

FR Y-14A Schedule A - Summary

Summary Submission Cover Sheet

All BHCs are expected to complete a version of the Summary template for each required scenario - *BHC Baseline, BHC Stress, Supervisory Baseline, and Supervisory Stress* - and additional scenarios that are named accordingly.

BHCs should complete all relevant cells in the corresponding worksheets, including this cover page. BHCs should not complete any shaded cells.

Please ensure that the data submitted in this Summary Template match what was submitted in other data templates.

Please do not change the structure of this workbook.

Please note that unlike FR Y-9C reporting, all actual and projected income statement figures should be reported on a quarterly basis, and not on a cumulative basis

Any questions should be directed to [info@CCAR.frb.org](mailto:info@CCAR.frb.org).

Institution Name:	<input type="text"/>
RSSD ID:	
Source:	BHC
Submission Date (MM/DD/YYYY):	<input type="text"/>
When Received:	

Please indicate the scenario associated with this submission using the following drop-down menu:

Briefly describe the scenario below:

**FR Y-14A Schedule A.1.a - Income Statement**[illegible]

## FR Y-14A Schedule A.1.a - Income Statement

[illegible]

**FR Y-14A Schedule A.1.a - Income Statement**

Actual in \$Millions				Projected in \$Millions										Sums in \$Millions		
Item	as of date			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 2 - PQ 5	PQ 6 - PQ 9	PQ 9 - Quarter	
78 Loans Secured by Farmland	CASIP591		CPSIP591													
79 Real Estate Loans (Not in Domestic Offices)	CASIP592		CPSIP592	-	-	-	-	-	-	-	-	-				
80 Residential Mortgages	CASIP593		CPSIP593													
81 CRE Loans	CASIP594		CPSIP594													
82 Farmland	CASIP595		CPSIP595													
83 C&I Loans	CASIP596		CPSIP596	-	-	-	-	-	-	-	-	-				
84 C&I Graded	CASIP597		CPSIP597													
85 Small Business (Scored/Delinquency Managed)	CASIP598		CPSIP598													
86 Corporate and Business Cards	CASIP599		CPSIP599													
87 Credit Cards	CASIP600		CPSIP600													
88 Other Consumer	CASIP601		CPSIP601													
89 All Other Loans and Leases	CASIP602		CPSIP602													
90 Unallocated	CASIP603		CPSIP603													
91 Provisions during the quarter	CASI4230		CPSI4230	-	-	-	-	-	-	-	-	-	-	-	-	
92 Real Estate Loans (in Domestic Offices)	CASIP604		CPSIP604	-	-	-	-	-	-	-	-	-	-	-	-	
93 Residential Mortgages	CASIP605		CPSIP605	-	-	-	-	-	-	-	-	-	-	-	-	
94 First Lien Mortgages	CASIP606		CPSIP606													
95 Closed-End Junior Liens	CASIP607		CPSIP607													
96 HELOCs	CASIP608		CPSIP608													
97 CRE Loans	CASIP609		CPSIP609	-	-	-	-	-	-	-	-	-	-	-	-	
98 Construction	CASIP610		CPSIP610													
99 Multifamily	CASIP611		CPSIP611													
100 Nonfarm, Non-residential	CASIP612		CPSIP612													
101 Loans Secured by Farmland	CASIP613		CPSIP613													
102 Real Estate Loans (Not in Domestic Offices)	CASIP614		CPSIP614	-	-	-	-	-	-	-	-	-	-	-	-	
103 Residential Mortgages	CASIP615		CPSIP615													
104 CRE Loans	CASIP616		CPSIP616													
105 Farmland	CASIP617		CPSIP617													
106 C&I Loans	CASIP618		CPSIP618	-	-	-	-	-	-	-	-	-	-	-	-	
107 C&I Graded	CASIP619		CPSIP619													
108 Small Business (Scored/Delinquency Managed)	CASIP620		CPSIP620													
109 Corporate and Business Cards	CASIP621		CPSIP621													
110 Credit Cards	CASIP622		CPSIP622													
111 Other Consumer	CASIP623		CPSIP623													
112 All Other Loans and Leases	CASIP624		CPSIP624													
113 Unallocated	CASIP625		CPSIP625													
114 Net charge-offs during the quarter	CASIP626		CPSIP626	-	-	-	-	-	-	-	-	-	-	-	-	
115 Other ALLL Changes	CASIP627		CPSIP627													
116 ALLL, current quarter	CASI3123		CPSI3123	-	-	-	-	-	-	-	-	-	-	-	-	
PRE-PROVISION NET REVENUE																
117 Net interest income	CASI4074		CPSI4074	-	-	-	-	-	-	-	-	-	-	-	-	
118 Noninterest income	CASI4079		CPSI4079	-	-	-	-	-	-	-	-	-	-	-	-	
119 Noninterest expense	CASIP630		CPSIP630	-	-	-	-	-	-	-	-	-	-	-	-	
120 Pre-Provision Net Revenue	CASIP631		CPSIP631	-	-	-	-	-	-	-	-	-	-	-	-	

**FR Y-14A Schedule A.1.a - Income Statement**[illegible]





## FR Y-14A Schedule A.1.b - Balance Sheet

Item			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
Projected in \$Millions											
<b>LOANS HELD FOR INVESTMENT AT AMORTIZED COST</b>											
52	<b>Real Estate Loans (in Domestic Offices)</b>	CPSBP676	-	-	-	-	-	-	-	-	-
53	<b>First Lien Mortgages</b>	CPSBP677	-	-	-	-	-	-	-	-	-
54	First Lien Mortgages	CPSBP381	-	-	-	-	-	-	-	-	-
55	First Lien HELOAN	CPSBP389	-	-	-	-	-	-	-	-	-
56	<b>Second / Junior Lien Mortgages</b>	CPSBP678	-	-	-	-	-	-	-	-	-
57	Closed-End Junior Liens	CPSBP397	-	-	-	-	-	-	-	-	-
58	HELOCs	CPSBP405	-	-	-	-	-	-	-	-	-
59	<b>CRE Loans</b>	CPSBP679	-	-	-	-	-	-	-	-	-
60	Construction	CPSBP680									
61	Multifamily	CPSBP681									
62	Nonfarm, Non-residential	CPSBP682	-	-	-	-	-	-	-	-	-
63	Owner-Occupied	CPSBP683									
64	Non-Owner-Occupied	CPSBP684									
65	<b>Loans Secured by Farmland</b>	CPSBP685									
66	<b>Real Estate Loans (Not in Domestic Offices)</b>	CPSBP686	-	-	-	-	-	-	-	-	-
67	First Lien Mortgages	CPSBP415	-	-	-	-	-	-	-	-	-
68	Second / Junior Lien Mortgages	CPSBP423	-	-	-	-	-	-	-	-	-
69	<b>CRE Loans</b>	CPSBP687	-	-	-	-	-	-	-	-	-
70	Construction	CPSBP688									
71	Multifamily	CPSBP689									
72	Nonfarm, Non-residential	CPSBP690	-	-	-	-	-	-	-	-	-
73	Owner-Occupied	CPSBP691									
74	Non-Owner-Occupied	CPSBP692									
75	Loans Secured by Farmland	CPSBP693									
76	<b>C&amp;I Loans</b>	CPSBP694	-	-	-	-	-	-	-	-	-
77	C&I Graded	CPSBP695									
78	Small Business (Scored/Delinquency Managed)	CPSBP696	-	-	-	-	-	-	-	-	-
79	Business and Corporate Card	CPSBP697	-	-	-	-	-	-	-	-	-
80	<b>Credit Cards</b>	CPSBP698	-	-	-	-	-	-	-	-	-
81	<b>Other Consumer</b>	CPSBP699	-	-	-	-	-	-	-	-	-



**FR Y-14A Schedule A.1.b - Balance Sheet**

Item		Projected in \$Millions								
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
82	Auto Loans	CPSBP700	-	-	-	-	-	-	-	-
83	Student Loans	CPSBP491	-	-	-	-	-	-	-	-
84	Other loans backed by securities (non-purpose lending)	CPSBP701								
85	Other	CPSBP702	-	-	-	-	-	-	-	-
86	<b>Other Loans and Leases</b>	CPSBP703	-	-	-	-	-	-	-	-
87	Loans to Foreign Governments	CPSBP704								
88	Agricultural Loans	CPSBP705								
89	Loans for purchasing or carrying securities (secured or unsecured)	CPSBP706								
90	Loans to Depositories and Other Financial Institutions	CPSBP707								
91	All Other Loans and Leases	CPSBP708	-	-	-	-	-	-	-	-
92	All Other Loans (exclude consumer loans)	CPSBP709								
93	All Other Leases	CPSBP710								
94	<b>Total Loans and Leases</b>	CPSBP711	-	-	-	-	-	-	-	-

**Loans Held for Sale and Loans Accounted for under the Fair Value Option**

95	<b>Real Estate Loans (in Domestic Offices)</b>	CPSBP712	-	-	-	-	-	-	-	-
96	First Lien Mortgages	CPSBP713	-	-	-	-	-	-	-	-
97	Second / Junior Lien Mortgages	CPSBP714	-	-	-	-	-	-	-	-
98	CRE Loans	CPSBP715	-	-	-	-	-	-	-	-
99	Loans Secured by Farmland	CPSBP716	-	-	-	-	-	-	-	-
100	<b>Real Estate Loans (Not in Domestic Offices)</b>	CPSBP717	-	-	-	-	-	-	-	-
101	Residential Mortgages	CPSBP718	-	-	-	-	-	-	-	-
102	CRE Loans	CPSBP719	-	-	-	-	-	-	-	-
103	Loans Secured by Farmland	CPSBP720	-	-	-	-	-	-	-	-
104	<b>C&amp;I Loans</b>	CPSBP721	-	-	-	-	-	-	-	-
105	<b>Credit Cards</b>	CPSBP722	-	-	-	-	-	-	-	-
106	<b>Other Consumer</b>	CPSBP723	-	-	-	-	-	-	-	-
107	<b>Other Loans and Leases</b>	CPSBP724	-	-	-	-	-	-	-	-
108	<b>Total Loans Held for Sale and Loans Accounted for under the Fair Value Option</b>	CPSBP725	-	-	-	-	-	-	-	-

## FR Y-14A Schedule A.1.b - Balance Sheet

Item		Projected in \$Millions								
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
109	Unearned Income on Loans	CPSB2123								
110	Allowance for Loan and Lease Losses	CPSB3123	-	-	-	-	-	-	-	-
111	Loans and Leases (Held for Investment and Held for Sale), Net of Unearned Income and Allowance for Loan and Lease Losses	CPSBP726	-	-	-	-	-	-	-	-
<b>TRADING</b>										
112	Trading Assets	CPSB3545								
<b>INTANGIBLES</b>										
113	Goodwill	CPSB3163								
114	Mortgage Servicing Rights	CPSB3164								
115	Purchased Credit Card Relationships and Nonmortgage Servicing Rights	CPSBB026								
116	All Other Identifiable Intangible Assets	CPSB5507								
117	Total Intangible Assets	CPSBP727	-	-	-	-	-	-	-	-
<b>OTHER</b>										
118	Cash and cash equivalent	CPSBP728								
119	Federal funds sold	CPSBB987								
120	Securities purchased under agreements to resell	CPSBB989								
121	Premises and Fixed Assets	CPSB2145								
122	OREO	CPSB2150	-	-	-	-	-	-	-	-
123	Commercial	CPSBP729								
124	Residential	CPSBP730								
125	Farmland	CPSBP731								
126	Collateral Underlying Operating Leases for Which the Bank is the Lessor (1)	CPSBP732	-	-	-	-	-	-	-	-
127	Autos	CPSBP733								
128	Other	CPSBP734								
129	Other Assets	CPSBP735								
130	Total Other	CPSBP736	-	-	-	-	-	-	-	-
131	TOTAL ASSETS	CPSB2170	-	-	-	-	-	-	-	-

## FR Y-14A Schedule A.1.b - Balance Sheet

		Projected in \$Millions								
Item		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
Liabilities										
132	Deposits in domestic offices	CPSBP737								
133	Deposits in foreign offices, Edge and Agreement subsidiaries, and IBFs	CPSBP738								
134	Deposits	CPSBP739	-	-	-	-	-	-	-	-
135	Federal funds purchased and securities sold under agreements to repurchase	CPSBP740								
136	Trading Liabilities	CPSB3548								
137	Other Borrowed Money	CPSB3190								
138	Subordinated Notes and Debentures	CPSB4062								
	Subordinated Notes Payable to Unconsolidated	CPSBC699								
139	Trusts Issuing TruPS and TruPS Issued by Consolidated Special Purpose Entities									
140	Other Liabilities	CPSB2750								
141	Memo: Allowance for off-balance sheet credit exposures	CPSBB557								
142	Total Liabilities	CPSB2948	-	-	-	-	-	-	-	-

FR Y-14A Schedule A.1.b - Balance Sheet

Item		Projected in \$Millions								
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
Equity Capital										
143	Perpetual Preferred Stock and Related Surplus	CPSB3283								
144	Common Stock (Par Value)	CPSB3230								
145	Surplus (Exclude All Surplus Related to Preferred Stock)	CPSB3240								
146	Retained Earnings	CPSB3247								
147	Accumulated Other Comprehensive Income (AOCI)	CPSBB530								
148	Other Equity Capital Components	CPSBA130								
149	Total BHC Equity Capital	CPSB3210	-	-	-	-	-	-	-	-
150	Noncontrolling (Minority) Interests in Consolidated Subsidiaries	CPSB3000								
151	Total Equity Capital	CPSBG105	-	-	-	-	-	-	-	-
Other										
152	Unused Commercial Lending Commitments and Letters of Credit	CPSBP741								

Footnotes to the Balance Sheet Worksheet

Refers to the balance sheet carrying amount of any equipment or other asset rented to others under operating leases, net of accumulated depreciation. The total should correspond to (1) the amount provided in Y-9C Schedule HC-F Line 6, item 13 in the instructions. The amount included should only reflect collateral rented under operating leases and not include collateral subject to capital/ financing type leases.

### FR Y-14A Schedule A.1.c.1 - General RWA

[illegible]

### FR Y-14A Schedule A.1.c.1 - General RWA

[illegible]

### FR Y-14A Schedule A.1.c.1 - General RWA

[illegible]

### FR Y-14A Schedule A.1.c.2 - Standardized RWA

[illegible]





### FR Y-14A Schedule A.1.c.2 - Standardized RWA

[illegible]







**FR Y-14A Schedule A.1.d. - 1. Capital - CCAR and 2. Capital - DFAST**

Submission Indicator - Indicate if this Capital sub-schedule pertains to Capital - CCAR or Capital - DFAST

CCARP005	
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[illegible]

## FR Y-14A Schedule A.1.d. - 1. Capital - CCAR and 2. Capital - DFAST

Item	As of Date	PQ	Projected in \$Millions									Sums in \$Millions		
			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
<u>Schedule HC-R Part I.A. per General Risk-based Capital Rules (12 CFR 225, Appendix A)</u>														
<i>Tier 1 capital</i>														
18	Total bank holding company equity capital	CASK3210		CPSK3210			-	-	-	-	-	-	-	-
19	Net unrealized gains (losses) on available for sale securities (if a gain, report as a positive value; if a loss, report as a negative value)	CASK8434		CPSK8434										
20	Net unrealized loss on available for sale equity securities (report loss as a positive value)	CASKA221		CPSKA221										
21	Accumulated net gains (losses) on cash flow hedges and amounts recorded in OCI resulting from the initial and subsequent application of FASB ASC 715-20 (former FASB statement No. 158) to defined benefit postretirement plans (if a nonqualifying perpetual preferred stock)	CASK4336		CPSK4336										
22	Qualifying Class A noncontrolling (minority) interests in consolidated subsidiaries	CASKB588		CPSKB588										
23	Qualifying restricted core capital elements (other than cumulative perpetual preferred stock)	CASKG214		CPSKG214										
24	Qualifying mandatory convertible preferred securities of internationally active bank holding companies	CASKG215		CPSKG215										
25	Disallowed goodwill and other disallowed intangible assets	CASKG216		CPSKG216										
26	Cumulative change in fair value of all financial liabilities accounted for under a fair value option that is included in retained earnings and is attributable to changes in the bank holding company's own creditworthiness (if a net gain, report as a positive value; if a net loss, report as a negative value)	CASKB590		CPSKB590										
27	Subtotal (sum of items 18 plus 23 through 25, less items 19, 20, 21, 22, 26, 27)	CASKF264		CPSKF264										
28	Disallowed servicing assets and purchased credit card relationships	CASKC227		CPSKC227			-	-	-	-	-	-	-	-
29	Disallowed deferred tax assets	CASKB591		CPSKB591										
30	Other additions to (deductions from) Tier 1 capital**	CASK5610		CPSK5610										
31	Tier 1 capital (sum of items 28 and 31, less items 29 through 30)	CASKB592		CPSKB592										
32	Tier 1 capital (sum of items 28 and 31, less items 29 through 30)	CASK8274		CPSK8274			-	-	-	-	-	-	-	-
<i>Tier 2 capital</i>														
33	Qualifying subordinated debt, redeemable preferred stock, and restricted core	CASKG217		CPSKG217										
34	Cumulative perpetual preferred stock included in item 22 and Class B	CASKG218		CPSKG218										
35	Allowance for loan and lease losses includible in Tier 2 capital	CASK5310		CPSK5310										
36	Unrealized gains on available for sale equity securities includible in Tier 2 capital	CASK2221		CPSK2221										
37	Other Tier 2 capital components	CASKB594		CPSKB594										
38	Tier 2 capital (sum of items 33 through 37)	CASK5311		CPSK5311			-	-	-	-	-	-	-	-
39	Allowable Tier 2 capital (lesser of item 32 or 38)	CASK8275		CPSK8275			-	-	-	-	-	-	-	-
40	Deductions for total risk-based capital	CASKB595		CPSKB595										
41	Total risk-based capital (sum of items 32 and 39 less item 40)	CASK3792		CPSK3792			-	-	-	-	-	-	-	-
<u>Schedule HC-R Part I.B. per Revised Regulatory Capital Rule (12 CFR 217)</u>														
42	AOCI opt-out election? (enter "1" for Yes; enter "0" for No)	CASDP838		CPSPD838										
<i>Common equity tier 1</i>														
43	Common stock and related surplus, net of treasury stock and unearned employee stock ownership plan (ESOP) shares	CASDP742		CPSPD742										
44	Retained earnings	CASK3247		CPSK3247										
45	Accumulated other comprehensive income (AOCI)	CASDB530		CPSDB530										
46	Common equity tier 1 minority interest includable in common equity tier 1 capital	CASDP839		CPSPD839										
47	Common equity tier 1 before adjustments and deductions (sum of items 43 through 46)	CASDP840		CPSPD840			-	-	-	-	-	-	-	-

**FR Y-14A Schedule A.1.d. - 1. Capital - CCAR and 2. Capital - DFAST**

[illegible]



**FR Y-14A Schedule A.1.d. - 1. Capital - CCAR and 2. Capital - DFAST**

[illegible]

**FR Y-14A Schedule A.1.d. - 1. Capital - CCAR and 2. Capital - DFAST**

[illegible]

**FR Y-14A Schedule A.1.d. - 1. Capital - CCAR and 2. Capital - DFAST**

[illegible]

**FR Y-14A Schedule A.1.d. - 1. Capital - CCAR and 2. Capital - DFAST**

[illegible]

**FR Y-14A Schedule A.1.d. - 1. Capital - CCAR and 2. Capital - DFAST**

Item	As of Date	PQ	Projected in \$Millions									Sums in \$Millions		
			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
162 Share repurchases to offset issuance for employee compensation	CASDQ286		CPSDQ286											
163 Other share repurchase	CASDQ287		CPSDQ287											
164 Total share repurchases	CASDQ288	-	CPSDQ288	-	-	-	-	-	-	-	-	-	-	-
<b>Supplemental Information on Trust Preferred Securities Subject to Phase-Out from Tier 1 Capital</b>														
165 Outstanding trust preferred securities	CASKC699		CPSKC699											
166 Trust preferred securities included in Item 73	CASDQ289		CPSDQ289											
<b>Memoranda</b>														
167 *Please break out and explain below other adjustments to equity capital:	CASDQ290													
168 **Please break out and explain below other additions to (deductions from) Tier 1 capital:	CASDQ291													
***Tier 1 common is calculated as Tier 1 capital less non-common elements, including perpetual preferred stock and related surplus, minority interest in subsidiaries, trust preferred securities and mandatory convertible preferred securities. Specifically, non														
****The carryback period is the prior two calendar tax years plus any current taxes paid in the year-to-date period. Please provide disaggregated data for item 149 as follows:														
169 Taxes paid during the fiscal year ended two years ago	CASDQ292													
170 Taxes paid during the fiscal year ended one year ago	CASDQ293													
171 Taxes paid through the as-of date of the current fiscal year	CASDQ294													
172 *****Please reconcile the Supplemental Capital Action and HI-A projections (i.e., allocate the capital actions among the HI-A buckets):	CASDQ295													

### FR Y-14A Schedule A.2.a - Retail Balance and Loss Projections

[illegible]

### FR Y-14A Schedule A.2.a - Retail Balance and Loss Projections

[illegible]





**FR Y-14A Schedule A.2.a - Retail Balance and Loss Projections**

Item	As-of			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
Bank Card (Domestic)												
69	Balances	CASRP449	-	CPSRP449	-	-	-	-	-	-	-	-
70	Balance from vintages < PQ 1	CASRP450		CPSRP450								
71	Balance from vintage PQ 1 - PQ 5			CPSRP451								
72	Balance from vintage PQ 6 - PQ 9			CPSRP452								
73	Paydowns	CASRP453		CPSRP453								
74	Asset Purchases	CASRP454		CPSRP454								
75	Asset Sales	CASRP455		CPSRP455								
76	Loan Losses	CASRP456		CPSRP456								
Business and Corporate Card (International)												
77	Balances	CASRP457		CPSRP457								
78	Paydowns	CASRP458		CPSRP458								
79	Asset Purchases	CASRP459		CPSRP459								
80	Asset Sales	CASRP460		CPSRP460								
81	Loan Losses	CASRP461		CPSRP461								
Bank and Charge Card (International)												
82	Balances	CASRP462		CPSRP462								
83	Paydowns	CASRP463		CPSRP463								
84	Asset Purchases	CASRP464		CPSRP464								
85	Asset Sales	CASRP465		CPSRP465								
86	Loan Losses	CASRP466		CPSRP466								
Auto Loans (Domestic)												
87	Balances	CASRP467		CPSRP467								
88	New originations	CASRP468		CPSRP468								
89	Paydowns	CASRP469		CPSRP469								
90	Asset Purchases	CASRP470		CPSRP470								
91	Asset Sales	CASRP471		CPSRP471								
92	Loan Losses	CASRP472		CPSRP472								

**FR Y-14A Schedule A.2.a - Retail Balance and Loss Projections**

Item		As-of		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
Auto Loans (International)												
93	Balances	CASRP473		CPSRP473								
94	New originations	CASRP474		CPSRP474								
95	Paydowns	CASRP475		CPSRP475								
96	Asset Purchases	CASRP476		CPSRP476								
97	Asset Sales	CASRP477		CPSRP477								
98	Loan Losses	CASRP478		CPSRP478								
Auto Leases (Domestic)												
99	Balances	CASRP479		CPSRP479								
100	New originations	CASRP480		CPSRP480								
101	Paydowns	CASRP481		CPSRP481								
102	Asset Purchases	CASRP482		CPSRP482								
103	Asset Sales	CASRP483		CPSRP483								
104	Loan Losses	CASRP484		CPSRP484								
Auto Leases (International)												
105	Balances	CASRP485		CPSRP485								
106	New originations	CASRP486		CPSRP486								
107	Paydowns	CASRP487		CPSRP487								
108	Asset Purchases	CASRP488		CPSRP488								
109	Asset Sales	CASRP489		CPSRP489								
110	Loan Losses	CASRP490		CPSRP490								
Student Loan												
111	Balances	CASRP491		CPSRP491								
112	New originations	CASRP492		CPSRP492								
113	Paydowns	CASRP493		CPSRP493								
114	Asset Purchases	CASRP494		CPSRP494								
115	Asset Sales	CASRP495		CPSRP495								
116	Loan Losses	CASRP496		CPSRP496								

**FR Y-14A Schedule A.2.a - Retail Balance and Loss Projections**

Item		As-of		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
Small Business Loan - Scored (Domestic)												
117	Balances	CASRP497		CPSRP497								
118	New originations	CASRP498		CPSRP498								
119	Paydowns	CASRP499		CPSRP499								
120	Asset Purchases	CASRP500		CPSRP500								
121	Asset Sales	CASRP501		CPSRP501								
122	Loan Losses	CASRP502		CPSRP502								
Small Business Loan - Scored (International)												
123	Balances	CASRP503		CPSRP503								
124	New originations	CASRP504		CPSRP504								
125	Paydowns	CASRP505		CPSRP505								
126	Asset Purchases	CASRP506		CPSRP506								
127	Asset Sales	CASRP507		CPSRP507								
128	Loan Losses	CASRP508		CPSRP508								
Other Consumer Loans and Leases (Domestic)												
129	Balances	CASRP509		CPSRP509								
130	New originations	CASRP510		CPSRP510								
131	Paydowns	CASRP511		CPSRP511								
132	Asset Purchases	CASRP512		CPSRP512								
133	Asset Sales	CASRP513		CPSRP513								
134	Loan Losses	CASRP514		CPSRP514								
Other Consumer Loans and Leases (International)												
135	Balances	CASRP515		CPSRP515								
136	New originations	CASRP516		CPSRP516								
137	Paydowns	CASRP517		CPSRP517								
138	Asset Purchases	CASRP518		CPSRP518								
139	Asset Sales	CASRP519		CPSRP519								
140	Loan Losses	CASRP520		CPSRP520								

### FR Y-14A Schedule A.2.b - Retail Repurchase

Table A.1 LOANS SOLD TO FANNIE MAE, BHC ABLE TO REPORT OUTSTANDING UPB AND DELINQUENCY INFORMATION REQUESTED IN TABLE A.1

**Scenarios for which  
row should be  
reported**

\$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	Unallocated	Total	reported
Original UPB	CPSVP098														-	BHC Baseline Only
Original UPB (Excluding Exempt Population)	CPSVP099														-	BHC Baseline Only
Outstanding UPB (Excluding Exempt Population)	CPSVP100														-	BHC Baseline Only
Delinquency Status as of 3Q (Excluding Exempt Population)																
Current	CPSVP101														-	BHC Baseline Only
Past due 30 to 89 days	CPSVP102														-	BHC Baseline Only
Past due 90 to 179 days	CPSVP103														-	BHC Baseline Only
Past due 180+ days	CPSVP104														-	BHC Baseline Only
Net Credit Loss Realized to-date (Excluding Exempt Population)	CPSVP105														-	BHC Baseline Only
Repurchase Requests Outstanding (Excluding Exempt Population)	CPSVP106														-	BHC Baseline Only
Estimated Lifetime Net Credit Losses (Excluding Exempt Population)	CPSVP107														-	All Scenarios
Projected Future Losses to BHC Charged to Repurchase Reserve (Excluding Exempt Population)	CPSVP108														-	All Scenarios

Table A.2 LOANS SOLD TO FANNIE MAE, BHC UNABLE TO REPORT OUTSTANDING UPB OR DELINQUENCY INFORMATION REQUESTED IN TABLE A.1

\$Millions	Vintage														Unallocated	Total	
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015					
Original UPB	CPSVP109														-	BHC Baseline Only	
Original UPB (Excluding Exempt Population)	CPSVP110														-	BHC Baseline Only	
Outstanding UPB (Excluding Exempt Population)	CPSVP111														-	BHC Baseline Only	
Projected Future Losses to BHC Charged to Repurchase Reserve (Excluding Exempt Population)	CPSVP112														-	All Scenarios	

**Table A.3 Loss Projections for LOANS SOLD TO FANNIE MAE**

\$Millions	Projected in \$Millions										Total	
	P1	P2	P3	P4	P5	P6	P7	P8	P9	P10 or Later		
Projected Future Losses to BHC Charged to Repurchase Reserve	CPSRP113										-	All Scenarios

### FR Y-14A Schedule A.2.b - Retail Repurchase

**Table B.1 LOANS SOLD TO FREDDIE MAC, BHC ABLE TO REPORT OUTSTANDING UPB AND DELINQUENCY INFORMATION REQUESTED IN TABLE B.1**

\$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	Unallocated	Total	
Original UPB	CPSVP114														-	BHC Baseline Only
Original UPB (Excluding Exempt Population)	CPSVP115														-	BHC Baseline Only
Outstanding UPB (Excluding Exempt Population)	CPSVP116														-	BHC Baseline Only
Delinquency Status as of 3Q (Excluding Exempt Population)																
Current	CPSVP117														-	BHC Baseline Only
Past due 30 to 89 days	CPSVP118														-	BHC Baseline Only
Past due 90 to 179 days	CPSVP119														-	BHC Baseline Only
Past due 180+ days	CPSVP120														-	BHC Baseline Only
Net Credit Loss Realized-to-date (Excluding Exempt Population)	CPSVP121														-	BHC Baseline Only
Repurchase Requests Outstanding (Excluding Exempt Population)	CPSVP122														-	BHC Baseline Only
Estimated Lifetime Net Credit Losses (Excluding Exempt Population)	CPSVP123														-	All Scenarios
Projected Future Losses to BHC Charged to Repurchase Reserve (Excluding Exempt Population)	CPSVP124														-	All Scenarios

Table B.2 LOANS SOLD TO FREDDIE MAC, BHC UNABLE TO REPORT OUTSTANDING UPB OR DELINQUENCY INFORMATION REQUESTED IN TABLE B.1

\$Millions	Vintage														Total	
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	Unallocated			
Original UPB	CPSVP125														-	BHC Baseline Only
Original UPB (Excluding Exempt Population)	CPSVP126														-	BHC Baseline Only
Outstanding UPB (Excluding Exempt Population)	CPSVP127														-	BHC Baseline Only
Projected Future Losses to BHC Charged to Repurchase Reserve (Excluding Exempt Population)	CPSVP128														-	All Scenarios

**Table B.3 Loss Projections for LOANS SOLD TO FREDDIE MAC**

	Projected in \$Millions											
\$Millions	P1	P2	P3	P4	P5	P6	P7	P8	P9	P10 or Later	Total	
Projected Future Losses to BHC Charged to Repurchase Reserve	CPSRP129					-					-	All Scenarios

### FR Y-14A Schedule A.2.b - Retail Repurchase

Table C.1 LOANS INSURED BY THE US GOVERNMENT (e.g. FHA, VA), BHC ABLE TO REPORT OUTSTANDING UPB AND DELINQUENCY INFORMATION REQUESTED IN TABLE C.1

\$Millions		2004	2005	2006	2007	2008	2009	2010	Vintage 2011	2012	2013	2014	2015	Unallocated	Total	
Original UPB	CPSVP130														-	BHC Baseline Only
Original UPB (Excluding Exempt Population)	CPSVP131														-	BHC Baseline Only
Outstanding UPB (Excluding Exempt Population)	CPSVP132														-	BHC Baseline Only
Delinquency Status as of 3Q (Excluding Exempt Population)																
Current	CPSVP133														-	BHC Baseline Only
Past due 30 to 89 days	CPSVP134														-	BHC Baseline Only
Past due 90 to 179 days	CPSVP135														-	BHC Baseline Only
Past due 180+ days	CPSVP136														-	BHC Baseline Only
Net Credit Loss Realized to-date (Excluding Exempt Population)	CPSVP137														-	BHC Baseline Only
Repurchase Requests Outstanding (Excluding Exempt Population)	CPSVP138														-	BHC Baseline Only
Loss to-date due to Denied Insurance	CPSVP139														-	BHC Baseline Only
Estimated Lifetime Net Credit Losses (Excluding Exempt Population)	CPSVP140														-	All Scenarios
Projected Future Losses to BHC Charged to Repurchase Reserve (Excluding Exempt Population)	CPSVP141														-	All Scenarios

Table C.2 LOANS INSURED BY THE US GOVERNMENT (e.g. FHA, VA), BHC UNABLE TO REPORT OUTSTANDING UPB OR DELINQUENCY INFORMATION REQUESTED IN TABLE C.1

\$Millions	Vintage														Total	
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	Unallocated			
Original UPB	CPSVP142														-	BHC Baseline Only
Original UPB (Excluding Exempt Population)	CPSVP143														-	BHC Baseline Only
Outstanding UPB (Excluding Exempt Population)	CPSVP144														-	BHC Baseline Only
Projected Future Losses to BHC Charged to Repurchase Reserve (Excluding Exempt Population)	CPSVP145														-	All Scenarios

Table C.3 Loss Projections for LOANS INSURED BY THE US GOVERNMENT (e.g. FHA, VA)

Projected in \$Millions											
\$Millions	P1	P2	P3	P4	P5	P6	P7	P8	P9	P10 or Later	Total
Projected Future Losses to BHC Charged to Repurchase Reserve	CPSRP146										-

All Scenarios

### FR Y-14A Schedule A.2.b - Retail Repurchase

**Table D.1 LOANS SECURITIZED WITH MONOLINE INSURANCE, BHC ABLE TO REPORT OUTSTANDING UPB AND DELINQUENCY INFORMATION REQUESTED IN TABLE D.1**

[illegible]

Table D.2 LOANS SECURITIZED WITH MONOLINE INSURANCE, BHC UNABLE TO REPORT OUTSTANDING UPB OR DELINQUENCY INFORMATION REQUESTED IN TABLE D.1

\$Millions	Vintage													Unallocated	Total	
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015				
Original UPB	CPSVP158														-	BHC Baseline Only
Original UPB (Excluding Exempt Population)	CPSVP159														-	BHC Baseline Only
Outstanding UPB (Excluding Exempt Population)	CPSVP160														-	BHC Baseline Only
Projected Future Losses to BHC Charged to Repurchase Reserve (Excluding Exempt Population)	CPSVP161														-	All Scenarios

Table D.3 Loss Projections for LOANS SECURITIZED WITH MONOLINE INSURANCE

\$Millions	Projected in \$Millions											Total	
	P1	P2	P3	P4	P5	P6	P7	P8	P9	P10 or Later			
Projected Future Losses to BHC Charged to Repurchase Reserve	CPSRP162											-	All Scenarios

### FR Y-14A Schedule A.2.b - Retail Repurchase

Table E.1 LOANS SECURITIZED WITHOUT MONOLINE INSURANCE, BHC ABLE TO REPORT OUTSTANDING UPB AND DELINQUENCY INFORMATION REQUESTED IN TABLE E.1

[illegible]

Table E.2 LOANS SECURITIZED WITHOUT MONOLINE INSURANCE, BHC UNABLE TO REPORT OUTSTANDING UPB OR DELINQUENCY INFORMATION REQUESTED IN TABLE E.1

\$Millions	Vintage													Unallocated	Total	
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015				
Original UPB	CPSVP174														-	BHC Baseline Only
Original UPB (Excluding Exempt Population)	CPSVP175														-	BHC Baseline Only
Outstanding UPB (Excluding Exempt Population)	CPSVP176														-	BHC Baseline Only
Projected Future Losses to BHC Charged to Repurchase Reserve (Excluding Exempt Population)	CPSVP177														-	All Scenarios

**Table E.3 Loss Projections for LOANS SECURITIZED WITHOUT MONOLINE INSURANCE**

\$Millions	Projected in \$Millions										Total	
	P1	P2	P3	P4	P5	P6	P7	P8	P9	P10 or Later		
Projected Future Losses to BHC Charged to Repurchase Reserve	CPSRP178										-	All Scenarios



### FR Y-14A Schedule A.2.b - Retail Repurchase

Table F.1 WHOLE LOANS SOLD, BHC ABLE TO REPORT OUTSTANDING UPB AND DELINQUENCY INFORMATION REQUESTED IN TABLE F.1

[illegible]

Table F.2 WHOLE LOANS SOLD, BHC UNABLE TO REPORT OUTSTANDING UPB OR DELINQUENCY INFORMATION REQUESTED IN TABLE F.1

\$Millions	Vintage														Total	
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	Unallocated			
Original UPB	CPSVP190														-	BHC Baseline Only
Original UPB (Excluding Exempt Population)	CPSVP191														-	BHC Baseline Only
Outstanding UPB (Excluding Exempt Population)	CPSVP192														-	BHC Baseline Only
Projected Future Losses to BHC Charged to Repurchase Reserve (Excluding Exempt Population)	CPSVP193														-	All Scenarios

**Table F.3 Loss Projections for WHOLE LOANS SOLD**

	Projected in \$Millions											
\$Millions	P1	P2	P3	P4	P5	P6	P7	P8	P9	P10 or Later	Total	
Projected Future Losses to BHC Charged to Repurchase Reserve	CPSRP194										-	All Scenarios

### Table G.3 TOTAL Loss Projections

[illegible]

### FR Y-14A Schedule A.2.b - Retail Repurchase

	Actual in \$Millions
<u>REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES</u>	P0
Reserve, prior quarter	-
Provisions during the quarter	-
Net charges during the quarter	-
Reserve, current quarter	-

**Table H.1 Sold Loans subject to completed settlements**

\$Millions

### Loans sold to Fannie Mae

Original UPB: Loans covered by completed settlements (Total)	CPSVS646												-
Original UPB: Loans covered by completed settlements (No remaining liability)	CPSVS647												-
Original UPB: Loans covered by completed settlements (liability remains)	CPSVS648												-
Total Settlement paid	CPSVS649												
Portion of Settlement for contractual Representation and Warranty claims (excluding any penalties, damages, etc)	CPSVS650												

### Loans sold to Freddie Mac

Original UPB: Loans covered by completed settlements (Total)	CPSVS651												-
Original UPB: Loans covered by completed settlements (No remaining liability)	CPSVS652												-
Original UPB: Loans covered by completed settlements (liability remains)	CPSVS653												-
Total Settlement paid	CPSVS654												
Portion of Settlement for contractual Representation and Warranty claims (excluding any penalties, damages, etc)	CPSVS655												

### FR Y-14A Schedule A.2.b - Retail Repurchase

Loans insured by the US Government (i.e. FHA/VA)		Vintage													Unallocated	Total
		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015			
Original UPB: Loans covered by completed settlements (Total)	CPSVS656														-	
Original UPB: Loans covered by completed settlements (No remaining liability)	CPSVS657														-	
Original UPB: Loans covered by completed settlements (liability remains)	CPSVS658														-	
Total Settlement paid	CPSVS659															
Portion of Settlement for contractual Representation and Warranty claims (excluding any penalties, damages, etc)	CPSVS660															

		Vintage													
		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	Unallocated	Total
Loans Securitized with Monoline Insurance	Original UPB: Loans covered by completed settlements (Total)	CPSVS661													-
		CPSVS662													-
	Original UPB: Loans covered by completed settlements (No remaining liability)	CPSVS663													-
	Original UPB: Loans covered by completed settlements (liability remains)														-
	Total Settlement paid	CPSVS664													
Portion of Settlement for contractual Representation and Warranty claims (excluding any penalties, damages, etc)	CPSVS665														

		Vintage													
Loans Securitized without Monoline Insurance		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	Unallocated	Total
Original UPB: Loans covered by completed settlements (Total)	CPSVS666														-
Original UPB: Loans covered by completed settlements (No remaining liability)	CPSVS667														-
Original UPB: Loans covered by completed settlements (liability remains)	CPSVS668														-
Total Settlement paid	CPSVS669														
Portion of Settlement for contractual Representation and Warranty claims (excluding any penalties, damages, etc)	CPSVS670														

### FR Y-14A Schedule A.2.b - Retail Repurchase

		Vintage													
		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	Unallocated	Total
Whole Loans Sold	Original UPB: Loans covered by completed settlements (Total)	CPSVS671													-
	Original UPB: Loans covered by completed settlements (No remaining liability)	CPSVS672													-
	Original UPB: Loans covered by completed settlements (liability remains)	CPSVS673													-
	Total Settlement paid	CPSVS674													
	Portion of Settlement for contractual Representation and Warranty claims (excluding any penalties, damages, etc)	CPSVS675													

**FR Y-14A Schedule A.2.c - ASC 310-30**

Item	First Lien Mortgages	Data Clarifications:	Projected in \$Millions									
			As of	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
1	Carry Value	<i>Input as Positive</i>	CASRN890	CPSRN890								
2	Allowance	<i>Input as Positive</i>	CASRN891	CPSRN891								
3	Net Carry Value	<i>Calculated</i>	CASRN892	-	CPSRN892	-	-	-	-	-	-	-
4	Unpaid Principal Balance	<i>Input as Positive</i>	CASRN893		CPSRN893							
	Initial Day 1 Non-Accretable Difference (NAD) to Absorb Cash Flow Shortfalls on PCI Loans		CASRN894									
5		<i>Input as Positive</i>										
6	Quarter Ending Non Accretable Difference (NAD)	<i>Input as Positive</i>	CASRN895		CPSRN895							
7	Cumulative Charge-offs to Date (to NAD)	<i>Input as Negative</i>	CASRN896									
8	Cumulative Charge-offs to Date (to Allowance)	<i>Input as Negative</i>	CASRN897									
9	Provisions to Allowance	<i>Prov/(Reverse)</i>	CASRN898		CPSRN898							
10	Quarterly-Charge-offs to NAD	<i>Input as Negative</i>	CASRN899		CPSRN899							
11	Quarterly Charge-offs to Allowance	<i>Input as Negative</i>	CASRN900		CPSRN900							
12	Accretable Yield Remaining	<i>Input as Positive</i>	CASRN901		CPSRN901							
13	Accretable Yield Accreted to Income	<i>Input as Negative</i>	CASRN902		CPSRN902							
14	Effective Yield (%)	<i>Input as Percentage</i>	CASRN903		CPSRN903							

Item	Second Lien HELOANS	Data Clarifications:	Projected in \$Millions									
			As of	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
1	Carry Value	<i>Input as Positive</i>	CASRN904		CPSRN904							
2	Allowance	<i>Input as Positive</i>	CASRN905		CPSRN905							
3	Net Carry Value	<i>Calculated</i>	CASRN906	-	CPSRN906	-	-	-	-	-	-	-
4	Unpaid Principal Balance	<i>Input as Positive</i>	CASRN907		CPSRN907							
	Initial Day 1 Non-Accretable Difference (NAD) to Absorb Cash Flow Shortfalls on PCI Loans		CASRN908									
5		<i>Input as Positive</i>										
6	Quarter Ending Non Accretable Difference (NAD)	<i>Input as Positive</i>	CASRN909		CPSRN909							
7	Cumulative Charge-offs to Date (to NAD)	<i>Input as Negative</i>	CASRN910									
8	Cumulative Charge-offs to Date (to Allowance)	<i>Input as Negative</i>	CASRN911									
9	Provisions to Allowance	<i>Prov/(Reverse)</i>	CASRN912		CPSRN912							
10	Quarterly-Charge-offs to NAD	<i>Input as Negative</i>	CASRN913		CPSRN913							
11	Quarterly Charge-offs to Allowance	<i>Input as Negative</i>	CASRN914		CPSRN914							
12	Accretable Yield Remaining	<i>Input as Positive</i>	CASRN915		CPSRN915							
13	Accretable Yield Accreted to Income	<i>Input as Negative</i>	CASRN916		CPSRN916							
14	Effective Yield (%)	<i>Input as Percentage</i>	CASRN917		CPSRN917							

**FR Y-14A Schedule A.2.c - ASC 310-30**

Item	HELOCs	Data Clarifications:	Projected in \$Millions										
			As of	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	
1	Carry Value	Input as Positive	CASRN918		CPSRN918								
2	Allowance	Input as Positive	CASRN919		CPSRN919								
3	Net Carry Value	Calculated	CASRN920	-	CPSRN920	-	-	-	-	-	-	-	-
4	Unpaid Principal Balance	Input as Positive	CASRN921		CPSRN921								
	Initial Day 1 Non-Accretable Difference (NAD) to Absorb Cash Flow Shortfalls on		CASRN922										
5	PCI Loans	Input as Positive											
6	Quarter Ending Non Accretable Difference (NAD)	Input as Positive	CASRN923		CPSRN923								
7	Cumulative Charge-offs to Date (to NAD)	Input as Negative	CASRN924										
8	Cumulative Charge-offs to Date (to Allowance)	Input as Negative	CASRN925										
9	Provisions to Allowance	Prov/(Reverse)	CASRN926		CPSRN926								
10	Quarterly-Charge-offs to NAD	Input as Negative	CASRN927		CPSRN927								
11	Quarterly Charge-offs to Allowance	Input as Negative	CASRN928		CPSRN928								
12	Accretable Yield Remaining	Input as Positive	CASRN929		CPSRN929								
13	Accretable Yield Accreted to Income	Input as Negative	CASRN930		CPSRN930								
14	Effective Yield (%)	Input as Percentage	CASRN931		CPSRN931								

Item	Other (specify in documentation)	Data Clarifications:	Projected in \$Millions										
			As of	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	
1	Carry Value	Input as Positive	CASRN932		CPSRN932								
2	Allowance	Input as Positive	CASRN933		CPSRN933								
3	Net Carry Value	Calculated	CASRN934	-	CPSRN934	-	-	-	-	-	-	-	-
4	Unpaid Principal Balance	Input as Positive	CASRN935		CPSRN935								
	Initial Day 1 Non-Accretable Difference (NAD) to Absorb Cash Flow Shortfalls on		CASRN936										
5	PCI Loans	Input as Positive											
6	Quarter Ending Non Accretable Difference (NAD)	Input as Positive	CASRN937		CPSRN937								
7	Cumulative Charge-offs to Date (to NAD)	Input as Negative	CASRN938										
8	Cumulative Charge-offs to Date (to Allowance)	Input as Negative	CASRN939										
9	Provisions to Allowance	Prov/(Reverse)	CASRN940		CPSRN940								
10	Quarterly-Charge-offs to NAD	Input as Negative	CASRN941		CPSRN941								
11	Quarterly Charge-offs to Allowance	Input as Negative	CASRN942		CPSRN942								
12	Accretable Yield Remaining	Input as Positive	CASRN943		CPSRN943								
13	Accretable Yield Accreted to Income	Input as Negative	CASRN944		CPSRN944								
14	Effective Yield (%)	Input as Percentage	CASRN945		CPSRN945								

FR Y-14A Schedule A.2.c - ASC 310-30

Item	Portfolio to be acquired (specify in documentation)	Data Clarifications:	Projected in \$Millions										
			As of	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	
1	Carry Value	Input as Positive	CASRN946		CPSRN946								
2	Allowance	Input as Positive	CASRN947		CPSRN947								
3	Net Carry Value	Calculated	CASRN948	-	CPSRN948	-	-	-	-	-	-	-	-
4	Unpaid Principal Balance	Input as Positive	CASRN949		CPSRN949								
	Initial Day 1 Non-Accretable Difference (NAD) to Absorb Cash Flow Shortfalls on		CASRN950										
5	PCI Loans	Input as Positive											
6	Quarter Ending Non Accretable Difference (NAD)	Input as Positive	CASRN951		CPSRN951								
7	Cumulative Charge-offs to Date (to NAD)	Input as Negative	CASRN952										
8	Cumulative Charge-offs to Date (to Allowance)	Input as Negative	CASRN953										
9	Provisions to Allowance	Prov/(Reverse)	CASRN954		CPSRN954								
10	Quarterly-Charge-offs to NAD	Input as Negative	CASRN955		CPSRN955								
11	Quarterly Charge-offs to Allowance	Input as Negative	CASRN956		CPSRN956								
12	Accretable Yield Remaining	Input as Positive	CASRN957		CPSRN957								
13	Accretable Yield Accreted to Income	Input as Negative	CASRN958		CPSRN958								
14	Effective Yield (%)	Input as Percentage	CASRN959		CPSRN959								

FR Y-14A Schedule A.3.a - Projected OTTI for AFS Securities and HTM by Security

For each position that incurred a loss in P&L, please state the identifier value for each trade (e.g., CUSIP, ISIN or SEDOL value) and the amount of loss projected (over the entire forecast horizon). Create a separate line item for each position. Total projected losses should reconcile to the total sum of projected losses (across all quarters) provided in the Securities OTTI by Portfolio tab of this schedule. Responses should be provided in \$Millions.

Identifier Value	Actual MM/DD/YYYY Amortized Cost	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI
CCARP083	CASCP087	CPSCN234	CPSCN235	CPSCP091
GRAND TOTAL	-	-	-	-



**FR Y-14A Schedule A.3.b - OTTI Methodology and Assumptions for AFS and HTM Securities by Portfolio**

	<b>AFS and HTM Securities</b>	<b>Threshold for Determining OTTI</b>	<b>Aggregate Cumulative Lifetime Loss on Underlying Collateral (% Original Balance)</b>	<b>Discount Rate Methodology</b>	<b>Please provide the name(s) of any vendor(s) and any vendor model(s) that are used</b>	<b>Were all securities reviewed for potential OTTI (yes/no) for stress testing?</b>	<b>Macroeconomic/financial variables used in loss estimation</b>
	<b>CCARP084</b>	<b>CASMN243</b>	<b>CPSMN244</b>	<b>CASMN245</b>	<b>CASMN246</b>	<b>CASMN247</b>	<b>CASMN248</b>
1	Agency MBS						
2	Auction Rate Securities						
3	CDO						
4	CLO						
5	CMBS						
6	Common Stock (Equity)						
7	Auto ABS						
8	Credit Card ABS						
9	Student Loan ABS						
10	Other ABS (excl HEL ABS)						
11	Corporate Bond						
12	Covered Bond						
13	Domestic Non-Agency RMBS (incl HEL ABS)						
14	Foreign RMBS						
15	Municipal Bond						
16	Mutual Fund						
17	Preferred Stock (Equity)						
18	Sovereign Bond						
19	US Treasuries & Agencies						
20	Other*						

\*For 'Other' AFS and HTM securities, please provide name of security type in row 20 above (currently labeled "Other"). Please add additional rows if necessary. If adding additional rows, please ensure that grand totals sum appropriately.

FR Y-14A Schedule A.3.c -Projected OTTI for AFS and HTM Securities by Portfolio

				PQ 1			PQ 2			PQ 3			PQ 4		
				Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI
	AFS and HTM Securities	Accounting Intent (AFS, HTM)	Actual Amortized Cost (MM/DD/YYYY)	CPSPN234	CPSPN235	CPSPPP091	CPSPN234	CPSPN235	CPSPPP091	CPSPN234	CPSPN235	CPSPPP091	CPSPN234	CPSPN235	CPSPPP091
1	Agency MBS					-			-			-			-
2	Auction Rate Securities					-			-			-			-
3	CDO					-			-			-			-
4	CLO					-			-			-			-
5	CMBS					-			-			-			-
6	Common Stock (Equity)					-			-			-			-
7	Auto ABS					-			-			-			-
8	Credit Card ABS					-			-			-			-
9	Student Loan ABS					-			-			-			-
10	Other ABS (excl HEL ABS)					-			-			-			-
11	Corporate Bond					-			-			-			-
12	Covered Bond					-			-			-			-
13	Domestic Non-Agency RMBS					-			-			-			-
14	Foreign RMBS					-			-			-			-
15	Municipal Bond					-			-			-			-
16	Mutual Fund					-			-			-			-
17	Preferred Stock (Equity)					-			-			-			-
18	Sovereign Bond					-			-			-			-
19	US Treasuries & Agencies					-			-			-			-
20	Other*					-			-			-			-
	GRAND TOTAL	0	0	0	0	-	0	0	-	0	0	-	0	0	-

\*For 'Other' AFS securities, please provide name of security type in row 20 above (currently labeled "Other"). Please add additional rows if necessary. If adding additional rows, please ensure that grand totals sum appropriately.

FR Y-14A Schedule A.3.c -Projected OTTI for AFS and HTM Securities by Portfolio

				PQ 5			PQ 6			PQ 7			PQ 8		
				Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI
	AFS and HTM Securities	Accounting Intent (AFS, HTM)	Actual Amortized Cost (MM/DD/YYYY)	CPSPN234	CPSPN235	CPSPPP091	CPSPN234	CPSPN235	CPSPPP091	CPSPN234	CPSPN235	CPSPPP091	CPSPN234	CPSPN235	CPSPPP091
1	Agency MBS					-			-			-			-
2	Auction Rate Securities					-			-			-			-
3	CDO					-			-			-			-
4	CLO					-			-			-			-
5	CMBS					-			-			-			-
6	Common Stock (Equity)					-			-			-			-
7	Auto ABS					-			-			-			-
8	Credit Card ABS					-			-			-			-
9	Student Loan ABS					-			-			-			-
10	Other ABS (excl HEL ABS)					-			-			-			-
11	Corporate Bond					-			-			-			-
12	Covered Bond					-			-			-			-
13	Domestic Non-Agency RMBS					-			-			-			-
14	Foreign RMBS					-			-			-			-
15	Municipal Bond					-			-			-			-
16	Mutual Fund					-			-			-			-
17	Preferred Stock (Equity)					-			-			-			-
18	Sovereign Bond					-			-			-			-
19	US Treasuries & Agencies					-			-			-			-
20	Other*					-			-			-			-
	GRAND TOTAL	0	0	0	0	-	0	0	-	0	0	-	0	0	-

\*For 'Other' AFS securities, please provide name of security type in row 20 above (currently labeled "Other"). Please add additional rows if necessary. If adding additional rows, please ensure that grand totals sum appropriately.

**FR Y-14A Schedule A.3.c -Projected OTTI for AFS and HTM Securities by Portfolio**

				PQ 9		
				Credit Loss Portion	Non- Credit Loss Portion	Total OTTI
	AFS and HTM Securities	Accounting Intent (AFS, HTM)	Actual Amortized Cost (MM/DD/YYYY)			
	CCARP084	CCARP092	CASPP087	CPSPN234	CPSPN235	CPSPN091
1	Agency MBS					-
2	Auction Rate Securities					-
3	CDO					-
4	CLO					-
5	CMBS					-
6	Common Stock (Equity)					-
7	Auto ABS					-
8	Credit Card ABS					-
9	Student Loan ABS					-
10	Other ABS (excl HEL ABS)					-
11	Corporate Bond					-
12	Covered Bond					-
13	Domestic Non-Agency RMBS					-
14	Foreign RMBS					-
15	Municipal Bond					-
16	Mutual Fund					-
17	Preferred Stock (Equity)					-
18	Sovereign Bond					-
19	US Treasuries & Agencies					-
20	Other*					-
	<b>GRAND TOTAL</b>	0	0	0	0	-

\*For 'Other' AFS securities, please provide name of security type in row 20 above (currently labeled "Other"). Please add additional rows if necessary. If adding additional rows, please ensure that grand totals sum appropriately.

**FR Y-14A Schedule A.3.d - Projected OCI and Fair Value for AFS Securities**

	AFS Securities	Total Actual Fair Market Value MM/DD/YY	Projected OCI Based on Macro-Economic Scenario								
			Beginning Fair Market Value PQ 1	Fair Value Rate of Change PQ1	Projected OCI - PQ 1	Beginning Fair Market Value PQ 2	Fair Value Rate of Change PQ2	Projected OCI - PQ 2	Beginning Fair Market Value PQ 3	Fair Value Rate of Change PQ3	Projected OCI - PQ 3
	<b>CCARP084</b>	<b>CASPP088</b>	<b>CPSPS677</b>	<b>CPSPS678</b>	<b>CPSPB530</b>	<b>CPSPS677</b>	<b>CPSPS678</b>	<b>CPSPB530</b>	<b>CPSPS677</b>	<b>CPSPS678</b>	<b>CPSPB530</b>
1	Agency MBS										
2	Auction Rate Securities										
3	CDO										
4	CLO										
5	CMBS										
6	Common Stock (Equity)										
7	Auto ABS										
8	Credit Card ABS										
9	Student Loan ABS										
10	Other ABS (excl HEL ABS)										
11	Corporate Bond										
12	Covered Bond										
13	Domestic Non-Agency RMBS										
14	Foreign RMBS										
15	Municipal Bond										
16	Mutual Fund										
17	Preferred Stock (Equity)										
18	Sovereign Bond										
19	US Treasuries & Agencies										
20	Other*										
	<b>GRAND TOTAL</b>	-	-	-	-	-	-	-	-	-	-

\* For 'Other' AFS securities, please provide name of security type in row 20 above (currently labeled "Other"). Please add additional rows if necessary. If adding additional rows, please ensure that grand totals sum appropriately.

FR Y-14A Schedule A.3.d - Projected OCI and Fair Value for AFS Securities

	AFS Securities	Projected OCI Based on Macro-Economic Scenario											
		Beginning Fair Market Value PQ 4	Fair Value Rate of Change PQ4	Projected OCI - PQ 4	Beginning Fair Market Value PQ 5	Fair Value Rate of Change PQ5	Projected OCI - PQ 5	Beginning Fair Market Value PQ 6	Fair Value Rate of Change PQ6	Projected OCI - PQ 6	Beginning Fair Market Value PQ 7	Fair Value Rate of Change PQ7	Projected OCI - PQ 7
	CCARP084	CPSPS677	CPSPS678	CPSPB530	CPSPS677	CPSPS678	CPSPB530	CPSPS677	CPSPS678	CPSPB530	CPSPS677	CPSPS678	CPSPB530
1	Agency MBS												
2	Auction Rate Securities												
3	CDO												
4	CLO												
5	CMBS												
6	Common Stock (Equity)												
7	Auto ABS												
8	Credit Card ABS												
9	Student Loan ABS												
10	Other ABS (excl HEL ABS)												
11	Corporate Bond												
12	Covered Bond												
13	Domestic Non-Agency RMBS												
14	Foreign RMBS												
15	Municipal Bond												
16	Mutual Fund												
17	Preferred Stock (Equity)												
18	Sovereign Bond												
19	US Treasuries & Agencies												
20	Other*												
	GRAND TOTAL	-	-	-	-	-	-	-	-	-	-	-	-

\* For 'Other' AFS securities, please provide name of security type in row 20 above (currently labeled "Other"). Please add additional rows if necessary. If adding additional rows, please ensure that grand totals sum appropriately.

**FR Y-14A Schedule A.3.d - Projected OCI and Fair Value for AFS Securities**

	AFS Securities	Projected OCI Based on Macro-Economic Scenario						Total Projected OCI in all Quarters	Estimated Total Fair Market Value after OCI Shock applied to all Quarters
		Beginning Fair Market Value PQ 8	Fair Value Rate of Change PQ8	Projected OCI - PQ 8	Beginning Fair Market Value PQ 9	Fair Value Rate of Change PQ9	Projected OCI - PQ 9		
	<b>CCARP084</b>	<b>CPSPS677</b>	<b>CPSPS678</b>	<b>CPSPB530</b>	<b>CPSPS677</b>	<b>CPSPS678</b>	<b>CPSPB530</b>		<b>CPSP088</b>
1	Agency MBS								
2	Auction Rate Securities								
3	CDO								
4	CLO								
5	CMBS								
6	Common Stock (Equity)								
7	Auto ABS								
8	Credit Card ABS								
9	Student Loan ABS								
10	Other ABS (excl HEL ABS)								
11	Corporate Bond								
12	Covered Bond								
13	Domestic Non-Agency RMBS								
14	Foreign RMBS								
15	Municipal Bond								
16	Mutual Fund								
17	Preferred Stock (Equity)								
18	Sovereign Bond								
19	US Treasuries & Agencies								
20	Other*								
	<b>GRAND TOTAL</b>	-	-	-	-	-	-	-	-

\* For 'Other' AFS securities, please provide name of security type in row 20 above (currently labeled "Other"). Please add additional rows if necessary. If adding additional rows, please ensure that grand totals sum appropriately.

## FR Y-14A Schedule A.3.e - AFS and HTM Fair Market Value Sources by Portfolio

	AFS and HTM Securities	Principal Market Value Source Please state whether a vendor or proprietary model is used. If using a 3rd party vendor, please provide the name(s) of the 3rd party vendor(s).	In general, how often are securities normally marked (e.g., daily, weekly, quarterly, etc.)?
	CCARP084	CASMN240	CASMN241
1	Agency MBS		
2	Auction Rate Securities		
3	CDO		
4	CLO		
5	CMBS		
6	Common Stock (Equity)		
7	Auto ABS		
8	Credit Card ABS		
9	Student Loan ABS		
10	Other ABS (excl HEL ABS)		
11	Corporate Bond		
12	Covered Bond		
13	Domestic Non-Agency RMBS (incl HEL ABS)		
14	Foreign RMBS		
15	Municipal Bond		
16	Mutual Fund		
17	Preferred Stock (Equity)		
18	Sovereign Bond		
19	US Treasuries & Agencies		
20	Other*		

\*For 'Other' AFS and HTM securities, please provide name of security type in row 20 above (currently labeled "Other"). Please add additional rows if necessary. If adding additional rows, please ensure that grand totals sum appropriately.



FR Y-14A Schedule A.4 - Trading

P/L Results in \$Millions		(A)	(B)	(C)
		Firmwide Trading Total	Contributions from Higher-Order Risks	Firmwide CVA Hedges Total
1 Equity	CPSSN963		CPSSN973	CPSSN981
2 FX	CPSSN964		CPSSN974	CPSSN982
3 Rates	CPSSN965		CPSSN975	CPSSN983
4 Commodities	CPSSN966		CPSSN976	CPSSN984
5 Securitized Products	CPSSN967		CPSSN977	CPSSN985
6 Other Credit	CPSSN968		CPSSN978	CPSSN986
7 Private Equity	CPSSN969		CPSSN979	CPSSN987
8 Other Fair Value Assets	CPSSN970		CPSSN980	CPSSN988
9 Cross-Asset Terms	CPSSN971			CPSSD950
10 Total	CPSSN972	-		CPSSD951

FR Y-14A Schedule A.5 - Counterparty Credit Risk

- \$Millions  
Losses should be reported as a positive value.
- 1 Trading Issuer Default Losses
    - 1a Trading Issuer Default losses from securitized products
    - 1b Trading Issuer Default losses from other credit sensitive instruments
  - 2 Counterparty Credit MTM Losses (CVA losses)
    - 2a Counterparty CVA losses
    - 2b Offline reserve CVA losses
  - 3 Counterparty Default Losses
    - 3a Impact of Counterparty Default hedges

CPSSN989	-
CPSSN990	
CPSSN991	
CPSSN992	-
CPSSN993	
CPSSN994	
CPSSN995	
CPSSN996	

FR Y-14A Schedule A.6 - Operational Risk Scenario Inputs and Projections

Type of Data	Brief Description	Unit of Measure	Contribution	PY 1					PY 2				Total (\$millions)
			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9		
CPSSN960	CPSSN961	CPSSN962	CPSNQ945										
												\$ -	
												\$ -	
												\$ -	
												\$ -	
Total			\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	

Note: Please add more rows if needed.

FR Y-14A Schedule A.7.a - PPNR Projections

Please indicate if deposits are 25% or more of total liabilities

Net Interest Income Designation Field - Populated Automatically

		Projected in \$Millions								
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
Net Interest Income by Business Segment: (17)										
1	Retail and Small Business	CPSNQ159	-	-	-	-	-	-	-	-
1A	Domestic (11)	CPSNQ160	-	-	-	-	-	-	-	-
1B	Credit and Charge Cards (10)	CPSNQ161								
1C	Mortgages	CPSNQ162								
1D	Home Equity	CPSNQ163								
1E	Retail and Small Business Deposits	CPSNQ164								
1F	Other Retail and Small Business Lending	CPSNQ165								
1G	International Retail and Small Business (16)	CPSNQ166								
2	Commercial Lending	CPSNQ167								
3	Investment Banking	CPSNQ168								
4	Merchant Banking / Private Equity	CPSNQ169								
5	Sales and Trading	CPSNQ170	-	-	-	-	-	-	-	-
5A	Prime Brokerage	CPSNQ171								
5B	Other	CPSNQ172								
6	Investment Management	CPSNQ173								
7	Investment Services	CPSNQ174								
8	Treasury Services	CPSNQ175								
9	Insurance Services	CPSNQ176								
10	Retirement / Corporate Benefits Products	CPSNQ177								
11	Corporate / Other	CPSNQ178								
12	Optional Immaterial Business Segments (7)	CPSNQ179								
13	Total Net Interest Income (1)	CPSN4074	-	-	-	-	-	-	-	-



### FR Y-14A Schedule A.7.a - PPNR Projections

[illegible]

FR Y-14A Schedule A.7.a - PPNR Projections

FR Y-9C Codes			Projected in \$Millions								
			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
<b>Non Interest Expense:</b>											
28	Compensation Expense		CPSNQ240	-	-	-	-	-	-	-	-
28A	Salary (14)		CPSNQ241								
28B	Benefits (14)		CPSNQ242								
28C	Commissions (6)		CPSNQ243								
28D	Stock Based Compensation		CPSNQ244								
28E	Cash Variable Pay		CPSNQ245								
29	Operational Risk Expense (8)		CPSNQ246	-	-	-	-	-	-	-	-
30	Provisions to Repurchase Reserve / Liability for Residential Mortgage Representations and Warranties (12)		CPSNQ247								
31	Professional and Outside Services Expenses (13)		CPSNQ248								
32	Expenses of Premises and Fixed Assets	BHCK4217	CPSN4217								
33	Amortization Expense and Impairment Losses for Other Intangible Assets	BHCKC232	CPSNC232								
34	Marketing Expense		CPSNQ249	-	-	-	-	-	-	-	-
34A	Domestic Credit and Charge Card Marketing Expense (10)(15)(17)		CPSNQ250								
34B	Other		CPSNQ251								
35	Other Real Estate Owned Expense		CPSNQ252								
36	Provision for Unfunded Off-Balance Sheet Credit Exposures (to build/decrease item 139 (BHCKB557) i		CPSNQ253								
37	Other Non-Interest Expense (4)		CPSNQ254								
38	Total Non-Interest Expense (3)		CPSNP630	-	-	-	-	-	-	-	-
39	Projected PPNR (5)	BHCK4074- BHCK4079- BHCK4093+B HCKC216-Line Item #40	CPSNP631	-	-	-	-	-	-	-	-
40	Valuation Adjustment for firm's own debt under fair value option (FVO) (9) (27)		CPSNQ255								
41	Goodwill Impairment	BHCKC216	CPSNC216								
42	Loss resulting from trading shock exercise (if applicable) (24) (25)		CPSNQ256	-	-	-	-	-	-	-	-

FR Y-14A Schedule A.7.a - PPNR Projections

FR Y-9C Codes

Projected in \$Millions

PQ 1

PQ 2

PQ 3

PQ 4

PQ 5

PQ 6

PQ 7

PQ 8

PQ 9

Footnotes to the PPNR Projections Worksheet

(1)

Amount should equal item 49 of the PPNR NII Worksheet, if completed.

(2)

Excludes Valuation Adjustment for firm's own debt under fair value option (FVO) in item 40.

(3)

Excludes Goodwill Impairment included in item 41.

(4)

Provide a further break out of significant items included in Other Non-Interest Expense such that no more than 5% of Non Interest Expense are reported without further breakout:

CPSNQ947

CPSNQ949

CPSNQ951

CPSNQ953

CPSNQ955

CPSNQ957

CPSNQ959

CPSNQ961

CPSNQ963

CPSNQ965

CPSNQ967

CPSNQ948

CPSNQ950

CPSNQ952

CPSNQ954

CPSNQ956

CPSNQ958

CPSNQ960

CPSNQ962

CPSNQ964

CPSNQ966

CPSNQ968

(5)

By definition, PPNR will calculate as Net Interest Income plus Non-Interest Income less Non-Interest Expense, excluding items broken out in items 40-41.

(6)

Report commissions only in "Commissions" line item 28C; do not report commissions in any other compensation line items.

(7)

See instructions for guidance on related thresholds. List segments included in this line item.

CPSNQ969

(8)

All operational loss items, including operational losses that are contra revenue amounts or cannot be separately identified, should be reported in the operational risk expense. Any legal consultation or retainer fees specifically linked to an operational risk event should be included in the Operational Risk Expense. Include all Provisions to Litigation Reserves / Liability for Claims related to Sold Residential Mortgages and all Litigation Settlements & Penalties in this line item and not any other items.

(9)

List segments from which item was excluded:

CPSNQ970

(10)

Include domestic BHC issued credit and charge cards including those that result from a partnership agreement.

(11)

Applies to line items 1A-1F; US and Puerto Rico only.

(12)

Provisions to build any non-litigation reserves/accrued liabilities that have been established for losses related to sold or government-insured residential mortgage loans (first or second lien). Do not report such provisions in any other items; report them only in line items 14N or 30, as applicable.

(13)

Include routine legal expenses (i.e. legal expenses not related to operational losses) here.

(14)

Do not report stock based and cash variable pay compensation here.



### FR Y-14A Schedule A.7.a - PPNR Projections

[illegible]

# FR Y-14A Schedule A.7.b - PPNR Net Interest Income

Please indicate if deposits are 25% or more of total liabilities

Net Interest Income Designation Field - Populated Automatically

		Projected in \$Millions								
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
<b>Average Asset Balances (\$Millions) (1)</b>										
1	<b>First Lien Residential Mortgages (in Domestic Offices)</b>	CPSNP975								
2	<b>Second / Junior Lien Residential Mortgages (in Domestic Offices)</b>	CPSNP976	-	-	-	-	-	-	-	-
2A	Closed-End Junior Liens	CPSNP977								
2B	Home Equity Lines Of Credit (HELOCs)	CPSNP978								
3	<b>C&amp;I Loans (7)</b>	CPSNP979								
4	<b>CRE Loans (in Domestic Offices)</b>	CPSNP980								
5	<b>Credit Cards</b>	CPSNP981								
6	<b>Other Consumer</b>	CPSNP982	-	-	-	-	-	-	-	-
6A	Auto Loans	CPSNP983								
6B	Student Loans	CPSNP984								
6C	Other, incl. loans backed by securities (non-purpose lending)	CPSNP985								
7	<b>Real Estate Loans (Not in Domestic Offices)</b>	CPSNP986	-	-	-	-	-	-	-	-
7A	Residential Mortgages (First and Second Lien)	CPSNP987								
7B	Other	CPSNP988								
8	<b>Other Loans &amp; Leases (10)</b>	CPSNP989								
9	<b>Nonaccrual Loans (5)</b>	CPSNP990								
10	<b>Securities (AFS and HTM) - Treasuries and Agency Debentures</b>	CPSNP991								
11	<b>Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)</b>	CPSNP992								
12	<b>Securities (AFS and HTM) - Other</b>	CPSNP993								
13	<b>Trading Assets</b>	CPSNP994								
14	<b>Deposits with Banks &amp; Other</b>	CPSNP995								
15	<b>Other Interest/Dividend Bearing Assets (2)</b>	CPSNP996								
16	<b>Other Assets</b>	CPSNP997								
17	<b>Total Average Asset Balances</b>	CPSNP998	-	-	-	-	-	-	-	-

**FR Y-14A Schedule A.7.b - PPNR Net Interest Income**

		Projected in \$Millions								
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
18	<b>Average Rates Earned (%) (9)</b>									
19	First Lien Residential Mortgages (in Domestic Offices)	CPSNP999								
19A	Second / Junior Lien Residential Mortgages (in Domestic Offices)									
19B	Closed-End Junior Liens	CPSNQ002								
20	HELOCs	CPSNQ003								
21	C&I Loans (7)	CPSNQ004								
22	CRE Loans (in Domestic Offices)	CPSNQ005								
23	Credit Cards	CPSNQ006								
23A	Other Consumer									
23B	Auto Loans	CPSNQ008								
23C	Student Loans	CPSNQ009								
24	Other, incl. loans backed by securities (non-purpose lending)	CPSNQ010								
24A	Real Estate Loans (Not in Domestic Offices)									
24B	Residential Mortgages (First and Second Lien)	CPSNQ012								
25	Other	CPSNQ013								
26	Other Loans & Leases	CPSNQ014								
27	Nonaccrual Loans (5)	CPSNQ015								
28	Securities (AFS and HTM) - Treasuries and Agency Debentures	CPSNQ016								
29	Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)	CPSNQ017								
30	Securities (AFS and HTM) - Other	CPSNQ018								
31	Trading Assets	CPSNQ019								
32	Deposits with Banks & Other	CPSNQ020								
	Other Interest/Dividend Bearing Assets	CPSNQ021								
33	<b>Total Interest Income</b>	CPSNQ022	-	-	-	-	-	-	-	-

**FR Y-14A Schedule A.7.b - PPNR Net Interest Income**

		Projected in \$Millions								
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
<b>Average Liability Balances (\$Millions)</b>										
34	<b>Deposits-Domestic (6)</b>	CPSNQ023	-	-	-	-	-	-	-	-
34A	Non-Interest-Bearing Demand	CPSNQ024								
34B	Money Market Accounts	CPSNQ025								
34C	Savings	CPSNQ026								
34D	NOW, ATS, and other Transaction Accounts	CPSNQ027								
34E	Time Deposits	CPSNQ028								
35	<b>Deposits-Foreign (6)</b>	CPSNQ029	-	-	-	-	-	-	-	-
35A	Foreign Deposits	CPSNQ030								
35B	Foreign Deposits-Time	CPSNQ031								
36	<b>Fed Funds, Repos, &amp; Other Short Term Borrowing</b>	CPSNQ032	-	-	-	-	-	-	-	-
36A	Fed Funds	CPSNQ033								
36B	Repos	CPSNQ034								
36C	Other Short Term Borrowing (11)	CPSNQ035								
37	<b>Trading Liabilities</b>	CPSNQ036								
38	<b>Subordinated Notes Payable to Unconsolidated Trusts Issuing Trust Preferred Securities (TruPS) and TruPS Issued by Consolidated Special Purpose Entities</b>	CPSNQ037								
39	<b>Other Interest-Bearing Liabilities (3)(11)</b>	CPSNQ038								
40	<b>Other Liabilities (11)</b>	CPSNQ039								
41	<b>Total Average Liability Balances</b>	CPSNQ040	-	-	-	-	-	-	-	-



**FR Y-14A Schedule A.7.b - PPNR Net Interest Income**

	Projected in \$Millions								
	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9

### Footnotes to the *Net Interest Income Worksheet*

- |          |  |  |  |  |  |  |  |  |  |  |  |
|----------|--|--|--|--|--|--|--|--|--|--|--|
| (1)      | Exclude nonaccrual loans from lines 1-8, reporting these balances in item 9. Include purchased credit impaired loans.  |  |  |  |  |  |  |  |  |  |  |
| (2)      | Break out and explain nature of significant items included in Other Interest/Dividend Bearing Assets such that no more than 5% of total Average Asset Balances are reported without a further breakout.      |  |  |  |  |  |  |  |  |  |  |
| CPSNQ973 | CPSNQ974   |  |  |  |  |  |  |  |  |  |  |
| CPSNQ975 | CPSNQ976   |  |  |  |  |  |  |  |  |  |  |
| CPSNQ977 | CPSNQ978   |  |  |  |  |  |  |  |  |  |  |
| CPSNQ979 | CPSNQ980   |  |  |  |  |  |  |  |  |  |  |
| CPSNQ981 | CPSNQ982   |  |  |  |  |  |  |  |  |  |  |
| (3)      | Break out and explain nature of significant items included in All Other Interest Bearing Liabilities Balances such that no more than 5% of total Liability Balances are reported without a further breakout. |  |  |  |  |  |  |  |  |  |  |
| CPSNQ983 | CPSNQ984   |  |  |  |  |  |  |  |  |  |  |
| CPSNQ985 | CPSNQ986   |  |  |  |  |  |  |  |  |  |  |
| CPSNQ987 | CPSNQ988   |  |  |  |  |  |  |  |  |  |  |
| CPSNQ989 | CPSNQ990   |  |  |  |  |  |  |  |  |  |  |
| CPSNQ991 | CPSNQ992   |  |  |  |  |  |  |  |  |  |  |
| (4)      | Amount should equal item 13 of the PPNR Projections Worksheet.   |  |  |  |  |  |  |  |  |  |  |
| (5)      | Institutions are to provide additional details within the supporting documentation; the composition of the non-accrual loans by key loan type over the reported time periods for each of the scenarios.      |  |  |  |  |  |  |  |  |  |  |
| (6)      | A sum of average domestic and foreign deposits should be equal to a sum of average BHDM6631, BHDM6636, BHFN6631, and BHFN6636  |  |  |  |  |  |  |  |  |  |  |
| (7)      | Report C&I Graded, Small Business (Scored/Delinquency Managed), Corporate Card, Business Card  |  |  |  |  |  |  |  |  |  |  |
| (8)      | Rates are equal to zero by definition.   |  |  |  |  |  |  |  |  |  |  |
| (9)      | All rates are annualized.  |  |  |  |  |  |  |  |  |  |  |
| (10)     | Include loans secured by farmland here (BHDM1420) and other loans not accounted for in the other categories.   |  |  |  |  |  |  |  |  |  |  |
| (11)     | A Sum of line items 36C and 39 equals a sum of BHCK3190, BHCK4062, and interest-bearing liabilities reported in BHCK2750; line item 40 captures non-interest bearing liabilities in BHCK2750                 |  |  |  |  |  |  |  |  |  |  |

FR Y-14A Schedule A.7.c - PPNR Metrics

		FR Y-9C Codes	Units	Projected										
				PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9		
A. Metrics by Business Segment/Line (9)														
Retail and Small Business Segment														
Domestic (24)														
Credit and Charge Cards														
1	Total Open Accounts – End of Period		#	CPSNQ058										
2	Credit and Charge Card Purchase Volume		\$Millions	CPSNQ059										
3	Credit and Charge Card Rewards/Partner Sharing Expense (23) (34)		\$Millions	CPSNQ060										
Mortgages and Home Equity														
4	Average Third-Party Residential Mortgages Serviced (3)		\$Millions	CPSNQ061										
5	Residential Mortgage Originations Industry Market Size – Volume (25)		\$Millions	CPSNQ062										
6	Mortgages and Home Equity Sold during the quarter (26)	BHCKF070+BHCKF071+BHDMF674+BHDMF675	\$Millions	CPSNQ063										
7	Servicing Expenses (8)		\$Millions	CPSNQ064										
Retail and Small Business Deposits														
8	Total Open Checking and Money Market Accounts – End of Period (31)		#	CPSNQ065										
9	Debit Card Purchase Transactions		#	CPSNQ066										
International Retail and Small Business (12)														
10	Credit Card Revenues (1)		\$Millions	CPSNQ067										
Investment Banking Segment														
11	Number of Employees (15)		#	CPSNQ068										
12	Compensation - Total (8)		\$Millions	CPSNQ069										
13	Stock Based Compensation and Cash Variable Pay (8)		\$Millions	CPSNQ070										
Advisory														
14	Deal Volume		\$Millions	CPSNQ071										
15	Industry Market Size - Fees		\$Millions	CPSNQ072										
16	Industry Market Size - Completed Deal Volume		\$Millions	CPSNQ073										
17	Backlog (30)		\$Millions											
Equity Capital Markets														
18	Deal Volume		\$Millions	CPSNQ075										
19	Industry Market Size - Fees		\$Millions	CPSNQ076										
20	Industry Market Size - Volume		\$Millions	CPSNQ077										
Debt Capital Markets														
21	Deal Volume		\$Millions	CPSNQ078										
22	Industry Market Size - Fees		\$Millions	CPSNQ079										
23	Industry Market Size - Volume		\$Millions	CPSNQ080										
Syndicated Lending														
24	Deal Volume		\$Millions	CPSNQ081										
25	Industry Market Size - Fees		\$Millions	CPSNQ082										
26	Industry Market Size - Volume		\$Millions	CPSNQ083										
Merchant Banking / Private Equity														
27	AUM (10)		\$Millions	CPSNQ084										

FR Y-14A Schedule A.7.c - PPNR Metrics

		FR Y-9C Codes	Units	Projected									
				PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	
<u>Sales and Trading Segment</u>													
28	Number of Employees (15)		#	CPSNQ085									
29	Total Proprietary Trading Revenue		\$Millions	CPSNQ086									
30	Compensation - Total (8)		\$Millions	CPSNQ087									
31	Stock Based Compensation and Cash Variable Pay (8)		\$Millions	CPSNQ088									
<i>Equities</i>													
32	Average Asset Balance		\$Millions	CPSNQ089									
<i>Fixed Income</i>													
33	Average Asset Balance		\$Millions	CPSNQ090									
<i>Commodities</i>													
34	Average Asset Balance		\$Millions	CPSNQ091									
<i>Prime Brokerage</i>													
35	Average Client Balances (13)		\$Millions	CPSNQ092									
36	Transaction Volume		\$Millions	CPSNQ093									
<u>Investment Management Segment</u>													
<i>Asset Management</i>													
37	AUM - Total (10)		\$Millions	CPSNQ094	-	-	-	-	-	-	-	-	-
37A	AUM - Equities		\$Millions	CPSNQ095									
37B	AUM - Fixed Income		\$Millions	CPSNQ096									
37C	AUM - Other		\$Millions	CPSNQ097									
38	Net Inflows/Outflows		\$Millions	CPSNQ098									
<i>Wealth Management/Private Banking</i>													
39	AUM - Total (10)		\$Millions	CPSNQ099	-	-	-	-	-	-	-	-	-
39A	AUM - Equities		\$Millions	CPSNQ100									
39B	AUM - Fixed Income		\$Millions	CPSNQ101									
39C	AUM - Other		\$Millions	CPSNQ102									
40	Net Inflows/Outflows		\$Millions	CPSNQ103									
41	Number of Financial Advisors (11)		#	CPSNQ104									
<u>Investment Services Segment</u>													
<i>Asset Servicing</i>													
42	Assets under Custody and Administration		\$Millions	CPSNQ105									
<i>Issuer Services</i>													
43	Corporate Trust Deals Administered		#	CPSNQ106									



FR Y-14A Schedule A.7.c - PPNR Metrics

			Projected								
			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
B. Firm Wide Metrics: PPNR Projections Worksheet											
44	Number of Employees	BHCK4150	#	CPSN4150							
45	Revenues - International		\$Millions	CPSNQ107	-	-	-	-	-	-	-
45A	Revenues - APAC (2) (16)		\$Millions	CPSNQ108							
45B	Revenues - EMEA (2) (17)		\$Millions	CPSNQ109							
45C	Revenues - LatAm (2) (18)		\$Millions	CPSNQ110							
45D	Revenues - Canada (2)		\$Millions	CPSNQ111							
46	Revenues - Domestic		\$Millions	CPSNQ112	-	-	-	-	-	-	-
47	Severance Costs (14)		\$Millions	CPSNQ113							
48	Collateral Underlying Operating Leases for Which the Bank is the Lessor (22)		\$Millions	CPSNQ114	-	-	-	-	-	-	-
48A	Auto		\$Millions	CPSNQ115	-	-	-	-	-	-	-
48B	Other		\$Millions	CPSNQ116	-	-	-	-	-	-	-
49	OREO Balance	BHCK2150	\$Millions	CPSN2150	-	-	-	-	-	-	-
49A	Commercial		\$Millions	CPSNQ117	-	-	-	-	-	-	-
49B	Residential		\$Millions	CPSNQ118	-	-	-	-	-	-	-
49C	Farmland		\$Millions	CPSNQ119	-	-	-	-	-	-	-
50	Non-Recurring PPNR Items (32)		\$Millions	CPSNQ120							
51	Trading Revenue	BHCKA220	\$Millions	CPSNA220							
52	Net Gains/(Losses) on Sales of Other Real Estate Owned (19)	BHCK8561	\$Millions	CPSN8561							
C. Firm Wide Metrics: Net Interest Income Worksheet (Required only for BHCs that were required to complete the Net Interest Income Worksheet)											
53	Carrying Value of Purchased Credit Impaired (PCI) Loans	BHCKC780	\$Millions	CPSNC780							
54	Net Accretion of discount on PCI Loans included in interest Revenues		\$Millions	CPSNQ121							
55	Loans Held for Sale - First Lien Residential Liens in Domestic Offices (Average Balances)		\$Millions	CPSNQ122							
56	Average Rate on Loans Held for Sale-First Lien Residential Liens in Domestic Offices		%	CPSNQ123							
Quarter End Weighted Average Life of Assets (4) (6)											
57	First Lien Residential Mortgages (in Domestic Offices) (33)		months	CPSNQ124							
58	Closed-End Junior Residential Liens (in Domestic Offices)		months	CPSNQ125							
59	Home Equity Lines Of Credit (HELOCs)		months	CPSNQ126							
60	C&I Loans		months	CPSNQ127							
61	CRE Loans (in Domestic Offices)		months	CPSNQ128							
62	Credit Cards		months	CPSNQ129							
63	Auto Loans		months	CPSNQ130							
64	Student Loans		months	CPSNQ131							
65	Other, incl. loans backed by securities (non-purpose lending) (7)		months	CPSNQ132							
66	Residential Mortgages (First and Second Lien, Not in Domestic Offices)		months	CPSNQ133							
67	Other Real Estate Loans (Not in Domestic Offices)		months	CPSNQ134							
68	Other Loans & Leases		months	CPSNQ135							
69	Securities (AFS and HTM) - Treasuries and Agency Debentures		months	CPSNQ136							
70	Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)		months	CPSNQ137							
71	Securities (AFS and HTM) - Other		months	CPSNQ138							
72	Trading Assets		months	CPSNQ139							
73	All Other Earning Assets		months	CPSNQ140							

### FR Y-14A Schedule A.7.c - PPNR Metrics

		FR Y-9C Codes	Units	Projected								
				PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
<u>Quarter End Weighted Average Life of Liabilities (4) (6)</u>												
74	Domestic Deposits - Time		months	CPSNQ141								
75	Foreign Deposits-Time		months	CPSNQ142								
76	Fed Funds		months	CPSNQ143								
77	Repos		months	CPSNQ144								
78	Other Short Term Borrowing		months	CPSNQ145								
79	Trading Liabilities		months	CPSNQ146								
	Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS Issued by Consolidated Special Purpose Entities		months	CPSNQ147								
81	All Other Interest Bearing Liabilities		months	CPSNQ148								

			For	
			For upward rate movements	downward rate movements
			Assumed Floor	
	Average Domestic Deposit Repricing Beta in a 'Normal Environment' (5)		CPSNQ149	CPSNQ933
82	Money Market Accounts	basis points		CPSNQ939
			CPSNQ150	CPSNQ934
83	Savings	basis points		CPSNQ940
			CPSNQ151	CPSNQ935
84	NOW, ATS, and other Transaction Accounts	basis points		CPSNQ941
			CPSNQ152	CPSNQ936
85	Time Deposits	basis points		CPSNQ942
	Average Foreign Deposit Repricing Beta in a 'Normal Environment' (5)		CPSNQ153	CPSNQ937
	Foreign Deposits	basis points		CPSNQ943
			CPSNQ154	CPSNQ938
				CPSNQ944
87	Foreign Deposits-Time	basis points		
88	New Domestic Business Pricing for Time Deposits (27)			
88A	Curve (if multiple terms assumed) (28)		CPSNQ156	
88B	Index rate (if single term assumed) (29)		CPSNQ157	
88C	Spread relative to the Index Rate (29)	basis points	CPSNQ158	

### Footnotes to the *PPNR Metrics Worksheet*

- |      |   |
|------|---|
| (1)  | Provide metrics data for all quarters, but only if International Retail and Small Business Segment revenues exceeded 5% of Total Retail and Small Business Segment and Total Retail and Small Business revenue exceeded 5% of total revenues in any of the last four actual quarters requested in the PPNR schedule.  |
| (2)  | Provide regional breakouts for all quarters but only if international revenue exceeded 5% of the total revenue in any of the last four actual quarters requested in the PPNR schedule.  |
| (3)  | Average outstanding principal balance for residential mortgage loans the BHC services for others.   |
| (4)  | The Weighted Average Life should reflect the current position, the impact of new business activity, as well as the impact of behavioral assumptions such as prepayments or defaults, based on the expected remaining lives, inclusive of behavioral assumptions. It should reflect the weighted average of time to principal actual repayment (as modeled) for all positions in that portfolio, rounded to the nearest monthly term. For revolving products, the WAL should reflect the underlying repayment behavior assumptions assumed by the institution, which would include contractual repayments, any assumed excess payments or prepayments, and defaults. The WAL for the FR Y-14Q disclosures should reflect the spot balance sheet position for each time period. For the FR Y-14A, given that it covers forecasted time periods, the WAL should be forward-looking which incorporates the changes to the projected WAL, including new business activity. |
| (5)  | A rate movement in an environment where the repricing assumption assumed by each of the major deposit products is not restricted by a cap, floor, or zero. Beta should be reported as a balance-weighted average of the betas of the line items that contribute to the roll up point requested, with an as-of date equal to the reporting date.   |
| (6)  | Reference PPNR Net Interest Income worksheet for product definitions.   |
| (7)  | Corresponds to line item 7C on the Net Interest Income worksheet  |
| (8)  | Include both direct and allocated expenses.   |
| (9)  | "Metrics by Business Segment/Line" correspond to Business Segments/Lines on PPNR Submission worksheet, unless explicitly stated otherwise. See Instructions for definitions of standardized Business Segments/Lines. Unless specified otherwise, all numbers are global. Only line items with "Industry Market Size" in the name are industry/market-wide items; all other items are BHC-specific.  |
| (10) | Assets under Management   |
| (11) | Provide a relevant headcount number (e.g. financial advisors, portfolio managers) to facilitate the assessment of revenue productivity in the Wealth Management/Private Banking business line.  |
| (12) | Regions outside the US and Puerto Rico.   |
| (13) | Report the grossed up "interest balances" that result from prime brokerage activities.  |

### FR Y-14A Schedule A.7.c - PPNR Metrics

[illegible]

### FR Y-14A Schedule A.7.c - PPNR Metrics

	FR Y-9C Codes	Units	PQ 1	PQ 2	PQ 3	PQ 4	Projected PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
(30)	A backlog should be based on probability weighted fees. The data should be consistent with historical internal reporting, not by market measurement. The last quarter should be the BHC's latest backlog estimate.										
(31)	Provide description of the accounts included in this line item (e.g. Negotiable Order of Withdrawal, Interest Bearing Checking, Non Interest Bearing Demand Deposit Account, Money Market Savings, etc.)										
	CPSNQ998										
(32)	Please break out and explain nature of non-recurring items included in PPNR. Also indicate which items on PPRN Projections worksheet include the items broken out in footnote 32:										
(a)	Revenues (Net Interest Income + Non Interest Income)										
	CPSNQ999	\$ Million	CPSNR001								
	CPSNR002	\$ Million	CPSNR003								
	CPSNR004	\$ Million	CPSNR005								
	CPSNR006	\$ Million	CPSNR007								
	CPSNR008	\$ Million	CPSNR009								
	CPSNR010	\$ Million	CPSNR011								
	CPSNR012	\$ Million	CPSNR013								
(b)	Non Interest Expenses										
	CPSNR014	\$ Million	CPSNR015								
	CPSNR016	\$ Million	CPSNR017								
	CPSNR018	\$ Million	CPSNR019								
	CPSNR020	\$ Million	CPSNR021								
	CPSNR022	\$ Million	CPSNR023								
	CPSNR024	\$ Million	CPSNR025								
	CPSNR026	\$ Million	CPSNR027								
(33)	For WAL, exclude from the reported number Loans Held For Sale										
(34)	Note if this item includes any contra-revenues other than Rewards/Partner Sharing (e.g. Marketing Expense Amortization)										
	CPSNR028										