

Field No.	Field Name	Description	Allowable Values
1	Identifier Type	Report the identifier type for an investment security for which the BHC or IHC or SLHC has an existing qualifying accounting hedging relationship, and whose identifier value is provided in Field 2 ("Identifier Value"). If more than one distinct qualifying hedging relationship exists for the security, please list the security more than once.	See Securities 1 instructions
2	Identifier Value	Report the identifier value for an investment security for which the BHC or IHC or SLHC has an existing qualifying accounting hedging relationship. If more than one distinct qualifying hedging relationship exists for the security, please list the security more than once.	See Securities 1 instructions
3	Amortized Cost (USD Equivalent)	Report the amortized cost (USD equivalent) of the security being hedged. This amount should equal the amount recorded in the Securities 1 file for this security, unless the amount in Securities 1 contains trade lots or holdings that are not part of the hedging relationship, in which case only include the amortized cost of the holdings of the security that are hedged under the qualifying hedging relationship.	See Securities 1 instructions
4	Market Value (USD Equivalent)	Report the market value (USD equivalent) of the security being hedged. This amount should equal the amount recorded in the Securities 1 file for this security, unless the amount in Securities 1 contains trade lots or holdings that are not part of the hedging relationship, in which case only include the amortized cost of the holdings of the security that are hedged under the qualifying hedging relationship.	See Securities 1 instructions
5	Accounting Intent (AFS, HTM, EQ)	Indicate whether the security being hedged is available-for-sale (AFS), held-to-maturity (HTM), or an equity security (EQ).	See Securities 1 instructions
6	Type of Hedge(s)	Report the type of hedge (fair value or cash flow hedge) associated with the holding as defined by ASC 815. Make this indication for each hedged security, whether it is hedged individually or is hedged as part of a portfolio of assets with similar risk that are hedged as a group in line with ASC 815-20-25-12 (b), ASC 815-20-2512A, or ASC 815-10-25-15.	1= Fair Value Hedge, 2=Cash Flow Hedge.

Field No.	Field Name	Description	Allowable Values
7	Hedged Risk	Indicate the risk being hedged, among the potential hedged risks described under ASC 815-20-25-12 and ASC 815-20-25-15.	1=Overall Change in Fair Value or Variability in Cash Flows, 2=Interest Rate Risk, 3=Foreign Exchange Risk, 4=Credit Risk, 5 = Interest Rate Risk & Foreign Exchange Risk, 6= Interest Rate Risk & Credit Risk, 7= Foreign Exchange Risk & Credit Risk, 8 = Interest Rate Risk & Foreign Exchange Risk & Credit Risk, 9= Change in Fair Value of Embedded Call or Put Option, 10=Other, 11= Not applicable.
8	Hedge Interest Rate	For hedges of interest rate risk, indicate the benchmark interest rates from among those eligible under ASC 815-20-25-6A and other relevant guidance.	1=US Treasury Security Interest Rate, 2=London Interbank Offered Rate (LIBOR) Swap Rate, 3=Federal Funds Effective Swap Rate, 4 =Other, 5 = Not applicable.
9	Hedge Percentage	<p>Indicate, in the case of a designated fair value hedge, the portion of the asset being hedged, as determined according to ASC 815-20-25-12 (b) and ASC 815-20-25-12A. Enter a decimal value.</p> <p>If the hedge is allocated to 100 percent of the securities notional or 100 percent of the hedged risk associated with the investment amounts reported in Fields 3 and 4 (amortized cost and market value), please enter a value of 1.</p> <p>If the associated hedge is a designated cash flow hedge of foreign currency fluctuation, please indicate the percentage of principal or interest cash flows (as applicable) being hedged in accordance with ASC 815-20-25-41.</p>	Enter a numeral in decimal format with up to 4 decimal places between 0 and 1, inclusive.
10	Hedge Horizon	<p>If the hedge is a fair value hedge, report the latest date of the remaining effectiveness horizon (e.g., the remaining life of the derivative instrument or an applicable shorter period, as discussed in ASC 815-20-25-118), consistent with the documented risk management strategy for the fair value hedge.</p> <p>If the hedge is a cash flow hedge, report the latest date within which the latest transaction covered by the hedge is expected to occur, in line with the documentation requirements under ASC 815-20-25-3 and the effectiveness testing requirements under ASC 815-20-25.</p>	Must be in yyyy-mm-dd format, e.g.: 2005-02-01 1999-12-14

Field No.	Field Name	Description	Allowable Values
11	Hedged Cash Flow	Indicate the type of cash flow associated with the hedge if it is a cash flow hedge.	1=Principal and Interest Cash Flows, 2=Interest Only, 3=Principal Only, 4=A Fixed Portion of Either Principal or Interest Cash Flows, 5=Other 6= Not applicable.
12	Sidedness	Indicate whether the hedging instrument provides a one-sided effective offset of the hedged risk, as permitted under ASC 815-20-25-76.	1=One-sided. 2= Not One-sided.
13	Hedging Instrument at Fair Value	Indicate the USD-equivalent fair value of the hedging instrument used to hedge the security under the indicated hedging relationship. The hedging instrument associated with the hedged security may consist of a proportion of a whole derivative (see ASC 815-20-25-45), in which case report the applicable portion of the hedging derivative's fair value. In addition, more than one instrument may be used in combination as a hedging instrument, in which case report the sum of the allocable fair values of these instruments.	Rounded positive or negative whole dollar amount with no cents, e.g.: 20000000 Supply numeric values without any non-numeric formatting (no dollar sign, commas or decimal). For negative values use a negative sign '-', not parentheses.
14	Effective Portion of Cumulative Gains and Losses	Indicate the effective portion of the gains and losses in the quarter in USD of the hedging instrument(s), associated with the hedged risk and hedged percentage of the security.	Rounded positive or negative whole dollar amount with no cents, e.g.: 20000000 Supply numeric values without any non-numeric formatting (no dollar sign, commas or decimal). For negative values use a negative sign '-', not parentheses.
15	ASU 2017-12 Hedge Designations	Indicate if any of the ASU 2017-12 hedge designations allowed in conjunction with partial-term hedging election in ASC 815-20-25-12b(2)(ii) are applicable. These designations are described in ASC 815-20-25-12A and 815-25-35-13B.	1= Last-of-Layer; 2= One or more selected contractual cash flows; 3= Not applicable