

FR Y-14A Schedule A - Summary

Summary Submission Cover Sheet

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

BHCs and IHCs should complete all relevant cells in the corresponding worksheets, including this cover page. BHCs and IHCs 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.

Institution Name:

RSSD ID:

Source:

BHC or IHC

Submission Date (MM/DD/YYYY):

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

Item	Sums in \$Millions		
	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
<u>LOSSES ASSOCIATED WITH LOANS HELD FOR INVESTMENT AT AMORTIZED COST</u>			
1 Real Estate Loans (in Domestic Offices)	-	-	-
2 First Lien Mortgages	-	-	-
3 First Lien Mortgages	-	-	-
4 First Lien HELOAN	-	-	-
5 Second / Junior Lien Mortgages	-	-	-
6 Closed-End Junior Liens	-	-	-
7 HELOCs	-	-	-
8 CRE Loans	-	-	-
9 Construction	-	-	-
10 Multifamily	-	-	-
11 Nonfarm, Non-residential	-	-	-
12 Owner-Occupied	-	-	-
13 Non-Owner-Occupied	-	-	-
14 Loans Secured by Farmland	-	-	-
15 Real Estate Loans (Not in Domestic Offices)	-	-	-
16 First Lien Mortgages	-	-	-
17 Second / Junior Lien Mortgages	-	-	-
18 CRE Loans	-	-	-
19 Construction	-	-	-
20 Multifamily	-	-	-
21 Nonfarm, Non-residential	-	-	-
22 Owner-Occupied	-	-	-
23 Non-Owner-Occupied	-	-	-
24 Loans Secured by Farmland	-	-	-
25 C&I Loans	-	-	-
26 C&I Graded	-	-	-
27 Small Business (Scored/Delinquency Managed)	-	-	-
28 Business and Corporate Card	-	-	-
29 Credit Cards	-	-	-
30 Other Consumer	-	-	-
31 Auto Loans	-	-	-
32 Student Loans	-	-	-
33 Other loans backed by securities (non-purpose lending)	-	-	-
34 Other	-	-	-
35 Other Loans	-	-	-
36 Loans to Foreign Governments	-	-	-
37 Agricultural Loans	-	-	-
38 Loans for purchasing or carrying securities (secured or unsecured)	-	-	-
39 Loans to Depositories and Other Financial Institutions	-	-	-
40 All Other Loans and Leases	-	-	-
41 All Other Loans (exclude consumer loans)	-	-	-
42 All Other Leases	-	-	-
43 Total Loans and Leases	-	-	-

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

Item	Sums in \$Millions		
	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
<u>LOSSES ASSOCIATED WITH HELD FOR SALE LOANS AND LOANS ACCOUNTED FOR</u>			
44 Real Estate Loans (in Domestic Offices)	-	-	-
45 First Lien Mortgages	-	-	-
46 Second / Junior Lien Mortgages	-	-	-
47 CRE Loans	-	-	-
48 Loans Secured by Farmland	-	-	-
49 Real Estate Loans (Not in Domestic Offices)	-	-	-
50 Residential Mortgages	-	-	-
51 CRE Loans	-	-	-
52 Loans Secured by Farmland	-	-	-
53 C&I Loans	-	-	-
54 Credit Cards	-	-	-
55 Other Consumer	-	-	-
56 All Other Loans and Leases	-	-	-
57 Total Loans Held for Sale and Loans Accounted for under the Fair Value Option	-	-	-
<u>TRADING ACCOUNT</u>			
58 Trading MTM Losses	-	-	-
59 Trading-Issuer Default Losses	-	-	-
60 Counterparty Credit MTM Losses (CVA losses)	-	-	-
61 Counterparty Default losses	-	-	-
62 Total Trading and Counterparty	-	-	-
<u>OTHER LOSSES</u>			
63 Goodwill impairment	-	-	-
64 Valuation Adjustment for firm's own debt under fair value option (FVO)	-	-	-
65 Other losses (describe in supporting documentation)	-	-	-
66 Total Other Losses	-	-	-
67 Total Losses	-	-	-
<u>ALLOWANCE FOR LOAN and LEASE LOSSES</u>			
68 ALLL, prior quarter			
69 Real Estate Loans (in Domestic Offices)			
70 Residential Mortgages			
71 First Lien Mortgages			
72 Closed-End Junior Liens			
73 HELOCs			
74 CRE Loans			
75 Construction			
76 Multifamily			
77 Nonfarm, Non-residential			

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

Item		Actual in \$Millions as of date		Projected in \$Millions								
				PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
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	-	-	-	-	-	-	-	-
<u>PRE-PROVISION NET REVENUE</u>												
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

Item		Sums in \$Millions		
		PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
78	Loans Secured by Farmland			
79	Real Estate Loans (Not in Domestic Offices)			
80	Residential Mortgages			
81	CRE Loans			
82	Farmland			
83	C&I Loans			
84	C&I Graded			
85	Small Business (Scored/Delinquency Managed)			
86	Corporate and Business Cards			
87	Credit Cards			
88	Other Consumer			
89	All Other Loans and Leases			
90	Unallocated			
91	Provisions during the quarter	-	-	-
92	Real Estate Loans (in Domestic Offices)	-	-	-
93	Residential Mortgages	-	-	-
94	First Lien Mortgages	-	-	-
95	Closed-End Junior Liens	-	-	-
96	HELOCs	-	-	-
97	CRE Loans	-	-	-
98	Construction	-	-	-
99	Multifamily	-	-	-
100	Nonfarm, Non-residential	-	-	-
101	Loans Secured by Farmland	-	-	-
102	Real Estate Loans (Not in Domestic Offices)	-	-	-
103	Residential Mortgages	-	-	-
104	CRE Loans	-	-	-
105	Farmland	-	-	-
106	C&I Loans	-	-	-
107	C&I Graded	-	-	-
108	Small Business (Scored/Delinquency Managed)	-	-	-
109	Corporate and Business Cards	-	-	-
110	Credit Cards	-	-	-
111	Other Consumer	-	-	-
112	All Other Loans and Leases	-	-	-
113	Unallocated	-	-	-
114	Net charge-offs during the quarter	-	-	-
115	Other ALLL Changes	-	-	-
116	ALLL, current quarter			
<u>PRE-PROVISION NET REVENUE</u>				
117	Net interest income	-	-	-
118	Noninterest income	-	-	-
119	Noninterest expense	-	-	-
120	Pre-Provision Net Revenue	-	-	-

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

Item	Sums in \$Millions		
	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
CONDENSED INCOME STATEMENT			
121 Pre-Provision Net Revenue	-	-	-
122 Provisions during the quarter	-	-	-
123 Total Trading and Counterparty Losses	-	-	-
124 Total Other Losses	-	-	-
125 Other I/S items - describe in supporting documentation	-	-	-
126 Realized Gains (Losses) on available-for-sale securities, including OTTI			
127 Realized Gains (Losses) on held-to-maturity securities, including OTTI			
128 Income (loss) before applicable income taxes and discontinued operations	-	-	-
129 Applicable income taxes (foreign and domestic)	-	-	-
130 Income (loss) before discontinued operations and other adjustments	-	-	-
131 Discontinued operations, net of applicable income taxes	-	-	-
132 Net income (loss) attributable to BHC and minority interests	-	-	-
133 Net income (loss) attributable to minority interests	-	-	-
134 Net income (loss) attributable to BHC	-	-	-
135 Effective Tax Rate (%)	-na-	-na-	-na-
REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES			
136 Reserve, prior quarter			
137 Provisions during the quarter	-	-	-
138 Net charges during the quarter	-	-	-
139 Reserve, current quarter			

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
Assets										
SECURITIES										
1	Held to Maturity (HTM)	CPSB1754								
2	Available for Sale (AFS)	CPSB1773								
3	Total Securities	CPSBP640	-	-	-	-	-	-	-	-
Of which:										
4	Securitized (investment grade)	CPSBP641								
5	Securitized (non-investment grade)	CPSBP642								
Total Loans and Leases										
6	Real Estate Loans (in Domestic Offices)	CPSBP643	-	-	-	-	-	-	-	-
7	First Lien Mortgages	CPSB5367	-	-	-	-	-	-	-	-
8	First Lien Mortgages	CPSBP644								
9	First Lien HELOAN	CPSBP645								
10	Second / Junior Lien Mortgages	CPSBP646	-	-	-	-	-	-	-	-
11	Closed-End Junior Liens	CPSB5368								
12	HELOCs	CPSB1797								
13	CRE Loans	CPSBP647	-	-	-	-	-	-	-	-
14	Construction	CPSBP648								
15	Multifamily	CPSB1460								
16	Nonfarm, Non-residential	CPSBP649	-	-	-	-	-	-	-	-
17	Owner-Occupied	CPSBF160								
18	Non-Owner-Occupied	CPSBF161								
19	Loans Secured by Farmland	CPSB1420								
20	Real Estate Loans (Not in Domestic Offices)	CPSBP650	-	-	-	-	-	-	-	-
21	First Lien Mortgages	CPSBP651								
22	Second / Junior Lien Mortgages	CPSBP652								
23	CRE Loans	CPSBP653	-	-	-	-	-	-	-	-
24	Construction	CPSBP654								
25	Multifamily	CPSBP655								
26	Nonfarm, Non-residential	CPSBP656	-	-	-	-	-	-	-	-
27	Owner-Occupied	CPSBP657								
28	Non-Owner-Occupied	CPSBP658								
29	Loans Secured by Farmland	CPSBP659								

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

[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										
<u>LOANS HELD FOR INVESTMENT AT AMORTIZED COST</u>										
52	Real Estate Loans (in Domestic Offices)	CPSBP676	-	-	-	-	-	-	-	-
53	First Lien Mortgages	CPSBP677	-	-	-	-	-	-	-	-
54	First Lien Mortgages	CPSBP381	-	-	-	-	-	-	-	-
55	First Lien HELOAN	CPSBP389	-	-	-	-	-	-	-	-
56	Second / Junior Lien Mortgages	CPSBP678	-	-	-	-	-	-	-	-
57	Closed-End Junior Liens	CPSBP397	-	-	-	-	-	-	-	-
58	HELOCs	CPSBP405	-	-	-	-	-	-	-	-
59	CRE Loans	CPSBP679	-	-	-	-	-	-	-	-
60	Construction	CPSBP680								
61	Multifamily	CPSBP681								
62	Nonfarm, Non-residential	CPSBP682	-	-	-	-	-	-	-	-
63	Owner-Occupied	CPSBP683								
64	Non-Owner-Occupied	CPSBP684								
65	Loans Secured by Farmland	CPSBP685								
66	Real Estate Loans (Not in Domestic Offices)	CPSBP686	-	-	-	-	-	-	-	-
67	First Lien Mortgages	CPSBP415	-	-	-	-	-	-	-	-
68	Second / Junior Lien Mortgages	CPSBP423	-	-	-	-	-	-	-	-
69	CRE Loans	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	C&I Loans	CPSBP694	-	-	-	-	-	-	-	-
77	C&I Graded	CPSBP695								
78	Small Business (Scored/Delinquency Managed)	CPSBP696	-	-	-	-	-	-	-	-
79	Business and Corporate Card	CPSBP697	-	-	-	-	-	-	-	-
80	Credit Cards	CPSBP698	-	-	-	-	-	-	-	-

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
81	Other Consumer	CPSBP699	-	-	-	-	-	-	-	-
82	Auto Loans	CPSBP700	-	-	-	-	-	-	-	-
83	Student Loans	CPSBP491	-	-	-	-	-	-	-	-
84	Other loans backed by securities (non-purpose lending)	CPSBP701								
85	Other	CPSBP702	-	-	-	-	-	-	-	-
86	Other Loans and Leases	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	Total Loans and Leases	CPSBP711	-	-	-	-	-	-	-	-
<u>Loans Held for Sale and Loans Accounted for under the Fair Value Option</u>										
95	Real Estate Loans (in Domestic Offices)	CPSBP712	-	-	-	-	-	-	-	-
96	First Lien Mortgages	CPSBP713	-	-	-	-	-	-	-	-
97	Second / Junior Lien Mortgages	CPSBP714	-	-	-	-	-	-	-	-
98	CRE Loans	CPSBP715	-	-	-	-	-	-	-	-
99	Loans Secured by Farmland	CPSBP716	-	-	-	-	-	-	-	-
100	Real Estate Loans (Not in Domestic Offices)	CPSBP717	-	-	-	-	-	-	-	-
101	Residential Mortgages	CPSBP718	-	-	-	-	-	-	-	-
102	CRE Loans	CPSBP719	-	-	-	-	-	-	-	-
103	Loans Secured by Farmland	CPSBP720	-	-	-	-	-	-	-	-
104	C&I Loans	CPSBP721	-	-	-	-	-	-	-	-
105	Credit Cards	CPSBP722	-	-	-	-	-	-	-	-
106	Other Consumer	CPSBP723	-	-	-	-	-	-	-	-
107	Other Loans and Leases	CPSBP724	-	-	-	-	-	-	-	-
108	Total Loans Held for Sale and Loans Accounted for under the Fair Value Option	CPSBP725	-	-	-	-	-	-	-	-

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
109	Unearned Income on Loans	CPSB2123								
110	Allowance for Loan and Lease Losses	CPSB3123	-	-	-	-	-	-	-	-
Loans and Leases (Held for Investment and Held for Sale),										
111	Net of Unearned Income and Allowance for Loan and Lease Losses	CPSBP726	-	-	-	-	-	-	-	-
TRADING										
112	Trading Assets	CPSB3545								
INTANGIBLES										
113	Goodwill	CPSB3163								
114	Mortgage Servicing Rights	CPSB3164								
Purchased Credit Card Relationships and Nonmortgage										
115	Servicing Rights	CPSBB026								
116	All Other Identifiable Intangible Assets	CPSB5507								
117	Total Intangible Assets	CPSBP727	-	-	-	-	-	-	-	-
OTHER										
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

Item		Projected in \$Millions								
		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								
139	Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS Issued by Consolidated Special Purpose Entities	CPSBC699								
140	Other Liabilities	CPSB2750								
141	Memo: Allowance for off-balance sheet credit exposures	CPSBB557								
142	Total Liabilities	CPSB2948	-	-	-	-	-	-	-	-
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 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.

(1)

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

RWA for Assets, Derivatives and Off-Balance-Sheet Asset Categories (sum of items 9 through 21)		CASSS628	-	CPSSS628	-	-	-	-	-	-	-	-
RWA for purposes of calculating the allowance for loan and lease losses 1.25 percent threshold		CASSS580		CPSSS580								
Market Risk												
24 Value-at-risk (VaR) with Multiplier		CASSN811		CPSSN811								
25 Stressed VaR with Multiplier		CASSN812		CPSSN812								
Specific risk add-on												
26 Debt positions		CASSS305		CPSSS305								
27 Equity positions		CASSS306		CPSSS306								
Capital requirements for securitization positions using the Simplified Supervisory Formula Approach (SSFA) or applying a specific risk-weighting factor of 1250% percent		CASSS307		CPSSS307								
29 Standardized measure of specific risk add-ons (sum of items 26, 27, and 28)		CASSS311	-	CPSSS311	-	-	-	-	-	-	-	-
Incremental risk.												
30 Incremental risk capital requirement		CASSN813		CPSSN813								
Items 31 through 36 are not applicable to an institution that does not have a comprehensive risk model; such an institution should go to item 37.												
Comprehensive risk capital requirement												
31 Modeled comprehensive risk measure		CASSS316		CPSSS316								
32 Standardized specific risk add-ons for net long correlation trading positions		CASSS325		CPSSS325								
33 Standardized specific risk add-on for net short correlation trading positions		CASSS333		CPSSS333								
34 Standardized measure of specific risk add-ons (greater of item 32 or 33)		CASSS335	-	CPSSS335	-	-	-	-	-	-	-	-
35 Surcharge for modeled correlation trading positions (item 34 multiplied by 0.08)		CASSS336	-	CPSSS336	-	-	-	-	-	-	-	-
36 Comprehensive risk measure requirement		CASSN814		CPSSN814								
De minimis positions and other adjustments												
37 Capital requirement for all de minimis exposures		CASSB825		CPSSN825								
38 Additional capital requirement		CASSS344		CPSSS344								
39 Sum of items 37 and 38		CASSS345	-	CPSSS345	-	-	-	-	-	-	-	-
Market risk-weighted assets												
Standardized market risk-weighted assets: Sum of items 24, 25, 29, 30 (if applicable), 36 (as appropriate), and 39		CASSS581	-	CPSSS581	-	-	-	-	-	-	-	-
Risk-weighted assets before deductions for excess allowance of loan and lease losses and allocated risk transfer risk reserve (sum of items 22 and 40)		CASSB704	-	CPSSB704	-	-	-	-	-	-	-	-
42 LESS: Excess allowance for loan and lease losses		CASSA222		CPSSA222								
43 LESS: Allocated transfer risk reserve		CASS3128		CPSS3128								
44 Total risk-weighted assets (item 41 minus items 42 and 43)		CASSA223	-	CPSSA223	-	-	-	-	-	-	-	-

45	Balance Sheet Amount		CASAN879		CPSAN879								
46	RWA		CASAN880		CPSAN880								
47	Equity Exposures RWA Other Assets		CASAN881		CPSAN881								
48	Balance Sheet Amount		CASAN882		CPSAN882								
49	RWA		CASAN883		CPSAN883								
50	CVA Capital Charge (risk-weighted asset equivalent)(Revised regulatory capital rule, July 2013)		CASAN884	-	CPSAN884	-	-	-	-	-	-	-	-
51	Advanced CVA Approach		CASAN885	-	CPSAN885	-	-	-	-	-	-	-	-
52	Unstressed VaR with Multipliers		CASAN886		CPSAN886								
53	Stressed VaR with Multipliers		CASAN887		CPSAN887								
54	Simple CVA Approach		CASAN888		CPSAN888								
55	Assets subject to the general risk-based capital requirements		CASAJ198		CPSAJ198								
	Operational RWA		CASAJ154		CPSAJ154								
56	Operational RWA		CASAJ084		CPSAJ084								
57	Total risk-based capital requirement for operational risk without dependence assumptions												
Market Risk													
58	VaR-based capital requirement		CASAN811		CPSAN811								
59	Stressed VaR-based capital requirement		CASAN812		CPSAN812								
60	Incremental risk capital requirement		CASAN813		CPSAN813								
61	Comprehensive risk capital requirement (excluding non-modeled correlation)		CASAN814		CPSAN814								
62	Non-modeled Securitization		CASAN815	-	CPSAN815	-	-	-	-	-	-	-	-
63	Net Long		CASAN816		CPSAN816								
64	Net Short		CASAN817		CPSAN817								
65	Specific risk add-on (excluding securitization and correlation)		CASAN818	-	CPSAN818	-	-	-	-	-	-	-	-
66	Sovereign debt positions		CASAN819		CPSAN819								
67	Government sponsored entity debt positions		CASAN820		CPSAN820								
68	Depository institution, foreign bank, and credit union debt positions		CASAN821		CPSAN821								
69	Public sector entity debt positions		CASAN822		CPSAN822								
70	Corporate debt positions		CASAN823		CPSAN823								
71	Equity		CASAN824		CPSAN824								
72	Capital requirement for de minimis exposures		CASAN825		CPSAN825								
73	Market risk equivalent assets		CASA1651	-	CPSA1651	-	-	-	-	-	-	-	-
74	Other RWA		CASAN826		CPSAN826								
75	Excess eligible credit reserves not included in tier 2 capital		CASAJ152		CPSAJ152								
76	Total RWA		CASAA223	-	CPSAA223	-	-	-	-	-	-	-	-

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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Item	As of Date	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 HI-A—Changes in Bank Holding Company Equity Capital</u>														
1	Total bank holding company equity capital most recently reported for the end of previous QUARTER	CASK3217		CPSK3217	-	-	-	-	-	-	-	-	-	-
2	Effect of changes in accounting principles and corrections of material accounting errors	CASKB507		CPSKB507									-	-
3	Balance end of previous QUARTER as restated (sum of items 1 and 2)	CASKB508		CPSKB508	-	-	-	-	-	-	-	-	-	-
4	Net income (loss) attributable to bank holding company	CASK4340		CPSK4340									-	-
Sale of perpetual preferred stock (excluding treasury stock transactions):														
5	Sale of perpetual preferred stock, gross	CASK3577		CPSK3577									-	-
6	Conversion or retirement of perpetual preferred stock	CASK3578		CPSK3578									-	-
Sale of common stock:														
7	Sale of common stock, gross	CASK3579		CPSK3579									-	-
8	Conversion or retirement of common stock	CASK3580		CPSK3580									-	-
9	Sale of treasury stock	CASK4782		CPSK4782									-	-
10	Purchase of treasury stock	CASK4783		CPSK4783									-	-
11	Changes incident to business combinations, net	CASK4356		CPSK4356									-	-
12	Cash dividends declared on preferred stock	CASK4598		CPSK4598									-	-
13	Cash dividends declared on common stock	CASK4460		CPSK4460									-	-
14	Other comprehensive income	CASKB511		CPSKB511									-	-
15	Change in the offsetting debit to the liability for Employee Stock Ownership Plan (ESOP) debt guaranteed by the bank holding company	CASK4591		CPSK4591									-	-
16	Other adjustments to equity capital (not included above)*	CASK3581		CPSK3581									-	-
17	Total bank or intermediate B24holding company equity capital end of current period (sum of items 3, 4, 5, 6, 7, 8, 9, 11, 14, 15, 16, less items 10, 12, 13)	CASK3210	-	CPSK3210	-	-	-	-	-	-	-	-	-	-
<u>Schedule HC-R Part I.B. per Revised Regulatory Capital Rule (12 CFR 217)</u>														
18	AOCI opt-out election? (enter "1" for Yes; enter "0" for No)	CASDP838		CPSDP838										
Common equity tier 1														
19	Common stock and related surplus, net of treasury stock and unearned employee stock ownership plan (ESOP) shares	CASDP742		CPSDP742										
20	Retained earnings	CASK3247		CPSK3247										
21	Accumulated other comprehensive income (AOCI)	CASDB530		CPSDB530										
22	Common equity tier 1 minority interest includable in common equity tier 1 capital	CASDP839		CPSDP839										
23	Common equity tier 1 before adjustments and deductions (sum of items 19 through 22)	CASDP840	-	CPSDP840	-	-	-	-	-	-	-	-	-	-
Common equity tier 1 capital: adjustments and deductions: where applicable, report all line items reflective of transition provisions														
24	Goodwill net of associated deferred tax liabilities (DTLs)	CASDP841		CPSDP841										
25	Intangible assets (other than goodwill and mortgage servicing assets (MSAs)), net of associated DTLs	CASDP842		CPSDP842										
26	Deferred tax assets (DTAs) that arise from net operating loss and tax credit carryforwards, net of any related valuation allowances and net of DTLs	CASDP843		CPSDP843										
If Item 18 is “1” for “Yes”, complete items 27 through 31 only for AOCI related adjustments.														

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	Projected in \$Millions										Sums in \$Millions		
	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 9-Quarter
117 Issuance of common stock for employee compensation	CASDQ283	CPSDQ283											
118 Other issuance of common stock	CASDQ284	CPSDQ284											
119 Total issuance of common stock	CASDQ285	-	CPSDQ285	-	-	-	-	-	-	-	-		
120 Share repurchases to offset issuance for employee compensation	CASDQ286	CPSDQ286											
121 Other share repurchase	CASDQ287	CPSDQ287											
122 Total share repurchases	CASDQ288	-	CPSDQ288	-	-	-	-	-	-	-	-		
Supplemental Information on Trust Preferred Securities Subject to Phase-Out from Tier 1 Capital													
123 Outstanding trust preferred securities	CASKC699	CPSKC699											
124 Trust preferred securities included in Item 49	CASDQ289	CPSDQ289											

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*Please break out and explain below other adjustments to equity capital:

CASDQ290

125

**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 109 as follows:

126 Taxes paid during the fiscal year ended two years ago	CASDQ292
127 Taxes paid during the fiscal year ended one year ago	CASDQ293
128 Taxes paid through the as-of date of the current fiscal year	CASDQ294

***Please reconcile the Supplemental Capital Action and HI-A projections (i.e., allocate the capital actions among the HI-A buckets):

CASDQ295

129

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	Projected in \$Millions					
		PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9					
Corporate Card (Domestic)												
51	Balances	CASRP431		CPSRP431								
52	Paydowns	CASRP432		CPSRP432								
53	Asset Purchases	CASRP433		CPSRP433								
54	Asset Sales	CASRP434		CPSRP434								
55	Loan Losses	CASRP435		CPSRP435								
Business Card (Domestic)												
56	Balances	CASRP436		CPSRP436								
57	Paydowns	CASRP437		CPSRP437								
58	Asset Purchases	CASRP438		CPSRP438								
59	Asset Sales	CASRP439		CPSRP439								
60	Loan Losses	CASRP440		CPSRP440								
Charge Card (Domestic)												
61	Balances	CASRP441	-	CPSRP441	-	-	-	-	-	-	-	-
62	Balance from vintages < PQ 1	CASRP442		CPSRP442								
63	Balance from vintage PQ 1 - PQ 5			CPSRP443								
64	Balance from vintage PQ 6 - PQ 9			CPSRP444								
65	Paydowns	CASRP445		CPSRP445								
66	Asset Purchases	CASRP446		CPSRP446								
67	Asset Sales	CASRP447		CPSRP447								
68	Loan Losses	CASRP448		CPSRP448								

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

Item		As-of		PQ 1	PQ 2	PQ 3	Projected in \$Millions					
							PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
Bank Card (Domestic)		#N/A										
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		Projected in \$Millions								
				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.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 in the Credit Loss Portion should reconcile to the total sum of projected credit 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

	AFS and HTM Securities	Threshold for Determining OTTI	Aggregate Cumulative Lifetime Loss on Underlying Collateral (% Original Balance)	Discount Rate Methodology	Please provide the name(s) of any vendor(s) and any vendor model(s) that are used	Were all securities reviewed for potential OTTI (yes/no) for stress testing?	Macroeconomic/financial variables used in loss estimation
	CCARP084	CASMN243	CPSMN244	CASMN245	CASMN246	CASMN247	CASMN248
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

			Actual Amortized Cost (MM/DD/YYYY)	PQ 1			PQ 2			PQ 3		
				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)										
	CCARP084	CCARP092	CASPP087	CPSPN234	CPSPN235	CPSPN091	CPSPN234	CPSPN235	CPSPN091	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*					-			-			-
21	GRAND TOTAL	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

			Actual Amortized Cost (MM/DD/YYYY)	PQ 4			PQ 5			PQ 6		
				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)		CPSPN234	CPSPN235	CPSPN091	CPSPN234	CPSPN235	CPSPN091	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*					-			-			-
21	GRAND TOTAL	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

			Actual Amortized Cost (MM/DD/YYYY)	PQ 7			PQ 8			PQ 9		
				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)										
	CCARP084	CCARP092	CASPP087	CPSPN234	CPSPN235	CPSPN091	CPSPN234	CPSPN235	CPSPN091	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*					-			-			-
21	GRAND TOTAL	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.d - Projected OCI and Fair Value for AFS Securities

		Fair Market Value MM/DD/YY YY									
			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
	AFS Securities										
	CCARP084	CASPP088	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*										
21	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

		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
	AFS Securities												
	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*												
21	GRAND TOTAL	-	-	-	-	-	-	-	-	-	-	-	-

* For 'Other' AFS securities, please provide rows, please ensure that grand totals

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

	AFS Securities								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	Total Projected OCI in all Quarters	
	CCARP084	CPSPS677	CPSPS678	CPSPB530	CPSPS677	CPSPS678	CPSPB530		CPSP088
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*								
21	GRAND TOTAL	-	-	-	-	-	-	-	-

* For 'Other' AFS securities, please provide details in the following rows, please ensure that grand totals

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

 - 4 Other Counterparty Losses

 - 5 Funding Valuation Adjustment (FVA)

CPSSN989	-
CPSSN990	
CPSSN991	

CPSSN992	-
CPSSN993	
CPSSN994	

CPSSN995	
CPSSN996	

CPSSN997	
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CPSSJA24	
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FR Y-14A Schedule A.6 - Operational Risk Scenario Inputs and Projections

Risk Segment	Contribution (\$millions)	PY 1				PY 2				Total (\$millions)
	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	
CPSSN962	CPSNQ945									
										\$ -
										\$ -
										\$ -
										\$ -
Total (\$millions)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

Note: Please add more rows if needed.

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

[illegible]

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

		FR Y9C Codes	Projected in \$Millions								
			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
28	Non Interest Expense:										
	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 141 (BHCKB557) in Balance Sheet)		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)		BHCKC216 CPSNQ255								
41	Goodwill Impairment		CPSNC216								
42	Loss resulting from trading shock exercise (if applicable) (24) (25)		CPSNQ256	-	-	-	-	-	-	-	-

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

		FR Y9C 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			CPSNQ948									
CPSNQ949			CPSNQ950									
CPSNQ951			CPSNQ952									
CPSNQ953			CPSNQ954									
CPSNQ955			CPSNQ956									
CPSNQ957			CPSNQ958									
CPSNQ959			CPSNQ960									
CPSNQ961			CPSNQ962									
CPSNQ963			CPSNQ964									
CPSNQ965			CPSNQ966									
CPSNQ967			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/IHC 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.											
(15)	Include both direct and allocated expenses. Report any expenses that are made to expand the company’s card member and/or merchant base, facilitate greater segment penetration, enhance the perception of the company’s credit card brand, and/or increase the utilization of the existing card member base across the spectrum of marketing and advertising mediums.											

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
AverageAsset Balances (\$Millions) (1)										
1	First Lien Residential Mortgages (in Domestic Offices)	CPSNP975								
2	Second / Junior Lien Residential Mortgages (in Domestic Offices)	CPSNP976	-	-	-	-	-	-	-	-
2A	Closed-End Junior Liens	CPSNP977								
2B	Home Equity Lines Of Credit (HELOCs)	CPSNP978								
3	C&I Loans (7)	CPSNP979								
4	CRE Loans (in Domestic Offices)	CPSNP980								
5	Credit Cards	CPSNP981								
6	Other Consumer	CPSNP982	-	-	-	-	-	-	-	-
6A	Auto Loans	CPSNP983								
6B	Student Loans	CPSNP984								
6C	Other, incl. loans backed by securities (non-purpose lending)	CPSNP985								
7	Real Estate Loans (Not in Domestic Offices)	CPSNP986	-	-	-	-	-	-	-	-
7A	Residential Mortgages (First and Second Lien)	CPSNP987								
7B	Other	CPSNP988								
8	Other Loans & Leases (10)	CPSNP989								
9	Nonaccrual Loans (5)	CPSNP990								
10	Securities (AFS and HTM) - Treasuries and Agency Debentures	CPSNP991								
11	Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)	CPSNP992								
12	Securities (AFS and HTM) - Other	CPSNP993								
13	Trading Assets	CPSNP994								
14	Deposits with Banks & Other	CPSNP995								
15	Other Interest/Dividend Bearing Assets (2)	CPSNP996								
16	Other Assets	CPSNP997								
17	Total Average Asset Balances	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
Average Rates Earned (%) (9)										
18	First Lien Residential Mortgages (in Domestic Offices)	CPSNP999								
19	Second / Junior Lien Residential Mortgages (in Domestic Offices)	-								
19A	Closed-End Junior Liens	CPSNQ002								
19B	HELOCs	CPSNQ003								
20	C&I Loans (7)	CPSNQ004								
21	CRE Loans (in Domestic Offices)	CPSNQ005								
22	Credit Cards	CPSNQ006								
23	Other Consumer	-								
23A	Auto Loans	CPSNQ008								
23B	Student Loans	CPSNQ009								
23C	Other, incl. loans backed by securities (non-purpose lending)	CPSNQ010								
24	Real Estate Loans (Not in Domestic Offices)	-								
24A	Residential Mortgages (First and Second Lien)	CPSNQ012								
24B	Other	CPSNQ013								
25	Other Loans & Leases	CPSNQ014								
26	Nonaccrual Loans (5)	CPSNQ015								
27	Securities (AFS and HTM) - Treasuries and Agency Debentures	CPSNQ016								
28	Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)	CPSNQ017								
29	Securities (AFS and HTM) - Other	CPSNQ018								
30	Trading Assets	CPSNQ019								
31	Deposits with Banks & Other	CPSNQ020								
32	Other Interest/Dividend Bearing Assets	CPSNQ021								
33	Total Interest Income	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
Average Liability Balances (\$Millions)										
34	Deposits-Domestic (6)	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	Deposits-Foreign (6)	CPSNQ029	-	-	-	-	-	-	-	-
35A	Foreign Deposits	CPSNQ030								
35B	Foreign Deposits-Time	CPSNQ031								
36	Fed Funds, Repos, & Other Short Term Borrowing	CPSNQ032	-	-	-	-	-	-	-	-
36A	Fed Funds	CPSNQ033								
36B	Repos	CPSNQ034								
36C	Other Short Term Borrowing (11)	CPSNQ035								
37	Trading Liabilities	CPSNQ036								
38	Subordinated Notes Payable to Unconsolidated Trusts Issuing Trust Preferred Securities (TruPS) and TruPS Issued by Consolidated Special Purpose Entities	CPSNQ037								
39	Other Interest-Bearing Liabilities (3)(11)	CPSNQ038								
40	Other Liabilities (11)	CPSNQ039								
41	Total Average Liability Balances	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
42	Average Liability Rates (%) (9)									
	Deposits-Domestic (6)	0.0%								
42A	Non-Interest-Bearing Demand (8)	CPSNQ042	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
42B	Money Market Accounts	CPSNQ043								
42C	Savings	CPSNQ044								
42D	Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and other Transaction Accounts	CPSNQ045								
42E	Time Deposits	CPSNQ046								
43	Deposits-Foreign (6)	0.0%								
43A	Foreign Deposits	CPSNQ048								
43B	Foreign Deposits-Time	CPSNQ049								
44	Fed Funds, Repos, & Other Short Term Borrowing	0.0%								
44A	Fed Funds	CPSNQ051								
44B	Repos	CPSNQ052								
44C	Other Short Term Borrowing	CPSNQ053								
45	Trading Liabilities	CPSNQ054								
46	Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS Issued by Consolidated Special Purpose Entities	CPSNQ055								
47	Other Interest-Bearing Liabilities (3)(11)	CPSNQ056								
48	Total Interest Expense	CPSNQ057	-	-	-	-	-	-	-	-
49	Total Net Interest Income (4)	CPSS4074	-	-	-	-	-	-	-	-

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)

Sum of line items 36C and 39 equals sum of BHCK3190, BHCK4062, and interest-bearing liabilities reported in BHCK2750; item 40 captures non-interest bearing liabilities in BHCK2750

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

		FR Y9C Codes	Units	PQ 1	PQ 2	PQ 3	PQ 4	Projected PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
A. Metrics by Business Segment/Lin e (9)												
Retail and Small Business Segment												
Domestic (22)												
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 (21) (32)		\$Millions	CPSNQ060								
Mortgages and Home Equity												
4	Average Third-Party Residential Mortgages Serviced (3)		\$Millions	CPSNQ061								
5	Residential Mortgage Originations Industry Market Size – Volume (23)		\$Millions	CPSNQ062								
6	Mortgages and Home Equity Sold during the quarter (24)	BHCKF070+BHCKF 071+BHDMF674+ BHDMF675	\$Millions									
				CPSNQ063								
				CPSNQ064								
7	Servicing Expenses (8)		\$Millions									
Retail and Small Business Deposits												
8	Total Open Checking and Money Market Accounts – End of Period (29)		#	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 (28)		\$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								
Sales and Trading Segment												
27	Number of Employees (15)		#	CPSNQ085								
28	Compensation - Total (8)		\$Millions	CPSNQ087								
29	Stock Based Compensation and Cash Variable Pay (8)		\$Millions	CPSNQ088								
Equities												
30	Average Asset Balance		\$Millions	CPSNQ089								
Fixed Income												
31	Average Asset Balance		\$Millions	CPSNQ090								
Commodities												
32	Average Asset Balance		\$Millions	CPSNQ091								
Prime Brokerage												
33	Average Client Balances (13)		\$Millions	CPSNQ092								
34	Transaction Volume		\$Millions	CPSNQ093								

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

		FR Y9C Codes	Units	PQ 1	PQ 2	PQ 3	PQ 4	Projected PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
<u>Investment Management Segment</u>												
<i>Asset Management</i>												
35	AUM - Total (10)		\$Millions	CPSNQ094	-	-	-	-	-	-	-	-
35A	AUM - Equities		\$Millions	CPSNQ095								
35B	AUM - Fixed Income		\$Millions	CPSNQ096								
35C	AUM - Other		\$Millions	CPSNQ097								
36	Net Inflows/Outflows		\$Millions	CPSNQ098								
<i>Wealth Management/Private Banking</i>												
37	Fee Earning Client Assets - Total (10)		\$Millions	CPSNQ099	-	-	-	-	-	-	-	-
37A	Fee Earning Client Assets - Equities		\$Millions	CPSNQ100								
37B	Fee Earning Client Assets - Fixed Income		\$Millions	CPSNQ101								
37C	Fee Earning Client Assets - Other		\$Millions	CPSNQ102								
38	Net Inflows/Outflows		\$Millions	CPSNQ103								
39	Number of Financial Advisors (11)		#	CPSNQ104								
<u>Investment Services Segment</u>												
<i>Asset Servicing</i>												
40	Assets under Custody and Administration		\$Millions	CPSNQ105								
B. Firm Wide Metrics: PPNR Projections Worksheet												
41	Number of Employees	BHCK4150	#	CPSN4150								
42	Revenues - International		\$Millions	CPSNQ107	-	-	-	-	-	-	-	-
42A	Revenues - APAC (2) (16)		\$Millions	CPSNQ108								
42B	Revenues - EMEA (2) (17)		\$Millions	CPSNQ109								
42C	Revenues - LatAm (2) (18)		\$Millions	CPSNQ110								
42D	Revenues - Canada (2)		\$Millions	CPSNQ111								
43	Revenues - Domestic		\$Millions	CPSNQ112	-	-	-	-	-	-	-	-
44	Severance Costs (14)		\$Millions	CPSNQ113								
45	Collateral Underlying Operating Leases for Which the Bank is the Lessor (20)		\$Millions	CPSNQ114	-	-	-	-	-	-	-	-
45A	Auto		\$Millions	CPSNQ115	-	-	-	-	-	-	-	-
45B	Other		\$Millions	CPSNQ116	-	-	-	-	-	-	-	-
46	OREO Balance	BHCK2150	\$Millions	CPSN2150	-	-	-	-	-	-	-	-
46A	Commercial		\$Millions	CPSNQ117	-	-	-	-	-	-	-	-
46B	Residential		\$Millions	CPSNQ118	-	-	-	-	-	-	-	-
46C	Farmland		\$Millions	CPSNQ119	-	-	-	-	-	-	-	-
47	Non-Recurring PPNR Items (30)		\$Millions	CPSNQ120								
48	Trading Revenue	BHCKA220	\$Millions	CPSNA220								
49	Net Gains/(Losses) on Sales of Other Real Estate Owned (19)	BHCK8561	\$Millions	CPSN8561								

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

		FR Y9C Codes	Units	Projected								
				PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
C. Firm Wide Metrics: Net Interest Income Worksheet (Required only for BHCs that were required to complete the Net Interest Income Worksheet)												
50	Carrying Value of Purchased Credit Impaired (PCI) Loans	BHCKC780	\$Millions	CPSNC780								
51	Net Accretion of discount on PCI Loans included in interest Revenues		\$Millions	CPSNQ121								
52	Loans Held for Sale - First Lien Residential Liens in Domestic Offices (Average Balances)		\$Millions	CPSNQ122								
53	Average Rate on Loans Held for Sale-First Lien Residential Liens in Domestic Offices		%	CPSNQ123								
Quarter End Weighted Average Life of Assets (4) (6)												
54	First Lien Residential Mortgages (in Domestic Offices) (31)		months	CPSNQ124								
55	Closed-End Junior Residential Liens (in Domestic Offices)		months	CPSNQ125								
56	Home Equity Lines Of Credit (HELOCs)		months	CPSNQ126								
57	C&I Loans		months	CPSNQ127								
58	CRE Loans (in Domestic Offices)		months	CPSNQ128								
59	Credit Cards		months	CPSNQ129								
60	Auto Loans		months	CPSNQ130								
61	Student Loans		months	CPSNQ131								
62	Other, incl. loans backed by securities (non-purpose lending) (7)		months	CPSNQ132								
63	Residential Mortgages (First and Second Lien, Not in Domestic Offices)		months	CPSNQ133								
64	Other Real Estate Loans (Not in Domestic Offices)		months	CPSNQ134								
65	Other Loans & Leases		months	CPSNQ135								
66	Securities (AFS and HTM) - Treasuries and Agency Debentures		months	CPSNQ136								
67	Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)		months	CPSNQ137								
68	Securities (AFS and HTM) - Other		months	CPSNQ138								
69	Trading Assets		months	CPSNQ139								
70	All Other Earning Assets		months	CPSNQ140								
Quarter End Weighted Average Life of Liabilities (4) (6)												
71	Domestic Deposits - Time		months	CPSNQ141								
72	Foreign Deposits-Time		months	CPSNQ142								
73	Fed Funds		months	CPSNQ143								
74	Repos		months	CPSNQ144								
75	Other Short Term Borrowing		months	CPSNQ145								
76	Trading Liabilities		months	CPSNQ146								
	Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS Issued by											
77	Consolidated Special Purpose Entities		months	CPSNQ147								
78	All Other Interest Bearing Liabilities		months	CPSNQ148								

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

		FR Y9C Codes	Units	Projected								
				PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
				For								
				For upward rate movements	downward rate movements	Assumed Floor						
<u>Average Domestic Deposit Repricing Beta in a 'Normal Environment' (5)</u>				CPSNQ149	CPSNQ933	CPSNQ939						
79	Money Market Accounts		basis points									
				CPSNQ150	CPSNQ934	CPSNQ940						
80	Savings		basis points									
				CPSNQ151	CPSNQ935	CPSNQ941						
81	NOW, ATS, and other Transaction Accounts		basis points									
				CPSNQ152	CPSNQ936	CPSNQ942						
82	Time Deposits		basis points									
<u>Average Foreign Deposit Repricing Beta in a 'Normal Environment' (5)</u>				CPSNQ153	CPSNQ937	CPSNQ943						
83	Foreign Deposits		basis points									
				CPSNQ154	CPSNQ938	CPSNQ944						
84	Foreign Deposits-Time		basis points									
85	New Domestic Business Pricing for Time Deposits (25)			-								
85A	Curve (if multiple terms assumed) (26)			CPSNQ156								
85B	Index rate (if single term assumed) (27)			CPSNQ157								
85C	Spread relative to the Index Rate (27)		basis points	CPSNQ158								

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

		FR Y9C Codes	Units	PQ 1	PQ 2	PQ 3	PQ 4	Projected PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
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 oustanding principal balance fo residential mortgage loans the BHC/IHC 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 defintions 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/IHC-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.											
(14)	List items on PPNR Projections worksheet that include this item if any:											
CPSNQ993	<div></div>											
(15)	Full-time equivalent employees at end of current period (BHCK4150) for a given segment only.											
(16)	Asia and Pacific region (incl. South Asia, Australia, and New Zealand)											
(17)	Europe, Middle East, and Africa											
(18)	Latin America, including Mexico											
(19)	List Business Segments reported on PPNR Projections Worksheet that include this item if any:											
CPSNQ994	<div></div>											
(20)	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 in line item 49 should correspond to 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.											
(21)	Credit cards (including charge cards). List which line item(s) on PPNR Submission worksheet contain(s) the Cards Rewards/Partner Sharing contra-revenues and/or expenses.											
CPSNQ997	<div></div>											
(22)	Applies to line items 1-9; US and Puerto Rico only.											
(23)	Total domestic mortgages originated during the quarter.											
(24)	FR Y-9C name is "Residential Mortgages Sold During the Quarter"; this metric need not be limited to Mortgages and Home Equity business line.											
(25)	New business pricing for time deposits refers to the anticipated average rate on newly issued domestic time deposits, including renewals. Given that time deposits have a stated maturity, all time deposits issued for that time period are considered new business.											

