



Cash

RC-R Part II 1

Asset	Risk Weight
Currency and Coin (RC 1a)	0%
FRB Balances (RC 1b)	0%
FDIC/NCUA Insured portions of deposits (RC 1a or RC 1b)	0%
Uninsured deposit balances not covered by FDIC/NCUA insured limits (RC 1a or RC 1b)	20%
FHLB Balances (RC 1a or RC 1b)	20%
Cash Items in Process of Collection (RC 1a)	20%
All Other Cash balances not listed above (RC 1a or RC 1b)	100%

Securities | Held-to-Maturity Securities

RC-R Part II 2a

Asset	Risk Weight
U.S. Treasury (RC-B 1)	0%
U.S. Government agency obligations (exclude MBS) (RC-B 2)	0% Agencies 20% Sponsored Agencies
Residential mortgage pass-through securities: Issued or guaranteed by FNMA, FHLMC, or GNMA (RC-B 4a)	0% GNMA exposures 20% FNMA and FHLMC exposures
Other residential MBS issued or guaranteed by U.S. Government (RC-B 4b1)	0% GNMA exposures 20% Other Government sponsored agencies
Those Commercial MBS "Issued or guaranteed by FNMA, FHLMC, or GNMA", (RC-B 4c1a)	0% GNMA exposures 20% FNMA and FHLMC exposures
Those Commercial MBS "Issued or guaranteed by U.S. Government agencies or sponsored agencies" (RC-B 4c2a)	0% GNMA exposures 20% FNMA and FHLMC exposures



Securities | Held-to-Maturity securities

RC-R Part II 2a

Asset	Risk Weight
Securities issued by states and political subdivisions in the U.S. (RC-B 3)	20% that represent <u>general</u> obligation securities
	50% that represent <u>revenue</u> obligation securities
Other residential MBS "Collateralized by MBS issued or guaranteed by U.S. Government agencies or sponsored agencies" (RC-B 4b2)	20% Government agency or sponsored agencies
	50% that qualify for the 50% RW (excludes FDIC loss sharing agreement portions and interest-only securities)
	100% that qualify for the 100% RW (excludes portions subject to an FDIC loss-sharing agreement)
Any securities categorized as "Structured Financial Products" on Schedule RC-B that are not securitization exposures and qualify for 20% RW	20%
Other [residential mortgage] pass-through securities (RC-B 4a3)	50% that represent residential mortgage exposures that qualify for 50% RW
	100% that represent residential mortgage exposures that qualify for 100% RW
"All other residential MBS" (RC-B 4b3) (Refer to §.32 (g, h, & i) of regulatory capital rules)	50% Include MBS that qualify for 50% RW, excluding interest-only securities
	100% Include MBS that qualify for 100% RW
Other [commercial mortgage] pass through securities (RC-B 4c1b)	100%



Securities | Held-to-Maturity securities

RC-R Part II 2a

Asset	Risk Weight
All other commercial MBS (RC-B 4c2b)	100%
Asset-backed Securities (RC-B 5a)	100%
Structured Financial Products that are NOT securitization exposures (RC-B 5b)	100%
90 days or more past due or in nonaccrual status (except sovereign exposures, excluding portions that are covered by qualifying collateral or eligible guarantees as described in §.37 & §.36 of the regulatory capital rules)	150%

Securities | Available-for-Sale Securities

(excluding AFS securities that qualify as securitization exposures)

Note: Risk weight the amortized cost, not the fair value.

RC-R Part II 2b

Asset	Risk Weight
Unrealized Gain/Losses	Not Risk Weighted
U.S. Treasury (RC-B 1)	0%
U.S. Government agency obligations (exclude MBS) (RC-B 2)	0% Agencies 20% Sponsored Agencies
Residential mortgage pass-through securities: Issued or guaranteed by FNMA, FHLMC, or GNMA (RC-B 4a)	0% GNMA exposures 20% FNMA and FHLMC exposures
Other residential MBS issued or guaranteed by U.S. Government (RC-B 4b1)	0% GNMA exposures 20% Other Government sponsored agencies
Those Commercial MBS "Issued or guaranteed by FNMA, FHLMC, or GNMA", (RC-B 4c1a)	0% GNMA exposures 20% FNMA and FHLMC exposures
Those Commercial MBS "Issued or guaranteed by U.S. Government agencies or sponsored agencies" (RC-B 4c2a)	0% GNMA exposures 20% FNMA and FHLMC exposures
Securities issued by states and political subdivisions in the U.S. (RC-B 3)	20% that represent <u>general</u> obligation securities 50% that represent <u>revenue</u> obligation securities



Securities | Available-for-Sale Securities

(excluding AFS securities that qualify as securitization exposures)

Note: Risk weight the amortized cost, not the fair value.

RC-R Part II 2b

Asset	Risk Weight
Other residential MBS "Collateralized by MBS issued or guaranteed by U.S. Government agencies or sponsored agencies" (RC-B 4b2)	20% Government Agency or Sponsored Agencies
	50% that qualify for the 50% RW (excludes FDIC loss sharing agreement portions and interest-only securities)
	100% that qualify for the 100% RW (excludes portions subject to an FDIC loss-sharing agreement)
Any securities categorized as "Structured Financial Products" on Schedule RC-B that are not securitization exposures and qualify for 20% RW	20%
Other [residential mortgage] pass-through securities (RC-B 4a3)	50% that represent residential mortgage exposures that qualify for 50% RW
	100% that represent residential mortgage exposures that qualify for 100% RW
"All other residential MBS" (RC-B 4b3) (Refer to §.32 (g, h, & i) of regulatory capital rules)	50% Include MBS that qualify for 50% RW, excluding interest-only securities
	100% Include MBS that qualify for 100% RW
Other [commercial mortgage] pass through securities (RC-B 4c1b)	100%
All other commercial MBS (RC-B 4c2b)	100%
Asset-backed Securities (RC-B 5a)	100%
Structured Financial Products that are NOT securitization exposures (RC-B 5b)	100%
90 days or more past due or in nonaccrual status (except sovereign exposures, excluding portions that are covered by qualifying collateral or eligible guarantees as described in §.37 & §.36 of the regulatory capital rules of the regulatory capital rules)	150%



Securities | Available-for-Sale Securities

(excluding AFS securities that qualify as securitization exposures)

Note: Risk weight the amortized cost, not the fair value.

RC-R Part II 2b

Asset	Risk Weight
Portion that doesn't qualify as a securitization exposure of RC-2b that represents the adjusted carrying value of exposures that are significant investments in common stock of unconsolidated financial institutions that are not deducted from capital (Refer to §.51 to §.53 of the regulatory capital rules)	250%
For a bank that has not adopted ASU 2016-01, publicly traded AFS equity securities with readily determinable fair values (RC-B 7d)	300%
For a bank that has not adopted ASU 2016-01, AFS equity securities to investment firms with readily determinable fair values (RC-B 7d)	600%

Federal Funds Sold

RC-R Part II 3a

Asset	Risk Weight
Portions that are directly and unconditionally guaranteed by U.S. Government agencies or collateral that qualifies for zero percent RW	0%
Portions secured by exposures to U.S. Depository Institutions	20%
Secured by a collateral or a guarantee that qualifies for 20% RW	20%
Portion secured by collateral or guarantee that qualifies for 50% RW	50%
Portions secured by exposures to non-DI counterparties	100%
Portions secured by collateral or guarantee that qualifies for 100% RW	100%
Any Federal Funds <u>not included</u> in any other columns	100%
Portions classified due to CRC method	150%

Securities purchased under agreements to resell

RC-R Part II 3b

Asset	Risk Weight
Reverse Repo's Except for: <ul style="list-style-type: none">• Securitization exposure reported on RC-R Part II 9d• Off-Balance sheet portion reported on RC-R Part II 16	Not Risk Weighted



Loans and Leases HFS | Residential Mortgage Exposures

Residential Mortgage Exposures (include exposures that are 90 days past due or in nonaccrual status)

RC-R Part II 4a

Asset	Risk Weight
Loans that meet the definition of residential mortgage exposure or statutory multifamily mortgage that are secured by collateral or guarantee that qualifies for 0% RW	0%
Loans collateralized by deposits at the reporting institution	0%
Carrying value of the guaranteed portion of Federal Housing Administration (FHA) and Veterans Administration (VA) mortgage loans included in RC-C Part I 1c2a	20%
Portions of exposure covered by an FDIC loss-sharing agreement	20%
Qualifying loans from RC-C Part I 1c1 (1st lien ONLY), 1c2a, and 1d; MUST meet definition of a residential mortgage exposure in §.32(g) of the regulatory capital rules	50%
Loans that meet definition of statutory multifamily mortgage in §.2 of the regulatory capital rules	50%
Portion secured by a collateral or a guarantee that qualifies for 50% RW	50%
Portions not in any other columns or RW categories	100%

Loans and Leases HFS | HVCRE

High Volatility Commercial Real Estate exposures
(include exposures that are 90 days past due or in nonaccrual status)

RC-R Part II 4b

Asset	Risk Weight
Loans collateralized by deposits at the reporting institution	0%
Portions of exposure covered by an FDIC loss-sharing agreement or another 20% RW collateral or guarantee	20%
Portion secured by collateral or guarantee that qualifies for 50% RW	50%
Portion secured by collateral or guarantee that qualifies for 100% RW	100%



Loans and Leases HFS | HVCRE

High Volatility Commercial Real Estate exposures
(include exposures that are 90 days past due or in nonaccrual status)

RC-R Part II 4b

Asset Description	Risk Weight
Carrying value of HVCRE exposure, defined in §.2 of the regulatory capital rules, excluding portions that are covered by qualifying collateral or eligible guarantees as described in §.36 & §.37 of the regulatory capital rules	150%

Loans and Leases HFS | Exposures past due 90 days or more or on nonaccrual

RC-R Part II 4c

Asset	Risk Weight
Loans secured by a collateral or guarantee that qualifies for 0% RW	0%
Portions of loans and leases collateralized by deposits at the reporting institution	0%
Portion of loans secured by a collateral or guarantee that qualifies for 20% RW	20%
Portion of loans covered by an FDIC loss-sharing agreement	20%
Portion of loans secured by a collateral or guarantee that qualifies for 50% RW	50%
Portion of loans secured by a collateral or guarantee that qualifies for 100% RW	100%
Carrying value of loans not listed above, excluding portions covered by qualifying collateral or eligible guarantees	150%



Loans and Leases HFS | All other exposures

RC-R Part II 4d

Asset	Risk Weight
Carrying value of unconditionally guaranteed portion of HFS Small Business Administration (SBA) purchased in the secondary market	0%
Loans not reported in RC-R Part II 4a-4c that are secured by collateral or guarantee that qualifies for 0% RW	0%
Portions collateralized by deposits at the reporting institution	0%
Carrying value HFS loans to and acceptance of U.S. DI's that are reported on RC-C Part I, plus carrying value of guaranteed portion of HFS SBA loans reported in RC-C Part I and carrying value of HFS student loans reinsured by the U.S. Department of Education included in RC-C Part I 6d	20%
Loans HFS not reported in RC-R Part II 4a-4c that are secured by collateral or guarantee that qualifies for 20% RW	20%
Portions of loans and leases HFS covered by FDIC loss-sharing agreements	20%
HFS loans that meet the definition of presold construction loans in §.2 of the regulatory capital rules that qualify for 50% RW	50%
Loans not reported in RC-R Part II 4a-4c that are secured by collateral or guarantee that qualifies for 50% RW	50%
Carrying value of HFS loans reported in RC-4a not included in Columns C-H, J, or R	100%
1-4 family construction loans in RC-C Part I 1a1 & loans secured by multifamily residential properties reported in RC-C Part I 1d with original amount greater than \$1 million	100%
Carrying Value of HFS loans that meet definition of presold construction loans in §.2 of the regulatory capital rules that qualify for 100% RW	100%
Loans not reported in RC-R Part II 4a-4c that are secured by collateral or has a guarantee that qualifies for 100% RW	100%



Loans and Leases HFI | Residential Mortgage Exposures

Residential Mortgage Exposures (include exposures that are 90 days past due or in nonaccrual status)

RC-R Part II 5a

Asset	Risk Weight
Loans that meet the definition of residential mortgage exposure or statutory multifamily mortgage that are secured by collateral or guarantee that qualifies for 0% RW	0%
Loans and leases collateralized by deposits at the reporting institution	0%
Carrying value of the guaranteed portion of Federal Housing Administration (FHA) and Veterans Administration (VA) mortgage loans included in RC-C Part I 1c2a	20%
Portion of loan that meets definition of residential mortgage exposure or statutory multifamily mortgage that are secured by collateral or guarantee that qualifies for 20% RW	20%
Portion of loans covered by FDIC loss-sharing agreement	20%
Carrying value of loans secured by 1-4 family residential properties in RC-C Part I 1c1 (ONLY qualifying 1st mortgages)	50%
Qualifying Residential mortgage exposures on RC-C Part I 1c2a and RC-C Part I 1d	50%
Loans that meet the definition of residential mortgage exposure and qualify for 50% RW under §.32(g) of the regulatory capital rules	50%
Modified and prudently underwritten 1-4 1st lien family or multifamily residential properties not 90 days or more past due or nonaccrual and have been restructured or modified	50%
Secured by collateral or guarantee that qualifies for 50% RW	50%
1st Lien Mortgage exposures that meet the definition of residential mortgage exposure that are 90 days past due or in nonaccrual status	100%
Carrying value of loans not included in Column C, G, H, or R. (Jr Liens RC-C Part I 1c2b)	100%



Loans and Leases HFI | HVCRE

High Volatility Commercial Real Estate exposures (include exposures that are 90 days past due or in nonaccrual status)

RC-R Part II 5b

Asset	Risk Weight
HVCRE loans secured by collateral or guarantee that qualifies as a 0% RW	0%
HVCRE loans collateralized by deposits at the reporting institution	0%
HVCRE loans secured by collateral or guarantee that qualifies as a 20% RW	20%
HVCRE loans or portions collateralized by an FDIC loss-sharing agreement	20%
HVCRE loans secured by collateral or guarantee that qualifies as a 50% RW	50%
HVCRE loans secured by collateral or guarantee that qualifies as a 100% RW	100%
Carrying value of HVCRE exposures, defined in §.2 of the regulatory capital rules, excluding portions that are covered by qualifying collateral or eligible guarantees as described in §.36 & §.37 of the regulatory capital rules	150%

Loans and Leases HFI | Exposures past due 90 days or more or on nonaccrual

RC-R Part II 5c

Asset	Risk Weight
Loans secured by a collateral or guarantee that qualifies for 0% RW	0%
Portions of loans and leases collateralized by deposits at the reporting institution	0%
Portion of loans secured by a collateral or guarantee that qualifies for 20% RW	20%
Portion of loans covered by an FDIC loss-sharing agreement	20%
Portion of loans secured by a collateral or guarantee that qualifies for 50% RW	50%
Portion of loans secured by a collateral or guarantee that qualifies for 100% RW	100%



Loans and Leases HFI | Exposures past due 90 days or more or on nonaccrual

RC-R Part II 5c

Asset	Risk Weight
Carrying value of loans not listed above, excluding portions covered by qualifying collateral or eligible guarantees	150%

Loans and Leases | All other exposures

RC-R Part II 5d

Asset	Risk Weight
Carrying value of unconditionally guaranteed portion of SBA "Guaranteed Interest Certificates" purchased in the secondary market that are included in RC-C Part I	0%
Portion of loans not reported in RC-R Part II, Lines 5a through 5c that are secured by a collateral or guarantee that qualifies for 0% RW	0%
Portion of loans collateralized by deposits at the reporting institution	0%
Carrying value of loans to and acceptances of other U.S. Deposit Institutions excluding carrying value of any long-term exposures to non-Organization for Economic Cooperation and Development (OECD) banks plus the carrying value of the guaranteed portion of SBA loans originated and held by the reporting bank plus a portion of student loans reinsured by the U.S. Department of Education included in RC-C Part 1 6d	20%
Portion of loans not reported on RC-R Part II Lines 5a through 5c that are secured by a collateral or has a guarantee that qualifies for a 20% RW	20%
Portions of loans covered by FDIC loss-sharing agreements	20%
Carrying value of loans that meet the definition of a presold construction loans in §.2 of the regulatory capital rules that qualify for 50% RW	50%
Portion of any loans not on RC-R Part II 5a-5c that are secured by a collateral or has a guarantee that qualifies for the 50% RW	50%



Loans and Leases | All other exposures
RC-R Part II 5d

Asset	Risk Weight
Carrying value of loans not included in Column C, H, J, or R excluding loans that are assigned higher than 100%	100%
1-4 family construction loans reported on RC-C Part I 1a1 and multifamily residential property reported on RC-C Part I 1d with an original amount greater than \$1 million	100%
Carrying value of loans that meet the definition of presold construction loans in §.2 of the regulatory capital rules that qualify for 100% RW	100%
Portion of loans not on RC-R Part II 5a-5c that are secured by a collateral or has a guarantee that qualifies for 100% RW	100%

Allowances for Loan and Lease Losses
RC-R Part II 6

Asset	Risk Weight
Allowance for Loan and Lease Losses (ALLL)	Not Risk Weighted



Trading Assets

(excluding trading assets that qualify as securitization exposures)

RC-R Part II 7

Asset	Risk Weight	
If subject to market risk capital rule, include Fair Value of the trading assets as defined in RC-R Part II 27	Not Risk Weighted	
Fair Value of derivative contracts (must complete RC-D and RC 5)	Not Risk Weighted	
Credit equivalent amounts in RC-R Part II 20 & 21	Not Risk Weighted	
U.S. Treasury securities (RC-D 1)	0%	
Fair Value of securities issued by U.S. Government Agencies (RC-D 2)	0%	U.S. Government Agencies
	20%	U.S. Government Sponsored-Agencies
Fair Value of Mortgage Backed Securities (RC-D 4)	0%	GNMA exposures
	20%	FNMA and FHLMC exposures
	50%	MBS with guarantees that qualify for 50%
	100%	MBS with guarantees that qualify for 100%
Fair Value portion of trading assets that is secured by collateral or a guarantee that qualifies for 0% RW including portion collateralized by deposits at the reporting institution	0%	
Fair Value of Securities issued by states and political subdivisions in the U.S. (RC-D 3)	20%	that represent <u>general</u> obligation securities
	50%	that represent <u>revenue</u> obligation securities



Trading Assets

(excluding trading assets that qualify as securitization exposures)

RC-R Part II 7

Asset	Risk Weight
Fair Value of Other Debt securities (RC-D 5)	20% Asset Backed Securities, Structured financial products and other debt securities 100% represent exposures to corporate entities and special purpose vehicles (SPVs)
Portion of loans to and acceptances of U.S. Depository Institutions (RC-D 6)	20%
Fair Value portion of Certificates of Deposits (RC-D 9)	20%
Fair Value portion of trading assets that are secured by collateral or guarantee that qualifies for 20% RW including portion of trading assets covered by FDIC loss-sharing agreements	20%
Fair Value portion of trading assets that are secured by collateral or has a guarantee that qualifies for 50% RW	50%
Fair Value of significant investments in the capital of unconsolidated financial institutions in the form of common stock held as trading assets that does not exceed the 10% and 15% common equity tier 1 capital deduction thresholds	100%
Publicly traded equity exposures and equity exposures to investment funds (including mutual funds) that do not exceed 10% of total capital	100%
Fair Value of trading assets not reported in Column C-H, J-N, and R	100%
Fair Value portion of trading assets that are secured by a collateral or has a guarantee that qualifies for 100% RW	100%
Exposure amounts that are 90 days or more past due or in nonaccrual status excluding portions covered by qualifying collateral or eligible guarantees	150%



Trading Assets

(excluding trading assets that qualify as securitization exposures)

RC-R Part II 7

Asset	Risk Weight
Fair Value of trading assets that represent exposures that are significant investments in the common stock of unconsolidated financial institutions that are not deducted from capital	250%
Fair Value of trading assets that represent equity securities with readily determinable fair value	300%
Fair Value of trading assets that represent equity securities (other than those issued by investment firms) that do not have readily determinable Fair Value	400%
Fair Value of trading assets that represent equity exposures to investment firms	600%



All other assets

RC-R Part II 8

Asset	Risk Weight
Goodwill (RC-M 2b)	Not Risk Weighted
Intangible assets other than Goodwill and MSA's, net of deferred tax liabilities (RC-R Part 1 7)	Not Risk Weighted
Deferred tax assets that arise from net operating losses and tax credit carry forwards, net of related valuation allowance and deferred tax liabilities reported (RC-R Part I 8)	Not Risk Weighted
Fair Value of Over-The-Counter derivative contracts and derivative contracts that are cleared transactions (RC 11)	Not Risk Weighted
Non-significant investments in the capital of unconsolidated financial institutions that have been deducted from RC-R Part I 11, 24, & 33 (RC 8 & 11)	Not Risk Weighted
Significant investments in capital of unconsolidated financial institutions not in the form of common stock and have been deducted from RC-R 11, 24, & 33 (RC 8 & 11)	Not Risk Weighted
Items subject to 10% and 15% common equity tier 1 capital threshold limitations that have been deducted in RC-R Part I 13-16	Not Risk Weighted
Unsettled transactions (failed trades) (RC 11)	Not Risk Weighted
Carrying Value of Federal Reserve Bank stock (RC-F 4)	0%
Accrued Interest receivable on assets in 0% RW	0%
Carrying Value of gold bullion not held for trading in bank's own vault	0%
Portion of assets that are secured by a collateral or has a guarantee that qualifies for 0% RW including the portion of these assets collateralized by deposits in the reporting institution	0%



All other assets

RC-R Part II 8

Asset	Risk Weight
Carrying Value of Federal Home Loan Bank stock (RC-F 4)	20%
Accrued Interest receivable on assets in 20% RW	20%
Portion of customers' acceptance liability that has been participated to other Depository Institutions	20%
Portion of assets that are secured by a collateral or has a guarantee that qualifies for 20% RW including portion of these assets covered by FDIC loss-sharing agreements	20%
Accrued Interest receivable on assets included in 50% RW	50%
Portion of assets that are secured by a collateral or has a guarantee that qualifies for 50% RW	50%
Accrued Interest receivable on assets included in 100% RW	100%
All other assets not otherwise listed	100%
Amounts of items that do not exceed the 10% and 15% common equity tier 1 capital deduction thresholds (significant investments in capital of unconsolidated financial institutions, Mortgage Servicing Assets, and Deferred Tax Assets from operating loss carrybacks)	100%
Publicly traded equity exposures, equity exposures without readily determinable Fair Value, and equity exposures to investment funds to the extent that the aggregate carrying value does not exceed 10% of total capital. (Greater than 10% amount reported in Columns L, M, or N (300%, 400%, or 600%))	100%
Portion of assets that are secured by a collateral or has a guarantee that qualifies for 100% RW	100%



All other assets

RC-R Part II 8

Asset	Risk Weight
Accrued Interest Receivable on assets included in 150% RW	150%
Portion of assets that are secured by a collateral or has a guarantee that qualifies for the 150% RW	150%
Fair Value of publicly traded equity securities with readily determinable Fair Value reported in RC 8 & 9	300%
Historical cost of equity securities (other than those issued by investment firms) that do not have readily determinable Fair Value (RC-F 4)	400%
Historical cost of equity securities issued by investment firms that do not have readily determinable Fair Value (RC-F 4)	600%

All other assets | Separate Account Bank-Owned Life Insurance

RC-R Part II 8a

Asset	Risk Weight
Investment in bank-owned life insurance that is solely a general account insurance product of which the portion of the carrying value that represents general account claims on the insurer, including items such as deferred acquisition costs (DAC) and mortality reserves realizable as of the balance sheet date, and any portion of the carrying value attributable to a Stable Value Protection (SVP) contract	100%
For all other life insurance products. The risk weight depends on the type of insurance policy. • Carrying Value of bank's investment in separate account life insurance products including hybrid separate account products is reported in Column R • The risk weighted amount is reported in Column S	Varies



All other assets | Default Fund Contributions to Central Counterparties

(only applies to banks that are clearing members)

RC-R Part II 8b

Asset	Risk Weight
Default Fund Contributions to Central Counterparties <ul style="list-style-type: none">Aggregate on and off-balance sheet amount of contributions is reported in Column RTotal amount of RW assets for a clearing member bank's default fund contributions to CCPs and the sum of RW assets for a clearing member bank's default fund contributions to all non-qualifying CCPs plus contributions to all qualifying central counterparties (QCCPs) is reported in Column S	Varies

On-Balance Sheet Securitization Exposures | HTM Securities

RC-R Part II 9a

Asset	Risk Weight
On-balance sheet securitization exposures: HTM securities <ul style="list-style-type: none">Carrying value of the HTM securitization exposure is reported in Column AAdjustment to carrying value is reported in Column B	1250% Varies SSFA calculation Varies Gross Up Approach calculation



On-Balance Sheet Securitization Exposures | AFS Securities

RC-R Part II 9b

Asset	Risk Weight	
On-balance sheet securitization exposures: AFS securities	1250%	
<ul style="list-style-type: none">Carrying value of the AFS securitization exposure is reported in Column AAdjustment to carrying value is reported in Column B	Varies	SSFA calculation
	Varies	Gross Up Approach calculation

On-Balance Sheet Securitization Exposures | Trading Assets

RC-R Part II 9c

Asset	Risk Weight	
On-balance sheet securitization exposures: Trading Assets	1250%	
<ul style="list-style-type: none">Carrying value of the Trading Assets securitization exposure is reported in Column AAdjustment to carrying value is reported in Column B	Varies	SSFA calculation
	Varies	Gross Up Approach calculation



On-Balance Sheet Securitization Exposures | All Other

RC-R Part II 9d

Asset	Risk Weight	
On-balance sheet securitization exposures: All Other Assets	1250%	
• Carrying value of all other assets securitization exposure is reported in Column A	Varies	SSFA calculation
• Adjustment to carrying value is reported in Column B	Varies	Gross Up Approach calculation

Off-Balance Sheet Securitization Exposures

RC-R Part II 10

Asset	Risk Weight	
On-balance sheet securitization exposures	1250%	
• Carrying value of all off-balance sheet securitization exposure is reported in Column A	Varies	SSFA calculation
• Adjustment to carrying value is reported in Column B	Varies	Gross Up Approach calculation