APPENDIX VIII

NSFR to FR 2052a Mapping

Staff of the Board of Governors of the Federal Reserve System (Board) has developed this document to assist reporting firms subject to the Liquidity Risk Measurement Standards (LRM standards)[1] in mapping the provisions applicable to the Net Stable Funding Ratio (NSFR) to the unique data identifiers reported on FR 2052a. This mapping document is not a part of the LRM Standards nor a component of the FR 2052a report. Firms may use this mapping document solely at their discretion. From time to time, to ensure accuracy, an updated mapping document may be published and reporting firms will be notified of these changes.

Reference Key

Reference	Meaning
*	Values relevant to the NSFR (e.g., value field aggregated to determine ASF or RSF amount)
#	Values not relevant to the NSFR
NULL	Should not have an associated value
Level 1 HQLA	[Collateral Class] values of: A-0-Q, A-1-Q, A-2-Q, A-3-Q, A-4-Q, A-5-Q, S-1-Q, S-2-Q, S-3-Q, S-4-Q, CB-1-Q, CB-2-Q
Level 2A HQLA	[Collateral Class] values of: G-1-Q, G-2-Q, G-3-Q, S-5-Q, S-6-Q, S-7-Q, CB-3-Q
Level 2B HQLA	[Collateral Class] values of: E-1-Q, E-2-Q, IG-1-Q, IG-2-Q
HQLA	[Collateral Class] values listed in Level 1, Level 2A and Level 2B HQLA above
Financial Sector Entity	[Counterparty] values of: Pension Fund, Bank, Broker-Dealer, Investment Company or Advisor, Financial Market Utility, Other Supervised Non-Bank Financial Entity, Non-Regulated Fund
Non-Financial Wholesale Entity	[Counterparty] values of: Non-Financial Corporate, Sovereign, Government Sponsored Entity, Public Sector Entity, Multilateral Development Bank, Other Supranational, Debt Issuing SPE, Other

NSFR Calculation

$$NSFR = \frac{ASF\ amount}{RSF\ amount}$$

$$\begin{aligned}ASF\ amount\ = & \sum ASF\ Amount\ Values_a * ASF\ factor_a \\ & - Deduction\ of\ non\ transferrable\ excess\ subsidiary\ stable\ funding\ (\S.109)\end{aligned}$$

Where "a" corresponds to each mapping table ID in the ASF Amount Values below

[1] Refer to LRM Standards as defined in the FR 2052a instructions.

$$RSF\ amount\ =\ Non\ derivative\ RSF\ amount\ +\ Derivative\ RSF\ amount$$

$$Non\ derivative\ RSF\ amount\ =\sum RSF\ Amount\ Values_r * RSF\ factor_r$$

Where "r" corresponds to each mapping table ID in the RSF Amount Values section below, excluding the subsection "Calculation of NSFR derivatives amounts (§.107)".

$$\begin{aligned} Derivative\ RSF\ amount & \\ &= Current\ transaction\ RSF\ amount * 1 + Potential\ valuation\ changes * 0.05 \\ &+ (Contributions\ to\ CCP\ mutualized\ loss\ sharing\ arrangements \\ &+ Initial\ margin\ provided) * 0.85 \\ &+ Additional\ RSF\ for\ 100\%\ RSF\ assets\ pledged\ for\ IM\ and\ DFC * 0.15 \end{aligned}$$

$$Current\ transaction\ RSF\ amount\ =\ MAX[0, (i_{112} - i_{113}) - (i_{114} - i_{115})]$$

$$Potential\ valuation\ changes\ =\ i_{103} + i_{104}$$

$$\begin{aligned} Contributions\ to\ CCP\ mutualized\ loss\ sharing\ arrangements\ +\ Initial\ margin\ provided & \\ = i_{105} + i_{106} & \end{aligned}$$

$$Additional\ RSF\ for\ 100\%\ RSF\ assets\ pledged\ for\ IM\ and\ DFC\ =\sum_{d=107}^{111} i_d$$

Where "i" refers to a mapping table ID below corresponding to the specific subscript

Rules of construction (§.102)

To conform to the accounting balance sheet and accommodate the netting of certain transactions permissible under §.102(b), the FR 2052a includes two products that should be used to adjust the gross balances mapped to the ASF and RSF tables in this document.

- For securities financing transactions, negative [Maturity Amount] values should be reported using product S.B.5: Counterparty Netting to reduce the ASF and RSF tables below corresponding to secured funding and lending transactions where the criteria referenced in §.102(b) are met.
- For all other components of the balance sheet, positive or negative [Market Value] or [Maturity Amount] values should be reported using product S.B.6: Carrying Value Adjustment to increase or decrease the cumulative values otherwise reported under FR 2052a products such that the cumulative total including these adjustments aligns with the balance sheet carrying value. Examples could include: adjustments to the [Market Value] of securities to align with the book value (e.g., for positions booked as held-to-maturity); adjustments to reduce the [Maturity Amount] of interest and dividend payable and receivable amounts to align with accrued interest accounts represented on the balance sheet; and adjustments to the [Maturity Amount] of loans that are accounted for at fair value.

In both cases, the additional fields in the S.B table structure should be used to appropriately map these adjustments to each respective ASF and RSF element identified in the mapping tables below.

ASF Amount Values

NSFR regulatory capital elements and NSFR liabilities assigned a 100 percent ASF factor (§.104(a))

(1) NSFR regulatory capital element (§.104(a)(1))	
Field	**Value**
Reporting Entity	NSFR Entity
Collection Reference	#
PID	S.B.1
Product	Matches PID
Sub-Product	#
Product Reference	#
Sub-Product Reference	#
Collateral Class	#
Maturity Bucket	#
Effective Maturity Bucket	#
Encumbrance Type	#
Market Value	#
Maturity Amount	*
Collateral Value	#
Counterparty	#
G-SIB	#
Risk Weight	#
Internal	#
Internal Counterparty	#

(2) Subordinated debt qualifying as an NSFR regulatory capital element (§.104(a)(1))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.W.11, 12
Product	Matches PID
Counterparty	#
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Loss Absorbency	Capital
Business Line	#

(3) Wholesale debt instruments maturing in ≥ 1 year, excluding deposits and securities financing transactions (§.104(a)(2))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.W.1 – 13, 16, 17, 19
Product	Matches PID
Counterparty	Not Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 1 Year
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Loss Absorbency	Not Capital
Business Line	#

(4) Wholesale deposits maturing in ≥ 1 year (§.104(a)(2))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.D.4 – 8, 10, 11, 13, 14, 15
Product	Matches PID
Counterparty	Not Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 1 Year
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#
Business Line	#

(5) Wholesale securities financing transactions maturing in ≥ 1 year (§.104(a)(2))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.S.1, 2, 3, 5, 6, 11
Product	Matches PID
Sub-Product	Not FRFF
Counterparty	Not Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 1 Year
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Treasury Control	#
Internal	#
Internal Counterparty	#
Settlement	#
Rehypothecated	#
Business Line	#

(6) Wholesale interest payable in ≥ 1 year (§.104(a)(2))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.O.19
Product	Matches PID
Counterparty	Not Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 1 Year
Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Business Line	#

(7) Other liabilities maturing in ≥ 1 year (§.104(a)(2))	
Field	**Value**
Reporting Entity	NSFR Entity
Collection Reference	#
PID	S.B.2

Product	Matches PID
Sub-Product	#
Product Reference	#
Sub-Product Reference	#
Collateral Class	#
Maturity Bucket	≥ 1 Year
Effective Maturity Bucket	#
Encumbrance Type	#
Market Value	#
Maturity Amount	*
Collateral Value	#
Counterparty	Not Retail or Small Business
G-SIB	#
Risk Weight	#
Internal	#
Internal Counterparty	#

NSFR liabilities assigned a 95 percent ASF factor (§.104(b))

(8) Stable retail deposits, excluding sweeps (§.104(b)(1))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.D.1, 2
Product	Matches PID
Counterparty	Retail, Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Insured	FDIC
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#
Business Line	#

(9) Insured stable affiliated retail sweep deposits (§.104(b)(2))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.D.9
Product	Matches PID
Counterparty	Retail, Small Business

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

NSFR liabilities assigned a 90 percent ASF factor (§.104(c))

(10) Not FDIC insured transactional and non-relationship retail deposits, excluding sweeps and brokered deposits (§.104(c)(1))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.D.1, 2
Product	Matches PID
Counterparty	Retail, Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Insured	Not FDIC
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#
Business Line	#

(11) Non-relationship retail deposits, excluding sweeps and brokered deposits (§.104(c)(1))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.D.3
Product	Matches PID
Counterparty	Retail, Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	#

Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#
Business Line	#

(12) Insured reciprocal brokered deposits (§.104(c)(2))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.D.13
Product	Matches PID
Counterparty	Retail, Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Insured	FDIC
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#
Business Line	#

(13) Not FDIC insured affiliated relationship sweep deposits (§.104(c)(3))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.D.9
Product	Matches PID
Counterparty	Retail, Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Insured	Not FDIC
Trigger	#
Rehypothecated	#

Internal	#
Internal Counterparty	#
Business Line	#

(14) Less stable affiliated retail sweep deposits (§.104(c)(3))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.D.10
Product	Matches PID
Counterparty	Retail, Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#
Business Line	#

(15) Non-reciprocal brokered deposits maturing in ≥ 1 year (§.104(c)(4))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.D.8
Product	Matches PID
Counterparty	Retail, Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 1 Year
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#
Business Line	#

NSFR liabilities assigned a 50 percent ASF factor (§.104(d))

(16) Unsecured wholesale non-deposit funding from non-financials maturing in < 1 year (§.104(d)(1))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.W.9, 10, 17, 18, 19
Product	Matches PID
Counterparty	Non-Financial Wholesale Entity
G-SIB	#
Maturity Amount	*
Maturity Bucket	< 1 Year[2]
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Loss Absorbency	#
Business Line	#

(17) Unsecured wholesale deposit funding from non-financials maturing in < 1 year (§.104(d)(1))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.D.5, 6, 8, 10, 11, 13, 14, 15
Product	Matches PID
Counterparty	Non-Financial Wholesale Entity
G-SIB	#
Maturity Amount	*
Maturity Bucket	< 1 Year
Maturity Optionality	#
Collateral Class	NULL
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#
Business Line	#

[2] In general, a Maturity Bucket condition of "less than" a certain time horizon without an explicit lower bound includes the "Open" maturity bucket unless stated otherwise (i.e., with the exclusion "but not Open").

(18) Securities financing transactions with non-financials maturing in < 1 year (§.104(d)(2))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.S.1, 2, 3, 5, 7, 11
Product	Matches PID
Sub-Product	#
Counterparty	Non-Financial Wholesale Entity
G-SIB	#
Maturity Amount	*
Maturity Bucket	< 1 Year
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Treasury Control	#
Internal	#
Internal Counterparty	#
Settlement	#
Rehypothecated	#
Business Line	#

(19) Collateralized deposits from non-financials maturing in < 1 year (§.104(d)(2))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.D.5, 6, 8, 10, 11, 13, 14, 15
Product	Matches PID
Counterparty	Non-Financial Wholesale Entity
G-SIB	#
Maturity Amount	*
Maturity Bucket	< 1 Year
Maturity Optionality	#
Collateral Class	Not NULL
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#
Business Line	#

(20) Unsecured wholesale non-deposit funding from financials and central banks maturing in ≥ 6 months, but < 1 year (§.104(d)(3))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.W.9, 10, 17, 18, 19
Product	Matches PID
Counterparty	Financial Sector Entity, Central Bank
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 6 Months, < 1 Year
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Loss Absorbency	#
Business Line	#

(21) Unsecured wholesale deposit funding from financials and central banks maturing in ≥ 6 months, but < 1 year (§.104(d)(3))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.D.5, 6, 8, 10, 11, 13, 14, 15
Product	Matches PID
Counterparty	Financial Sector Entity, Central Bank
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 6 Months, < 1 Year
Maturity Optionality	#
Collateral Class	NULL
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#
Business Line	#

(22) Securities financing transactions with financials and central banks maturing in ≥ 6 months, but < 1 year (§.104(d)(4))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.S.1, 2, 3, 6, 11
Product	Matches PID
Sub-Product	Not FRFF
Counterparty	Financial Sector Entity, Central Bank
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 6 Months, < 1 Year
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Treasury Control	#
Internal	#
Internal Counterparty	#
Settlement	#
Rehypothecated	#
Business Line	#

(23) Secured wholesale deposit funding from financials and central banks maturing in ≥ 6 months, but < 1 year (§.104(d)(4))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.D.5, 6, 8, 10, 11, 13, 14, 15
Product	Matches PID
Counterparty	Financial Sector Entity, Central Bank
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 6 Months, < 1 Year
Maturity Optionality	#
Collateral Class	Not NULL
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#
Business Line	#

(24) Securities issued maturing in ≥ 6 months, but < 1 year (§.104(d)(5))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.W.1 – 8, 11 – 16
Product	Matches PID
Counterparty	#
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 6 Months, < 1 Year
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Loss Absorbency	#
Business Line	#

(25) Operational deposits (§.104(d)(6))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.D.4, 7
Product	Matches PID
Counterparty	#
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#
Business Line	#

(26) Non-reciprocal brokered retail deposits in transactional accounts (§.104(d)(7))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.D.8
Product	Matches PID
Counterparty	Retail, Small Business

G-SIB	#
Maturity Amount	*
Maturity Bucket	Open
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#
Business Line	#

(27) Non-affiliated retail sweep deposits (§.104(d)(8))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.D.11
Product	Matches PID
Counterparty	Retail, Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#
Business Line	#

(28) Other unsecured funding from retail customers (§.104(d)(9))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.W.18, 19
Product	Matches PID
Counterparty	Retail, Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Maturity Optionality	#
Collateral Class	#
Collateral Value	#

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

(29) Other secured funding from retail customers (§.104(d)(9))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.S.1, 2, 3, 7, 11
Product	Matches PID
Sub-Product	#
Counterparty	Retail, Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Treasury Control	#
Internal	#
Internal Counterparty	#
Settlement	#
Rehypothecated	#
Business Line	#

(30) Interest payable to retail customers (§.104(d)(9))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.O.19
Product	Matches PID
Counterparty	Retail, Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#

Business Line	#

(31) Other liabilities to retail customers (§.104(d)(9))	
Field	**Value**
Reporting Entity	NSFR Entity
Collection Reference	#
PID	S.B.2
Product	Matches PID
Sub-Product	#
Product Reference	#
Sub-Product Reference	#
Collateral Class	#
Maturity Bucket	#
Effective Maturity Bucket	#
Encumbrance Type	#
Market Value	#
Maturity Amount	*
Collateral Value	#
Counterparty	Retail, Small Business
G-SIB	#
Risk Weight	#
Internal	#
Internal Counterparty	#

(32) Interest payable to wholesale entities in ≥ 6 months, but < 1 year (§.104(d)(10))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.O.19
Product	Matches PID
Counterparty	Not Retail or Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 6 Months, < 1 Year
Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Business Line	#

(33) Other liabilities to wholesale entities maturing in ≥ 6 months, but < 1 year (§.104(d)(10))	
Field	**Value**
Reporting Entity	NSFR Entity
Collection Reference	#
PID	S.B.2
Product	Matches PID
Sub-Product	#
Product Reference	#
Sub-Product Reference	#
Collateral Class	#
Maturity Bucket	≥ 6 Months, < 1 Year
Effective Maturity Bucket	#
Encumbrance Type	#
Market Value	#
Maturity Amount	*
Collateral Value	#
Counterparty	Not Retail or Small Business
G-SIB	#
Risk Weight	#
Internal	#
Internal Counterparty	#

NSFR liabilities assigned a zero percent ASF factor (§.104(e))

(34) Trade date payables (§.104(e)(1))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.A.5
Product	Matches PID
Sub-Product	#
Market Value	#
Lendable Value	#
Maturity Bucket	#
Forward Start Amount	*
Forward Start Bucket	#
Collateral Class	#
Treasury Control	#
Accounting Designation	#
Effective Maturity Bucket	#
Encumbrance Type	#
Internal Counterparty	#

(35) Non-reciprocal brokered retail deposits maturing in < 6 months (§.104(e)(2))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.D.8
Product	Matches PID
Counterparty	Retail, Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	< 6 Months, but not Open
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#
Business Line	#

(36) Securities issued maturing in < 6 months (§.104(e)(3))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.W.1 – 8, 11 – 16
Product	Matches PID
Counterparty	#
G-SIB	#
Maturity Amount	*
Maturity Bucket	< 6 Months
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Loss Absorbency	#
Business Line	#

(37) Unsecured wholesale non-deposit funding from financials and central banks maturing in < 6 months (§.104(e)(4))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.W.9, 10, 17, 18, 19
Product	Matches PID

Counterparty	Financial Sector Entity, Central Bank
G-SIB	#
Maturity Amount	*
Maturity Bucket	< 6 Months
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Loss Absorbency	#
Business Line	#

(38) Unsecured wholesale deposit funding from financials and central banks maturing in < 6 months (§.104(e)(4))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.D.5, 6, 8, 10, 11, 13, 14, 15
Product	Matches PID
Counterparty	Financial Sector Entity, Central Bank
G-SIB	#
Maturity Amount	*
Maturity Bucket	< 6 Months
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Insured	#
Trigger	#
Rehypothecated	#
Internal	#
Internal Counterparty	#
Business Line	#

(39) Securities financing transactions with financials and central banks maturing in < 6 months (§.104(e)(4))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.S.1, 2, 3, 6, 7, 11
Product	Matches PID
Sub-Product	Not FRFF
Counterparty	Financial Sector Entity, Central Bank
G-SIB	#
Maturity Amount	*

Maturity Bucket	< 6 Months
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Treasury Control	#
Internal	#
Internal Counterparty	#
Settlement	#
Rehypothecated	#
Business Line	#

(40) Interest payable to financials and central banks in < 6 months (§.104(e)(4))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.O.19
Product	Matches PID
Counterparty	Financial Sector Entity, Central Bank
G-SIB	#
Maturity Amount	*
Maturity Bucket	< 6 Months
Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Business Line	#

(41) Other liabilities to financials and central banks maturing in < 6 months (§.104(e)(4))	
Field	**Value**
Reporting Entity	NSFR Entity
Collection Reference	#
PID	S.B.2
Product	Matches PID
Sub-Product	#
Product Reference	#
Sub-Product Reference	#
Collateral Class	#
Maturity Bucket	< 6 Months
Effective Maturity Bucket	#
Encumbrance Type	#
Market Value	#

Maturity Amount	*
Collateral Value	#
Counterparty	Financial Sector Entity, Central Bank
G-SIB	#
Risk Weight	#
Internal	#
Internal Counterparty	#

(42) Firm short positions (§.104(e)(5))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.S.8
Product	Matches PID
Sub-Product	Not Unsettled (Forward)
Counterparty	#
G-SIB	#
Maturity Amount	*
Maturity Bucket	< 6 Months
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Treasury Control	#
Internal	#
Internal Counterparty	#
Settlement	#
Rehypothecated	#
Business Line	#

(43) Interest payable to non-financial wholesale entities in < 6 months (§.104(e)(5))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.O.19
Product	Matches PID
Counterparty	Non-Financial Wholesale Entity or NULL
G-SIB	#
Maturity Amount	*
Maturity Bucket	< 6 Months
Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#

Internal Counterparty	#
Business Line	#

(44) Other liabilities maturing in < 6 months (§.104(e)(5))	
Field	**Value**
Reporting Entity	NSFR Entity
Collection Reference	#
PID	S.B.2
Product	Matches PID
Sub-Product	#
Product Reference	#
Sub-Product Reference	#
Collateral Class	#
Maturity Bucket	< 6 Months
Effective Maturity Bucket	#
Encumbrance Type	#
Market Value	#
Maturity Amount	*
Collateral Value	#
Counterparty	Non-Financial Wholesale Entity or NULL
G-SIB	#
Risk Weight	#
Internal	#
Internal Counterparty	#

RSF Amount Values

Unencumbered assets assigned a zero percent RSF factor (§.106(a)(1))

(45) Currency and coin (§.106(a)(1)(i))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.A.3, 4
Product	Matches PID
Sub-Product	Currency and Coin
Market Value	*
Lendable Value	#
Maturity Bucket	#
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	A-0-Q
Treasury Control	#
Accounting Designation	#
Effective Maturity Bucket	#

Encumbrance Type	#
Internal Counterparty	#

(46) Cash items in process (§.106(a)(1)(ii))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.U.7
Product	Matches PID
Counterparty	#
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Maturity Optionality	#
Effective Maturity Bucket	< 6 Months or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#

(47) Central bank reserve balances (§.106(a)(1)(iii) & (iv))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.A.3, 4
Product	Matches PID
Sub-Product	Not Currency and Coin
Market Value	*
Lendable Value	#
Maturity Bucket	< 6 Months
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	A-0-Q
Treasury Control	#
Accounting Designation	#
Effective Maturity Bucket	#
Encumbrance Type	#
Internal Counterparty	#

(48) Central bank debt securities maturing in < 6 months (§.106(a)(1)(iii) & (iv))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.A.1, 2, 3, 4, 5, 7
Product	Matches PID
Sub-Product	For I.A.3 and 4, Not Currency and Coin
Market Value	*
Lendable Value	#
Maturity Bucket	< 6 Months
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	CB-1-Q, CB-2-Q, CB-3-Q, CB-1, CB-2, CB-3, CB-4
Treasury Control	#
Accounting Designation	#
Effective Maturity Bucket	< 6 Months or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Internal Counterparty	#

(49) Unsecured lending to central banks maturing in < 6 months (§.106(a)(1)(iii) & (iv))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.U.1 – 6, 9
Product	Matches PID
Counterparty	Central Bank
G-SIB	#
Maturity Amount	*
Maturity Bucket	< 6 Months
Maturity Optionality	#
Effective Maturity Bucket	< 6 Months or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#

(50) Secured lending to central banks maturing in < 6 months (§.106(a)(1)(iii) & (iv))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.S.1, 2, 3, 5 – 8
Product	Matches PID
Sub-Product	#
Counterparty	Central Bank
G-SIB	#
Maturity Amount	*
Maturity Bucket	< 6 Months
Maturity Optionality	#
Effective Maturity Bucket	< 6 Months or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#
Settlement	#

(51) Interest receivable from central banks in < 6 months (§.106(a)(1)(iii) & (iv))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.O.6
Product	Matches PID
Counterparty	Central Bank
G-SIB	#
Maturity Amount	*
Maturity Bucket	< 6 Months
Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#

(52) Level 1 HQLA central bank securities (§.106(a)(1)(iii) & (iv))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.A.1, 2, 3, 4, 5, 7
Product	Matches PID
Sub-Product	For I.A.3 and 4, Not Currency and Coin
Market Value	*
Lendable Value	#
Maturity Bucket	≥ 6 Months
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	CB-1-Q, CB-2-Q
Treasury Control	#
Accounting Designation	#
Effective Maturity Bucket	< 6 Months or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Internal Counterparty	#

(53) Trade date receivables that are expected to settle (§.106(a)(1)(v))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.S.8
Product	Matches PID
Sub-Product	Unsettled (Regular Way)
Counterparty	#
G-SIB	#
Maturity Amount	#
Maturity Bucket	#
Maturity Optionality	#
Collateral Class	#
Collateral Value	#
Forward Start Amount	*
Forward Start Bucket	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Settlement	#
Rehypothecated	#
Business Line	#

(54) Other level 1 HQLA securities (§.106(a)(1)(vi))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.A.1, 2, 5, 7
Product	Matches PID
Sub-Product	#
Market Value	*
Lendable Value	#
Maturity Bucket	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	A-1-Q, A-2-Q, A-3-Q, A-4-Q, A-5-Q, S-1-Q, S-2-Q, S-3-Q, S-4-Q
Treasury Control	#
Accounting Designation	#
Effective Maturity Bucket	< 6 Months or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Internal Counterparty	#

(55) Lending to financials secured by rehypothecatable level 1 HQLA (§.106(a)(1)(vii))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.S.1, 2, 3, 5, 6
Product	Matches PID
Sub-Product	#
Counterparty	Financial Sector Entity
G-SIB	#
Maturity Amount	*
Maturity Bucket	< 6 Months
Maturity Optionality	#
Effective Maturity Bucket	< 6 Months or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 1 HQLA
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	#

Business Line	#
Settlement	#

Unencumbered assets and commitments assigned a 5 percent RSF factor (§.106(a)(2))

(56) Undrawn commitments (§.106(a)(2))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	O.O.4, 5, 6
Product	Matches PID
Counterparty	#
G-SIB	#
Maturity Amount	*
Maturity Bucket	< 1 Year
Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Business Line	#

Unencumbered assets assigned a 15 percent RSF factor (§.106(a)(3))

(57) Level 2A HQLA central bank securities (§.106(a)(3)(i))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.A.1, 2, 3, 4, 5, 7
Product	Matches PID
Sub-Product	For I.A.3 and 4, Not Currency and Coin
Market Value	*
Lendable Value	#
Maturity Bucket	≥ 6 Months
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	CB-3-Q
Treasury Control	#
Accounting Designation	#
Effective Maturity Bucket	< 6 Months or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Internal Counterparty	#

(58) Other level 2A HQLA securities (§.106(a)(3)(i))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.A.1, 2, 5, 7
Product	Matches PID
Sub-Product	#
Market Value	*
Lendable Value	#
Maturity Bucket	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2A HQLA, but Not CB-3-Q
Treasury Control	#
Accounting Designation	#
Effective Maturity Bucket	< 6 Months or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Internal Counterparty	#

(59) Lending to financials secured by rehypothecatable non-level 1 HQLA collateral maturing in < 6 months (§.106(a)(3)(ii))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.S.1, 2, 3, 5, 6
Product	Matches PID
Sub-Product	#
Counterparty	Financial Sector Entity
G-SIB	#
Maturity Amount	*
Maturity Bucket	< 6 Months
Maturity Optionality	#
Effective Maturity Bucket	< 6 Months or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Not Level 1 HQLA
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	#

Business Line	#
Settlement	#

(60) Other secured lending to financials maturing in < 6 months (§.106(a)(3)(ii))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.S.7, 8
Product	Matches PID
Sub-Product	#
Counterparty	Financial Sector Entity
G-SIB	#
Maturity Amount	*
Maturity Bucket	< 6 Months
Maturity Optionality	#
Effective Maturity Bucket	< 6 Months or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#
Settlement	#

(61) Unsecured lending to financials maturing in < 6 months (§.106(a)(3)(ii))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.U.1, 2, 4, 5, 6, 9
Product	Matches PID
Counterparty	Financial Sector Entity
G-SIB	#
Maturity Amount	*
Maturity Bucket	< 6 Months
Maturity Optionality	#
Effective Maturity Bucket	< 6 Months or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL

Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#

Unencumbered assets assigned a 50 percent RSF factor (§.106(a)(4))

(62) Level 2B HQLA securities (§.106(a)(4)(i))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.A.1, 2, 5, 7
Product	Matches PID
Sub-Product	#
Market Value	*
Lendable Value	#
Maturity Bucket	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Level 2B HQLA
Treasury Control	#
Accounting Designation	#
Effective Maturity Bucket	< 6 Months or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Internal Counterparty	#

(63) Secured lending to financials and central banks, maturing in ≥ 6 months, but < 1 year (§.106(a)(4)(ii))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.S.1, 2, 3, 5, 6, 7, 8
Product	Matches PID
Sub-Product	#
Counterparty	Financial Sector Entity, Central Bank
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 6 Months, < 1 Year
Maturity Optionality	#
Effective Maturity Bucket	< 6 Months or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL

Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#
Settlement	#

(64) Unsecured lending to financials and central banks, maturing in ≥ 6 months, but < 1 year (§.106(a)(4)(ii))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.U.1, 2, 4, 5, 6, 9
Product	Matches PID
Counterparty	Financial Sector Entity, Central Bank
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 6 Months, < 1 Year
Maturity Optionality	#
Effective Maturity Bucket	< 6 Months or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#

(65) Operational deposits placed (§.106(a)(4)(iii))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.U.3
Product	Matches PID
Counterparty	Financial Sector Entity
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Maturity Optionality	#
Effective Maturity Bucket	< 6 Months or NULL

Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#

(66) Secured lending to non-financials maturing in < 1 year (§.106(a)(4)(iv))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.S.1, 2, 3, 5, 6, 7, 8
Product	Matches PID
Sub-Product	#
Counterparty	Retail, Small Business, Non-Financial Wholesale Entity
G-SIB	#
Maturity Amount	*
Maturity Bucket	< 1 Year
Maturity Optionality	#
Effective Maturity Bucket	< 6 Months or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#
Settlement	#

(67) Unsecured lending to non-financials maturing in < 1 year (§.106(a)(4)(iv))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.U.1, 2, 5, 6
Product	Matches PID
Counterparty	Retail, Small Business, Non-Financial Wholesale Entity

G-SIB	#
Maturity Amount	*
Maturity Bucket	< 1 Year
Maturity Optionality	#
Effective Maturity Bucket	< 6 Months or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#

(68) Interest receivable from central banks in ≥ 6 months, but < 1 year (§.106(a)(4)(iv))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.O.6
Product	Matches PID
Counterparty	Central Bank
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 6 Months, < 1 Year
Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#

(69) Non-HQLA central bank debt securities maturing in ≥ 6 months, but < 1 year (§.106(a)(4)(iv))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.A.1, 2, 3, 4, 5, 7
Product	Matches PID
Sub-Product	For I.A.3 and 4, Not Currency and Coin
Market Value	*
Lendable Value	#
Maturity Bucket	≥ 6 Months, < 1 Year
Forward Start Amount	NULL
Forward Start Bucket	NULL

Collateral Class	CB-1, CB-2, CB-3, CB-4
Treasury Control	#
Accounting Designation	#
Effective Maturity Bucket	< 6 Months or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Internal Counterparty	#

(70) Other unencumbered non-HQLA securities maturing in < 1 year (§.106(a)(4)(iv))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.A.1, 2, 5, 7
Product	Matches PID
Sub-Product	#
Market Value	*
Lendable Value	#
Maturity Bucket	< 1 Year
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	A-2, A-3, A-4, A-5, S-1, S-2, S-3, S-4, G-1, G-2, G-3, S-5, S-6, S-7, IG-1, IG-2, S-8, G-4, E-5, E-6, E-7, E-8, E-9, E-10, IG-3, IG-4, IG-5, IG-6, IG-7, IG-8, N-1, N-2, N-3, N-4, N-5, N-6, N-7, N-8, Y-1, Y-2, Y-3
Treasury Control	#
Accounting Designation	#
Effective Maturity Bucket	< 6 Months or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Internal Counterparty	#

(71) Other interest receivable in < 1 year (§.106(a)(4)(iv))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.O.6
Product	Matches PID
Counterparty	Not Central Bank
G-SIB	#
Maturity Amount	*
Maturity Bucket	< 1 Year
Collateral Class	#
Collateral Value	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Treasury Control	#

Internal	#
Internal Counterparty	#
Business Line	#

Unencumbered assets assigned a 65 percent RSF factor (§.106(a)(5))

(72) Retail mortgages with ≤ 50% risk weight maturing in ≥ 1 year (§.106(a)(5)(i))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.S.8
Product	Matches PID
Sub-Product	#
Counterparty	Retail, Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 1 Year
Maturity Optionality	#
Effective Maturity Bucket	< 1 Year or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	P-1
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	≤ 0.5
Business Line	#
Settlement	#

(73) Other secured retail loans with ≤ 20% risk weight maturing in ≥ 1 year (§.106(a)(5)(ii))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.S.8
Product	Matches PID
Sub-Product	#
Counterparty	Retail, Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 1 Year
Maturity Optionality	#
Effective Maturity Bucket	< 1 Year or NULL

Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Not P-1
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	≤ 0.2
Business Line	#
Settlement	#

(74) Secured non-financial wholesale and central bank loans with ≤ 20% risk weight maturing in ≥ 1 year (§.106(a)(5)(ii))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.S.8
Product	Matches PID
Sub-Product	#
Counterparty	Non-Financial Wholesale Entity, Central Bank
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 1 Year
Maturity Optionality	#
Effective Maturity Bucket	< 1 Year or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	≤ 0.2
Business Line	#
Settlement	#

(75) Securities financing transactions assigned ≤ 20% risk weight provided to non-financial customers and maturing in ≥ 1 year (§.106(a)(5)(ii))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.S.1, 2, 3, 5, 6, 7
Product	Matches PID
Sub-Product	#
Counterparty	Not Financial Sector Entity
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 1 Year
Maturity Optionality	#
Effective Maturity Bucket	< 1 Year or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	≤ 0.2
Business Line	#
Settlement	#

(76) Unsecured loans assigned ≤ 20% risk weight provided to non-financial customers and maturing in ≥ 1 year (§.106(a)(5)(ii))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.U.1, 2, 5, 6
Product	Matches PID
Counterparty	Not Financial Sector Entity
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 1 Year
Maturity Optionality	#
Effective Maturity Bucket	< 1 Year or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#

Internal Counterparty	#
Risk Weight	≤ 0.2
Business Line	#

Unencumbered assets assigned an 85 percent RSF factor (§.106(a)(6))

(77) Retail mortgages with > 50% risk weight maturing in ≥ 1 year (§.106(a)(6)(i))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.S.8
Product	Matches PID
Sub-Product	#
Counterparty	Retail, Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 1 Year
Maturity Optionality	#
Effective Maturity Bucket	< 1 Year or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	P-1
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	> 0.5
Business Line	#
Settlement	#

(78) Other secured retail loans with > 20% risk weight maturing in ≥ 1 year (§.106(a)(6)(ii))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.S.8
Product	Matches PID
Sub-Product	#
Counterparty	Retail, Small Business
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 1 Year
Maturity Optionality	#
Effective Maturity Bucket	< 1 Year or NULL

Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	Not P-1
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	> 0.2
Business Line	#
Settlement	#

(79) Secured non-financial wholesale and central bank loans with > 20% risk weight maturing in ≥ 1 year (§.106(a)(6)(ii))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.S.8
Product	Matches PID
Sub-Product	#
Counterparty	Non-Financial Wholesale Entity, Central Bank
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 1 Year
Maturity Optionality	#
Effective Maturity Bucket	< 1 Year or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	> 0.2
Business Line	#
Settlement	#

(80) Securities financing transactions assigned > 20% risk weight provided to non-financial wholesale customers and maturing in ≥ 1 year (§.106(a)(6)(ii))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.S.1, 2, 3, 5, 6, 7
Product	Matches PID
Sub-Product	#
Counterparty	Not Financial Sector Entity
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 1 Year
Maturity Optionality	#
Effective Maturity Bucket	< 1 Year or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	> 0.2
Business Line	#
Settlement	#

(81) Unsecured loans assigned > 20% risk weight provided to non-financial customers and maturing in ≥ 1 year (§.106(a)(6)(ii))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.U.1, 2, 5, 6
Product	Matches PID
Counterparty	Not Financial Sector Entity
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 1 Year
Maturity Optionality	#
Effective Maturity Bucket	< 1 Year or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#

Internal Counterparty	#
Risk Weight	> 0.2
Business Line	#

(82) Non-HQLA common equity shares (§.106(a)(6)(iii))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.A.1, 2, 5, 7
Product	Matches PID
Sub-Product	#
Market Value	*
Lendable Value	#
Maturity Bucket	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	E-1, E-2, E-3, E-4
Treasury Control	#
Accounting Designation	#
Effective Maturity Bucket	< 1 Year or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Internal Counterparty	#

(83) Other non-HQLA securities maturing in ≥ 1 year (§.106(a)(6)(iv))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.A.1, 2, 3, 4, 5, 7
Product	Matches PID
Sub-Product	For I.A.3 and 4, Not Currency and Coin
Market Value	*
Lendable Value	#
Maturity Bucket	≥ 1 Year
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	A-2, A-3, A-4, A-5, S-1, S-2, S-3, S-4, CB-1, CB-2, G-1, G-2, G-3, S-5, S-6, S-7, CB-3, IG-1, IG-2, S-8, CB-4, G-4, E-5, E-6, E-7, E-8, E-9, E-10, IG-3, IG-4, IG-5, IG-6, IG-7, IG-8, N-1, N-2, N-3, N-4, N-5, N-6, N-7, N-8, Y-1, Y-2, Y-3
Treasury Control	#
Accounting Designation	#
Effective Maturity Bucket	< 1 Year or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding

Internal Counterparty	#

(84) Commodities (§.106(a)(6)(v))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.A.1, 2, 5, 7
Product	Matches PID
Sub-Product	#
Market Value	*
Lendable Value	#
Maturity Bucket	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	C-1
Treasury Control	#
Accounting Designation	#
Effective Maturity Bucket	< 1 Year or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Internal Counterparty	#

Unencumbered assets assigned a 100 percent RSF factor (§.106(a)(7))

(85) Secured lending to financial sector entities maturing in ≥ 1 year (§.106(a)(7))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.S.1, 2, 3, 5, 6, 7, 8
Product	Matches PID
Sub-Product	#
Counterparty	Financial Sector Entity
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 1 Year
Maturity Optionality	#
Effective Maturity Bucket	< 1 Year or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#

Internal Counterparty	#
Risk Weight	#
Business Line	#
Settlement	#

(86) Unsecured lending to financial sector entities maturing in ≥ 1 year (§.106(a)(7))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.U.1, 2, 4, 5, 6, 9
Product	Matches PID
Counterparty	Financial Sector Entity
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 1 Year
Maturity Optionality	#
Effective Maturity Bucket	< 1 Year or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#

(87) Unposted debits (§.106(a)(7))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.U.8
Product	Matches PID
Counterparty	#
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Maturity Optionality	#
Effective Maturity Bucket	< 1 Year or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Risk Weight	#

Business Line	#

(88) Physical property and other assets (§.106(a)(7))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.A.1, 2, 5, 7
Product	Matches PID
Sub-Product	#
Market Value	*
Lendable Value	#
Maturity Bucket	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	P-1, P-2, Z-1
Treasury Control	#
Accounting Designation	#
Effective Maturity Bucket	< 1 Year or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Internal Counterparty	#

(89) Other assets (§.106(a)(7))	
Field	**Value**
Reporting Entity	NSFR Entity
Collection Reference	#
PID	S.B.4
Product	Matches PID
Sub-Product	#
Product Reference	#
Sub-Product Reference	#
Collateral Class	#
Maturity Bucket	#
Effective Maturity Bucket	< 1 Year or NULL
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Market Value	#
Maturity Amount	*
Collateral Value	#
Counterparty	#
G-SIB	#
Risk Weight	#
Internal	#
Internal Counterparty	#

Nonperforming assets (§.106(b))

(90) Nonperforming assets (§.106(b))	
Field	**Value**
Reporting Entity	NSFR Entity
Collection Reference	#
PID	S.B.3
Product	Matches PID
Sub-Product	#
Product Reference	#
Sub-Product Reference	#
Collateral Class	#
Maturity Bucket	#
Effective Maturity Bucket	#
Encumbrance Type	#
Market Value	#
Maturity Amount	*
Collateral Value	#
Counterparty	#
G-SIB	#
Risk Weight	#
Internal	#
Internal Counterparty	#

Encumbered assets with six months or more, but less than one year, remaining in the encumbrance period (§.106(c)(1)(ii))[3]

(91) HQLA encumbered for ≥ 6 Months, but < 1 Year (§.106(c)(1)(ii) & §.106(d)(2))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.A.7
Product	Matches PID
Sub-Product	#
Market Value	*
Lendable Value	#
Maturity Bucket	#
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	HQLA
Treasury Control	#

[3] The tables in this section include only assets with an RSF of 50 percent or less, and thus are assigned an equivalent or higher RSF based on the remaining encumbrance period (see: §.106(c)(1)(ii)(A)). Assets with an RSF higher than 50 percent are included in the tables for unencumbered assets (see: §.106(c)(1)(ii)(B))

Accounting Designation	#
Effective Maturity Bucket	≥ 6 Months, < 1 Year
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Internal Counterparty	#

(92) Non-HQLA central bank securities maturing in < 1 Year, encumbered for ≥ 6 Months, but < 1 Year (§.106(c)(1)(ii) & §.106(d)(2))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.A.7
Product	Matches PID
Sub-Product	#
Market Value	*
Lendable Value	#
Maturity Bucket	< 1 Year
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	CB-1, CB-2, CB-3, CB-4
Treasury Control	#
Accounting Designation	#
Effective Maturity Bucket	≥ 6 Months, < 1 Year
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Internal Counterparty	#

(93) Cash items in process encumbered for ≥ 6 months, but < 1 year (§.106(c)(1)(ii))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.U.7
Product	Matches PID
Counterparty	#
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Maturity Optionality	#
Effective Maturity Bucket	≥ 6 Months, < 1 Year
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#

Risk Weight	#
Business Line	#

(94) Unsecured lending maturing in < 1 year, encumbered for ≥ 6 months, but < 1 year (§.106(c)(1)(ii))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.U.1, 2, 4, 5, 6, 9
Product	Matches PID
Counterparty	#
G-SIB	#
Maturity Amount	*
Maturity Bucket	< 1 Year
Maturity Optionality	#
Effective Maturity Bucket	≥ 6 Months, < 1 Year
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#

(95) Operational deposits placed, encumbered for ≥ 6 months, but < 1 year (§.106(c)(1)(ii))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.U.3
Product	Matches PID
Counterparty	Financial Sector Entity
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Maturity Optionality	#
Effective Maturity Bucket	≥ 6 Months, < 1 Year
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#

(96) Secured lending maturing in < 1 year, encumbered for ≥ 6 months, but < 1 year (§.106(c)(1)(ii) & §.106(d)(1))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.S.1, 2, 3, 5 – 8
Product	Matches PID
Sub-Product	#
Counterparty	#
G-SIB	#
Maturity Amount	*
Maturity Bucket	< 1 Year
Maturity Optionality	#
Effective Maturity Bucket	≥ 6 Months, < 1 Year
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#
Settlement	#

(97) Non-HQLA securities maturing in < 1 year, encumbered for ≥ 6 months, but < 1 year (§.106(c)(1)(ii) & §.106(d)(2))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.A.7
Product	Matches PID
Sub-Product	#
Market Value	*
Lendable Value	#
Maturity Bucket	< 1 Year
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	A-2, A-3, A-4, A-5, S-1, S-2, S-3, S-4, G-1, G-2, G-3, S-5, S-6, S-7, IG-1, IG-2, S-8, G-4, E-5, E-6, E-7, E-8, E-9, E-10, IG-3, IG-4, IG-5, IG-6, IG-7, IG-8, N-1, N-2, N-3, N-4, N-5, N-6, N-7, N-8, Y-1, Y-2, Y-3

Treasury Control	#
Accounting Designation	#
Effective Maturity Bucket	≥ 6 Months, < 1 Year
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Internal Counterparty	#

Encumbered assets with one year or more remaining in the encumbrance period (§.106(c)(1)(iii))

(98) HQLA, non-HQLA and other assets, excluding loans, encumbered for ≥ 1 year (§.106(c)(1)(iii), §.106(d)(2))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.A.7
Product	Matches PID
Sub-Product	#
Market Value	*
Lendable Value	#
Maturity Bucket	#
Forward Start Amount	#
Forward Start Bucket	#
Collateral Class	HQLA, A-2, A-3, A-4, A-5, S-1, S-2, S-3, S-4, CB-1, CB-2, G-1, G-2, G-3, S-5, S-6, S-7, CB-3, E-1, E-2, IG-1, IG-2, S-8, CB-4, E-3, E-4, E-5, E-6, E-7, E-8, E-9, E-10, IG-3, IG-4, IG-5, IG-6, IG-7, IG-8, N-1, N-2, N-3, N-4, N-5, N-6, N-7, N-8, Y-1, Y-2, Y-3, C-1, P-1, P-2, Z-1
Treasury Control	#
Accounting Designation	#
Effective Maturity Bucket	≥ 1 Year
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Internal Counterparty	#

(99) Unsecured loans and other cash items encumbered for ≥ 1 year (§.106(c)(1)(iii))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.U.1 – 9
Product	Matches PID
Counterparty	#
G-SIB	#
Maturity Amount	*

Maturity Bucket	#
Maturity Optionality	#
Effective Maturity Bucket	≥ 1 Year
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#

(100) Secured lending transactions encumbered for ≥ 1 year (§.106(c)(1)(iii) & §.106(d)(1))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.S.1, 2, 3, 5 – 8
Product	Matches PID
Sub-Product	#
Counterparty	#
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Maturity Optionality	#
Effective Maturity Bucket	≥ 1 Year
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#
Unencumbered	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#
Settlement	#

(101) Other assets encumbered for ≥ 1 year (§.106(c)(1)(iii))	
Field	**Value**
Reporting Entity	NSFR Entity
Collection Reference	#
PID	S.B.4
Product	Matches PID

Sub-Product	#
Product Reference	#
Sub-Product Reference	#
Collateral Class	#
Maturity Bucket	#
Effective Maturity Bucket	≥ 1 Year
Encumbrance Type	Not Derivative VM, Derivative IM and DFC or Covered Federal Reserve Facility Funding
Market Value	#
Maturity Amount	*
Collateral Value	#
Counterparty	#
G-SIB	#
Risk Weight	#
Internal	#
Internal Counterparty	#

(102) Additional RSF associated with off-balance sheet rehypothecated assets (§.106(d)(3))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	S.L.9
Product	Matches PID
Collateral Class	#
Market Value	*
Internal	#
Internal Counterparty	#

Calculation of NSFR derivatives amounts (§.107)

(103) Gross NSFR derivative liability amount (§.107(b)(5))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	S.DC.2
Product	Matches PID
Sub-Product	#
Sub-Product2	Not OTC – Centralized (Agent) or Exchange-traded (Agent)
Market Value	*
Collateral Class	#
Collateral Level	#
Counterparty	#
G-SIB	#
Effective Maturity Bucket	#

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

(104) Gross settlement payments delivered (§.107(b)(5))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	S.DC.3
Product	Matches PID
Sub-Product	#
Sub-Product2	Not OTC – Centralized (Agent) or Exchange-traded (Agent)
Market Value	*
Collateral Class	#
Collateral Level	#
Counterparty	#
G-SIB	#
Effective Maturity Bucket	#
Encumbrance Type	#
Netting Eligible	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#

(105) Central counterparty mutualized loss sharing arrangements (§.107(b)(6))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	S.DC.11
Product	Matches PID
Sub-Product	#
Sub-Product2	#
Market Value	*
Collateral Class	#
Collateral Level	#
Counterparty	#
G-SIB	#
Effective Maturity Bucket	#
Encumbrance Type	#
Netting Eligible	#
Treasury Control	#

Internal	#
Internal Counterparty	#
Business Line	#

(106) Initial margin provided (§.107(b)(7))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	S.DC.5, 6
Product	Matches PID
Sub-Product	#
Sub-Product2	Not OTC – Centralized (Agent) or Exchange-traded (Agent)
Market Value	*
Collateral Class	#
Collateral Level	#
Counterparty	#
G-SIB	#
Effective Maturity Bucket	#
Encumbrance Type	#
Netting Eligible	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#

(107) Additional RSF for IM and DFC pledged – secured lending (§.107(b)(6) & (7))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.S.1, 2, 3, 5, 6, 7, 8
Product	Matches PID
Sub-Product	#
Counterparty	Financial Sector Entity
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 1 Year
Maturity Optionality	#
Effective Maturity Bucket	#
Encumbrance Type	Derivative IM and DFC
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	#
Collateral Value	#
Unencumbered	#
Treasury Control	#

Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#
Settlement	#

(108) Additional RSF for IM and DFC pledged – unsecured lending (§.107(b)(6) & (7))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.U.1, 2, 4, 5, 6, 9
Product	Matches PID
Counterparty	Financial Sector Entity
G-SIB	#
Maturity Amount	*
Maturity Bucket	≥ 1 Year
Maturity Optionality	#
Effective Maturity Bucket	#
Encumbrance Type	Derivative IM and DFC
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#

(109) Additional RSF for IM and DFC pledged – unposted debits (§.107(b)(6) & (7))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.U.8
Product	Matches PID
Counterparty	#
G-SIB	#
Maturity Amount	*
Maturity Bucket	#
Maturity Optionality	#
Effective Maturity Bucket	#
Encumbrance Type	Derivative IM and DFC
Forward Start Amount	NULL
Forward Start Bucket	NULL
Internal	#
Internal Counterparty	#
Risk Weight	#
Business Line	#

(110) Additional RSF for IM and DFC pledged – physical property (§.107(b)(6) & (7))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	I.A.1, 2, 5, 7
Product	Matches PID
Sub-Product	#
Market Value	*
Lendable Value	#
Maturity Bucket	#
Forward Start Amount	NULL
Forward Start Bucket	NULL
Collateral Class	P-1, P-2, Z-1
Treasury Control	#
Accounting Designation	#
Effective Maturity Bucket	#
Encumbrance Type	Derivative IM and DFC
Internal Counterparty	#

(111) Additional RSF for IM and DFC pledged – other assets (§.107(b)(6) & (7))	
Field	**Value**
Reporting Entity	NSFR Entity
Collection Reference	#
PID	S.B.4
Product	Matches PID
Sub-Product	#
Product Reference	#
Sub-Product Reference	#
Collateral Class	#
Maturity Bucket	#
Effective Maturity Bucket	#
Encumbrance Type	Derivative IM and DFC
Market Value	#
Maturity Amount	*
Collateral Value	#
Counterparty	#
G-SIB	#
Risk Weight	#
Internal	#
Internal Counterparty	#

(112) Gross NSFR derivative asset amount (§.106(f)(1))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	S.DC.1
Product	Matches PID
Sub-Product	#
Sub-Product2	Not OTC – Centralized (Agent) or Exchange-traded (Agent)
Market Value	*
Collateral Class	#
Collateral Level	#
Counterparty	#
G-SIB	#
Effective Maturity Bucket	#
Encumbrance Type	#
Netting Eligible	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#

(113) Variation margin received eligible for netting (§.106(f)(1)(i))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	S.DC.10
Product	Matches PID
Sub-Product	Rehypothecatable – Unencumbered, Rehypothecatable – Encumbered, Non-Segregated Cash
Sub-Product2	Not OTC – Centralized (Agent) or Exchange-traded (Agent)
Market Value	*
Collateral Class	Level 1 HQLA
Collateral Level	Not Overcollateralized[4]
Counterparty	#
G-SIB	#
Effective Maturity Bucket	#
Encumbrance Type	#
Netting Eligible	Y
Treasury Control	#
Internal	#

[4] "Overcollateralized" should designate only the portion of variation margin received that exceeds the current asset value of a netting set.

Internal Counterparty	#
Business Line	#

(114) NSFR derivative liability amount (§.106(f)(2))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	S.DC.2
Product	Matches PID
Sub-Product	#
Sub-Product2	Not OTC – Centralized (Agent) or Exchange-traded (Agent)
Market Value	*
Collateral Class	#
Collateral Level	#
Counterparty	#
G-SIB	#
Effective Maturity Bucket	#
Encumbrance Type	#
Netting Eligible	#
Treasury Control	#
Internal	#
Internal Counterparty	#
Business Line	#

(115) Variation margin provided, excluding overcollateralized portion (§.106(f)(2))	
Field	**Value**
Reporting Entity	NSFR Entity
PID	S.DC.10
Product	Matches PID
Sub-Product	#
Sub-Product2	Not OTC – Centralized (Agent) or Exchange-traded (Agent)
Market Value	*
Collateral Class	#
Collateral Level	Not Overcollateralized[5]
Counterparty	#
G-SIB	#
Effective Maturity Bucket	#
Encumbrance Type	#
Netting Eligible	#
Treasury Control	#

[5] Overcollateralized should designate only the portion of variation margin pledged that exceeds the current liability value of a netting set.

Internal	#
Internal Counterparty	#
Business Line	#

Rules for consolidation (§.109)

(116) Deduction of non-transferrable excess subsidiary stable funding (§.109)	
Field	**Value**
Reporting Entity	NSFR Entity
PID	S.L.7
Product	Matches PID
Collateral Class	#
Market Value	*
Internal	#
Internal Counterparty	#