) on available-for-sale securities.....	3196	4,000	6.b.
7. Noninterest expense:			
a. Salaries and employee benefits	4135	1,461,000	7.a.
b. Expenses of premises and fixed assets (net of rental income) (excluding salaries and employee benefits and mortgage interest)	4217	71,000	7.b.
c. (1) Goodwill impairment losses	C216	0	7.c.(1)
(2) Amortization expense and impairment losses for other intangible assets	C232	46,000	7.c.(2)
d. Other noninterest expense ⁵	4092	2,995,000	7.d.
e. Total noninterest expense (sum of items 7.a through 7.d).....	4093	4,573,000	7.e.
8. a. Income (loss) before unrealized holding gains (losses) on equity securities not held for trading, applicable income taxes, and discontinued operations (sum of items 3, 5.m, 6.a, 6.b, minus items 4 and 7.e)	HT69	-340,000	8.a.
b. Unrealized holding gains (losses) on equity securities not held for trading ⁶	HT70	0	8.b.
c. Income (loss) before applicable income taxes and discontinued operations (sum of items 8.a and 8.b)	4301	-340,000	8.c.
9. Applicable income taxes (foreign and domestic).....	4302	115,000	9.
10. Income (loss) before discontinued operations (item 8.c minus item 9)	4300	-455,000	10.
11. Discontinued operations, net of applicable income taxes ⁷	FT28	0	11.
12. Net income (loss) attributable to holding company and noncontrolling (minority) interests (sum of items 10 and 11)	G104	-455,000	12.
13. LESS: Net income (loss) attributable to noncontrolling (minority) interests (if net income, report as a positive value; if net loss, report as a negative value).....	G103	0	13.
14. Net income (loss) attributable to holding company (item 12 minus item 13)	4340	-455,000	14.

3. Exclude net gains(losses) on sales of trading assets and held-to-maturity and available-for-sale-securities.

4. See Schedule HI, memoranda item 6.

5. See Schedule HI, memoranda item 7.

6. Item 8.b is to be completed only by holding companies that have adopted ASU 2016-01, which includes provisions governing the accounting for investments in equity securities. See the instructions for further detail on ASU 2016-01.

7. Describe on Schedule HI, memoranda item 8.

Memoranda

	Dollar Amounts in Thousands		
	BHCK	Amount	
1. Net interest income (item 3 above) on a fully taxable equivalent basis	4519	1,676,000	M.1.
2. Net income before applicable income taxes, and discontinued operations (item 8.c above) on a fully taxable equivalent basis.....	4592	-334,000	M.2.
3. Income on tax-exempt loans and leases to states and political subdivisions in the U.S. (included in Schedule HI, items 1.a and 1.b, above)	4313	0	M.3.
4. Income on tax-exempt securities issued by states and political subdivisions in the U.S. (included in Schedule HI, item 1.d.(3), above)	4507	15,000	M.4.
5. Number of full-time equivalent employees at end of current period (round to nearest whole number)	BHCK	Number	
	4150	10,447	M.5.
6. Other noninterest income (from Schedule HI, item 5.l, above) (only report amounts greater than \$100,000 that exceed 7 percent of Schedule HI, item 5.l):			
a. Income and fees from the printing and sale of checks.....	C013	0	M.6.a.
b. Earnings on/increase in value of cash surrender value of life insurance.....	C014	0	M.6.b.
c. Income and fees from automated teller machines (ATMs).....	C016	0	M.6.c.

Schedule HI—Continued

Memoranda—Continued

		Dollar Amounts in Thousands	BHCK	Amount													
6. d.	Rent and other income from other real estate owned.....		4042	0	M.6.d.												
e.	Safe deposit box rent.....		C015	0	M.6.e.												
f.	Bank card and credit card interchange fees.....		F555	157,000	M.6.f.												
g.	Income and fees from wire transfers.....		T047	0	M.6.g.												
h.	<table border="1"> <tr> <td>TEXT</td> <td>Affiliate service charges</td> <td></td> <td></td> <td></td> <td></td> </tr> <tr> <td>8562</td> <td></td> <td></td> <td>8562</td> <td>1,026,000</td> <td>M.6.h.</td> </tr> </table>	TEXT	Affiliate service charges					8562			8562	1,026,000	M.6.h.				
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8562			8562	1,026,000	M.6.h.												
i.	<table border="1"> <tr> <td>TEXT</td> <td>Annual fees</td> <td></td> <td></td> <td></td> <td></td> </tr> <tr> <td>8563</td> <td></td> <td></td> <td>8563</td> <td>111,000</td> <td>M.6.i.</td> </tr> </table>	TEXT	Annual fees					8563			8563	111,000	M.6.i.				
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j.	<table border="1"> <tr> <td>TEXT</td> <td></td> <td></td> <td></td> <td></td> <td></td> </tr> <tr> <td>8564</td> <td></td> <td></td> <td>8564</td> <td>0</td> <td>M.6.j.</td> </tr> </table>	TEXT						8564			8564	0	M.6.j.				
TEXT																	
8564			8564	0	M.6.j.												
7.	Other noninterest expense (from Schedule HI, item 7.d, above) (only report amounts greater than \$100,000 that exceed 7 percent of the sum of Schedule HI, item 7.d):																
a.	Data processing expenses.....		C017	0	M.7.a.												
b.	Advertising and marketing expenses.....		0497	0	M.7.b.												
c.	Directors' fees.....		4136	0	M.7.c.												
d.	Printing, stationery, and supplies.....		C018	0	M.7.d.												
e.	Postage.....		8403	0	M.7.e.												
f.	Legal fees and expenses.....		4141	0	M.7.f.												
g.	FDIC deposit insurance assessments.....		4146		M.7.g.												
h.	Accounting and auditing expenses.....		F556	0	M.7.h.												
i.	Consulting and advisory expenses.....		F557	0	M.7.i.												
j.	Automated teller machine (ATM) and interchange expenses.....		F558	0	M.7.j.												
k.	Telecommunications expenses.....		F559	0	M.7.k.												
l.	Other real estate owned expenses.....		Y923	0	M.7.l.												
m.	Insurance expenses (not included in employee expenses, premises and fixed assets expenses, and other real estate owned expenses).....		Y924	0	M.7.m.												
n.	<table border="1"> <tr> <td>TEXT</td> <td>Litigation expenses</td> <td></td> <td></td> <td></td> <td></td> </tr> <tr> <td>8565</td> <td></td> <td></td> <td>8565</td> <td>1,150,000</td> <td>M.7.n.</td> </tr> </table>	TEXT	Litigation expenses					8565			8565	1,150,000	M.7.n.				
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o.	<table border="1"> <tr> <td>TEXT</td> <td>Non-IHC affiliate expense/charges</td> <td></td> <td></td> <td></td> <td></td> </tr> <tr> <td>8566</td> <td></td> <td></td> <td>8566</td> <td>557,000</td> <td>M.7.o.</td> </tr> </table>	TEXT	Non-IHC affiliate expense/charges					8566			8566	557,000	M.7.o.				
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8566			8566	557,000	M.7.o.												
p.	<table border="1"> <tr> <td>TEXT</td> <td>Fees & Commission expenses</td> <td></td> <td></td> <td></td> <td></td> </tr> <tr> <td>8567</td> <td></td> <td></td> <td>8567</td> <td>301,000</td> <td>M.7.p.</td> </tr> </table>	TEXT	Fees & Commission expenses					8567			8567	301,000	M.7.p.				
TEXT	Fees & Commission expenses																
8567			8567	301,000	M.7.p.												
8.	Discontinued operations and applicable income tax effect (from Schedule HI, item 11) (itemize and describe each discontinued operation):																
a. (1)	<table border="1"> <tr> <td>TEXT</td> <td></td> <td></td> <td></td> <td></td> <td></td> </tr> <tr> <td>FT29</td> <td></td> <td></td> <td>FT29</td> <td>0</td> <td>M.8.a.(1)</td> </tr> </table>	TEXT						FT29			FT29	0	M.8.a.(1)				
TEXT																	
FT29			FT29	0	M.8.a.(1)												
(2)	Applicable income tax effect.....	BHCK	FT30	0	M.8.a.(2)												
b. (1)	<table border="1"> <tr> <td>TEXT</td> <td></td> <td></td> <td></td> <td></td> <td></td> </tr> <tr> <td>FT31</td> <td></td> <td></td> <td>FT31</td> <td>0</td> <td>M.8.b.(1)</td> </tr> </table>	TEXT						FT31			FT31	0	M.8.b.(1)				
TEXT																	
FT31			FT31	0	M.8.b.(1)												
(2)	Applicable income tax effect.....	BHCK	FT32	0	M.8.b.(2)												
9.	Trading revenue (from cash instruments and derivative instruments) (Sum of items 9.a through 9.e must equal Schedule HI, item 5.c.)																
<p><i>Memorandum items 9.a through 9.e are to be completed by holding companies that reported total trading assets of \$10 million or more for any quarter of the preceding calendar year:</i></p>																	
a.	Interest rate exposures.....		8757	-69,000	M.9.a.												
b.	Foreign exchange exposures.....		8758	0	M.9.b.												
c.	Equity security and index exposures.....		8759	244,000	M.9.c.												
d.	Commodity and other exposures.....		8760	1,000	M.9.d.												
e.	Credit exposures.....		F186	-38,000	M.9.e.												

Schedule HI—Continued

Memoranda—Continued

		Dollar Amounts in Thousands		BHCK	Amount	
<i>Memoranda items 9.f and 9.g are to be completed by holding companies with \$100 billion or more in total assets that are required to complete Schedule HI, Memorandum items 9.a through 9.e, above.¹</i>						
9. f. Impact on trading revenue of changes in the creditworthiness of the holding company's derivatives counterparties on the holding company's derivative assets (included in Memorandum items 9.a through 9.e above).....	K090		0			M.9.f.
g. Impact on trading revenue of changes in the creditworthiness of the holding company on the holding company's derivative liabilities (included in Memorandum items 9.a through 9.e above)	K094		0			M.9.g.
<i>Memorandum items 10.a and 10.b are to be completed by holding companies with \$10 billion or more in total consolidated assets.¹</i>						
10. Net gains (losses) recognized in earnings on credit derivatives that economically hedge credit exposures held outside the trading account:						
a. Net gains (losses) on credit derivatives held for trading	C889		0			M.10.a.
b. Net gains (losses) on credit derivatives held for purposes other than trading	C890		0			M.10.b.
11. Credit losses on derivatives (see instructions)	A251		0			M.11.
<i>Memorandum item 12.a is to be completed by holding companies with \$1 billion or more in total assets.¹</i>						
12. a. Income from the sale and servicing of mutual funds and annuities (in domestic offices).....	B431		0			M.12.a.
b. (1) Premiums on insurance related to the extension of credit.....	C242		0			M.12.b.(1)
(2) All other insurance premiums	C243		0			M.12.b.(2)
c. Benefits, losses, and expenses from insurance-related activities.....	B983		0			M.12.c.
13. Does the reporting holding company have a Subchapter S election in effect for federal income tax purposes for the current tax year? (Enter "1" for Yes; enter "0" for No.).....	0=No 1=Yes	BHCK A530	0			M.13.

		Dollar Amounts in Thousands		BHCK	Amount	
<i>Memorandum item 14 is to be completed by holding companies that have elected to account for assets and liabilities under a fair value option.</i>						
14. Net gains (losses) recognized in earnings on assets and liabilities that are reported at fair value under a fair value option:						
a. Net gains (losses) on assets	F551		1,142,000			M.14.a.
(1) Estimated net gains (losses) on loans attributable to changes in instrument-specific credit risk	F552		0			M.14.a.(1)
b. Net gains (losses) on liabilities	F553		-1,007,000			M.14.b.
(1) Estimated net gains (losses) on liabilities attributable to changes in instrument-specific credit risk.....	F554		1,000			M.14.b.(1)
15. Stock-based employee compensation expense (net of tax effects) calculated for all awards under the fair value method	C409		85,000			M.15.
<i>Memorandum item 16 is to be completed by holding companies that are required to complete Schedule HC-C, Memorandum items 6.b and 6.c and is to be completed semiannually in the June and December reports only.</i>						
16. Noncash income from negative amortization on closed-end loans secured by 1–4 family residential properties (included in Schedule HI, item 1.a.(1)(a)).....	F228		0			M.16.
17. Other-than-temporary impairment losses on held-to-maturity and available-for-sale debt securities recognized in earnings (included in Schedule HI, items 6.a and 6.b).....	J321		0			M.17.

1. The asset-size test is based on the total assets reported as of June 30, 2017.

Schedule HI-A—Changes in Holding Company Equity Capital

	Dollar Amounts in Thousands		
	BHCK	Amount	
1. Total holding company equity capital <i>most recently reported</i> for the end of previous calendar year (i.e., after adjustments from amended Reports of Income)	3217	16,628,000	1.
2. Cumulative effect of changes in accounting principles and corrections of material accounting errors	B507	-47,000	2.
3. Balance end of previous calendar year as restated (sum of items 1 and 2)	B508	16,581,000	3.
	BHCT		
4. Net income (loss) attributable to holding company (must equal Schedule HI, item 14)	4340	-455,000	4.
5. Sale of perpetual preferred stock (excluding treasury stock transactions):	BHCK		
a. Sale of perpetual preferred stock, gross.....	3577	0	5.a.
b. Conversion or retirement of perpetual preferred stock.....	3578	0	5.b.
6. Sale of common stock:			
a. Sale of common stock, gross.....	3579	0	6.a.
b. Conversion or retirement of common stock.....	3580	0	6.b.
7. Sale of treasury stock.....	4782	0	7.
8. LESS: Purchase of treasury stock.....	4783	0	8.
9. Changes incident to business combinations, net.....	4356	0	9.
10. LESS: Cash dividends declared on preferred stock	4598	82,000	10.
11. LESS: Cash dividends declared on common stock	4460	0	11.
12. Other comprehensive income ¹	B511	-13,000	12.
13. Change in the offsetting debit to the liability for Employee Stock Ownership Plan (ESOP) debt guaranteed by the holding company	4591	0	13.
14. Other adjustments to equity capital (not included above)	3581	-8,000	14.
15. Total holding company equity capital end of current period (sum of items 3, 4, 5, 6, 7, 9, 12, 13, and 14, less items 8, 10, and 11) (must equal item 27.a on Schedule HC).....	BHCT		
	3210	16,023,000	15.

1. Includes, but is not limited to, changes in net unrealized holding gains (losses) on available-for-sale securities, changes in accumulated net gains (losses) on cash flow hedges, foreign currency translation adjustments, and pension and other postretirement plan related changes other than net periodic benefit cost.

Schedule HI-B—Charge-Offs and Recoveries on Loans and Leases and Changes in Allowance for Loan and Lease Losses

Dollar Amounts in Thousands	(Column A) Charge-offs ¹		(Column B) Recoveries		
	BHCK	Amount	BHCK	Amount	
I. Charge-offs and Recoveries on Loans and Leases (Fully Consolidated)					
1. Loans secured by real estate:					
a. Construction, land development, and other land loans in domestic offices:					
(1) 1–4 family residential construction loans	C891	0	C892	0	1.a.(1)
(2) Other construction loans and all land development and other land loans	C893	0	C894	0	1.a.(2)
b. Secured by farmland in domestic offices	3584	0	3585	0	1.b.
c. Secured by 1–4 family residential properties in domestic offices:					
(1) Revolving, open-end loans secured by 1–4 family residential properties and extended under lines of credit	5411	0	5412	0	1.c.(1)
(2) Closed-end loans secured by 1–4 family residential properties in domestic offices:					
(a) Secured by first liens	C234	0	C217	0	1.c.(2)(a)
(b) Secured by junior liens	C235	0	C218	0	1.c.(2)(b)
d. Secured by multifamily (5 or more) residential properties in domestic offices	3588	0	3589	0	1.d.
e. Secured by nonfarm nonresidential properties in domestic offices:					
(1) Loans secured by owner-occupied nonfarm nonresidential properties	C895	0	C896	0	1.e.(1)
(2) Loans secured by other nonfarm nonresidential properties	C897	0	C898	0	1.e.(2)
f. In foreign offices	B512	0	B513	0	1.f.
2. Not applicable.					
3. Loans to finance agricultural production and other loans to farmers	4655	0	4665	0	3.
4. Commercial and industrial loans:					
a. To U.S. addressees (domicile)	4645	9,000	4617	0	4.a.
b. To non-U.S. addressees (domicile)	4646	0	4618	0	4.b.
5. Loans to individuals for household, family, and other personal expenditures:					
a. Credit cards	B514	624,000	B515	84,000	5.a.
b. Automobile loans	K129	0	K133	0	5.b.
c. Other consumer loans (includes single payment, installment, all student loans, and revolving credit plans other than credit cards)	K205	4,000	K206	0	5.c.
6. Loans to foreign governments and official institutions	4643	0	4627	0	6.
7. All other loans	4644	0	4628	0	7.
8. Lease financing receivables:					
a. Leases to individuals for household, family, and other personal expenditures	F185	0	F187	0	8.a.
b. All other leases	C880	0	F188	0	8.b.
9. Total (sum of items 1 through 8)	4635	637,000	4605	84,000	9.

1. Include write-downs arising from transfers to a held-for-sale account.

Schedule HI-B—Continued

Memoranda

Dollar Amounts in Thousands	(Column A) Charge-offs ¹		(Column B) Recoveries		
	Date				
	BHCK	Amount	BHCK	Amount	
1. Loans to finance commercial real estate, construction, and land development activities (not secured by real estate) included in Schedule HI-B, part I, items 4 and 7 above	5409	0	5410	0	M.1.
2. Loans secured by real estate to non-U.S. addressees (domicile) (included in Schedule HI-B, part I, item 1, above)	4652	0	4662	0	M.2.

Memorandum item 3 is to be completed by (1) holding companies that, together with affiliated institutions, have outstanding credit card receivables (as defined in the instructions) that exceed \$500 million as of the report date or (2) holding companies that on a consolidated basis are credit card specialty holding companies (as defined in the instructions).

	Year-to-date		
	BHCK	Amount	
3. Uncollectible retail credit card fees and finance charges reversed against income (i.e., not included in charge-offs against the allowance for loan and lease losses)	C388	122,000	M.3.

Dollar Amounts in Thousands	BHCK	Amount	
	II. Changes in allowance for loan and lease losses		
1. Balance <i>most recently reported</i> at end of previous year (i.e., after adjustments from amended Reports of Income)	B522	1,145,000	1.
2. Recoveries (must equal Schedule HI-B, part I, item 9, column B, above)	BHCT		
2. Recoveries (must equal Schedule HI-B, part I, item 9, column B, above)	4605	84,000	2.
3. LESS: Charge-offs (must equal Schedule HI-B, part I, item 9, column A above less Schedule HI-B, part II, item 4)	BHCK		
3. LESS: Charge-offs (must equal Schedule HI-B, part I, item 9, column A above less Schedule HI-B, part II, item 4)	C079	637,000	3.
4. LESS: Write-downs arising from transfers of loans to a held-for-sale account.....	5523	0	4.
4. LESS: Write-downs arising from transfers of loans to a held-for-sale account.....	BHCT		
5. Provision for loan and lease losses (must equal Schedule HI, item 4).....	4230	534,000	5.
5. Provision for loan and lease losses (must equal Schedule HI, item 4).....	BHCK		
6. Adjustments (see instructions for this schedule).....	C233	0	6.
7. Balance at end of current period (sum of items 1, 2, 5, and 6, less items 3 and 4) (must equal Schedule HC, item 4.c)	BHCT		
7. Balance at end of current period (sum of items 1, 2, 5, and 6, less items 3 and 4) (must equal Schedule HC, item 4.c)	3123	1,126,000	7.

1. Include write-downs arising from transfers to a held-for-sale account.

Memoranda

Dollar Amounts in Thousands	BHCK	Amount	
	1. Allocated transfer risk reserve included in Schedule HI-B, part II, item 7	C435	
<i>Memoranda items 2 and 3 are to be completed by (1) holding companies that, together with affiliated institutions, have outstanding credit card receivables (as defined in the instructions) that exceed \$500 million as of the report date or (2) holding companies that on a consolidated basis are credit card specialty holding companies (as defined in the instructions).</i>			
2. Separate valuation allowance for uncollectible retail credit card fees and finance charges.....	C389	70,000	M.2.
3. Amount of allowance for loan and lease losses attributable to retail credit card fees and finance charges (included in Schedule HC, item 4.c and Schedule HI-B, part II, item 7).....	C390	0	M.3.
<i>Memorandum item 4 is to be completed by all holding companies.</i>			
4. Amount of allowance for post-acquisition credit losses on purchased credit-impaired loans accounted for in accordance with AICPA Statement of Position 03-3 (included in Schedule HI-B, part II, item 7, above)	C781	0	M.4.

Schedule HI-C—Disaggregated Data on the Allowance for Loan and Lease Losses

Schedule HI-C is to be completed by holding companies with \$1 billion or more in total assets.¹

Dollar Amounts in Thousands	(Column A) Recorded Investment: Individually Evaluated for Impairment (ASC 310-10-35)		(Column B) Allowance Balance: Individually Evaluated for Impairment (ASC 310-10-35)		(Column C) Recorded Investment: Collectively Evaluated for Impairment (ASC 450-20)		(Column D) Allowance Balance: Collectively Evaluated for Impairment (ASC 450-20)		(Column E) Recorded Investment: Purchased Credit-Impaired Loans (ASC 310-30)		(Column F) Allowance Balance: Purchased Credit-Impaired Loans (ASC 310-30)		
	BHCK	Amount	BHCK	Amount	BHCK	Amount	BHCK	Amount	BHCK	Amount	BHCK	Amount	
1. Real estate loans:													
a. Construction loans	M708	0	M709	0	M710	0	M711	0	M712	0	M713	0	1.a.
b. Commercial real estate loans	M714	0	M715	0	M716	11,000	M717	0	M719	0	M720	0	1.b.
c. Residential real estate loans	M721	0	M722	0	M723	3,000	M724	0	M725	0	M726	0	1.c.
2. Commercial loans ²	M727	2,000	M728	0	M729	10,006,000	M730	14,000	M731	0	M732	0	2.
3. Credit cards	M733	291,000	M734	91,000	M735	24,347,000	M736	1,006,000	M737	4,000	M738	0	3.
4. Other consumer loans	M739	0	M740	0	M741	350,000	M742	15,000	M743	0	M744	0	4.
5. Unallocated, if any							M745	0					5.
6. Total (sum of items 1.a. through 5.)	M746	293,000	M747	91,000	M748	34,717,000	M749	1,035,000	M750	4,000	M751	0	6.

1. The asset-size test is based on the total assets reported as of June 30, 2017.
2. Include all loans and leases not reported as real estate loans, credit cards, or other consumer loans.

Notes to the Income Statement—Predecessor Financial Items

For holding companies involved in a business combination(s) during the quarter, provide on the lines below income statement information for any acquired company(ies) with aggregated assets of \$10 billion or more or 5 percent of the reporting holding company's total consolidated assets as of the previous quarter-end, whichever is less. Information should be reported year-to-date of acquisition.

	Dollar Amounts in Thousands	BHBC	Amount	
1. Total interest income		4107	0	1.
a. Interest income on loans and leases		4094	0	1.a.
b. Interest income on investment securities		4218	0	1.b.
2. Total interest expense		4073	0	2.
a. Interest expense on deposits		4421	0	2.a.
3. Net interest income		4074	0	3.
4. Provision for loan and lease losses		4230	0	4.
5. Total noninterest income		4079	0	5.
a. Income from fiduciary activities		4070	0	5.a.
b. Trading revenue		A220	0	5.b.
c. Investment banking, advisory, brokerage, and underwriting fees and commissions		B490	0	5.c.
d. Venture capital revenue		B491	0	5.d.
e. Net securitization income		B493	0	5.e.
f. Insurance commissions and fees		B494	0	5.f.
6. Realized gains (losses) on held-to-maturity and available-for-sale securities		4091	0	6.
7. Total noninterest expense		4093	0	7.
a. Salaries and employee benefits		4135	0	7.a.
b. Goodwill impairment losses		C216	0	7.b.
8. Income (loss) before applicable income taxes and discontinued operations		4301	0	8.
9. Applicable income taxes		4302	0	9.
10. Noncontrolling (minority) interest		4484	0	10.
		BHCK		
11. Discontinued operations, net of applicable income taxes and noncontrolling (minority) interest		FT41	0	11.
		BHBC		
12. Net income (loss)		4340	0	12.
13. Cash dividends declared		4475	0	13.
14. Net charge-offs		6061	0	14.
15. Net interest income (item 3 above) on a fully taxable equivalent basis		4519	0	15.

Notes to the Income Statement (Other)

Enter in the lines provided below any additional information on specific line items on the income statement or to its schedules that the holding company wishes to explain, that has been separately disclosed in the holding company's quarterly reports to its shareholders, in its press releases, or on its quarterly reports to the Securities and Exchange Commission (SEC). *Exclude* any transactions that have been separately disclosed under the reporting requirements specified in memoranda items 6 through 8 to Schedule HI, the Consolidated Income Statement.

Also include any transactions which previously would have appeared as footnotes to Schedules HI through HI-B.

Each additional piece of information disclosed should include the appropriate reference to schedule and item number, as well as a description of the additional information and the dollar amount (in thousands of dollars) associated with that disclosure.

Example

A holding company has received \$1.35 million of back interest on loans and leases that are currently in nonaccrual status. The holding company's interest income for the quarter shows that increase which has been disclosed in the report to the stockholders and to the SEC. Enter on the line item below the following information:

TEXT	BHCK	Amount
0000 Sch. HI, item 1.a(1), Recognition of interest payments on nonaccrual loans to XYZ country		
	0000	1350

Notes to the Income Statement (Other)

	TEXT	Dollar Amounts in Thousands	BHCK	Amount	
1.	5351				
			5351	0	1.
2.	5352				
			5352	0	2.
3.	5353				
			5353	0	3.
4.	5354				
			5354	0	4.
5.	5355				
			5355	0	5.
6.	B042				
			B042	0	6.
7.	B043				
			B043	0	7.
8.	B044				
			B044	0	8.
9.	B045				
			B045	0	9.
10.	B046				
			B046	0	10.

Notes to the Income Statement (Other)—Continued

	TEXT	Dollar Amounts in Thousands	BHCK	Amount	
11.	B047				
			B047	0	11.
12.	B048				
			B048	0	12.
13.	B049				
			B049	0	13.
14.	B050				
			B050	0	14.
15.	B051				
			B051	0	15.
16.	B052				
			B052	0	16.
17.	B053				
			B053	0	17.
18.	B054				
			B054	0	18.
19.	B055				
			B055	0	19.
20.	B056				
			B056	0	20.

BARCLAYS US LLC

Name of Holding Company

For Federal Reserve Bank Use Only

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C.I. _____

Consolidated Financial Statements for Holding Companies

Report at the close of business June 30, 2018

Date

Schedule HC—Consolidated Balance Sheet

		Dollar Amounts in Thousands	BHCK	Amount	
Assets					
1. Cash and balances due from depository institutions:					
a. Noninterest-bearing balances and currency and coin ¹			0081	2,079,000	1.a.
b. Interest-bearing balances: ²					
(1) In U.S. offices			0395	10,471,000	1.b.(1)
(2) In foreign offices, Edge and Agreement subsidiaries, and IBFs.....			0397	247,000	1.b.(2)
2. Securities:					
a. Held-to-maturity securities (from Schedule HC-B, column A)			1754	0	2.a.
b. Available-for-sale securities (from Schedule HC-B, column D)			1773	356,000	2.b.
c. Equity securities with readily determinable fair values not held for trading ³			JA22	3,000	2.c.
3. Federal funds sold and securities purchased under agreements to resell:					
a. Federal funds sold in domestic offices			BHDM B987	0	3.a.
b. Securities purchased under agreements to resell ⁴			BHCK B989	54,408,000	3.b.
4. Loans and lease financing receivables:					
a. Loans and leases held for sale			5369	0	4.a.
b. Loans and leases, held for investment.....	B528	35,054,000			4.b.
c. LESS: Allowance for loan and lease losses	3123	1,126,000			4.c.
d. Loans and leases, held for investment, net of allowance for loan and lease losses (item 4.b minus 4.c).....			B529	33,928,000	4.d.
5. Trading assets (from Schedule HC-D)			3545	31,925,000	5.
6. Premises and fixed assets (including capitalized leases)			2145	139,000	6.
7. Other real estate owned (from Schedule HC-M).....			2150	18,000	7.
8. Investments in unconsolidated subsidiaries and associated companies			2130	14,000	8.
9. Direct and indirect investments in real estate ventures			3656	83,000	9.
10. Intangible assets (from Schedule HC-M)			2143	734,000	10.
11. Other assets (from Schedule HC-F).....			2160	19,004,000	11.
12. Total assets (sum of items 1 through 11)			2170	153,409,000	12.

1. Includes cash items in process of collection and unposted debits.

2. Includes time certificates of deposit not held for trading.

3. **Item 2.c is to be completed only by holding companies that have adopted ASU 2016-01, which includes provisions governing the accounting for investments in equity securities. See the instructions for further detail on ASU 2016-01.**

4. Includes all securities resale agreements in domestic and foreign offices, regardless of maturity.

Schedule HC—Continued

	Dollar Amounts in Thousands		
	BHDM	Amount	
Liabilities			
13. Deposits:			
a. In domestic offices (from Schedule HC-E):			
(1) Noninterest-bearing ¹	6631	54,000	13.a.(1)
(2) Interest-bearing.....	6636	23,632,000	13.a.(2)
b. In foreign offices, Edge and Agreement subsidiaries, and IBFs:	BHFN		
(1) Noninterest-bearing	6631	0	13.b.(1)
(2) Interest-bearing.....	6636	0	13.b.(2)
14. Federal funds purchased and securities sold under agreements to repurchase:	BHDM		
a. Federal funds purchased in domestic offices ²	B993	0	14.a.
	BHCK		
b. Securities sold under agreements to repurchase ³	B995	45,813,000	14.b.
15. Trading liabilities (from Schedule HC-D).....	3548	6,987,000	15.
16. Other borrowed money (includes mortgage indebtedness and obligations under capitalized leases) (from Schedule HC-M)			
	3190	22,554,000	16.
17. Not applicable.			
18. Not applicable.			
19. a. Subordinated notes and debentures ⁴	4062	2,077,000	19.a.
b. Subordinated notes payable to unconsolidated trusts issuing trust preferred securities, and trust preferred securities issued by consolidated special purpose entities	C699	0	19.b.
20. Other liabilities (from Schedule HC-G)	2750	36,269,000	20.
21. Total liabilities (sum of items 13 through 20).....	2948	137,386,000	21.
22. Not applicable.			
Equity Capital			
Holding Company Equity Capital			
23. Perpetual preferred stock and related surplus	3283	2,616,000	23.
24. Common stock (par value)	3230	18,000	24.
25. Surplus (exclude all surplus related to preferred stock).....	3240	12,322,000	25.
26. a. Retained earnings.....	3247	1,130,000	26.a.
b. Accumulated other comprehensive income ⁵	B530	-63,000	26.b.
c. Other equity capital components ⁶	A130	0	26.c.
27. a. Total holding company equity capital (sum of items 23 through 26.c).....	3210	16,023,000	27.a.
b. Noncontrolling (minority) interests in consolidated subsidiaries	3000	0	27.b.
28. Total equity capital (sum of items 27.a and 27.b).....	G105	16,023,000	28.
29. Total liabilities and equity capital (sum of items 21 and 28).....	3300	153,409,000	29.

1. Includes noninterest-bearing demand, time, and savings deposits.
 2. Report overnight Federal Home Loan Bank advances in Schedule HC, item 16, "Other borrowed money."
 3. Includes all securities repurchase agreements in domestic and foreign offices regardless of maturity.
 4. Includes limited-life preferred stock and related surplus.
 5. Includes, but is not limited to, net unrealized holding gains (losses) on available-for-sale securities, accumulated net gains (losses) on cash flow hedges, cumulative foreign currency translation adjustments, and accumulated defined benefit pension and other postretirement plan adjustments.
 6. Includes treasury stock and unearned Employee Stock Ownership Plan shares.

Schedule HC—Continued

Memoranda (to be completed annually by holding companies for the December 31 report date)

- | | | |
|-------|------|--|
| 0=No | BHCK | |
| 1=Yes | C884 | |
- M.1.
1. Has the holding company engaged in a full-scope independent external audit at any time during the calendar year? (Enter "1" for Yes, enter "0" for No.)
 2. If response to Memoranda item 1 is yes, indicate below the name and address of the holding company's independent external auditing firm (see instructions), and the name and e-mail address of the auditing firm's engagement partner.⁷

a. _____

(1) Name of External Auditing Firm (TEXT C703)

(2) City (TEXT C708)

(3) State Abbreviation (TEXT C714)

(4) Zip Code (TEXT C715)

b. _____

(1) Name of Engagement Partner (TEXT C704)

(2) E-mail Address (TEXT C705)

⁷ The Federal Reserve regards information submitted in response to Memorandum item 2.b as confidential.

Schedule HC-B—Securities

Dollar Amounts in Thousands	Held-to-Maturity				Available-for-Sale				
	(Column A) Amortized Cost		(Column B) Fair Value		(Column C) Amortized Cost		(Column D) Fair Value		
	BHCK	Amount	BHCK	Amount	BHCK	Amount	BHCK	Amount	
1. U.S. Treasury securities.....	0211	0	0213	0	1286	2,000	1287	2,000	1.
2. U.S. government agency and sponsored agency obligations (exclude mortgage-backed securities) ¹	HT50	0	HT51	0	HT52	0	HT53	0	2.
3. Securities issued by states and political subdivisions in the U.S.	8496	0	8497	0	8498	0	8499	0	3.
4. Mortgage-backed securities (MBS)									
a. Residential pass-through securities:									
(1) Guaranteed by GNMA	G300	0	G301	0	G302	76,000	G303	73,000	4.a.(1)
(2) Issued by FNMA and FHLMC.....	G304	0	G305	0	G306	16,000	G307	16,000	4.a.(2)
(3) Other pass-through securities.....	G308	0	G309	0	G310	0	G311	0	4.a.(3)
b. Other residential mortgage-backed securities (include CMOs, REMICs, and stripped MBS):									
(1) Issued or guaranteed by U.S. Government agencies or sponsored agencies ²	G312	0	G313	0	G314	0	G315	0	4.b.(1)
(2) Collateralized by MBS issued or guaranteed by U.S. Government agencies or sponsored agencies ²	G316	0	G317	0	G318	0	G319	0	4.b.(2)
(3) All other residential mortgage-backed securities.....	G320	0	G321	0	G322	0	G323	0	4.b.(3)
c. Commercial MBS:									
(1) Commercial pass-through securities:									
(a) Issued or guaranteed by FNMA, FHLMC, or GNMA	K142	0	K143	0	K144	0	K145	0	4.c.(1)(a)
(b) Other pass-through securities	K146	0	K147	0	K148	0	K149	0	4.c.(1)(b)
(2) Other commercial MBS:									
(a) Issued or guaranteed by U.S. Government agencies or sponsored agencies ²	K150	0	K151	0	K152	0	K153	0	4.c.(2)(a)
(b) All other commercial MBS	K154	0	K155	0	K156	0	K157	0	4.c.(2)(b)

1. Includes Small Business Administration "Guaranteed Loan Pool Certificates," U.S. Maritime Administration obligations, Export-Import Bank participation certificates, and obligations (other than mortgage-backed securities) issued by the Farm Credit System, the Federal Home Loan Bank System, the Federal Home Loan Mortgage Corporation, the Federal National Mortgage Association, the Financing Corporation, Resolution Funding Corporation, the Student Loan Marketing Association, and the Tennessee Valley Authority.

2. U.S. Government agencies include, but are not limited to, such agencies as the Government National Mortgage Association (GNMA), the Federal Deposit Insurance Corporation (FDIC), and the National Credit Union Administration (NCUA). U.S. Government-sponsored agencies include, but are not limited to, such agencies as the Federal Home Loan Mortgage Corporation (FHLMC) and the Federal National Mortgage Association (FNMA).

Schedule HC-B—Continued

Dollar Amounts in Thousands	Held-to-Maturity				Available-for-Sale				
	(Column A) Amortized Cost		(Column B) Fair Value		(Column C) Amortized Cost		(Column D) Fair Value		
	BHCK	Amount	BHCK	Amount	BHCK	Amount	BHCK	Amount	
5. Asset-backed securities and structured financial products:									
a. Asset-backed Securities (ABS)	C026	0	C988	0	C989	0	C027	0	5. a.
b. Structured financial products	HT58		HT59		HT60		HT61		5. b.
6. Other debt securities:									
a. Other domestic debt securities	1737	0	1738	0	1739	0	1741	0	6. a.
b. Other foreign debt securities	1742	0	1743	0	1744	265,000	1746	265,000	6. b.
7. Investments in mutual funds and other equity securities with readily determinable fair values ¹					A510	0	A511	0	7.
8. Total (sum of 1 through 7) (total of column A must equal Schedule HC, item 2.a) (total of column D must equal Schedule HC, item 2.b)	BHCT		BHCT						8.
	1754	0	1771	0	1772	359,000	1773	356,000	

Memoranda

	Dollar Amounts in Thousands		
	BHCK	Amount	
1. Pledged securities ²	0416	0	M.1.
2. Remaining maturity or next repricing date of debt securities ^{3,4} (Schedule HC-B, items 1 through 6.b in columns A and D above):			
a. 1 year and less	0383	267,000	M.2.a.
b. Over 1 year to 5 years	0384	0	M.2.b.
c. Over 5 years	0387	89,000	M.2.c.
<i>Memorandum item 3 is to be completed semiannually in the June and December reports only.</i>			
3. Amortized cost of held-to-maturity securities sold or transferred to available-for-sale or trading securities during the calendar year-to-date (report the amortized cost at date of sale or transfer)	1778	0	M.3.
4. Structured notes (included in the held-to-maturity and available-for-sale accounts in Schedule HC-B, items 2, 3, 5, and 6):			
a. Amortized cost	8782	0	M.4.a.
b. Fair value	8783	0	M.4.b.

1. Item 7 is to be completed only by holding companies that have not adopted ASU 2016-01, which includes provisions governing the accounting for investments in equity securities. See the instructions for further detail on ASU 2016-01.
 2. Includes held-to-maturity securities at amortized cost and available-for-sale securities at fair value.
 3. Exclude investments in mutual funds and other equity securities with readily determinable fair values.
 4. Report fixed-rate debt securities by remaining maturity and floating debt securities by next repricing date.

Schedule HC-B—Continued

Memoranda—Continued

Dollar Amounts in Thousands	Held-to-Maturity				Available-for-Sale				
	(Column A) Amortized Cost		(Column B) Fair Value		(Column C) Amortized Cost		(Column D) Fair Value		
	BHCK	Amount	BHCK	Amount	BHCK	Amount	BHCK	Amount	
<i>Memorandum items 5.a through 5.f are to be completed by holding companies with \$10 billion or more in total assets.¹</i>									
5. Asset-backed securities (ABS) (sum of Memorandum items 5.a through 5.f must equal Schedule HC-B, item 5.a):									
a. Credit card receivables	B838	0	B839	0	B840	0	B841	0	M.5.a.
b. Home equity lines	B842	0	B843	0	B844	0	B845	0	M.5.b.
c. Automobile loans	B846	0	B847	0	B848	0	B849	0	M.5.c.
d. Other consumer loans	B850	0	B851	0	B852	0	B853	0	M.5.d.
e. Commercial and industrial loans	B854	0	B855	0	B856	0	B857	0	M.5.e.
f. Other	B858	0	B859	0	B860	0	B861	0	M.5.f.
<i>Memorandum items 6.a through 6.g are to be completed by holding companies with \$10 billion or more in total assets.¹</i>									
6. Structured financial products by underlying collateral or reference assets (for each column, sum of Memorandum items 6.a through 6.g must equal Schedule HC-B, 5.b):									
a. Trust preferred securities issued by financial institutions	G348	0	G349	0	G350	0	G351	0	M.6.a.
b. Trust preferred securities issued by real estate investment trusts	G352	0	G353	0	G354	0	G355	0	M.6.b.
c. Corporate and similar loans	G356	0	G357	0	G358	0	G359	0	M.6.c.
d. 1–4 family residential MBS issued or guaranteed by U.S. government-sponsored enterprises (GSEs)	G360	0	G361	0	G362	0	G363	0	M.6.d.
e. 1–4 family residential MBS not issued or guaranteed by GSEs	G364	0	G365	0	G366	0	G367	0	M.6.e.
f. Diversified (mixed) pools of structured financial products	G368	0	G369	0	G370	0	G371	0	M.6.f.
g. Other collateral or reference assets	G372	0	G373	0	G374	0	G375	0	M.6.g.

1. The \$10 billion asset-size test is based on the total assets reported as of June 30, 2017.

Schedule HC-C—Loans and Lease Financing Receivables

Do not deduct the allowance for loan and lease losses from amounts reported in this schedule. Report (1) loans and leases held for sale at the lower of cost or fair value, (2) loans and leases held for investment, net of unearned income, and (3) loans and leases accounted for at fair value under a fair value option. Exclude assets held for trading and commercial paper.

Dollar Amounts in Thousands	(Column A) Consolidated		(Column B) In Domestic Offices		
	BHCK	Amount	BHDM	Amount	
1. Loans secured by real estate	1410	14,000			1.
a. Construction, land development, and other land loans:			BHCK		
(1) 1–4 family residential construction loans			F158	0	1.a.(1)
(2) Other construction loans and all land development and other land loans			F159	0	1.a.(2)
b. Secured by farmland			BHDM		
c. Secured by 1–4 family residential properties:			1420	0	1.b.
(1) Revolving, open-end loans secured by 1–4 family residential properties and extended under lines of credit					
(2) Closed-end loans secured by 1–4 family residential properties:			1797	0	1.c.(1)
(a) Secured by first liens			5367	0	1.c.(2)(a)
(b) Secured by junior liens			5368	0	1.c.(2)(b)
d. Secured by multifamily (5 or more) residential properties.....			1460	3,000	1.d.
e. Secured by nonfarm nonresidential properties:			BHCK		
(1) Loans secured by owner-occupied nonfarm nonresidential properties			F160	0	1.e.(1)
(2) Loans secured by other nonfarm nonresidential properties			F161	11,000	1.e.(2)
2. Loans to depository institutions and acceptances of other banks			BHDM		
a. To U.S. banks and other U.S. depository institutions.....	1292	0	1288	2,614,000	2.
b. To foreign banks	1296	4,954,000			2.a.
3. Loans to finance agricultural production and other loans to farmers	1590	0	1590	0	2.b.
4. Commercial and industrial loans.....			1766	247,000	3.
a. To U.S. addressees (domicile)	1763	188,000			4.
b. To non-U.S. addressees (domicile)	1764	59,000			4.a.
5. Not applicable.					4.b.
6. Loans to individuals for household, family, and other personal expenditures (i.e., consumer loans) (includes purchased paper)			1975	24,991,000	6.
a. Credit cards	B538	24,641,000			6.a.
b. Other revolving credit plans.....	B539	0			6.b.
c. Automobile loans	K137	0			6.c.
d. Other consumer loans (includes single payment, installment, and all student loans)	K207	350,000			6.d.
7. Loans to foreign governments and official institutions (including foreign central banks)	2081	0	2081	0	7.
8. Not applicable.					
9. Loans to nondepository financial institutions and other loans:					
a. Loans to nondepository financial institutions	J454	1,773,000	J454	0	9.a.
b. Other loans					
(1) Loans for purchasing or carrying securities (secured or unsecured)	1545	3,075,000	1545	3,075,000	9.b.(1)
(2) All other loans (exclude consumer loans).....	J451	0	J451	0	9.b.(2)
10. Lease financing receivables (net of unearned income)			2165	0	10.
a. Leases to individuals for household, family, and other personal expenditures (i.e., consumer leases).....	F162	0			10.a.
b. All other leases	F163	0			10.b.
11. LESS: Any unearned income on loans reflected in items 1–9 above	2123	0	2123	0	11.
12. Total loans and leases held for investment and held for sale (sum of items 1 through 10 minus item 11) (total of column A must equal Schedule HC, sum of items 4.a and 4.b)	2122	35,054,000	2122	30,941,000	12.

Schedule HC-C—Continued

Memoranda

		Dollar Amounts in Thousands		BHDM	Amount	
1. Loans restructured in troubled debt restructurings that are in compliance with their modified terms (included in Schedule HC-C, and not reported as past due or nonaccrual in Schedule HC-N, Memorandum item 1):						
a. Construction, land development, and other land loans in domestic offices:						
(1) 1–4 family residential construction loans		K158	0			M.1.a.(1)
(2) All other construction loans and all land development and other land loans.....		K159	0			M.1.a.(2)
b. Loans secured by 1–4 family residential properties in domestic offices						
		F576	0			M.1.b.
c. Secured by multifamily (5 or more) residential properties in domestic offices						
		K160	0			M.1.c.
d. Secured by nonfarm nonresidential properties in domestic offices:						
(1) Loans secured by owner-occupied nonfarm nonresidential properties		K161	0			M.1.d.(1)
(2) Loans secured by other nonfarm nonresidential properties.....		K162	0			M.1.d.(2)
e. Commercial and Industrial loans:						
(1) To U.S. addressees (domicile).....		K163	1,000			M.1.e.(1)
(2) To non-U.S. addressees (domicile).....		K164	0			M.1.e.(2)
f. All other loans (include loans to individuals for household, family, and other personal expenditures) ¹						
		K165	229,000			M.1.f.
<i>Itemize and describe loan categories included in Memorandum item 1.f, above that exceed 10 percent of total loans restructured in troubled debt restructurings that are in compliance with their modified terms (sum of Memorandum items 1.a through 1.f):</i>						
(1) Loans secured by farmland in domestic offices		BHDM				
		K166	0			M.1.f.(1)
		BHCK				
(2) Loans to finance agricultural production and other loans to farmers.....		K168	0			M.1.f.(2)
(3) Loans to individuals for household, family, and other personal expenditures:						
(a) Credit cards		K098	229,000			M.1.f.(3)(a)
(b) Automobile loans		K203	0			M.1.f.(3)(b)
(c) Other consumer loans (includes single payment, installment, all student loans, and revolving credit plans other than credit cards).....		K204	0			M.1.f.(3)(c)
g. Total loans restructured in troubled debt restructurings that are in compliance with their modified terms (sum of Memorandum items 1.a.(1) through 1.f)						
		HK25	230,000			M.1.g.
2. Loans to finance commercial real estate, construction, and land development activities (not secured by real estate) included in Schedule HC-C, items 4 and 9, Column A, above						
		2746	0			M.2.
3. Loans secured by real estate to non-U.S. addressees (domicile) (included in Schedule HC-C, item 1, column A).....						
		B837	0			M.3.
<i>Memorandum item 4 is to be completed by (1) holding companies that, together with affiliated institutions, have outstanding credit card receivables (as defined in the instructions) that exceed \$500 million as of the report date or (2) holding companies that on a consolidated basis are credit card specialty holding companies (as defined in the instructions).</i>						
4. Outstanding credit card fees and finance charges (included in Schedule HC-C, item 6.a, Column A)						
		C391	273,000			M.4.
<i>Memorandum item 5 is to be completed by all holding companies. Memorandum item 5.a and 5.b are to be completed semiannually in the June and December reports only.</i>						
5. Purchased credit-impaired loans held for investment accounted for in accordance with AICPA Statement of Position 03-3 (exclude loans held for sale):						
a. Outstanding balance.....		C779	4,000			M.5.a.
b. Amount included in Schedule HC-C, items 1 through 9		C780	4,000			M.5.b.

Schedule HC-C—Continued

Memoranda—Continued

		Dollar Amounts in Thousands		BHCK	Amount	
<i>Memorandum item 6.a, 6.b, and 6.c are to be completed semiannually in the June and December reports only.</i>						
6. Closed-end loans with negative amortization features secured by 1–4 family residential properties in domestic offices:						
a. Total amount of closed-end loans with negative amortization features secured by 1–4 family residential properties (included in Schedule HC-C, items 1.c.(2)(a) and (b)) ..						
				F230	0	M.6.a.
<i>Memorandum items 6.b and 6.c are to be completed by holding companies that had closed-end loans with negative amortization features secured by 1–4 family residential properties (as reported in Schedule HC-C, Memorandum item 6.a) as of December 31, 2017, that exceeded the lesser of \$100 million or 5 percent of total loans and leases held for investment and held for sale in domestic offices (as reported in Schedule HC-C, item 12, column B).</i>						
b. Total maximum remaining amount of negative amortization contractually permitted on closed-end loans secured by 1–4 family residential properties						
				F231	0	M.6.b.
c. Total amount of negative amortization on closed-end loans secured by 1–4 family residential properties included in the amount reported in Memorandum item 6.a above						
				F232	0	M.6.c.
7.–8. Not applicable.						
9. Loans secured by 1–4 family residential properties in domestic offices in process of foreclosure (included in Schedule HC-C, items 1.c.(1), 1.c.(2)(a), and 1.c.(2)(b))						
				BHDM		
				F577	0	M.9.
10.–11. Not applicable.						

		(Column A) Fair value of acquired loans and leases at acquisition date		(Column B) Gross contractual amounts receivable at acquisition		(Column C) Best estimate at acquisition date of contractual cash flows not expected to be collected		
Dollar Amounts in Thousands		BHCK	Amount	BHCK	Amount	BHCK	Amount	
<i>Memorandum item 12.a, 12.b, 12.c, and 12.d are to be completed semiannually in the June and December reports only.</i>								
12. Loans (not subject to the requirements of AICPA Statement of Position 03-3) and leases held for investment that are acquired in business combinations with acquisition dates in the current calendar year:								
a. Loans secured by real estate.....								
		G091	0	G092	0	G093	0	M.12.a.
b. Commercial and industrial loans								
		G094	0	G095	0	G096	0	M.12.b.
c. Loans to individuals for household, family, and other personal expenditures.....								
		G097	0	G098	0	G099	0	M.12.c.
d. All other loans and all leases								
		G100	0	G101	0	G102	0	M.12.d.

		Dollar Amounts in Thousands		BHCK	Amount	
13. Not applicable.						
14. Pledged loans and leases						
				G378	27,490,000	M.14.

Schedule HC-D—Trading Assets and Liabilities

Schedule HC-D is to be completed by holding companies that reported total trading assets of \$10 million or more in any of the four preceding calendar quarters.

	Dollar Amounts in Thousands	BHCM	Amount	
Assets				
1. U.S. Treasury securities		3531	11,125,000	1.
2. U.S. government agency obligations (exclude mortgage-backed securities)		3532	368,000	2.
3. Securities issued by states and political subdivisions in the U.S.		3533	1,112,000	3.
4. Mortgage-backed securities (MBS):		BHCK		
a. Residential pass-through securities issued or guaranteed by FNMA, FHLMC, or GNMA		G379	8,871,000	4.a.
b. Other residential mortgage-backed securities issued or guaranteed by U.S. Government agencies or sponsored agencies ¹ (include CMOs, REMICs, and stripped MBS)		G380	103,000	4.b.
c. All other residential mortgage-backed securities		G381	0	4.c.
d. Commercial MBS issued or guaranteed by U.S. Government agencies or sponsored agencies ¹		K197	164,000	4.d.
e. All other commercial MBS		K198	111,000	4.e.
5. Other debt securities				
a. Structured financial products		HT62	432,000	5.a.
b. All other debt securities		G386	3,391,000	5.b.
6. Loans:				
a. Loans secured by real estate:				
(1) Loans secured by 1–4 family residential properties		HT63	0	6.a.(1)
(2) All other loans secured by real estate		HT64	0	6.a.(2)
b. Commercial and industrial loans		F614	0	6.b.
c. Loans to individuals for household, family, and other personal expenditures (i.e., consumer loans) (includes purchased paper).....		HT65	0	6.c.
d. Other loans.....		F618	0	6.d.
7.-8. Not applicable.		BHCM		
9. Other trading assets		3541	5,487,000	9.
10. Not applicable.				
11. Derivatives with a positive fair value		3543	761,000	11.
12. Total trading assets (sum of items 1 through 11) (total of Column A must equal Schedule HC, item 5)		BHCT		
		3545	31,925,000	12.
Liabilities				
13. a. Liability for short positions:		BHCK		
(1) Equity securities		G209	1,858,000	13.a.(1)
(2) Debt securities		G210	4,434,000	13.a.(2)
(3) All other assets		G211	0	13.a.(3)
b. All other trading liabilities		F624	0	13.b.
14. Derivatives with a negative fair value		3547	695,000	14.
15. Total trading liabilities (sum of items 13.a through 14) (total of column A must equal Schedule HC, item 15)		BHCT		
		3548	6,987,000	15.

1. U.S. Government agencies include, but are not limited to, such agencies as the Government National Mortgage Association (GNMA), the Federal Deposit Insurance Corporation (FDIC), and the National Credit Union Administration (NCUA). U.S. Government-sponsored agencies include, but are not limited to, such agencies as the Federal Home Loan Mortgage Corporation (FHLMC) and the Federal National Mortgage Association (FNMA).

Schedule HC-D—Continued

Memoranda

Dollar Amounts in Thousands	BHCK	Amount	
1. Unpaid principal balance of loans measured at fair value (reported in Schedule HC-D, items 6.a.(1) through 6.d.)			
a. Loans secured by real estate:			
(1) Loans secured by 1–4 family residential properties	HT66	0	M.1.a.(1)
(2) All other loans secured by real estate	HT67	0	M.1.a.(2)
b. Commercial and industrial loans	F632	0	M.1.b.
c. Loans to individuals for household, family, and other personal expenditures (i.e., consumer loans) (includes purchased paper)	HT68	0	M.1.c.
d. Other loans.....	F636	0	M.1.d.
<i>Memorandum items 2 through 10 are to be completed by holding companies with \$10 billion or more in total trading assets.¹</i>			
2. Loans measured at fair value that are past due 90 days or more:			
a. Fair value	F639	0	M.2.a.
b. Unpaid principal balance	F640	0	M.2.b.
3. Structured financial products by underlying collateral or reference assets (for each column, sum of Memorandum items 3.a through 3.g must equal Schedule HC-D, sum of items 5.a:			
a. Trust preferred securities issued by financial institutions.....	G299	0	M.3.a.
b. Trust preferred securities issued by real estate investment trusts.....	G332	0	M.3.b.
c. Corporate and similar loans.....	G333	432,000	M.3.c.
d. 1–4 family residential MBS issued or guaranteed by U.S. government-sponsored enterprises (GSEs).....	G334	0	M.3.d.
e. 1–4 family residential MBS not issued or guaranteed by GSEs.....	G335	0	M.3.e.
f. Diversified (mixed) pools of structured financial products.....	G651	0	M.3.f.
g. Other collateral or reference assets	G652	0	M.3.g.
4. Pledged trading assets:			
a. Pledged securities.....	G387	24,757,000	M.4.a.
b. Pledged loans	G388	0	M.4.b.
5. Asset-backed securities:			
a. Credit card receivables	F643	85,000	M.5.a.
b. Home equity lines	F644	0	M.5.b.
c. Automobile loans	F645	246,000	M.5.c.
d. Other consumer loans.....	F646	13,000	M.5.d.
e. Commercial and industrial loans	F647	11,000	M.5.e.
f. Other.....	F648	121,000	M.5.f.
6. Not applicable			
7. Equity securities:			
a. Readily determinable fair values	F652	5,457,000	M.7.a.
b. Other.....	F653	4,000	M.7.b.
8. Loans pending securitization	F654	0	M.8.

1. The \$10 billion trading asset-size test is based on total trading assets reported as of June 30, 2017.

Schedule HC-D—Continued

Memoranda—Continued

		Dollar Amounts in Thousands	BHCK	Amount	
9. a. (1)		Gross fair value of commodity contracts	G212	0	M.9.a.(1)
		(2) Gross fair value of physical commodities held in inventory	G213	0	M.9.a.(2)
b.		Other trading assets (itemize and describe amounts included in Schedule HC-D, item 9, column A (other than amounts included in Memoranda items 9.a.(1) and 9.a.(2) above) that are greater than \$1,000,000 and exceed 25 percent of item 9 less Memoranda items 9.a.(1) and 9. a. (2)): ²			
(1)	BHTX F655		F655	0	M.9.b.(1)
(2)	BHTX F656		F656	0	M.9.b.(2)
(3)	BHTX F657		F657	0	M.9.b.(3)
10.		Other trading liabilities (itemize and describe amounts included in Schedule HC-D, item 13.b that are greater than \$1,000,000 and exceed 25 percent of the item)			
a.	BHTX F658		F658	0	M.10.a.
b.	BHTX F659		F659	0	M.10.b.
c.	BHTX F660		F660	0	M.10.c.

2. Exclude equity securities.

Schedule HC-E—Deposit Liabilities¹

		Dollar Amounts in Thousands	BHCB	Amount	
1.		Deposits held in domestic offices of commercial bank subsidiaries of the reporting holding company:			
a.		Noninterest-bearing balances ²	2210	54,000	1.a.
b.		Interest-bearing demand deposits, NOW, ATS, and other transaction accounts	3187	2,881,000	1.b.
c.		Money market deposit accounts and other savings accounts	2389	12,924,000	1.c.
d.		Time deposits of \$250,000 or less	HK29	7,052,000	1.d.
e.		Time deposits of more than \$250,000	J474	775,000	1.e.
2.		Deposits held in domestic offices of other depository institutions that are subsidiaries of the reporting holding company:			
a.		Noninterest-bearing balances ²	BHOD 3189	0	2.a.
b.		Interest-bearing demand deposits, NOW, ATS, and other transaction accounts	3187	0	2.b.
c.		Money market deposit accounts and other savings accounts	2389	0	2.c.
d.		Time deposits of \$250,000 or less	HK29	0	2.d.
e.		Time deposits of more than \$250,000	J474	0	2.e.

Memoranda

		Dollar Amounts in Thousands	BHDM	Amount	
1.		Brokered deposits \$250,000 or less with a remaining maturity of one year or less	HK06	4,008,000	M.1.
2.		Brokered deposits \$250,000 or less with a remaining maturity of more than one year	HK31	3,593,000	M.2.
3.		Time deposits of more than \$250,000 with a remaining maturity of one year or less	HK32	351,000	M.3.
			BHFN		
4.		Foreign office time deposits with a remaining maturity of one year or less	A245	0	M.4.

1. The sum of items 1.a through 1.e and items 2.a through 2.e must equal the sum of Schedule HC, items 13.a.(1) and 13.a.(2).

2. Includes noninterest-bearing demand, time, and savings deposits.

Schedule HC-F—Other Assets

	Dollar Amounts in Thousands		
	BHCK	Amount	
1. Accrued interest receivable ¹	B556	206,000	1.
2. Net deferred tax assets ²	2148	1,698,000	2.
3. Interest-only strips receivable (not in the form of a security) ³	HT80	0	3.
4. Equity investments without readily determinable fair values ⁴	1752	36,000	4.
5. Life insurance assets:			
a. General account life insurance assets	K201	0	5.a.
b. Separate account life insurance assets.....	K202	0	5.b.
c. Hybrid account life insurance assets	K270	0	5.c.
6. Other	2168	17,064,000	6.
	BHCT		
7. Total (sum of items 1 through 6) (must equal Schedule HC, item 11)	2160	19,004,000	7.

1. Include accrued interest receivable on loans, leases, debt securities and other interest-bearing assets.
2. See discussion of deferred income taxes in Glossary entry on "income taxes."
3. Report interest-only strips receivable in the form of a security as available-for-sale securities in Schedule HC, item 2.b, or as trading assets in Schedule HC, item 5, as appropriate.
4. Include Federal Reserve stock, Federal Home Loan Bank stock, and bankers' bank stock.

Schedule HC-G—Other Liabilities

	Dollar Amounts in Thousands		
	BHCK	Amount	
1. Not applicable.			
2. Net deferred tax liabilities ¹	3049	0	2.
3. Allowance for credit losses on off-balance-sheet credit exposures	B557	0	3.
4. Other	B984	36,269,000	4.
	BHCT		
5. Total (sum of items 2 through 4) (must equal Schedule HC, item 20)	2750	36,269,000	5.

1. See discussion of deferred income taxes in Glossary entry on "income taxes."

Schedule HC-H—Interest Sensitivity¹

	Dollar Amounts in Thousands		
	BHCK	Amount	
1. Earning assets that are repriceable within one year or mature within one year	3197	103,285,000	1.
2. Interest-bearing deposit liabilities that reprice within one year or mature within one year included in item 13.a.(2) and 13.b.(2) on Schedule HC, Balance Sheet	3296	18,370,000	2.
3. Long-term debt that reprices within one year included in items 16 and 19.a on Schedule HC, Balance Sheet	3298	4,134,000	3.
4. Variable-rate preferred stock (includes both limited-life and perpetual preferred stock).....	3408	2,616,000	4.
5. Long-term debt reported in Schedule HC, item 19.a on the Balance Sheet that is scheduled to mature within one year	3409	0	5.

1. Holding companies with foreign offices have the option of excluding the smallest of such non-U.S. offices from coverage in this schedule. Such holding companies may omit the smallest of their offices in foreign countries when arrayed by total assets provided that the assets of the excluded offices do not exceed 50 percent of the total assets of the holding company's assets in foreign countries and 10 percent of the holding company's total consolidated assets as of the report date.

Schedule HC-I—Insurance-Related Underwriting Activities (Including Reinsurance)

Schedule HC-I must be completed by all top-tier holding companies. (See instructions for additional information.)

I. Property and Casualty Underwriting

Item 1 is to be completed by holding companies with \$10,000,000 or more in reinsurance recoverables as of the effective date each quarter.

		Dollar Amounts in Thousands		BHCK	Amount	
Assets						
1.	Reinsurance recoverables			B988		1.
2.	Total assets		10,000	C244		2.
Liabilities						
3.	Claims and claims adjustment expense reserves		0	B990		3.
4.	Unearned premiums		3,000	B991		4.
5.	Total equity		6,000	C245		5.
6.	Net income		0	C246		6.

II. Life and Health Underwriting

Item 1 is to be completed by holding companies with \$10,000,000 or more in reinsurance recoverables as of the effective date each quarter.

		Dollar Amounts in Thousands		BHCK	Amount	
Assets						
1.	Reinsurance recoverables			C247		1.
2.	Separate account assets		0	B992		2.
3.	Total assets		0	C248		3.
Liabilities						
4.	Policyholder benefits and contractholder funds		0	B994		4.
5.	Separate account liabilities		0	B996		5.
6.	Total equity		0	C249		6.
7.	Net income		0	C250		7.

Schedule HC-K—Quarterly Averages

		Dollar Amounts in Thousands		
		BHCK	Amount	
Assets				
1. Securities:				
a. U.S. Treasury securities and U.S. government agency obligations (excluding mortgage-backed securities) ¹		B558	2,000	1.a.
b. Mortgage-backed securities ¹		B559	84,000	1.b.
c. All other debt securities ¹ and equity securities with readily determinable fair values not held for trading ²		B560	1,499,000	1.c.
2. Federal funds sold and securities purchased under agreements to resell		3365	71,876,000	2.
		BHDM		
3. a. Total loans and leases in domestic offices		3516	33,453,000	3.a.
(1) Loans secured by 1–4 family residential properties		3465	4,000	3.a.(1)
(2) All other loans secured by real estate		3466	15,000	3.a.(2)
(3) Loans to finance agricultural production and other loans to farmers		3386	0	3.a.(3)
(4) Commercial and industrial loans		3387	193,000	3.a.(4)
(5) Loans to individuals for household, family, and other personal expenditures:				
(a) Credit cards		B561	25,693,000	3.a.(5)(a)
(b) Other (includes single payment, installment other than auto loans, all student loans, and revolving credit plans other than credit cards)		B562	318,000	3.a.(5)(b)
		BHFN		
b. Total loans and leases in foreign offices, Edge and agreement subsidiaries, and IBFs		3360	4,218,000	3.b.
<i>Item 4(a) is to be completed by holding companies with total trading assets of \$10 million or more in any of the four preceding calendar quarters.</i>				
		BHCK		
4. a. Trading assets		3401	41,857,000	4.a.
b. Other earning assets		B985	17,390,000	4.b.
5. Total consolidated assets ³		3368	182,901,000	5.
Liabilities				
6. Interest-bearing deposits (domestic) ⁴		3517	24,009,000	6.
7. Interest-bearing deposits (foreign) ⁴		3404	0	7.
8. Federal funds purchased and securities sold under agreements to repurchase		3353	68,553,000	8.
9. All other borrowed money		2635	27,401,000	9.
10. Not applicable.				
Equity Capital				
11. Total equity capital (excludes limited-life preferred stock)		3519	16,001,000	11.

1. Quarterly averages for all debt securities should be based on amortized cost.
2. For holding companies that have adopted ASU 2016-01, which includes provisions governing the accounting for investments in equity securities, quarterly averages for equity securities with readily determinable fair values should be based on fair value. For holding companies that have not adopted ASU 2016-01, quarterly averages for equity securities with readily determinable fair values should be based on historical cost.
3. The quarterly average for total assets should reflect securities not held for trading as follows:
 - a) Debt securities at amortized cost.
 - b) For holding companies that have adopted ASU 2016-01, equity securities with readily determinable fair values should be reported at fair value. For holding companies that have not adopted ASU 2016-01, equity securities with readily determinable fair values should be reported at the lower of cost or fair value.
 - c) For holding companies that have adopted ASU 2016-01, equity investments without readily determinable fair values should be reported at their balance sheet carrying values (i.e., fair value or, if elected, cost minus impairment, if any, plus or minus changes resulting from observable price changes). For holding companies that have not adopted ASU 2016-01, equity investments without readily determinable fair values should be reported at historical cost.
4. Includes interest-bearing demand deposits.

For Federal Reserve Bank Use Only

C.I. _____

Schedule HC-L—Derivatives and Off-Balance-Sheet Items

Report only transactions with nonrelated institutions

Dollar Amounts in Thousands	BHCK	Amount			
1. Unused commitments (report only the unused portions of commitments that are fee paid or otherwise legally binding):					
a. Revolving, open-end loans secured by 1–4 family residential properties, (e.g., home equity lines) ..	3814	0	1.a.		
<i>1.b.(1) and 1.b.(2) are to be completed semiannually in the June and December reports only.</i>					
b. (1) Unused consumer credit card lines	J455	79,218,000	1.b.(1)		
(2) Other unused credit card lines	J456	581,000	1.b.(2)		
c. (1) Commitments to fund commercial real estate, construction, and land development loans secured by real estate (sum of items 1.c.(1)(a) and (b) must equal item 1.c.(1))	3816	3,000	1.c.(1)		
(a) 1–4 family residential construction loan commitments	F164	0	1.c.(1)(a)		
(b) Commercial real estate, other construction loan, and land development loan commitments	F165	3,000	1.c.(1)(b)		
(2) Commitments to fund commercial real estate, construction, and land development loans NOT secured by real estate	6550	0	1.c.(2)		
d. Securities underwriting	3817	0	1.d.		
e. Other unused commitments:					
(1) Commercial and industrial loans	J457	1,000	1.e.(1)		
(2) Loans to financial institutions	J458	0	1.e.(2)		
(3) All other unused commitments	J459	3,329,000	1.e.(3)		
2. Financial standby letters of credit and foreign office guarantees	6566	3,000	2.		
<i>Item 2.a is to be completed by holding companies with \$1 billion or more in total assets.¹</i>					
a. Amount of financial standby letters of credit conveyed to others	3820	3,000	2.a.		
3. Performance standby letters of credit and foreign office guarantees	6570	0	3.		
<i>Item 3.a is to be completed by holding companies with \$1 billion or more in total assets.¹</i>					
a. Amount of performance standby letters of credit conveyed to others	3822	0	3.a.		
4. Commercial and similar letters of credit	3411	0	4.		
5. Not applicable.					
6. Securities:					
a. Securities lent	3433	48,124,000	6.a.		
b. Securities borrowed	3432	47,591,000	6.b.		
7. Credit derivatives:					
a. Notional amounts:					
(1) Credit default swaps	C968	0	C969	900,000	7.a.(1)
(2) Total return swaps	C970	0	C971	61,909,000	7.a.(2)
(3) Credit options	C972	0	C973	0	7.a.(3)
(4) Other credit derivatives	C974	0	C975	0	7.a.(4)
b. Gross fair values:					
(1) Gross positive fair value	C219	0	C221	0	7.b.(1)
(2) Gross negative fair value	C220	0	C222	13,000	7.b.(2)

1. The \$1 billion asset size test is based on the total assets reported as of June 30, 2017.

Schedule HC-L—Continued

Report only transactions with nonrelated institutions

		Dollar Amounts in Thousands		BHCK	Amount	
7. c. Notional amounts by regulatory capital treatment:						
(1) Positions covered under the Market Risk Rule:						
(a)	Sold protection	G401	0			7.c.(1)(a)
(b)	Purchased protection	G402	235,000			7.c.(1)(b)
(2) All other positions:						
(a)	Sold protection	G403	0			7.c.(2)(a)
(b)	Purchased protection that is recognized as a guarantee for regulatory capital purposes.....	G404	900,000			7.c.(2)(b)
(c)	Purchased protection that is not recognized as a guarantee for regulatory capital purposes.....	G405	61,674,000			7.c.(2)(c)

		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		BHCK	Amount	BHCK	Amount	BHCK	Amount	
d. Notional amounts by remaining maturity:								
(1) Sold credit protection:								
(a)	Investment grade	G406	0	G407	0	G408	0	7.d.(1)(a)
(b)	Subinvestment grade.....	G409	0	G410	0	G411	0	7.d.(1)(b)
(2) Purchased credit protection:								
(a)	Investment grade	G412	1,135,000	G413	0	G414	61,674,000	7.d.(2)(a)
(b)	Subinvestment grade.....	G415	0	G416	0	G417	0	7.d.(2)(b)

Item 8 is to be completed by holding companies with foreign offices and by holding companies with domestic offices only and \$100 billion or more in total consolidated assets.¹

		BHCK	Amount	
8. Spot foreign exchange contracts.....		8765	31,000	8.
9. All other off-balance-sheet items (exclude derivatives) (include in item 9 the aggregate amount all other off-balance-sheet items that individually exceed 10 percent of Schedule HC, item 27.a, "Total holding company equity capital") (itemize and describe in items 9.a through 9.f only amounts that exceed 25 percent of Schedule HC, item 27.a).....				
a. Commitments to purchase when-issued securities		3430	4,017,000	9.
b. Commitments to sell when-issued securities		3434	0	9.a.
		3435	0	9.b.
c.	TEXT 6561 Guarantees	6561	4,017,000	9.c.
d.	TEXT 6562	6562	0	9.d.
e.	TEXT 6568	6568	0	9.e.
f.	TEXT 6586	6586	0	9.f.
10. Not applicable.				

1. The \$100 billion asset-size test is based on the total assets reported as of June 30, 2017.

Schedule HC-L—Continued

Dollar Amounts in Thousands	(Column A) Interest Rate Contracts	(Column B) Foreign Exchange Contracts	(Column C) Equity Derivative Contracts	(Column D) Commodity and Other Contracts	
Derivatives Position Indicators	Amount	Amount	Amount	Amount	
11. Gross amounts (e.g., notional amounts) (for each column, sum of items 11.a through 11.e must equal sum of items 12 and 13):					
a. Futures contracts.....	BHCK 8693 41,239,000	BHCK 8694 0	BHCK 8695 3,375,000	BHCK 8696 0	11.a.
b. Forward contracts	BHCK 8697 412,151,000	BHCK 8698 0	BHCK 8699 0	BHCK 8700 0	11.b.
c. Exchange-traded option contracts:					
(1) Written options	BHCK 8701 0	BHCK 8702 0	BHCK 8703 145,394,000	BHCK 8704 0	11.c.(1)
(2) Purchased options ..	BHCK 8705 0	BHCK 8706 0	BHCK 8707 139,429,000	BHCK 8708 0	11.c.(2)
d. Over-the-counter option contracts:					
(1) Written options	BHCK 8709 0	BHCK 8710 0	BHCK 8711 0	BHCK 8712 0	11.d.(1)
(2) Purchased options ..	BHCK 8713 0	BHCK 8714 0	BHCK 8715 0	BHCK 8716 0	11.d.(2)
e. Swaps	BHCK 3450 29,093,000	BHCK 3826 0	BHCK 8719 1,598,000	BHCK 8720 169,000	11.e.
12. Total gross notional amount of derivative contracts held for trading.....	BHCK A126 453,390,000	BHCK A127 0	BHCK 8723 288,198,000	BHCK 8724 0	12.
13. Total gross notional amount of derivative contracts held for purposes other than trading	BHCK 8725 29,093,000	BHCK 8726 0	BHCK 8727 1,598,000	BHCK 8728 169,000	13.
14. Gross fair values of derivative contracts:					
a. Contracts held for trading:					
(1) Gross positive fair value	BHCK 8733 649,000	BHCK 8734 0	BHCK 8735 3,443,000	BHCK 8736 0	14.a.(1)
(2) Gross negative fair value	BHCK 8737 722,000	BHCK 8738 0	BHCK 8739 3,294,000	BHCK 8740 0	14.a.(2)
b. Contracts held for purposes other than trading:					
(1) Gross positive fair value	BHCK 8741 14,000	BHCK 8742 0	BHCK 8743 45,000	BHCK 8744 0	14.b.(1)
(2) Gross negative fair value	BHCK 8745 5,000	BHCK 8746 0	BHCK 8747 42,000	BHCK 8748 5,000	14.b.(2)

Schedule HC-L—Continued

Dollar Amounts in Thousands	(Column A) Banks and Securities Firms		(Column B) Not applicable	(Column C) Hedge Funds		(Column D) Sovereign Governments		(Column E) Corporations and All Other Counterparties		
	BHCK	Amount		BHCK	Amount	BHCK	Amount	BHCK	Amount	
<i>Item 15 is to be completed only by holding companies with total assets of \$10 billion or more.¹</i>										
15. Over-the-counter derivatives:										
a. Net current credit exposure	G418	518,000		G420	74,000	G421	4,000	G422	48,000	15.a.
b. Fair value of collateral:										
(1) Cash—U.S. dollar	G423	943,000		G425	0	G426	0	G427	0	15.b.(1)
(2) Cash—Other currencies	G428	0		G430	0	G431	0	G432	0	15.b.(2)
(3) U.S. Treasury securities	G433	0		G435	0	G436	0	G437	0	15.b.(3)
(4) U.S. government agency and U.S. government-sponsored agency debt securities	G438	0		G440	0	G441	0	G442	0	15.b.(4)
(5) Corporate bonds	G443	0		G445	0	G446	0	G447	0	15.b.(5)
(6) Equity securities	G448	0		G450	0	G451	0	G452	0	15.b.(6)
(7) All other collateral	G453	0		G455	0	G456	0	G457	0	15.b.(7)
(8) Total fair value of collateral (sum of items 15.b.(1) through (7))	G458	943,000		G460	0	G461	0	G462	0	15.b.(8)

1. The \$10 billion asset-size test is based on the total assets reported as of June 30, 2017.

Schedule HC-M—Memoranda

		Dollar Amounts in Thousands		BHCK	Amount	
1.	Total number of holding company common shares outstanding	Number (Unrounded)				1.
		3459	18,182,593			
2.	Debt maturing in one year or less (included in Schedule HC, items 16 and 19.a) that is issued to unrelated third parties by bank subsidiaries	6555	0			2.
3.	Debt maturing in more than one year (included in Schedule HC, items 16 and 19.a) that is issued to unrelated third parties by bank subsidiaries	6556	150,000			3.
4.	Other assets acquired in satisfaction of debts previously contracted	6557	0			4.
5.	Securities purchased under agreements to resell offset against securities sold under agreements to repurchase on Schedule HC	A288	42,387,000			5.
6.	Assets covered by loss-sharing agreements with the FDIC:					
a.	Loans and leases (included in Schedule HC, items 4.a and 4.b):					
(1)	Loans secured by real estate in domestic offices:					
(a)	Construction, land development, and other land loans:	BHDM				
(1)	1–4 family residential construction loans	K169	0			6.a.(1)(a)(1)
(2)	Other construction loans and all land development and other land loans	K170	0			6.a.(1)(a)(2)
(b)	Secured by farmland	K171	0			6.a.(1)(b)
(c)	Secured by 1–4 family residential properties:					
(1)	Revolving, open-end loans secured by 1–4 family residential properties and extended under lines of credit	K172	0			6.a.(1)(c)(1)
(2)	Closed-end loans secured by 1–4 family residential properties:					
(a)	Secured by first liens	K173	0			6.a.(1)(c)(2)(a)
(b)	Secured by junior liens	K174	0			6.a.(1)(c)(2)(b)
(d)	Secured by multifamily (5 or more) residential properties	K175	0			6.a.(1)(d)
(e)	Secured by nonfarm nonresidential properties:					
(1)	Loans secured by owner-occupied nonfarm nonresidential properties	K176	0			6.a.(1)(e)(1)
(2)	Loans secured by other nonfarm nonresidential properties	K177	0			6.a.(1)(e)(2)
(2)-(4)	Not applicable.	BHCK				
(5)	All other loans and leases	K183	0			6.a.(5)
b.	Other real estate owned (included in Schedule HC, item 7):	BHDM				
(1)	Construction, land development, and other land in domestic offices	K187	0			6.b.(1)
(2)	Farmland in domestic offices	K188	0			6.b.(2)
(3)	1–4 family residential properties in domestic offices	K189	0			6.b.(3)
(4)	Multifamily (5 or more) residential properties in domestic offices	K190	0			6.b.(4)
(5)	Nonfarm nonresidential properties in domestic offices	K191	0			6.b.(5)

Schedule HC-M—Continued

	Dollar Amounts in Thousands	BHFN	Amount	
6. b. (6) In foreign offices		K260	0	6.b.(6)
(7) Portion of covered other real estate owned included in items 6.b.(1) through (6) above that is protected by FDIC loss-sharing agreements		BHCK		
		K192	0	6.b.(7)
c. Debt securities (included in Schedule HC, items 2.a and 2.b)		J461	0	6.c.
d. Other assets (exclude FDIC loss-sharing indemnification assets)		J462	0	6.d.

Items 7.a and 7.b are to be completed annually in the December report only.

7. Captive insurance and reinsurance subsidiaries:				
a. Total assets of captive insurance subsidiaries ¹		K193	0	7.a.
b. Total assets of captive reinsurance subsidiaries ¹		K194	0	7.b.

8. Has the holding company entered into a business combination during the calendar year that was accounted for by the purchase method of accounting? (Enter "1" for Yes; enter "0" for No.)	0=No	BHCK		
	1=Yes	C251	0	8.

9. Has the holding company restated its financial statements during the last quarter as a result of new or revised Statements of Financial Accounting Standards? (Enter "1" for Yes; enter "0" for No.)	0=No	BHCK		
	1=Yes	6689	0	9.

10. Not applicable.

11. Have all changes in investments and activities been reported to the Federal Reserve on the Report of Changes in Organizational Structure (FR Y-10)? Holding companies must not leave blank or enter "N/A." The holding company must enter "1" for yes or for no changes to report; or enter "0" for no. If the answer to this question is no, complete the FR Y-10	0=No	BHCK		
	1=Yes	6416	1	11.

TEXT

6428 Frank Ambrosio

Name of Holding Company Official Verifying FR Y-10 Reporting (Please Type or Print)

212-320-6636

Area Code / Phone Number (TEXT 9009)

12. Intangible assets:		BHCK	Amount	
a. Mortgage servicing assets		3164	0	12.a.
(1) Estimated fair value of mortgage servicing assets	6438		0	12.a.(1)
b. Goodwill		3163	201,000	12.b.
c. All other intangible assets		5507	533,000	12.c.
d. Total (sum of items 12.a, 12.b, and 12.c) (must equal Schedule HC, item 10)		BHCT		
		2143	734,000	12.d.

13. Other real estate owned		2150	18,000	13.
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14. Other borrowed money:

a. Commercial paper		BHCK		
		2309	0	14.a.
b. Other borrowed money with a remaining maturity of one year or less		2332	10,249,000	14.b.
c. Other borrowed money with a remaining maturity of more than one year		2333	12,305,000	14.c.
d. Total (sum of items 14.a, 14.b, and 14.c) (must equal Schedule HC, item 16)		BHCT		
		3190	22,554,000	14.d.

15. Does the holding company sell private label or third-party mutual funds and annuities? (Enter "1" for Yes; enter "0" for No.)	0=No	BHCK		
	1=Yes	B569	0	15.

16. Assets under management in proprietary mutual funds and annuities		BHCK	Amount	
		B570	0	16.

1. Report total assets before eliminating intercompany transactions between the consolidated insurance or reinsurance subsidiary and other offices or consolidated subsidiaries of the reporting holding company.

Schedule HC-M—Continued

The following two questions (items 17 and 18) will be used to determine if the reporting holding company must complete the Consolidated Holding Company Report of Equity Investments in Nonfinancial Companies (FR Y-12). See the line item instructions for further details.

17. Does the holding company hold, either directly or indirectly through a subsidiary or affiliate, any non-financial equity investments (see instructions for definition) within a Small Business Investment Company (SBIC) structure, or under section 4(c)(6) or 4 (c)(7) of the Bank Holding Company Act, or pursuant to the merchant banking authority of section 4(k)(4)(H) of the Bank Holding Company Act, or pursuant to the investment authority granted by Regulation K? (Enter "1" for Yes; enter "0" for No.)
- | | | |
|-------|------|---|
| 0=No | BHCK | |
| 1=Yes | C161 | 1 |
- 17.

If the answer to item 17 is no, your organization does not need to complete the FR Y-12. Skip item 18 and proceed to items 19.a and 19.b below. If the answer to item 17 is yes, proceed to item 18.

18. Do your aggregate nonfinancial equity investments (see instructions for definition) equal or exceed the lesser of \$100 million (on an acquisition cost basis) or 10 percent of the holding company's consolidated Tier 1 capital as of the report date? (Enter "1" for Yes; enter "0" for No.).....
- | | | |
|-------|------|---|
| 0=No | BHCK | |
| 1=Yes | C159 | 1 |
- 18.

If the answer to both item 17 and item 18 is yes, your organization must complete the FR Y-12. Skip items 19.a and 19.b and proceed to item 20 below.

If the answer to either item 17 or item 18 is no, your organization does not need to complete the FR Y-12. Proceed to items 19.a. and 19.b. below.

Items 19.a. and 19.b. are to be completed by all holding companies that are not required to file the FR Y-12.

19. a. Has the holding company sold or otherwise liquidated its holding of any nonfinancial equity investment since the previous reporting period? (Enter "1" for Yes; enter "0" for No.).....
- | | | |
|-------|------|--|
| 0=No | BHCK | |
| 1=Yes | C700 | |
- 19.a.
- b. Does the holding company manage any nonfinancial equity investments for the benefit of others? (Enter "1" for Yes; enter "0" for No.)
- | | | |
|-------|------|--|
| 0=No | | |
| 1=Yes | C701 | |
- 19.b.

	Dollar Amounts in Thousands	BHCK	Amount	
<i>Memoranda items 20 and 21 are to be completed only by holding companies who have made an effective election to become a financial holding company. See the line item instructions for further details.</i>				
20. Balances of broker-dealer subsidiaries engaged in underwriting or dealing securities pursuant to Section 4(k)(4)(E) of the Bank Holding Company Act as amended by the Gramm-Leach-Bliley Act:				
a. Net assets	C252		15,185,000	20.a.
b. Balances due from related institutions:				
(1) Due from the holding company (parent company only), gross	4832		6,000	20.b.(1)
(2) Due from subsidiary banks of the holding company, gross	4833		0	20.b.(2)
(3) Due from nonbank subsidiaries of the holding company, gross	4834		94,000	20.b.(3)
c. Balances due to related institutions:				
(1) Due to holding company (parent company only), gross	5041		8,393,000	20.c.(1)
(2) Due to subsidiary banks of the holding company, gross	5043		0	20.c.(2)
(3) Due to nonbank subsidiaries of the holding company, gross	5045		36,000	20.c.(3)
d. Intercompany liabilities reported in items 20.c.(1), 20.c.(2), and 20.c.(3) above that qualify as liabilities subordinated to claims of general creditors	5047		2,500,000	20.d.
21. Net assets of subsidiaries engaged in insurance or reinsurance underwriting pursuant to Section 4(k)(4)(B) of the Bank Holding Company Act as amended by the Gramm-Leach-Bliley Act (12 U.S.C. § 1843(k)(4)(B)) ¹	C253		6,000	21.

1. A savings and loan holding company that wishes to engage in financial holding company activities must have an effective election to be treated as a financial holding company or conducts activities under section 10(c)(2)(H)(i) of the HOLA (12 U.S.C. 1467a(c)(2)(H)(i)).

Schedule HC-M—Continued

Memoranda item 22 is to be completed by holding companies with total assets of \$30 billion or more.

22. Address (URL) for the reporting holding company's web page that displays risk disclosures, including those about credit and market risk. (Example: www.examplebhc.com/riskdisclosures)

TEXT
C497 [http:// www.barclays.com](http://www.barclays.com) 22.

Dollar Amounts in Thousands	BHCK	Amount	
<i>Memoranda items 23 and 24 are to be completed by all holding companies.</i>			
23. Secured liabilities:			
a. Amount of "Federal funds purchased in domestic offices" that are secured (included in Schedule HC, item 14.a)	F064	0	23.a.
b. Amount of "Other borrowings" that are secured (included in Schedule HC-M, item 14.d)	F065	3,622,000	23.b.
24. Issuances associated with the U.S. Department of Treasury Capital Purchase Program:			
a. Senior perpetual preferred stock or similar items	G234	0	24.a.
b. Warrants to purchase common stock or similar items	G235	0	24.b.

For Federal Reserve Bank Use Only

C.I. _____

Schedule HC-N—Past Due and Nonaccrual Loans, Leases, and Other Assets

Dollar Amounts in Thousands	(Column A) Past due 30 through 89 days and still accruing		(Column B) Past due 90 days or more and still accruing		(Column C) Nonaccrual		
	BHCK	Amount	BHCK	Amount	BHCK	Amount	
1. Loans secured by real estate:							
a. Construction, land development, and other land loans in domestic offices:							
(1) 1–4 family residential construction loans ...	F172	0	F174	0	F176	0	1.a.(1)
(2) Other construction loans and all land development and other land loans	F173	0	F175	0	F177	0	1.a.(2)
b. Secured by farmland in domestic offices.....	3493	0	3494	0	3495	0	1.b.
c. Secured by 1–4 family residential properties in domestic offices:							
(1) Revolving, open-end loans secured by 1–4 family residential properties and extended under lines of credit	5398	0	5399	0	5400	0	1.c.(1)
(2) Closed-end loans secured by 1–4 family residential properties:							
(a) Secured by first liens	C236	0	C237	0	C229	0	1.c.(2)(a)
(b) Secured by junior liens	C238	0	C239	0	C230	0	1.c.(2)(b)
d. Secured by multifamily (5 or more) residential properties in domestic offices.....	3499	0	3500	0	3501	0	1.d.
e. Secured by nonfarm nonresidential properties in domestic offices:							
(1) Loans secured by owner-occupied nonfarm non-residential properties	F178	0	F180	0	F182	0	1.e.(1)
(2) Loans secured by other nonfarm nonresidential properties	F179	0	F181	0	F183	0	1.e.(2)
f. In foreign offices	B572	0	B573	0	B574	0	1.f.
2. Loans to depository institutions and acceptances of other banks:							
a. U.S. banks and other U.S. depository institutions	5377	0	5378	0	5379	0	2.a.
b. Foreign banks	5380	0	5381	0	5382	0	2.b.
3. Loans to finance agricultural production and other loans to farmers	1594	0	1597	0	1583	0	3.
4. Commercial and industrial loans	1606	3,000	1607	4,000	1608	0	4.
5. Loans to individuals for household, family, and other personal expenditures:							
a. Credit cards	B575	284,000	B576	304,000	B577	42,000	5.a.
b. Automobile loans	K213	0	K214	0	K215	0	5.b.
c. Other consumer loans (includes single payment, installment, all student loans, and revolving credit plans other than credit cards) ..	K216	3,000	K217	1,000	K218	4,000	5.c.
6. Loans to foreign governments and official institutions	5389	0	5390	0	5391	0	6.
7. All other loans	5459	0	5460	0	5461	0	7.
8. Lease financing receivables:							
a. Leases to individuals for household, family, and other personal expenditures	F166	0	F167	0	F168	0	8.a.
b. All other leases	F169	0	F170	0	F171	0	8.b.
9. Total loans and leases (sum of items 1 through 8.) ..	1406	290,000	1407	309,000	1403	46,000	9.

Amounts reported by loan and lease category in Schedule HC-N, items 1 through 8, above include guaranteed and unguaranteed portions of past due and nonaccrual loans and leases. Report in items 11 and 12 below certain guaranteed loans and leases that have already been included in the amounts reported in items 1 through 8.

Schedule HC-N—Continued

Dollar Amounts in Thousands	(Column A) Past due 30 through 89 days and still accruing		(Column B) Past due 90 days or more and still accruing		(Column C) Nonaccrual		
	BHCK	Amount	BHCK	Amount	BHCK	Amount	
10. Debt securities and other assets (exclude other real estate owned and other repossessed assets)	3505	0	3506	0	3507	0	10.
11. Loans and leases reported in items 1 through 8 above which are wholly or partially guaranteed by the U.S. Government (excluding loans and leases covered by loss-sharing agreements with the FDIC)	K036	0	K037	0	K038	0	11.
a. Guaranteed portion of loans and leases (exclude rebooked "GNMA loans") included in item 11 above	K039	0	K040	0	K041	0	11.a.
b. Rebooked "GNMA loans" that have been repurchased or are eligible for repurchase included in item 11 above ...	K042	0	K043	0	K044	0	11.b.
12. Loans and leases in items 1 through 8 above which are covered by loss-sharing agreements with the FDIC:							
a. Loans secured by real estate in domestic offices:							
(1) Construction, land development, and other land loans:							
(a) 1–4 family residential construction loans	BHDM K045	0	BHDM K046	0	BHDM K047	0	12.a.(1)(a)
(b) Other construction loans and all land development and other land loans	K048	0	K049	0	K050	0	12.a.(1)(b)
(2) Secured by farmland.....	K051	0	K052	0	K053	0	12.a.(2)
(3) Secured by 1–4 family residential properties:							
(a) Revolving, open-end loans secured by 1–4 family residential properties and extended under lines of credit.....	K054	0	K055	0	K056	0	12.a.(3)(a)
(b) Closed-end loans secured by 1–4 family residential properties:							
(1) Secured by first liens	K057	0	K058	0	K059	0	12.a.(3)(b)(1)
(2) Secured by junior liens.....	K060	0	K061	0	K062	0	12.a.(3)(b)(2)
(4) Secured by multifamily (5 or more) residential properties	K063	0	K064	0	K065	0	12.a.(4)
(5) Secured by nonfarm nonresidential properties:							
(a) Loans secured by owner-occupied nonfarm nonresidential properties	K066	0	K067	0	K068	0	12.a.(5)(a)
(b) Loans secured by other non-farm nonresidential properties.....	K069	0	K070	0	K071	0	12.a.(5)(b)

b.–d. Not applicable.

Schedule HC-N—Continued

Dollar Amounts in Thousands	(Column A) Past due 30 through 89 days and still accruing		(Column B) Past due 90 days or more and still accruing		(Column C) Nonaccrual		
	BHCK	Amount	BHCK	Amount	BHCK	Amount	
12. e. All other loans and leases	K087	0	K088	0	K089	0	12.e.
f. Portion of covered loans and leases included in items 12.a through 12.e above that is protected by FDIC loss- sharing agreements	K102	0	K103	0	K104	0	12.f.

Memoranda

Dollar Amounts in Thousands	BHDM	Amount	BHDM	Amount	BHDM	Amount	
1. Loans restructured in troubled debt restructurings included in Schedule HC-N, items 1 through 7, above (and not reported in Schedule HC-C, Memorandum item 1):							
a. Construction, land development, and other land loans in domestic offices:							
(1) 1–4 family residential construction loans ..	K105	0	K106	0	K107	0	M.1.a.(1)
(2) Other construction loans and all land development and other land loans	K108	0	K109	0	K110	0	M.1.a.(2)
b. Loans secured by 1–4 family residential properties in domestic offices	BHCK		BHCK		BHCK		
F661	F661	0	F662	0	F663	0	M.1.b.
c. Secured by multifamily (5 or more) resi- dential properties in domestic offices	BHDM		BHDM		BHDM		
K111	K111	0	K112	0	K113	0	M.1.c.
d. Secured by nonfarm nonresidential properties in domestic offices:							
(1) Loans secured by owner-occupied nonfarm nonresidential properties	K114	0	K115	0	K116	0	M.1.d.(1)
(2) Loans secured by other nonfarm nonresidential properties	K117	0	K118	0	K119	0	M.1.d.(2)

Schedule HC-N—Continued

Memoranda—Continued

Dollar Amounts in Thousands	(Column A) Past due 30 through 89 days and still accruing		(Column B) Past due 90 days or more and still accruing		(Column C) Nonaccrual		
	BHCK	Amount	BHCK	Amount	BHCK	Amount	
1. e. Commercial and industrial loans:							
(1) To U.S. addressees (domicile).....	K120	0	K121	2,000	K122	0	M.1.e.(1)
(2) To non-U.S. addressees (domicile).....	K123	0	K124	0	K125	0	M.1.e.(2)
f. All other loans (include loans to individuals for household, family, and other personal expenditures).....							
	K126	29,000	K127	33,000	K128	0	M.1.f.
<i>Itemize and describe loan categories included in item 1.f, above that exceed 10 percent of total loans restructured in troubled debt restructurings that are past due 30 days or more or in non-accrual status (sum of Memorandum items 1.a through 1.f, columns A through C):</i>							
(1) Loans secured by farmland in domestic offices	BHDM K130	0	BHDM K131	0	BHDM K132	0	M.1.f.(1)
(2) Loans to finance agricultural production and other loans to farmers	BHCK K138	0	BHCK K139	0	BHCK K140	0	M.1.f.(2)
(3) Loans to individuals for household, family, and other personal expenditures:							
(a) Credit cards	K274	29,000	K275	33,000	K276	0	M.1.f.(3)(a)
(b) Automobile loan	K277	0	K278	0	K279	0	M.1.f.(3)(b)
(c) Other consumer loans (includes single payment, installment, all student loans, and revolving credit plans other than credit cards							
	K280	0	K281	0	K282	0	M.1.f.(3)(c)
g. Total loans restructured in troubled debt restructurings included in Schedule HC-N items 1 through 7, above (sum of Memorandum items 1.a.(1) through item 1.f) ¹							
	HK26	29,000	HK27	35,000	HK28	0	M.1.g.
2. Loans to finance commercial real estate, construction, and land development activities (not secured by real estate) included in Schedule HC-N, items 4 and 7 above	6558	0	6559	0	6560	0	M.2.
3. Loans and leases included in Schedule HC-N, items 1, 2, 4, 5, 6, 7, and 8 extended to non-U.S. addressees	3508	0	1912	0	1913	0	M.3.
4. Not applicable.							
5. Loans and leases held-for-sale (included in Schedule HC-N, items 1 through 8 above) ...	C240	0	C241	0	C226	0	M.5.

1. Exclude amounts reported in Memorandum items 1.f.(1) through 1.f.(3) when calculating the total in Memorandum item 1.g.

Schedule HC-N—Continued

Memoranda—Continued

Dollar Amounts in Thousands	(Column A) Past due 30 through 89 days		(Column B) Past due 90 days or more		
	BHCK	Amount	BHCK	Amount	
<i>Item 6 is to be reported only by holding companies with total consolidated assets of \$1 billion or more, or with \$2 billion or more in par/notional amounts of off-balance-sheet derivative contracts (as reported in Schedule HC-L, items 11.a through 11.e).</i>					
6. Derivative contracts:					
Fair value of amounts carried as assets	3529	0	3530	0	M.6.

Dollar Amounts in Thousands	BHCK	Amount	
<i>Memorandum items 7, 8, 9.a, and 9.b are to be completed semiannually in the June and December reports only.</i>			
7. Additions to nonaccrual assets during the previous six months	C410	119,000	M.7.
8. Nonaccrual assets sold during the previous six months	C411	4,000	M.8.

Dollar Amounts in Thousands	(Column A) Past due 30 through 89 days and still accruing		(Column B) Past due 90 days or more and still accruing		(Column C) Nonaccrual		
	BHCK	Amount	BHCK	Amount	BHCK	Amount	
9. Purchased credit-impaired loans accounted for in accordance with FASB ASC 310-30 (former AICPA Statement of Position 03-3):							
a. Outstanding balance	L183	0	L184	0	L185	0	M.9.a.
b. Amount included in Schedule HC-N, items 1 through 7, above	L186	0	L187	0	L188	0	M.9.b.

Schedule HC-P—1–4 Family Residential Mortgage Banking Activities in Domestic Offices

Schedule HC-P is to be completed by holding companies at which either 1–4 family residential mortgage loan originations and purchases for resale¹ from all sources, loan sales, or quarter-end loans held for sale or trading in domestic offices exceed \$10 million for two consecutive quarters.

Dollar Amounts in Thousands	BHCK	Amount	
1. Retail originations during the quarter of 1–4 family residential mortgage loans for sale: ¹	HT81	0	1.
2. Wholesale originations and purchases during the quarter of 1–4 family residential mortgage loans for sale: ¹	HT82	0	2.
3. 1–4 family residential mortgages sold during the quarter	HT83	0	3.
4. 1–4 family residential mortgages held for sale or trading at quarter-end (included in Schedule HC, items 4.a and 5)	HT84	0	4.
5. Noninterest income for the quarter from the sale, securitization, and servicing of 1–4 family residential mortgage loans (included in Schedule HI, items 5.c, 5.f, 5.g, and 5.i)	HT85	0	5.
6. Repurchases and indemnifications of 1–4 family residential mortgage loans during the quarter ..	HT86	0	6.
7. Representation and warranty reserves for 1–4 family residential mortgage loans sold:			
a. For representations and warranties made to U.S. government agencies and government-sponsored agencies	L191		7.a.
b. For representations and warranties made to other parties	L192		7.b.
c. Total representation and warranty reserves (sum of items 7.a and 7.b)	M288	0	7.c.

1. Exclude originations and purchases of 1–4 family residential mortgage loans that are held for investment.

Schedule HC-Q—Assets and Liabilities Measured at Fair Value on a Recurring Basis

Schedule HC-Q is to be completed by all holding companies that :

- (1) Have elected to report financial instruments or servicing assets and liabilities at fair value under a fair value option with changes in fair value recognized in earnings, or
- (2) Are required to complete Schedule HC-D, Trading Assets and Liabilities.

Dollar Amounts in Thousands	(Column A) Total Fair Value Reported on Schedule HC		(Column B) LESS: Amounts Netted in the Determination of Total Fair Value		(Column C) Level 1 Fair Value Measurements		(Column D) Level 2 Fair Value Measurements		(Column E) Level 3 Fair Value Measurements		
	BHCY	Amount	BHCK	Amount	BHCK	Amount	BHCK	Amount	BHCK	Amount	
Assets											
1. Available-for-sale debt and equity securities with readily determinable fair values not held for trading ¹	JA36	359,000	G474	0	G475	2,000	G476	92,000	G477	265,000	1.
2. Federal funds sold and securities purchased under agreements to resell	BHCK										
3. Loans and leases held for sale	G478	31,856,000	G479	36,726,000	G480	0	G481	68,582,000	G482	0	2.
4. Loans and leases held for investment	G483	0	G484	0	G485	0	G486	0	G487	0	3.
5. Trading assets:	G488	40,000	G489	0	G490	0	G491	37,000	G492	3,000	4.
a. Derivative assets	BHCT										
3543	761,000	G493	3,294,000	G494	3,289,000	G495	766,000	G496	0	5.a.	
BHCK											
b. Other trading assets	G497	31,164,000	G498	0	G499	11,481,000	G500	19,580,000	G501	103,000	5.b.
(1) Nontrading securities at fair value with changes in fair value reported in current earnings (included in Schedule HC-Q, item 5.b, above)....	F240	0	F684	0	F692	0	F241	0	F242	0	5.b.(1)
6. All other assets	G391	304,000	G392	195,000	G395	0	G396	297,000	G804	202,000	6.
7. Total assets measured at fair value on a recurring basis	G502	64,484,000	G503	40,215,000	G504	14,772,000	G505	89,354,000	G506	573,000	7.
Liabilities											
8. Deposits	F252	5,105,000	F686	0	F694	0	F253	5,041,000	F254	64,000	8.
9. Federal funds purchased and securities sold under agreements to repurchase	G507	29,407,000	G508	34,869,000	G509	0	G510	64,276,000	G511	0	9.
10. Trading liabilities:	BHCT										
a. Derivative liabilities	3547	695,000	G512	3,294,000	G513	2,900,000	G514	1,089,000	G515	0	10.a.
BHCK											
b. Other trading liabilities	G516	6,292,000	G517	0	G518	4,378,000	G519	1,912,000	G520	2,000	10.b.

1. For holding companies that have adopted ASU 2016-01, which includes provisions for governing the accounting for investments in equity securities, the amount reported in item 1, column A, must equal the sum of Schedule HC, item 2.b and 2.c. For holding companies that have not adopted ASU 2106-01, the amount reported in item 1, column A, must equal Schedule HC, items 2.b.

Schedule HC-Q—Continued

Dollar Amounts in Thousands	(Column A) Total Fair Value Reported on Schedule HC		(Column B) LESS: Amounts Netted in the Determination of Total Fair Value		(Column C) Level 1 Fair Value Measurements		(Column D) Level 2 Fair Value Measurements		(Column E) Level 3 Fair Value Measurements		
	BHCK	Amount	BHCK	Amount	BHCK	Amount	BHCK	Amount	BHCK	Amount	
Liabilities (continued)											
11. Other borrowed money	G521	287,000	G522	0	G523	0	G524	287,000	G525	0	11.
12. Subordinated notes and debentures	G526	0	G527	0	G528	0	G529	0	G530	0	12.
13. All other liabilities	G805	1,011,000	G806	195,000	G807	0	G808	1,178,000	G809	28,000	13.
14. Total liabilities measured at fair value on a recurring basis	G531	42,797,000	G532	38,358,000	G533	7,278,000	G534	73,783,000	G535	94,000	14.

Memoranda

Dollar Amounts in Thousands	BHCK	Amount	BHCK	Amount	BHCK	Amount	BHCK	Amount	BHCK	Amount	
1. All other assets (itemize and describe amounts included in Schedule HC-Q, item 6 that are greater than \$100,000 and exceed 25 percent of item 6):											
a. Mortgage servicing assets	G536	0	G537	0	G538	0	G539	0	G540	0	M.1.a.
b. Nontrading derivative assets	G541	0	G542	0	G543	0	G544	0	G545	0	M.1.b.
c. <small>BHTX G546</small> Equity investment	G546	108,000	G547	0	G548	0	G549	0	G550	108,000	M.1.c.
d. <small>BHTX G551</small> Debt investment	G551	115,000	G552	0	G553	0	G554	28,000	G555	87,000	M.1.d.
e. <small>BHTX G556</small>	G556	0	G557	0	G558	0	G559	0	G560	0	M.1.e.
f. <small>BHTX G561</small>	G561	0	G562	0	G563	0	G564	0	G565	0	M.1.f.
2. All other liabilities (itemize and describe amounts included in Schedule HC-Q, item 13 that are greater than \$100,000 and exceed 25 percent of item 13):											
a. Loan commitments (not accounted for as derivatives)	F261	0	F689	0	F697	0	F262	0	F263	0	M.2.a.
b. Nontrading derivative liabilities	G566	0	G567	0	G568	0	G569	0	G570	0	M.2.b.
c. <small>BHTX G571</small> Cash collateral liabilities	G571	944,000	G572	142,000	G573	0	G574	1,086,000	G575	0	M.2.c.
d. <small>BHTX G576</small>	G576	0	G577	0	G578	0	G579	0	G580	0	M.2.d.
e. <small>BHTX G581</small>	G581	0	G582	0	G583	0	G584	0	G585	0	M.2.e.
f. <small>BHTX G586</small>	G586	0	G587	0	G588	0	G589	0	G590	0	M.2.f.

Schedule HC-Q—Continued

Memoranda

Dollar Amounts in Thousands	BHCK	Amount	
<i>Memorandum items 3 and 4 are to be completed by holding companies that have elected to measure loans included in Schedule HC-C, items 1 through 9, at fair value under a fair value option.</i>			
3. Loans measured at fair value:			
a. Loans secured by real estate:			
(1) Secured by 1–4 family residential properties	HT87	0	M.3.a.(1)
(2) All other loans secured by real estate	HT88	0	M.3.a.(2)
b. Commercial and industrial loans	F585	0	M.3.b.
c. Loans to individuals for household, family, and other personal expenditures (i.e., consumer loans) (includes purchased paper).....			
	HT89	0	M.3.c.
d. Other loans.....	F589	40,000	M.3.d.
4. Unpaid principal balances of loans measured at fair value (reported in memorandum item 3):			
a. Loans secured by real estate:			
(1) Secured by 1–4 family residential properties	HT91	0	M.4.a.(1)
(2) All other loans secured by real estate	HT92	0	M.4.a.(2)
b. Commercial and industrial loans	F597	0	M.4.b.
c. Loans to individuals for household, family, and other personal expenditures (i.e., consumer loans) (includes purchased paper)			
	HT93	0	M.4.c.
d. Other loans.....	F601	41,000	M.4.d.

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Schedule HC-R—Regulatory Capital

Part I. Regulatory Capital Components and Ratios

	Dollar Amounts in Thousands	BHCA	Amount		
Common Equity Tier 1 Capital					
1. Common stock plus related surplus, net of treasury stock and unearned employee stock ownership plan (ESOP) shares		P742	12,340,000	1.	
		BHCT			
2. Retained earnings		3247	1,130,000	2.	
		BHCA			
3. Accumulated other comprehensive income (AOCI).....		B530	-63,000	3.	
a. AOCI opt-out election (enter "1" for Yes; enter "0" for No.) (Advanced approaches institutions must enter "0" for No.)		0=No 1=Yes	BHCA P838	0	3.a.
		BHCA	Amount		
4. Common equity tier 1 minority interest includable in common equity tier 1 capital		P839	0	4.	
5. Common equity tier 1 capital before adjustments and deductions (sum of items 1 through 4)		P840	13,407,000	5.	
Common Equity Tier 1 Capital: Adjustments and Deductions					
6. LESS: Goodwill net of associated deferred tax liabilities (DTLs)		P841	157,000	6.	
7. LESS: Intangible assets (other than goodwill and mortgage servicing assets (MSAs)), net of associated DTLs		P842	533,000	7.	
8. LESS: Deferred tax assets (DTAs) that arise from net operating loss and tax credit carryforwards, net of any related valuation allowances and net of DTLs		P843	333,000	8.	
9. AOCI-related adjustments (if entered "1" for Yes in item 3.a, complete only items 9.a through 9.e; if entered "0" for No in item 3.a, complete only item 9.f):					
a. LESS: Net unrealized gains (losses) on available-for-sale securities (if a gain, report as a positive value; if a loss, report as a negative value) ¹		P844		9.a.	
b. LESS: Net unrealized loss on available-for-sale preferred stock classified as an equity security under GAAP and available-for-sale equity exposures (report loss as a positive value) ²		P845		9.b.	
c. LESS: Accumulated net gains (losses) on cash flow hedges (if a gain, report as a positive value; if a loss, report as a negative value)		P846		9.c.	
d. LESS: Amounts recorded in AOCI attributed to defined benefit postretirement plans resulting from the initial and subsequent application of the relevant GAAP standards that pertain to such plans (if a gain, report as a positive value; if a loss, report as a negative value)		P847		9.d.	
e. LESS: Net unrealized gains (losses) on held-to-maturity securities that are included in AOCI (if a gain, report as a positive value; if a loss, report as a negative value)		P848		9.e.	
f. To be completed only by holding companies that entered "0" for No in item 3.a: LESS: Accumulated net gain (loss) on cash flow hedges included in AOCI, net of applicable income taxes, that relate to the hedging of items that are not recognized at fair value on the balance sheet (if a gain, report as a positive value; if a loss, report as a negative value)		P849	0	9.f.	
10. Other deductions from (additions to) common equity tier 1 capital before threshold-based deductions:					
a. LESS: Unrealized net gain (loss) related to changes in the fair value of liabilities that are due to changes in own credit risk (if a gain, report as a positive value; if a loss, report as a negative value).....		Q258	0	10.a.	
b. LESS: All other deductions from (additions to) common equity tier 1 capital before threshold-based deductions		P850	0	10.b.	
11. LESS: Non-significant investments in the capital of unconsolidated financial institutions in the form of common stock that exceed the 10 percent threshold for non-significant investments.....		P851	0	11.	
12. Subtotal (item 5 minus items 6 through 11)		P852	12,384,000	12.	

1. Holding companies that entered "1" for Yes in item 3.a and have adopted ASU 2016-01, which includes provisions governing the accounting for investments in equity securities, should report net unrealized gains (losses) on available-for-sale debt securities in item 9.a. Holding companies that entered "1" for Yes in item 3.a and have not adopted ASU 2016-01 should report net unrealized gains (losses) on available-for-sale debt and equity securities in item 9.a.

2. Item 9.b is to be completed only by holding companies that entered "1" for Yes in item 3.a and have not adopted ASU 2016-01. See instructions for further detail on ASU 2016-01.

Schedule HC-R—Continued

Part I.—Continued

	Dollar Amounts in Thousands	BHCA	Amount	
13. LESS: Significant investments in the capital of unconsolidated financial institutions in the form of common stock, net of associated DTLs, that exceed the 10 percent common equity tier 1 capital deduction threshold.....		P853	0	13.
14. LESS: MSAs, net of associated DTLs, that exceed the 10 percent common equity tier 1 capital deduction threshold.....		P854	0	14.
15. LESS: DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs, that exceed the 10 percent common equity tier 1 capital deduction threshold		P855	170,000	15.
16. LESS: Amount of significant investments in the capital of unconsolidated financial institutions in the form of common stock, net of associated DTLs; MSAs, net of associated DTLs; and DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs; that exceeds the 15 percent common equity tier 1 capital deduction threshold		P856	0	16.
17. LESS: Deductions applied to common equity tier 1 capital due to insufficient amounts of additional tier 1 capital and tier 2 capital to cover deductions.....		P857	12,000	17.
18. Total adjustments and deductions for common equity tier 1 capital (sum of items 13 through 17)		P858	182,000	18.
19. Common equity tier 1 capital (item 12 minus item 18)		P859	12,202,000	19.
Additional Tier 1 Capital				
20. Additional tier 1 capital instruments plus related surplus		P860	2,616,000	20.
21. Non-qualifying capital instruments subject to phase out from additional tier 1 capital		P861	0	21.
22. Tier 1 minority interest not included in common equity tier 1 capital.....		P862	0	22.
23. Additional tier 1 capital before deductions (sum of items 20, 21, and 22)		P863	2,616,000	23.
24. LESS: Additional tier 1 capital deductions		P864	0	24.
25. Additional tier 1 capital (greater of item 23 minus item 24, or zero).....		P865	2,616,000	25.
Tier 1 Capital				
26. Tier 1 capital (sum of items 19 and 25).....		8274	14,818,000	26.
Tier 2 Capital				
27. Tier 2 capital instruments plus related surplus		P866	1,094,000	27.
28. Non-qualifying capital instruments subject to phase out from tier 2 capital		P867	0	28.
29. Total capital minority interest that is not included in tier 1 capital.....		P868	0	29.
30. a. Allowance for loan and lease losses includable in tier 2 capital		5310	966,000	30.a.
b. (Advanced approaches holding companies that exit parallel run only): Eligible credit reserves includable in tier 2 capital.....		BHCW 5310		30.b.
31. Unrealized gains on available-for-sale preferred stock classified as an equity security under GAAP and available-for-sale equity exposures includable in tier 2 capital ³		BHCA Q257	0	31.
32. a. Tier 2 capital before deductions (sum of items 27 through 30.a, plus item 31)		P870	2,060,000	32.a.
b. (Advanced approaches holding companies that exit parallel run only): Tier 2 capital before deductions (sum of items 27 through 29, plus items 30.b and 31).....		BHCW P870 BHCA		32.b.
33. LESS: Tier 2 capital deductions		P872	0	33.
34. a. Tier 2 capital (greater of item 32.a minus item 33, or zero)		5311	2,060,000	34.a.
b. (Advanced approaches holding companies that exit parallel run only): Tier 2 capital (greater of item 32.b minus item 33, or zero).....		BHCW 5311		34.b.
Total Capital				
35. a. Total capital (sum of items 26 and 34.a)		BHCA 3792	16,878,000	35.a.
b. (Advanced approaches holding companies that exit parallel run only): Total capital (sum of items 26 and 34.b).....		BHCW 3792		35.b.

3. Item 31 is to be completed only by holding companies that have not adopted ASU 2016-01, which includes provisions governing the accounting for investments in equity securities. See instructions for further detail on ASU 2016-01.

Schedule HC-R—Continued

Part I.—Continued

	Dollar Amounts in Thousands	BHCX	Amount	
Total Assets for the Leverage Ratio				
36. Average total consolidated assets		3368	182,901,000	36.
37. LESS: Deductions from common equity tier 1 capital and additional tier 1 capital (sum of items 6, 7, 8, 10.b, 11, 13 through 17, and certain elements of item 24 - see instructions).....		BHCA		
		P875	1,205,000	37.
38. LESS: Other deductions from (additions to) assets for leverage ratio purposes		B596	0	38.
39. Total assets for the leverage ratio (item 36 minus items 37 and 38).....		A224	181,696,000	39.
Total Risk-Weighted Assets				
40. a. Total risk-weighted assets (from Schedule HC-R, Part II item 31)		A223	90,339,140	40.a.
b. (Advanced approaches holding companies that exit parallel run only): Total risk-weighted assets using advanced approaches rule (from FFIEC 101 Schedule A, item 60).....		BHCW		
		A223		40.b.

	Column A		Column B		
	BHCA	Percentage	BHCW	Percentage	
Risk-Based Capital Ratios*					
41. Common equity tier 1 capital ratio (Column A: item 19 divided by item 40.a) (Advanced approaches holding companies that exit parallel run only: Column B: item 19 divided by item 40.b).....	P793	13.5069	P793		41.
42. Tier 1 capital ratio (Column A: item 26 divided by item 40.a) (Advanced approaches holding companies that exit parallel run only: Column B: item 26 divided by item 40.b).....	7206	16.4026	7206		42.
43. Total capital ratio (Column A: item 35.a divided by item 40.a) (Advanced approaches holding companies that exit parallel run only: Column B: item 35.b divided by item 40.b).....	7205	18.6829	7205		43.

	BHCA	Percentage	
Leverage Capital Ratios*			
44. Tier 1 leverage ratio (item 26 divided by item 39)	7204	8.1554	44.
45. Advanced approaches holding companies only: Supplementary leverage ratio (From FFIEC 101 Schedule A, Table 2, item 2.22)	H036	6.6931	45.

	BHCA	Percentage	
Capital Buffer*			
46. Institution-specific capital buffer necessary to avoid limitations on distributions and discretionary bonus payments:			
a. Capital conservation buffer	H311	9.0069	46.a.
b. (Advanced approaches holding companies that exit parallel run only): Total applicable capital buffer.....	H312		46.b.

	Dollar Amounts in Thousands	BHCA	Amount	
Institutions must complete items 47 and 48 if the amount in item 46.a is less than or equal to the applicable minimum capital conservation buffer:				
47. Eligible retained income		H313	0	47.
48. Distributions and discretionary bonus payments during the quarter		H314	0	48.

* Report each ratio and buffer as a percentage, rounded to four decimal places, e.g., 12.3456.

Schedule HC-R—Continued

Part II. Risk-Weighted Assets

This schedule is to be submitted on a consolidated basis.

Holding companies (HC) are required to assign a 100 percent risk-weight to all assets not specifically assigned a risk-weight under Subpart D of the Federal Reserve's regulatory capital rules¹ and not deducted from tier 1 or tier 2 capital.

	(Column A) Totals From Schedule HC	(Column B) Adjustments to Totals Reported in Column A	(Column C)	(Column D)	(Column E)	(Column F)	(Column G)	(Column H)	(Column I)	(Column J)	
			Allocation by Risk-Weight Category								
			0%	2%	4%	10%	20%	50%	100%	150%	
Dollar Amounts in Thousands	Amount	Amount	Amount	Amount	Amount	Amount	Amount	Amount	Amount	Amount	
Balance Sheet Asset Categories²											
1. Cash and balances due from depository institutions.....	BHCK D957 12,797,000	BHCK S396 0	BHCK D958 6,597,000				BHCK D959 6,199,000	BHCK S397 0	BHCK D960 1,000	BHCK S398 0	1.
2. Securities:											
a. Held-to-maturity securities.....	BHCK D961 0	BHCK S399 0	BHCK D962 0	BHCK HJ74 0	BHCK HJ75 0		BHCK D963 0	BHCK D964 0	BHCK D965 0	BHCK S400 0	2.a.
b. Available-for-sale debt securities and equity securities with readily determinable fair values not held for trading	BHCK JA21 359,000	BHCK S402 0	BHCK D967 75,000	BHCK HJ76 0	BHCK HJ77 0		BHCK D968 16,000	BHCK D969 0	BHCK D970 268,000	BHCK S403 0	2.b.
3. Federal funds sold and securities purchased under agreements to resell:											
a. Federal funds sold (in domestic offices)...	BHCK D971 0		BHCK D972 0				BHCK D973 0	BHCK S410 0	BHCK D974 0	BHCK S411 0	3.a.
b. Securities purchased under agreements to resell	BHCK H171 54,408,000	BHCK H172 54,408,000									3.b.
4. Loans and leases held for sale:											
a. Residential mortgage exposures	BHCK S413 0	BHCK S414 0	BHCK H173 0				BHCK S415 0	BHCK S416 0	BHCK S417 0		4.a.
b. High volatility commercial real estate exposures.....	BHCK S419 0	BHCK S420 0	BHCK H174 0				BHCK H175 0	BHCK H176 0	BHCK H177 0	BHCK S421 0	4.b.

1. For bank holding companies, 12 CFR Part 217 and 225; and for covered savings and loan holding companies, 12 CFR Part 217.

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.

Schedule HC-R—Continued

Part II. Risk-Weighted Assets—Continued

	(Column K)	(Column L)	(Column M)	(Column N)	(Column O)	(Column P)	(Column Q)	(Column R)	(Column S)	
	Allocation by Risk-Weight Category							Application of Other Risk-Weighting Approaches ³		
	250% ⁴	300%	400%	600%	625%	937.5%	1250%	Exposure Amount	Risk-Weighted Asset Amount	
Dollar Amounts in Thousands	Amount	Amount	Amount	Amount	Amount	Amount	Amount	Amount	Amount	
Balance Sheet Asset Categories (continued)										
1. Cash and balances due from depository institutions.....										1.
2. Securities:										
a. Held-to-maturity securities.....										2.a.
b. Available-for-sale debt securities and equity securities with readily determinable fair values not held for trading.....	BHCK H270	BHCK S405		BHCK S406				BHCK H271	BHCK H272	2.b.
	0	0		0				0	0	
3. Federal funds sold and securities purchased under agreements to resell:										
a. Federal funds sold (in domestic offices).....										3.a.
b. Securities purchased under agreements to resell.....										3.b.
4. Loans and leases held for sale:										
a. Residential mortgage exposures.....								BHCK H273	BHCK H274	4.a.
								0	0	
b. High volatility commercial real estate exposures.....								BHCK H275	BHCK H276	4.b.
								0	0	

3. Includes, for example, investments in mutual funds/investment funds, exposures collateralized by securitization exposures or mutual funds, exposures to which the collateral haircut approach is applied, separate account bank-owned life insurance, and default fund contributions to central counterparties.

4. Column K - 250% risk weight is applicable to advanced approaches holding companies only. The 250% risk weight currently is not applicable to non-advanced approaches holding companies.

Schedule HC-R—Continued

Part II. Risk-Weighted Assets—Continued

	(Column A) Totals From Schedule HC	(Column B) Adjustments to Totals Reported in Column A	(Column C)	(Column D)	(Column E)	(Column F)	(Column G)	(Column H)	(Column I)	(Column J)		
			Allocation by Risk-Weight Category									
			0%	2%	4%	10%	20%	50%	100%	150%		
Dollar Amounts in Thousands	Amount	Amount	Amount	Amount	Amount	Amount	Amount	Amount	Amount	Amount		
4. Loans and leases held for sale (continued):												
c. Exposures past due 90 days or more or on nonaccrual ⁵												
BHCK S423	BHCK S424	BHCK S425	BHCK HJ78	BHCK HJ79			BHCK S426	BHCK S427	BHCK S428	BHCK S429		4.c.
	0	0	0	0	0		0	0	0	0		
d. All other exposures.....												
BHCK S431	BHCK S432	BHCK S433	BHCK HJ80	BHCK HJ81			BHCK S434	BHCK S435	BHCK S436	BHCK S437		4.d.
	0	0	0	0	0		0	0	0	0		
5. Loans and leases held for investment:												
a. Residential mortgage exposures.....												
BHCK S439	BHCK S440	BHCK H178					BHCK S441	BHCK S442	BHCK S443			5.a.
	3,000	0	0				0	3,000	0			
b. High volatility commercial real estate exposures.....												
BHCK S445	BHCK S446	BHCK H179					BHCK H180	BHCK H181	BHCK H182	BHCK S447		5.b.
	0	0	0				0	0	0	0		
c. Exposures past due 90 days or more or on nonaccrual ⁶												
BHCK S449	BHCK S450	BHCK S451	BHCK HJ82	BHCK HJ83			BHCK S452	BHCK S453	BHCK S454	BHCK S455		5.c.
	351,000	0	0	0	0		0	0	0	351,000		
BHCK S457	BHCK S458	BHCK S459	BHCK HJ84	BHCK HJ85			BHCK S460	BHCK S461	BHCK S462	BHCK S463		5.d.
	34,700,000	3,072,000	3,608,000	0	0		1,230,000	0	26,790,000	0		
d. All other exposures....												
BHCK 3123	BHCK 3123											
6. LESS: Allowance for loan and lease losses	1,126,000	1,126,000										6.

5. 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.
 6. For loans and leases held for investment, exclude residential mortgage exposures, high volatility commercial real estate exposures, or sovereign exposures that are past due 90 days or more or on nonaccrual.

Schedule HC-R—Continued

Part II. Risk-Weighted Assets—Continued

	(Column K)	(Column L)	(Column M)	(Column N)	(Column O)	(Column P)	(Column Q)	(Column R)	(Column S)	
	Allocation by Risk-Weight Category							Application of Other Risk-Weighting Approaches ⁷		
	250% ⁸	300%	400%	600%	625%	937.5%	1250%	Exposure Amount	Risk-Weighted Asset Amount	
Dollar Amounts in Thousands	Amount	Amount	Amount	Amount	Amount	Amount	Amount	Amount	Amount	
4. Loans and leases held for sale (continued):										
c. Exposures past due 90 days or more or on nonaccrual ⁹								BHCK H277	BHCK H278	4.c.
d. All other exposures.....								BHCK H279	BHCK H280	4.d.
5. Loans and leases held for investment:										
a. Residential mortgage exposures.....								BHCK H281	BHCK H282	5.a.
b. High volatility commercial real estate exposures.....								BHCK H283	BHCK H284	5.b.
c. Exposures past due 90 days or more or on nonaccrual ¹⁰								BHCK H285	BHCK H286	5.c.
d. All other exposures.....								BHCK H287	BHCK H288	5.d.
6. LESS: Allowance for loan and lease losses.....										6.

7. Includes, for example, investments in mutual funds/investment funds, exposures collateralized by securitization exposures or mutual funds, exposures to which the collateral haircut approach is applied, separate account bank-owned life insurance, and default fund contributions to central counterparties.

8. Column K - 250% risk weight is applicable to advanced approaches holding companies only. The 250% risk weight currently is not applicable to non-advanced approaches holding companies.

9. 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.

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

Schedule HC-R—Continued

Part II. Risk-Weighted Assets—Continued

	(Column A) Totals From Schedule HC	(Column B) Adjustments to Totals Reported in Column A	(Column C)	(Column D)	(Column E)	(Column F)	(Column G)	(Column H)	(Column I)	(Column J)	
			Allocation by Risk-Weight Category								
			0%	2%	4%	10%	20%	50%	100%	150%	
Dollar Amounts in Thousands	Amount	Amount	Amount	Amount	Amount	Amount	Amount	Amount	Amount	Amount	
	BHCK D976	BHCK S466	BHCK D977	BHCK HJ86	BHCK HJ87		BHCK D978	BHCK D979	BHCK D980	BHCK S467	
7. Trading Assets	30,880,000	30,516,000	214,000	0	0		27,000	3,000	120,000	0	7.
	BHCK D981	BHCK S469	BHCK D982	BHCK HJ88	BHCK HJ89		BHCK D983	BHCK D984	BHCK D985	BHCK H185	
8. All other assets ¹¹	19,992,000	2,821,000	5,435,000	2,823,000	0		3,105,000	0	3,250,000	0	8.
a. Separate account bank-owned life insurance											8.a.
b. Default fund contributions to central counterparties											8.b.

11. 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.

Schedule HC-R—Continued

Part II. Risk-Weighted Assets—Continued

	(Column K)	(Column L)	(Column M)	(Column N)	(Column O)	(Column P)	(Column Q)	(Column R)	(Column S)	
	Allocation by Risk-Weight Category							Application of Other Risk-Weighting Approaches ¹²		
	250% ¹³	300%	400%	600%	625%	937.5%	1250%	Exposure Amount	Risk-Weighted Asset Amount	
Dollar Amounts in Thousands	Amount	Amount	Amount	Amount	Amount	Amount	Amount	Amount	Amount	
	BHCK H289	BHCK H186	BHCK H290	BHCK H187				BHCK H291	BHCK H292	
7. Trading Assets	0	0	0	0				0	0	7.
	BHCK H293	BHCK H188	BHCK S470	BHCK S471				BHCK H294	BHCK H295	
8. All other assets ¹⁴	1,238,000	0	0	0				100,000	46,000	8.
a. Separate account bank-owned life insurance								BHCK H296	BHCK H297	8.a.
b. Default fund contributions to central counterparties								BHCK H298	BHCK H299	8.b.
								1,220,000	417,000	

12. Includes, for example, investments in mutual funds/investment funds, exposures collateralized by securitization exposures or mutual funds, exposures to which the collateral haircut approach is applied, separate account bank-owned life insurance, and default fund contributions to central counterparties.

13. Column K - 250% risk weight is applicable to advanced approaches holding companies only. The 250% risk weight currently is not applicable to non-advanced approaches holding companies.

14. 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.

Schedule HC-R—Continued

Part II. Risk-Weighted Assets—Continued

	(Column A) Totals	(Column B) Adjustments to Totals Reported in Column A	(Column Q) Allocation by Risk-Weight Category	(Column T) Total Risk-Weighted Asset Amount by Calculation Methodology	(Column U)	
	Amount	Amount	1250%	SSFA ¹⁵	Gross-Up	
			Amount	Amount	Amount	
Dollar Amounts in Thousands						
Securitization Exposures: On-and Off-Balance Sheet						
9. On-balance sheet securitization exposures:						
a. Held-to-maturity securities.....	BHCK S475	BHCK S476	BHCK S477	BHCK S478	BHCK S479	9.a.
	0	0	0	0	0	
b. Available-for-sale securities.....	BHCK S480	BHCK S481	BHCK S482	BHCK S483	BHCK S484	9.b.
	0	0	0	0	0	
c. Trading assets.....	BHCK S485	BHCK S486	BHCK S487	BHCK S488	BHCK S489	9.c.
	1,045,000	1,045,000	0	0	0	
d. All other on-balance sheet securitization exposures.....	BHCK S490	BHCK S491	BHCK S492	BHCK S493	BHCK S494	9.d.
	0	0	0	0	0	
10. Off-balance sheet securitization exposures.....	BHCK S495	BHCK S496	BHCK S497	BHCK S498	BHCK S499	10.
	4,294,000	4,294,000	0	859,000	0	

	(Column A) Totals From Schedule HC	(Column B) Adjustments to Totals Reported in Column A	(Column C)	(Column D)	(Column E)	(Column F)	(Column G)	(Column H)	(Column I)	(Column J)	
	Amount	Amount	Allocation by Risk-Weight Category								
			0%	2%	4%	10%	20%	50%	100%	150%	
Dollar Amounts in Thousands											
11. Total balance sheet assets ¹⁶	BHCT 2170	BHCK S500	BHCK D987	BHCK HJ90	BHCK HJ91		BHCK D988	BHCK D989	BHCK D990	BHCK S503	11.
	153,409,000	90,736,000	15,929,000	2,823,000	0		10,577,000	6,000	30,429,000	351,000	

	(Column K)	(Column L)	(Column M)	(Column N)	(Column O)	(Column P)	(Column Q)	(Column R)		
	Allocation by Risk-Weight Category									Application of Other Risk- Weighting Approaches
	250% ¹⁷	300%	400%	600%	625%	937.5%	1250%	Exposure Amount		
Dollar Amounts in Thousands										
11. Total balance sheet assets ¹⁴	BHCK S504	BHCK S505	BHCK S506	BHCK S507			BHCK S510	BHCK H300	11.	
	1,238,000	0	0	0			0	1,320,000		

15. Simplified Supervisory Formula Approach.

16. 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.

17. Column K - 250% risk weight is applicable to advanced approaches holding companies only. The 250% risk weight currently is not applicable to non-advanced approaches holding companies.

Schedule HC-R—Continued

Part II. Risk-Weighted Assets—Continued

	(Column A) Face, Notional, or Other Amount	CCF ¹⁸	(Column B) Credit Equivalent Amount ¹⁹	(Column C)	(Column D)	(Column E)	(Column F)	(Column G)	(Column H)	(Column I)	(Column J)
	Amount		Amount	Allocation by Risk-Weight Category							
				0%	2%	4%	10%	20%	50%	100%	150%
Dollar Amounts in Thousands	Amount		Amount	Amount	Amount	Amount	Amount	Amount	Amount	Amount	Amount
Derivatives, Off-Balance Sheet Items, and Other Items Subject to Risk-Weighting (Excluding Securitization Exposure)²⁰											
12. Financial standby letters of credit	BHCK D991		BHCK D992	BHCK D993	BHCK HJ92	BHCK HJ93		BHCK D994	BHCK D995	BHCK D996	BHCK S511
	3,000	1.0	3,000	0	0	0		0	0	3,000	0
13. Performance standby letters of credit and transaction-related contingent items	BHCK D997		BHCK D998	BHCK D999				BHCK G603	BHCK G604	BHCK G605	BHCK S512
	0	0.5	0	0				0	0	0	0
14. Commercial and similar letters of credit with an original maturity of one year or less	BHCK G606		BHCK G607	BHCK G608	BHCK HJ94	BHCK HJ95		BHCK G609	BHCK G610	BHCK G611	BHCK S513
	0	0.2	0	0	0	0		0	0	0	0
15. Retained recourse on small business obligations sold with recourse	BHCK G612		BHCK G613	BHCK G614				BHCK G615	BHCK G616	BHCK G617	BHCK S514
	0	1.0	0	0				0	0	0	0

18. Credit conversion factor.

19. 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.

20. 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.

Schedule HC-R—Continued

Part II. Risk-Weighted Assets—Continued

	(Column A) Face, Notional, or Other Amount	CCF ²¹	(Column B) Credit Equivalent Amount ²²	(Column C)	(Column D)	(Column E)	(Column F)	(Column G)	(Column H)	(Column I)	(Column J)
				Allocation by Risk-Weight Category							
				0%	2%	4%	10%	20%	50%	100%	150%
Dollar Amounts in Thousands	Amount		Amount	Amount	Amount	Amount	Amount	Amount	Amount	Amount	Amount
16. Repo-style transactions ²³	BHCK S515		BHCK S516	BHCK S517	BHCK S518	BHCK S519		BHCK S520	BHCK S521	BHCK S522	BHCK S523
	42,058,000	1.0	42,058,000	157,000	933,000	0		11,429,000	287,000	29,252,000	0
17. All other off-balance sheet liabilities	BHCK G618		BHCK G619	BHCK G620				BHCK G621	BHCK G622	BHCK G623	BHCK S524
	4,017,000	1.0	4,017,000	0				0	0	4,017,000	0
18. Unused commitments: (exclude unused commitments to asset-backed commercial paper conduits):											
a. Original maturity of one year or less	BHCK S525		BHCK S526	BHCK S527	BHCK HJ96	BHCK HJ97		BHCK S528	BHCK S529	BHCK S530	BHCK S531
	0	0.2	0	0	0	0		0	0	0	0
b. Original maturity exceeding one year	BHCK G624		BHCK G625	BHCK G626	BHCK HJ98	BHCK HJ99		BHCK G627	BHCK G628	BHCK G629	BHCK S539
	4,000	0.5	2,000	0	0	0		0	1,000	1,000	0
19. Unconditionally cancelable commitments	BHCK S540		BHCK S541								
	79,800,000	0.0	0								
20. Over-the-counter derivatives			BHCK S542	BHCK S543	BHCK HK00	BHCK HK01	BHCK S544	BHCK S545	BHCK S546	BHCK S547	BHCK S548
			8,361,000	929,000	0	0	0	5,699,000	0	1,733,000	0
21. Centrally cleared derivatives			BHCK S549	BHCK S550	BHCK S551	BHCK S552		BHCK S554	BHCK S555	BHCK S556	BHCK S557
			4,901,000	0	4,901,000	0		0	0	0	0
22. Unsettled transactions (failed trades) ²⁴	BHCK H191			BHCK H193				BHCK H194	BHCK H195	BHCK H196	BHCK H197
	496,000			0				0	0	434,000	0

21. Credit conversion factor.

22. For items 18.b. and 19, column A multiplied by credit conversion factor.

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

24. For item 22, the sum of columns C through Q must equal column A.

Schedule HC-R—Continued

Part II. Risk-Weighted Assets—Continued

	(Column O)	(Column P)	(Column Q)	(Column R)	(Column S)	
	Allocation by Risk-Weight Category			Application of Other Risk-Weighting Approaches ²⁵		
	625%	937.5%	1250%	Credit Equivalent Amount	Risk-Weighted Asset Amount	
Dollar Amounts in Thousands	Amount	Amount	Amount	Amount	Amount	
16. Repo-style transactions ²⁶				BHCK H301	BHCK H302	16.
				0	0	
17. All other off-balance sheet liabilities						17.
18. Unused commitments: (exclude unused commitments to asset-backed commercial paper conduits):						
a. Original maturity of one year or less				BHCK H303	BHCK H304	18.a.
				0	0	
b. Original maturity exceeding one year				BHCK H307	BHCK H308	18.b.
				0	0	
19. Unconditionally cancelable commitments						19.
20. Over-the-counter derivatives				BHCK H309	BHCK H310	20.
				0	0	
21. Centrally cleared derivatives						21.
22. Unsettled transactions (failed trades) ²⁷	BHCK H198	BHCK H199	BHCK H200			22.
	34,000	0	28,000			

25. Includes, for example, exposures collateralized by securitization exposures or mutual funds and exposures to which the collateral haircut approach is applied.

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

27. For item 22, the sum of columns C through Q must equal column A.

Schedule HC-R—Continued

Part II. Risk-Weighted Assets—Continued

		(Column C)	(Column D)	(Column E)	(Column F)	(Column G)	(Column H)	(Column I)	(Column J)		
		Allocation by Risk-Weight Category									
		0%	2%	4%	10%	20%	50%	100%	150%		
Dollar Amounts in Thousands		Amount	Amount	Amount	Amount	Amount	Amount	Amount	Amount		
23.	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)										23.
		BHCK G630	BHCK S558	BHCK S559	BHCK S560	BHCK G631	BHCK G632	BHCK G633	BHCK S561		
		17,015,000	8,657,000	0	0	27,705,000	294,000	65,869,000	351,000		23.
24.	Risk weight factor	X 0%	X 2%	X 4%	X 10%	X 20%	X 50%	X 100%	X 150%		24.
25.	Risk-weighted assets by risk-weight category (for each column, item 23 multiplied by item 24)										25.
		BHCK G634	BHCK S569	BHCK S570	BHCK S571	BHCK G635	BHCK G636	BHCK G637	BHCK S572		
		0	173,140	0	0	5,541,000	147,000	65,869,000	526,500		25.

Schedule HC-R—Continued

Part II. Risk-Weighted Assets—Continued

	(Column K)	(Column L)	(Column M)	(Column N)	(Column O)	(Column P)	(Column Q)	
	Allocation by Risk-Weight Category							
	250% ²⁸	300%	400%	600%	625%	937.5%	1250%	
Dollar Amounts in Thousands	Amount	Amount	Amount	Amount	Amount	Amount	Amount	
23. 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)	BHCK S562	BHCK S563	BHCK S564	BHCK S565	BHCK S566	BHCK S567	BHCK S568	23.
	1,238,000	0	0	0	34,000	0	28,000	
24. Risk weight factor	X 250%	X 300%	X 400%	X 600%	X 625%	X 937.5%	X 1250%	24.
25. Risk-weighted assets by risk-weight category (for each column, item 23 multiplied by item 24)	BHCK S573	BHCK S574	BHCK S575	BHCK S576	BHCK S577	BHCK S578	BHCK S579	25.
	3,095,000	0	0	0	212,500	0	350,000	

	Totals		
	BHCK	Amount	
26. Risk-weighted assets for purposes of calculating the allowance for loan and lease losses 1.25 percent threshold	S580	77,236,000	26.
27. Standardized market-risk weighted assets (applicable only to holding companies that are covered by the market risk capital rules)	S581	13,263,000	27.
28. Risk-weighted assets before deductions for excess allowance of loan and lease losses and allocated risk transfer risk reserve ²⁹	B704	90,499,140	28.
29. LESS: Excess allowance for loan and lease losses	A222	160,000	29.
30. LESS: Allocated transfer risk reserve	3128	0	30.
31. Total risk-weighted assets (item 28 minus items 29 and 30)	G641	90,339,140	31.

28. Column K - 250% risk weight is applicable to advanced approaches holding companies only. The 250% risk weight currently is not applicable to non-advanced approaches holding companies.

29. 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).

Schedule HC-R—Continued

Part II. Risk-Weighted Assets—Continued

Memoranda

	Dollar Amounts in Thousands		BHCK	Amount	
1. Current credit exposure across all derivative contracts covered by the regulatory capital rules			G642	4,279,000	M.1.

Dollar Amounts in Thousands	With a remaining maturity of						
	(Column A) One year or less		(Column B) Over one year through five years		(Column C) Over 5 years		
	BHCK	Amount	BHCK	Amount	BHCK	Amount	
2. Notional principal amounts of over-the-counter derivative contracts:							
a. Interest rate	S582	7,600,337,000	S583	4,457,376,000	S584	966,456,000	M.2.a.
b. Foreign exchange rate and gold	S585	9,913,000	S586	0	S587	31,000	M.2.b.
c. Credit (investment grade reference asset)	S588	1,676,000	S589	5,149,000	S590	68,000	M.2.c.
d. Credit (non-investment grade reference asset)	S591	1,066,000	S592	38,577,000	S593	2,507,000	M.2.d.
e. Equity	S594	275,581,000	S595	11,540,000	S596	38,000	M.2.e.
f. Precious metals (except gold)	S597	8,806,000	S598	18,000	S599	0	M.2.f.
g. Other	S600	55,433,000	S601	10,115,000	S602	0	M.2.g.
3. Notional principal amounts of centrally cleared derivative contracts:							
a. Interest rate	S603	552,143,000	S604	109,410,000	S605	888,000	M.3.a.
b. Foreign exchange rate and gold	S606	0	S607	0	S608	0	M.3.b.
c. Credit (investment grade reference asset)	S609	0	S610	0	S611	0	M.3.c.
d. Credit (non-investment grade reference asset)	S612	0	S613	0	S614	0	M.3.d.
e. Equity	S615	268,739,000	S616	13,667,000	S617	0	M.3.e.
f. Precious metals (except gold)	S618	98,000	S619	0	S620	0	M.3.f.
g. Other	S621	380,000	S622	0	S623	0	M.3.g.

	Dollar Amounts in Thousands		BHCK	Amount	
4. Standardized market risk-weighted assets attributable to specific risk (included in Schedule HC-R, item 27)			S624	7,300,000	M.4.

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Schedule HC-S—Servicing, Securitization, and Asset Sale Activities

							C000
Dollar Amounts in Thousands							
	(Column A) 1–4 Family Residential Loans	(Column B) Home Equity Lines	(Column C) Credit Card Receivables	(Column D) Auto Loans	(Column E) Other Consumer Loans	(Column F) Commercial and Industrial Loans	(Column G) All Other Loans, All Leases, and All Other Assets
	Amount	Amount	Amount	Amount	Amount	Amount	Amount
Securitization Activities							
1. Outstanding principal balance of assets sold and securitized with servicing retained or with recourse or other seller-provided credit enhancements							
	BHCK B705	BHCK B706	BHCK B707	BHCK B708	BHCK B709	BHCK B710	BHCK B711
	0	0	0	0	0	0	0
2. Maximum amount of credit exposure arising from recourse or other seller-provided credit enhancements provided to structures reported in item 1							
	BHCK HU09	BHCK HU10	BHCK HU11	BHCK HU12	BHCK HU13	BHCK HU14	BHCK HU15
	0	0	0	0	0	0	0
<i>Item 3 is to be completed by holding companies with \$100 billion or more in total assets.¹</i>							
3. Reporting institution's unused commitments to provide liquidity to structures reported in item 1							
	BHCK B726	BHCK B727	BHCK B728	BHCK B729	BHCK B730	BHCK B731	BHCK B732
	0	0	0	0	0	0	0
4. Past due loan amounts included in item 1:							
a. 30-89 days past due	BHCK B733	BHCK B734	BHCK B735	BHCK B736	BHCK B737	BHCK B738	BHCK B739
	0	0	0	0	0	0	0
b. 90 days or more past due	BHCK B740	BHCK B741	BHCK B742	BHCK B743	BHCK B744	BHCK B745	BHCK B746
	0	0	0	0	0	0	0
5. Charge-offs and recoveries on assets sold and securitized with servicing retained or with recourse or other seller-provided credit enhancements (calendar year-to-date):							
a. Charge-offs	BHCK B747	BHCK B748	BHCK B749	BHCK B750	BHCK B751	BHCK B752	BHCK B753
	0	0	0	0	0	0	0
b. Recoveries	BHCK B754	BHCK B755	BHCK B756	BHCK B757	BHCK B758	BHCK B759	BHCK B760
	0	0	0	0	0	0	0

1. The \$100 billion asset-size test is based on the total assets reported on the June 30, 2017 report.

Schedule HC-S—Continued

	(Column A) 1-4 Family Residential Loans	(Column B) Home Equity Lines	(Column C) Credit Card Receivables	(Column D) Auto Loans	(Column E) Other Consumer Loans	(Column F) Commercial and Industrial Loans	(Column G) All Other Loans, All Leases, and All Other Assets
Dollar Amounts in Thousands	Amount	Amount	Amount	Amount	Amount	Amount	Amount
<i>Items 6 and 10 are to be completed by holding companies with \$10 billion or more in total assets.²</i>							
6. Total amount of ownership (or seller's) interest carried as securities or loans		BHCK HU16	BHCK HU17			BHCK HU18	
		0	0			0	
7.-8. Not applicable.							
For Securitization Facilities Sponsored By or Otherwise Established By Other Institutions							
9. Maximum amount of credit exposure arising from credit enhancements provided by the reporting institution to other institutions' securitization structures in the form of standby letters of credit, purchased subordinated securities, and other enhancements	BHCK B776			BHCK B779	BHCK B780	BHCK B781	BHCK B782
	0			0	0	0	0
10. Reporting institution's unused commitments to provide liquidity to other institutions' securitization structures	BHCK B783			BHCK B786	BHCK B787	BHCK B788	BHCK B789
	0			0	0	0	0
Asset Sales							
11. Assets sold with recourse or other seller-provided credit enhancements and not securitized	BHCK B790						BHCK B796
	0						0
12. Maximum amount of credit exposure arising from recourse or other seller-provided credit enhancements provided to assets reported in item 11	BHCK B797						BHCK B803
	0						0

2. The \$10 billion asset-size tests are based on the total assets reported on the June 30, 2017 report.

Schedule HC-S—Continued

Memoranda

	Dollar Amounts in Thousands		
	BHCK	Amount	
1. Not applicable.			
2. Outstanding principal balance of assets serviced for others (includes participations serviced for others):			
a. 1–4 family residential mortgages serviced with recourse or other servicer-provided credit enhancements	B804	0	M.2.a.
b. 1–4 family residential mortgages serviced with no recourse or other servicer-provided credit enhancements	B805	0	M.2.b.
c. Other financial assets ¹	A591	1,466,000	M.2.c.
d. 1–4 family residential mortgages serviced for others that are in process of foreclosure at quarter-end (includes closed-end and open-end loans)	F699	0	M.2.d.
<i>Memorandum item 3 is to be completed by holding companies with \$10 billion or more in total assets.²</i>			
3. Asset-backed commercial paper conduits:			
a. Maximum amount of credit exposure arising from credit enhancements provided to conduit structures in the form of standby letters of credit, subordinated securities, and other enhancements:			
(1) Conduits sponsored by the bank, a bank affiliate, or the holding company ²	B806	0	M.3.a.(1)
(2) Conduits sponsored by other unrelated institutions ²	B807	0	M.3.a.(2)
b. Unused commitments to provide liquidity to conduit structures:			
(1) Conduits sponsored by the bank, a bank affiliate, or the holding company	B808	0	M.3.b.(1)
(2) Conduits sponsored by other unrelated institutions	B809	0	M.3.b.(2)
4. Outstanding credit card fees and finance charges (included in Schedule HC-S, item 1, column G) ^{2,3}	C407	0	M.4.

1. Memorandum item 2.c is to be completed if the principal balance of other financial assets serviced for others is more than \$10 million.

2. The \$10 billion asset-size test is based on the total assets reported on the June 30, 2017 report.

3. Memorandum item 4 is to be completed by holding companies with \$10 billion or more in total assets that (1) together with affiliated institutions, have outstanding credit card receivables (as defined in the instructions) that exceed \$500 million as of the report date or (2) holding companies that on a consolidated basis are credit card specialty holding companies (as defined in the instructions).

Schedule HC-V—Variable Interest Entities

	(Column A) Securitization Vehicles		(Column B) Other VIEs		
	BHCK	Amount	BHCK	Amount	
Dollar Amounts in Thousands					
1. Assets of consolidated variable interest entities (VIEs) that can be used only to settle obligations of consolidated VIEs:					
a. Cash and balances due from depository institutions	J981	363,000	JF84	0	1.a.
b. Securities not held for trading	HU20	0	HU21	0	1.b.
c. Loans and leases held for investment, net of allowance, and held for sale ..	HU22	9,557,000	HU23	179,000	1.c.
d. Other real estate owned	K009	0	JF89	0	1.d.
e. Other assets	JF91	0	JF90	2,000	1.e.
2. Liabilities of consolidated VIEs for which creditors do not have recourse to the general credit of the reporting holding company:					
a. Other borrowed money	JF92	3,395,000	JF85	37,000	2.a.
b. Other liabilities	JF93	4,000	JF86	3,000	2.b.
3. All other assets of consolidated VIEs (not included in items 1.a through 1.e above)	K030	0	JF87	0	3.
4. All other liabilities of consolidated VIEs (not included in items 2.a through 2.b above)	K033	0	JF88	0	4.
Dollar Amounts in Thousands					
5. Total assets of asset-backed commercial paper (ABCP) conduit VIEs			JF77	0	5.
6. Total liabilities of ABCP conduit VIEs			JF78	0	6.

Notes to the Balance Sheet—Predecessor Financial Items

For holding companies involved in a business combination(s) during the quarter, provide on the lines below quarterly average information for any acquired company(ies) with aggregated assets of \$10 billion or more or 5 percent of the reporting holding company's total consolidated assets as of the previous quarter-end, whichever is less.

	Dollar Amounts in Thousands	BHBC	Amount	
1. Average loans and leases (held for investment and held for sale)		3516	0	1.
2. Average earning assets		3402	0	2.
3. Average total consolidated assets		3368	0	3.
4. Average equity capital		3519	0	4.

Notes to the Balance Sheet (Other)

Enter in the lines provided below any additional information on specific line items on the balance sheet or its supporting schedules that the holding company wishes to explain, that has been separately disclosed in the holding company's quarterly reports to its shareholders, in its press releases, or on its quarterly reports to the Securities and Exchange Commission (SEC).

Each additional piece of information disclosed should include the appropriate reference to schedule and item number, as well as a description of the additional information and the dollar amount (in thousands of dollars) associated with that disclosure.

Example

A holding company has guaranteed a new loan for its leveraged Employee Stock Ownership Plan (ESOP) for \$750 thousand and that amount has increased the holding company's long-term unsecured debt by a material amount. The holding company has disclosed that change to its stockholders and to the SEC. Enter on the line item below the following information:

TEXT	BHCK	Amount
0000 Sch. HC, item 16, New loan to holding company's ESOP guaranteed by holding company		
	0000	750

Notes to the Balance Sheet (Other)

	TEXT	Dollar Amounts in Thousands	BHCK	Amount	
1.	Outstanding issuances of perpetual preferred stock associated with the U.S. Department of Treasury Community Development Capital Initiative (CDCI) program included in Schedule HC, item 23, Perpetual preferred stock and related surplus (for Subchapter S corporations, outstanding issuances of subordinated debt securities associated with CDCI included in Schedule HC, item 19.a, Subordinated notes and debentures)		K141	0	1.
2.	5357				
			5357	0	2.
3.	5358				
			5358	0	3.
4.	5359				
			5359	0	4.
5.	5360				
			5360	0	5.
6.	B027				
			B027	0	6.

Notes to the Balance Sheet (Other)—Continued

	TEXT	Dollar Amounts in Thousands	BHCK	Amount	
7.	B028				
			B028	0	7.
8.	B029				
			B029	0	8.
9.	B030				
			B030	0	9.
10.	B031				
			B031	0	10.
11.	B032				
			B032	0	11.
12.	B033				
			B033	0	12.
13.	B034				
			B034	0	13.
14.	B035				
			B035	0	14.
15.	B036				
			B036	0	15.
16.	B037				
			B037	0	16.
17.	B038				
			B038	0	17.
18.	B039				
			B039	0	18.
19.	B040				
			B040	0	19.
20.	B041				
			B041	0	20.