

Fair value measurements using significant unobservable inputs											
Six months ended June 30, 2022 (in millions)	Fair value at Jan 1, 2022	Total realized/ unrealized gains/ (losses)	Purchases ^(g)	Sales	Settlements ^(h)	Transfers into level 3	Transfers (out of) level 3	Fair value at June 30, 2022	Change in unrealized gains/ (losses) related to financial instruments held at June 30, 2022		
Assets: ^(a)											
Federal funds sold and securities purchased under resale agreements	\$ —	\$ —	\$ —	\$ —	\$ —	\$ 1	\$ —	\$ 1	\$ —		
Trading assets:											
Debt instruments:											
Mortgage-backed securities:											
U.S. GSEs and government agencies	\$ 265	\$ 26	\$ 665	\$ (125)	\$ (28)	\$ —	\$ —	\$ 803	\$ 24		
Residential - nonagency	28	—	5	—	(12)	—	(7)	14	(1)		
Commercial - nonagency	10	—	—	—	—	—	—	10	—		
Total mortgage-backed securities	303	26	670	(125)	(40)	—	(7)	827	23		
Obligations of U.S. states and municipalities	7	—	—	—	—	—	—	7	—		
Non-U.S. government debt securities	81	(42)	405	(266)	—	43	(16)	205	(106)		
Corporate debt securities	332	(35)	333	(71)	(37)	98	(46)	574	(44)		
Loans	708	(37)	419	(262)	(159)	525	(296)	898	(13)		
Asset-backed securities	26	—	2	(10)	—	5	(3)	20	—		
Total debt instruments	1,457	(88)	1,829	(734)	(236)	671	(368)	2,531	(140)		
Equity securities	662	(912)	321	(301)	—	959	(68)	661	(474)		
Physical Commodities	—	—	2	—	—	—	—	2	—		
Other	160	67	26	—	(163)	—	(3)	87	70		
Total trading assets - debt and equity instruments	2,279	(933) ^(c)	2,178	(1,035)	(399)	1,630	(439)	3,281	(544) ^(c)		
Net derivative receivables: ^(b)											
Interest rate	(16)	393	225	(229)	256	17	(226)	420	428		
Credit	74	331	8	(7)	(161)	(2)	6	249	330		
Foreign exchange	(419)	538	147	(43)	32	18	(28)	245	486		
Equity	(3,626)	2,568	660	(1,025)	303	(558)	444	(1,234)	2,975		
Commodity	(907)	804	68	(206)	268	(1)	—	26	469		
Total net derivative receivables	(4,894)	4,634 ^(c)	1,108	(1,510)	698	(526)	196	(294)	4,688 ^(c)		
Available-for-sale securities:											
Mortgage-backed securities	—	—	—	—	—	—	—	—	—		
Corporate debt securities	161	8	17	—	—	—	—	186	8		
Total available-for-sale securities	161	8 ^(d)	17	—	—	—	—	186	8 ^(d)		
Loans	1,933	16 ^(c)	394	(100)	(531)	616	(308)	2,020	(24) ^(c)		
Mortgage servicing rights	5,494	1,613 ^(e)	1,471	(671)	(468)	—	—	7,439	1,613 ^(e)		
Other assets	306	125 ^(c)	46	(28)	(37)	2	(6)	408	119 ^(c)		
Fair value measurements using significant unobservable inputs											
Six months ended June 30, 2022 (in millions)	Fair value at Jan 1, 2022	Total realized/ unrealized (gains)/ losses	Purchases	Sales	Issuances	Settlements ^(h)	Transfers into level 3	Transfers (out of) level 3	Fair value at June 30, 2022	Change in unrealized (gains)/losses related to financial instruments held at June 30, 2022	
Liabilities: ^(a)											
Deposits	\$ 2,317	\$ (302) ^{(c)(f)}	\$ —	\$ —	\$ 246	\$ (69)	\$ —	\$ (160)	\$ 2,032	\$ (298) ^{(c)(f)}	
Short-term borrowings	2,481	(387) ^{(c)(f)}	—	—	2,386	(2,383)	15	(11)	2,101	7 ^{(c)(f)}	
Trading liabilities - debt and equity instruments	30	(16) ^(c)	(34)	34	—	—	44	(2)	56	15 ^(c)	
Accounts payable and other liabilities	69	(6) ^(c)	(28)	43	—	—	1	(6)	73	(6) ^(c)	
Long-term debt	24,374	(4,308) ^{(c)(f)}	—	—	7,520	(4,521)	442	(430)	23,077	(4,151) ^{(c)(f)}	