

Schedule JC-D—Trading Assets and Liabilities

Schedule JC-D is to be completed by bank holding companies that reported average trading assets (Schedule HC-K, item 4-a) of \$2 million or more in any of the four preceding quarters.

Dollar Amounts in Thousands

	(Column A) Consolidated				(Column B) Domestic Offices				
	BHCK	Bil	Mil	Thou	BHCK	Bil	Mil	Thou	
ASSETS									
1. U.S. Treasury securities	3531				3531				1.
2. U.S. government agency obligations (exclude mortgage-backed securities)	3532				3532				2.
3. Securities issued by states and political subdivisions in the U.S.	3533				3533				3.
4. Mortgage-backed securities (MBS):									
a. Pass-through securities issued or guaranteed by FNMA, FHLMC, or GNMA	3534				3534				4.a.
b. Other mortgage-backed securities issued or guaranteed by FNMA, FHLMC, or GNMA (include CMOs, REMICs, and stripped MBS)	3535				3535				4.b.
c. All other mortgage-backed securities	3536				3536				4.c.
5. Other debt securities	3537				3537				5.
6. Loans:									6.
a. Loans secured by real estate	F610								6.a.
(1) Construction, land development, and other land loans					BHDM				6.a.(1)
(2) Secured by farmland (including farm residential and other improvements)					F604				6.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					F605				6.a.(3)(a)
(b) Closed-end loans secured by 1-4 family residential properties:									
(i) Secured by first liens					F606				6.a.(3)(b)(i)
(ii) Secured by junior liens					F607				6.a.(3)(b)(ii)
(4) Secured by multifamily (5 or more) residential properties					F611				6.a.(4)
(5) Secured by nonfarm nonresidential properties					F612				6.a.(5)
b. Commercial and industrial loans	F613				F613				6.b.
c. Loans to individuals for household, family, and other personal expenditures (i.e., consumer loans) (includes purchased paper):									
(1) Credit cards	F614				F614				6.c.(1)
(2) Other revolving credit plans	F615				F615				6.c.(2)
(3) Other consumer loans (includes single payment, installment, and all student loans)	F616				F616				6.c.(3)
d. Other loans	F617				F617				6.d.
F618					F618				
7-8. Not applicable									
BHDH					BHCK				
9. Other trading assets	3541				3541				9.
10. Not applicable									
11. Derivatives with a positive fair value	3543				3543				11.
12. Total trading assets (sum of items 1 through 11) (total of column A must equal Schedule HC, item 5)	3545				3545				12.
LIABILITIES									
13. a. Liability for short positions	BHCK				BHCK				13.a.
13. b. All other trading liabilities	F624				F624				13.b.
14. Derivatives with a negative fair value	3547				3547				14.
15. Total trading liabilities (sum of items 13.a through 14) (total of column A must equal Schedule HC, item 15)	3548				3548				15.

INSERT A

INSERT B

Schedule HC-D—Continued
MEMORANDA

Dollar Amounts in Thousands	(Column A) Consolidated				(Column B) Domestic Offices				
	BHCK	Bil	Mil	Thou	BHDM	Bil	Mil	Thou	
1. Unpaid principal balance of loans measured at fair value (reported in Schedule HC-D, items 6.a. through 6.d.)									
a. Loans secured by real estate	F790								M.1.a.
(1) Construction, land development, and other land loans					F625				M.1.a.(1)
(2) Secured by farmland (including farm residential and other improvements)					F626				M.1.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					F627				M.1.a.(3)(a)
(b) Closed-end loans secured by 1-4 family residential properties:									
(i) Secured by first liens					F628				M.1.a.(3)(b)(i)
(ii) Secured by junior liens					F629				M.1.a.(3)(b)(ii)
(4) Secured by multifamily (5 or more) residential properties					F630				M.1.a.(4)
(5) Secured by nonfarm nonresidential properties					F631				M.1.a.(5)
b. Commercial and industrial loans	F632				F632				M.1.b.
c. Loans to individuals for household, family, and other personal expenditures (i.e., consumer loans) (includes purchased paper):									
(1) Credit cards	F633				F633				M.1.c.(1)
(2) Other revolving credit plans	F634				F634				M.1.c.(2)
(3) Other consumer loans (includes single payment, installment, and all student loans)	F635				F635				M.1.c.(3)
d. Other loans	F636				F636				M.1.d.
2. Not applicable									
3. Loans measured at fair value that are past due 90 days or more: ¹									
a. Fair value	F639				F639				M.3.a.
b. Unpaid principal balance	F640				F640				M.3.b.

Dollar Amounts in Thousands	BHCK	Bil	Mil	Thou	
Memoranda items A through 10 are to be completed by bank holding companies that reported average trading assets (Schedule HC-K, item 4.a.) of \$1 billion or more in any of the four preceding quarters.					RCFD
1 A. Asset-backed securities:					
a. Residential mortgage-backed securities	F641				M.4.a.
b. Commercial mortgage-backed securities	F642				M.4.b.
c. Credit card receivables	F643				M.4.c.
d. Home equity lines	F644				M.4.d.
e. Automobile loans	F645				M.4.e.
f. Other consumer loans	F646				M.4.f.
g. Commercial and industrial loans	F647				M.4.g.
h. Other	F648				M.4.h.

all Edge and agreement corporations

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Schedule HC-D—Continued

MEMORANDA (continued)

Dollar Amounts in Thousands

	REFO	Bil	Mil	Thou	
2. Collateralized debt obligations: <i>Structured financial products:</i>					
a. Synthetic <i>a. Cash</i>	KASX				M.5.a.
b. Other <i>Hybrid</i>	KASR				M.5.b.
3. Retained beneficial interests in securitizations (first-loss or equity tranches)	F651				M.6. 3
4. Equity securities:					
a. Readily determinable fair values	F652				M.7.a.
b. Other	F653				M.7.b.
5. Loans pending securitization	F654				M.8.
6. Other trading assets (itemize and describe amounts included in Schedule HC-D, item 9 that are greater than \$25,000 and exceed 25% of the item)					
a. <i>BHTX F655</i>	F655				M.9.a.
b. <i>BHTX F656</i>	F656				M.9.b.
c. <i>BHTX F657</i>	F657				M.9.c.
7. Other trading liabilities (itemize and describe amounts included in Schedule HC-D, item 13 that are greater than \$25,000 and exceed 25% of the item)					
a. <i>BHTX F658</i>	F658				M.10.a.
b. <i>BHTX F659</i>	F659				M.10.b.
c. <i>BHTX F660</i>	F660				M.10.c.

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Schedule HC-E—Deposit Liabilities¹

Dollar Amounts in Thousands

	BHCB	Bil	Mil	Thou	
1. Deposits held in domestic offices of commercial bank subsidiaries of the reporting bank holding company:					
a. Demand deposits	2210				1.a
b. NOW, ATS, and other transaction accounts	3187				1.b
c. Money market deposit accounts and other savings accounts	2389				1.c
d. Time deposits of less than \$100,000	6648				1.d
e. Time deposits of \$100,000 or more	2604				1.e
2. Deposits held in domestic offices of other depository institutions that are subsidiaries of the reporting bank holding company:	BHOD				
a. Noninterest-bearing balances	3189				2.a
b. NOW, ATS, and other transaction accounts	3187				2.b
c. Money market deposit accounts and other savings accounts	2389				2.c
d. Time deposits of less than \$100,000	6648				2.d
e. Time deposits of \$100,000 or more	2604				2.e

MEMORANDA

	BHDM	Bil	Mil	Thou	
1. Brokered deposits less than \$100,000 with a remaining maturity of one year or less	A243				M.1.
2. Brokered deposits less than \$100,000 with a remaining maturity of more than one year	A164				M.2.
3. Time deposits of \$100,000 or more with a remaining maturity of one year or less	A242				M.3.
	BHFN				
4. Foreign office time deposits with a remaining maturity of one year or less	A245				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).

Name of Reporting Organization _____

Schedule RC-E—Deposit Liabilities

This schedule must be completed **only** by banking Edge corporations and banking agreement corporations.

	Total Deposit Liabilities Excluding IBFs								
	A. Transaction Accounts				B. Nontransaction Accounts				
	RCON	Bil	Mil	Thou	RCON	Bil	Mil	Thou	
Dollar Amount in Thousands									
1. Individuals, partnerships, and corporations (including all certified and official checks):									
a. U.S. addressees (domicile)	C040				C041				1.a.
b. Non-U.S. addressees (domicile)	C043				C044				1.b.
2. Commercial banks and other depository institutions in the U.S. (excluding their IBFs)	2206				2550				2.
3. Banks in foreign countries	2213				2236				3.
4. Foreign governments and official institutions (including foreign central banks)	2216				2377				4.
5. Not applicable									
6. Other	2255				2259				6.
7. Total deposits (sum of items 1.a through 6, columns A and B, must equal the sum of Schedule RC, Items 12.a and 12.b minus 12.)	2215				2385				7.

Schedule RC-K—Quarterly Averages

This schedule must be completed **only** by banking Edge corporations and banking agreement corporations.

	Dollar Amount in Thousands				
	RCFD	Bil	Mil	Thou	
1. Interest-bearing balances due from depository institutions	3381				1.
2. Federal funds sold and securities purchased under agreements to resell	3365				2.
3. Loans and leases, net of unearned income	3360				3.
4. Interest-bearing deposits	3404				4.
5. Federal funds purchased and securities sold under agreements to repurchase	3353				5.
6. Other borrowed money (including mortgage indebtedness and obligations under capitalized leases)	3355				6.
7. Total assets	3368				7.

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

This schedule must be completed by **all** Edge corporations and **all** agreement corporations.

	Dollar Amount in Thousands				
	RCFD	Bil	Mil	Thou	
1. Unused commitments on loans and all other lines of credit	6462				1.
2. Unused commitments on securities underwriting	3817				2.
3. Financial standby letters of credit and foreign office guarantees	3819				3.
4. Performance standby letters of credit and foreign office guarantees	3821				4.
5. Commercial and similar letters of credit	3411				5.
6. Not applicable					
7. All other off-balance sheet liabilities	3430				7.
DERIVATIVES POSITION INDICATORS					
8. Commitments to purchase foreign currencies and U.S. dollar exchange (spot, forward, and futures)	3415				8.
9. All other futures and forward contracts (excluding contracts involving foreign exchange)	6836				9.
10. Option contracts:					
a. Written option contracts	6837				10.a.
b. Purchased option contracts	6838				10.b.
11. Swaps (notional values):					
a. Interest rate swaps	3450				11.a.
b. Foreign exchange swaps (e.g., cross currency swaps)	3826				11.b.
c. Other swaps <i>Equity derivative swaps</i>	XXXX				11.c.
d. <i>Commodity and other swaps</i>	XXXX				11.d.

INSERT D

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INSERT A

- 4.a. Residential mortgage backed securities
- 4.b. Commercial mortgage backed securities

INSERT B

- 10. Liability for short positions:
 - a. Equity securities
 - b. Debt securities
 - c. All other assets

INSERT C

- 6.a. Gross fair value of commodity contracts
- 6.b. Gross fair value of physical commodities held in inventory

INSERT D

- a. Written option contracts:
 - (1) Interest rate contracts
 - (2) Foreign exchange contracts
 - (3) Equity derivative contracts
 - (4) Commodity and other contracts
- b. Purchased option contracts:
 - (1) Interest rate contracts
 - (2) Foreign exchange contracts
 - (3) Equity derivative contracts
 - (4) Commodity and other contracts