

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:             | <input type="text"/> |
| RSSD ID:                      |                      |
| Source:                       | BHC or IHC           |
| 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

| Item   | Actual in<br>\$Millions<br>as of date                              |          |      | Projected in \$Millions |      |      |      |      |      |   |   |   |
|--|--|----------|------|-------------------------|------|------|------|------|------|---|---|---|
|  | PQ 1   | PQ 2     | PQ 3 | PQ 4                    | PQ 5 | PQ 6 | PQ 7 | PQ 8 | PQ 9 |   |   |   |
| LOSSES ASSOCIATED WITH LOANS HELD FOR INVESTMENT AT AMORTIZED COST |  |          |      |                         |      |      |      |      |      |   |   |   |
| 1  | Real Estate Loans (in Domestic Offices)                            | CASIP521 | -    | CPSIP521                | -    | -    | -    | -    | -    | - | - | - |
| 2  | First Lien Mortgages   | CASIP522 | -    | CPSIP522                | -    | -    | -    | -    | -    | - | - | - |
| 3  | First Lien Mortgages   | CASIP386 |      | CPSIP386                | -    | -    | -    | -    | -    | - | - | - |
| 4  | First Lien HELOAN  | CASIP394 |      | CPSIP394                | -    | -    | -    | -    | -    | - | - | - |
| 5  | Second / Junior Lien Mortgages                                     | CASIP523 | -    | CPSIP523                | -    | -    | -    | -    | -    | - | - | - |
| 6  | Closed-End Junior Liens  | CASIP402 |      | CPSIP402                | -    | -    | -    | -    | -    | - | - | - |
| 7  | HELOCs   | CASIP412 |      | CPSIP412                | -    | -    | -    | -    | -    | - | - | - |
| 8  | CRE Loans  | CASIP524 | -    | CPSIP524                | -    | -    | -    | -    | -    | - | - | - |
| 9  | Construction   | CASIP525 |      | CPSIP525                |      |      |      |      |      |   |   |   |
| 10   | Multifamily  | CASIP526 |      | CPSIP526                |      |      |      |      |      |   |   |   |
| 11   | Nonfarm, Non-residential   | CASIP527 | -    | CPSIP527                | -    | -    | -    | -    | -    | - | - | - |
| 12   | Owner-Occupied   | CASIP528 |      | CPSIP528                |      |      |      |      |      |   |   |   |
| 13   | Non-Owner-Occupied   | CASIP529 |      | CPSIP529                |      |      |      |      |      |   |   |   |
| 14   | Loans Secured by Farmland  | CASIP530 |      | CPSIP530                |      |      |      |      |      |   |   |   |
| 15   | Real Estate Loans (Not in Domestic Offices)                        | CASIP531 | -    | CPSIP531                | -    | -    | -    | -    | -    | - | - | - |
| 16   | First Lien Mortgages   | CASIP420 |      | CPSIP420                | -    | -    | -    | -    | -    | - | - | - |
| 17   | Second / Junior Lien Mortgages                                     | CASIP428 |      | CPSIP428                | -    | -    | -    | -    | -    | - | - | - |
| 18   | CRE Loans  | CASIP532 | -    | CPSIP532                | -    | -    | -    | -    | -    | - | - | - |
| 19   | Construction   | CASIP533 |      | CPSIP533                |      |      |      |      |      |   |   |   |
| 20   | Multifamily  | CASIP534 |      | CPSIP534                |      |      |      |      |      |   |   |   |
| 21   | Nonfarm, Non-residential   | CASIP535 | -    | CPSIP535                | -    | -    | -    | -    | -    | - | - | - |
| 22   | Owner-Occupied   | CASIP536 |      | CPSIP536                |      |      |      |      |      |   |   |   |
| 23   | Non-Owner-Occupied   | CASIP537 |      | CPSIP537                |      |      |      |      |      |   |   |   |
| 24   | Loans Secured by Farmland  | CASIP538 |      | CPSIP538                |      |      |      |      |      |   |   |   |
| 25   | C&I Loans  | CASIP539 | -    | CPSIP539                | -    | -    | -    | -    | -    | - | - | - |
| 26   | C&I Graded   | CASIP540 |      | CPSIP540                |      |      |      |      |      |   |   |   |
| 27   | Small Business (Scored/Delinquency Managed)                        | CASIP541 |      | CPSIP541                | -    | -    | -    | -    | -    | - | - | - |
| 28   | Business and Corporate Card  | CASIP542 |      | CPSIP542                | -    | -    | -    | -    | -    | - | - | - |
| 29   | Credit Cards   | CASIP543 |      | CPSIP543                | -    | -    | -    | -    | -    | - | - | - |
| 30   | Other Consumer   | CASIP544 | -    | CPSIP544                | -    | -    | -    | -    | -    | - | - | - |
| 31   | Auto Loans   | CASIP545 |      | CPSIP545                | -    | -    | -    | -    | -    | - | - | - |
| 32   | Student Loans  | CASIP496 |      | CPSIP496                | -    | -    | -    | -    | -    | - | - | - |
| 33   | Other loans backed by securities (non-purpose lending)             | CASIP546 |      | CPSIP546                |      |      |      |      |      |   |   |   |
| 34   | Other  | CASIP547 |      | CPSIP547                | -    | -    | -    | -    | -    | - | - | - |
| 35   | Other Loans  | CASIP548 | -    | CPSIP548                | -    | -    | -    | -    | -    | - | - | - |
| 36   | Loans to Foreign Governments                                       | CASIP549 |      | CPSIP549                |      |      |      |      |      |   |   |   |
| 37   | Agricultural Loans   | CASIP550 |      | CPSIP550                |      |      |      |      |      |   |   |   |
| 38   | Loans for purchasing or carrying securities (secured or unsecured) | CASIP551 |      | CPSIP551                |      |      |      |      |      |   |   |   |
| 39   | Loans to Depositories and Other Financial Institutions             | CASIP552 |      | CPSIP552                |      |      |      |      |      |   |   |   |
| 40   | All Other Loans and Leases   | CASIP553 | -    | CPSIP553                | -    | -    | -    | -    | -    | - | - | - |
| 41   | All Other Loans (exclude consumer loans)                           | CASIP554 |      | CPSIP554                |      |      |      |      |      |   |   |   |
| 42   | All Other Leases   | CASIP555 |      | CPSIP555                |      |      |      |      |      |   |   |   |
| 43   | Total Loans and Leases   | CASIP556 |      | CPSIP556                | -    | -    | -    | -    | -    | - | - | - |

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

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

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

| Item   | Actual in<br>\$Millions<br>as of date   |          |   | Projected in \$Millions |      |      |      |      |      |      |      |      |   |
|--|---|----------|---|-------------------------|------|------|------|------|------|------|------|------|---|
|  |   |          |   | PQ 1                    | PQ 2 | PQ 3 | PQ 4 | PQ 5 | PQ 6 | PQ 7 | PQ 8 | PQ 9 |   |
| <b><u>LOSSES ASSOCIATED WITH HELD FOR SALE LOANS AND LOANS ACCOUNTED FOR UNDER THE FAIR VALUE OPTION</u></b> |   |          |   |                         |      |      |      |      |      |      |      |      |   |
| 44   | Real Estate Loans (in Domestic Offices)                                       | CASIP557 | - | CPSIP557                | -    | -    | -    | -    | -    | -    | -    | -    | - |
| 45   | First Lien Mortgages  | CASIP558 |   | CPSIP558                |      |      |      |      |      |      |      |      |   |
| 46   | Second / Junior Lien Mortgages  | CASIP559 |   | CPSIP559                |      |      |      |      |      |      |      |      |   |
| 47   | CRE Loans   | CASIP560 |   | CPSIP560                |      |      |      |      |      |      |      |      |   |
| 48   | Loans Secured by Farmland   | CASIP561 |   | CPSIP561                |      |      |      |      |      |      |      |      |   |
| 49   | Real Estate Loans (Not in Domestic Offices)                                   | CASIP562 | - | CPSIP562                | -    | -    | -    | -    | -    | -    | -    | -    | - |
| 50   | Residential Mortgages   | CASIP563 |   | CPSIP563                |      |      |      |      |      |      |      |      |   |
| 51   | CRE Loans   | CASIP564 |   | CPSIP564                |      |      |      |      |      |      |      |      |   |
| 52   | Loans Secured by Farmland   | CASIP565 |   | CPSIP565                |      |      |      |      |      |      |      |      |   |
| 53   | C&I Loans   | CASIP566 |   | CPSIP566                |      |      |      |      |      |      |      |      |   |
| 54   | Credit Cards  | CASIP567 |   | CPSIP567                |      |      |      |      |      |      |      |      |   |
| 55   | Other Consumer  | CASIP568 |   | CPSIP568                |      |      |      |      |      |      |      |      |   |
| 56   | All Other Loans and Leases  | CASIP569 |   | CPSIP569                |      |      |      |      |      |      |      |      |   |
| 57   | Total Loans Held for Sale and Loans Accounted for under the Fair Value Option | CASIP570 | - | CPSIP570                | -    | -    | -    | -    | -    | -    | -    | -    | - |
| <b><u>TRADING ACCOUNT</u></b>  |   |          |   |                         |      |      |      |      |      |      |      |      |   |
| 58   | Trading MTM Losses  |          |   | CPSIP571                |      |      |      |      |      |      |      |      |   |
| 59   | Trading-Issuer Default Losses   |          |   | CPSIP572                |      |      |      |      |      |      |      |      |   |
| 60   | Counterparty Credit MTM Losses (CVA losses)                                   |          |   | CPSIP573                |      |      |      |      |      |      |      |      |   |
| 61   | Counterparty Default losses   |          |   | CPSIP574                |      |      |      |      |      |      |      |      |   |
| 62   | Total Trading and Counterparty  |          |   | CPSIP576                | -    | -    | -    | -    | -    | -    | -    | -    | - |
| <b><u>OTHER LOSSES</u></b>   |   |          |   |                         |      |      |      |      |      |      |      |      |   |
| 63   | Goodwill impairment   | CASIC216 |   | CPSIC216                | -    | -    | -    | -    | -    | -    | -    | -    | - |
| 64   | Valuation Adjustment for firm's own debt under fair value option (FVO)        | CASIP577 |   | CPSIP577                | -    | -    | -    | -    | -    | -    | -    | -    | - |
| 65   | Other losses (describe in supporting documentation)                           | CASIP578 |   | CPSIP578                |      |      |      |      |      |      |      |      |   |
| 66   | Total Other Losses  | CASIP579 |   | CPSIP579                | -    | -    | -    | -    | -    | -    | -    | -    | - |
| 67   | Total Losses  | CASIP580 |   | CPSIP580                | -    | -    | -    | -    | -    | -    | -    | -    | - |
| <b><u>ALLOWANCE FOR LOAN and LEASE LOSSES</u></b>  |   |          |   |                         |      |      |      |      |      |      |      |      |   |
| 68   | ALLL, prior quarter   | CASIP581 |   | CPSIP581                | -    | -    | -    | -    | -    | -    | -    | -    | - |
| 69   | Real Estate Loans (in Domestic Offices)                                       | CASIP582 |   | CPSIP582                | -    | -    | -    | -    | -    | -    | -    | -    | - |
| 70   | Residential Mortgages   | CASIP583 |   | CPSIP583                | -    | -    | -    | -    | -    | -    | -    | -    | - |
| 71   | First Lien Mortgages  | CASIP584 |   | CPSIP584                |      |      |      |      |      |      |      |      |   |
| 72   | Closed-End Junior Liens   | CASIP585 |   | CPSIP585                |      |      |      |      |      |      |      |      |   |
| 73   | HELOCs  | CASIP586 |   | CPSIP586                |      |      |      |      |      |      |      |      |   |
| 74   | CRE Loans   | CASIP587 |   | CPSIP587                | -    | -    | -    | -    | -    | -    | -    | -    | - |
| 75   | Construction  | CASIP588 |   | CPSIP588                |      |      |      |      |      |      |      |      |   |
| 76   | Multifamily   | CASIP589 |   | CPSIP589                |      |      |      |      |      |      |      |      |   |
| 77   | Nonfarm, Non-residential  | CASIP590 |   | CPSIP590                |      |      |      |      |      |      |      |      |   |

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

| Item   | Sums in \$Millions |             |           |
|--|--------------------|-------------|-----------|
|  | PQ 2 - PQ 5        | PQ 6 - PQ 9 | 9-Quarter |
| <b><u>LOSSES ASSOCIATED WITH HELD FOR SALE LOANS AND LOANS ACCOUNTED FOR UNDER THE FAIR VALUE OPTION</u></b> |                    |             |           |
| 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                             | -                  | -           | -         |
| <b><u>TRADING ACCOUNT</u></b>  |                    |             |           |
| 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  | -                  | -           | -         |
| <b><u>OTHER LOSSES</u></b>   |                    |             |           |
| 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  | -                  | -           | -         |
| <b><u>ALLOWANCE FOR LOAN and LEASE LOSSES</u></b>  |                    |             |           |
| 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

|                           |   | Actual in<br>\$Millions |  | Projected in \$Millions |      |      |      |      |      |      |      |      |
|---------------------------|---|-------------------------|--|-------------------------|------|------|------|------|------|------|------|------|
| Item                      |   | as of date              |  | 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                | -    | -    | -    | -    | -    | -    | -    | -    |
| 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

| Item   | Sums in \$Millions |             |           |
|--|--------------------|-------------|-----------|
|  | PQ 2 - PQ 5        | PQ 6 - PQ 9 | 9-Quarter |
| 78 Loans Secured by Farmland                           |                    |             |           |
| 79 <b>Real Estate Loans (Not in Domestic Offices)</b>  |                    |             |           |
| 80 Residential Mortgages                               |                    |             |           |
| 81 CRE Loans   |                    |             |           |
| 82 Farmland  |                    |             |           |
| 83 <b>C&amp;I Loans</b>                                |                    |             |           |
| 84 C&I Graded  |                    |             |           |
| 85 Small Business (Scored/Delinquency Managed)         |                    |             |           |
| 86 Corporate and Business Cards                        |                    |             |           |
| 87 <b>Credit Cards</b>                                 |                    |             |           |
| 88 <b>Other Consumer</b>                               |                    |             |           |
| 89 <b>All Other Loans and Leases</b>                   |                    |             |           |
| 90 <b>Unallocated</b>                                  |                    |             |           |
| 91 <b>Provisions during the quarter</b>                | -                  | -           | -         |
| 92 <b>Real Estate Loans (in Domestic Offices)</b>      | -                  | -           | -         |
| 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 <b>Real Estate Loans (Not in Domestic Offices)</b> | -                  | -           | -         |
| 103 Residential Mortgages                              | -                  | -           | -         |
| 104 CRE Loans  | -                  | -           | -         |
| 105 Farmland   | -                  | -           | -         |
| 106 <b>C&amp;I Loans</b>                               | -                  | -           | -         |
| 107 C&I Graded   | -                  | -           | -         |
| 108 Small Business (Scored/Delinquency Managed)        | -                  | -           | -         |
| 109 Corporate and Business Cards                       | -                  | -           | -         |
| 110 <b>Credit Cards</b>                                | -                  | -           | -         |
| 111 <b>Other Consumer</b>                              | -                  | -           | -         |
| 112 <b>All Other Loans and Leases</b>                  | -                  | -           | -         |
| 113 <b>Unallocated</b>                                 | -                  | -           | -         |
| 114 <b>Net charge-offs during the quarter</b>          | -                  | -           | -         |
| 115 <b>Other ALLL Changes</b>                          | -                  | -           | -         |
| 116 <b>ALLL, current quarter</b>                       |                    |             |           |
| <b>PRE-PROVISION NET REVENUE</b>                       |                    |             |           |
| 117 <b>Net interest income</b>                         | -                  | -           | -         |
| 118 <b>Noninterest income</b>                          | -                  | -           | -         |
| 119 <b>Noninterest expense</b>                         | -                  | -           | -         |
| 120 <b>Pre-Provision Net Revenue</b>                   | -                  | -           | -         |

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

|  |  |  | Actual in<br>\$Millions |  |          |      |      |      |      |      |      |      |      |
|--|--|--|-------------------------|--|----------|------|------|------|------|------|------|------|------|
| Item   |  |  | as of date              |  | PQ 1     | PQ 2 | PQ 3 | PQ 4 | PQ 5 | PQ 6 | PQ 7 | PQ 8 | PQ 9 |
| <b>CONDENSED INCOME STATEMENT</b>                                    |  |  |                         |  |          |      |      |      |      |      |      |      |      |
| 121  | Pre-Provision Net Revenue  |  | CASIP632                |  | CPSIP632 | -    | -    | -    | -    | -    | -    | -    | -    |
| 122  | Provisions during the quarter  |  | CASI4230                |  | CPSI4230 | -    | -    | -    | -    | -    | -    | -    | -    |
| 123  | Total Trading and Counterparty Losses                                    |  | CASIP633                |  | CPSIP633 | -    | -    | -    | -    | -    | -    | -    | -    |
| 124  | Total Other Losses   |  | CASIP634                |  | CPSIP634 | -    | -    | -    | -    | -    | -    | -    | -    |
| 125  | Other I/S items - describe in supporting documentation                   |  | CASIP635                |  | CPSIP635 |      |      |      |      |      |      |      |      |
| 126  | Realized Gains (Losses) on available-for-sale securities, including OTTI |  | CASI3196                |  | CPSI3196 |      |      |      |      |      |      |      |      |
| 127  | Realized Gains (Losses) on held-to-maturity securities, including OTTI   |  | CASI3521                |  | CPSI3521 |      |      |      |      |      |      |      |      |
| 128  | Income (loss) before taxes and extraordinary items                       |  | CASI4310                |  | CPSI4310 | -    | -    | -    | -    | -    | -    | -    | -    |
| 129  | Applicable income taxes (foreign and domestic)                           |  | CASI4302                |  | CPSI4302 |      |      |      |      |      |      |      |      |
| 130  | Income (loss) before extraordinary items and other adjustments           |  | CASI4300                |  | CPSI4300 | -    | -    | -    | -    | -    | -    | -    | -    |
| 131  | Extraordinary items and other adjustments, net of income taxes           |  | CASI4320                |  | CPSI4320 |      |      |      |      |      |      |      |      |
| 132  | Net income (loss) attributable to BHC and minority interests             |  | CASIG104                |  | CPSIG104 | -    | -    | -    | -    | -    | -    | -    | -    |
| 133  | Net income (loss) attributable to minority interests                     |  | CASIG103                |  | CPSIG103 |      |      |      |      |      |      |      |      |
| 134  | Net income (loss) attributable to BHC                                    |  | CASI4340                |  | CPSI4340 | -    | -    | -    | -    | -    | -    | -    | -    |
| 135  | Effective Tax Rate (%)   |  | CASIP636                |  | CPSIP636 | -na- | -na- | -na- | -na- | -na- | -na- | -na- | -na- |
| <b>REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES</b> |  |  |                         |  |          |      |      |      |      |      |      |      |      |
| 136  | Reserve, prior quarter   |  | CASIP637                |  | CPSIP637 | -    | -    | -    | -    | -    | -    | -    | -    |
| 137  | Provisions during the quarter  |  | CASIP638                |  | CPSIP638 | -    | -    | -    | -    | -    | -    | -    | -    |
| 138  | Net charges during the quarter   |  | CASIP195                |  | CPSIP195 | -    | -    | -    | -    | -    | -    | -    | -    |
| 139  | Reserve, current quarter   |  | CASIP639                |  | CPSIP639 | -    | -    | -    | -    | -    | -    | -    | -    |



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

| Item   | Sums in \$Millions |             |           |
|--|--------------------|-------------|-----------|
|  | PQ 2 - PQ 5        | PQ 6 - PQ 9 | 9-Quarter |
| <b><u>CONDENSED INCOME STATEMENT</u></b>                                     |                    |             |           |
| 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 taxes and extraordinary items                       | -                  | -           | -         |
| 129 <b>Applicable income taxes (foreign and domestic)</b>                    | -                  | -           | -         |
| 130 Income (loss) before extraordinary items and other adjustments           | -                  | -           | -         |
| 131 <b>Extraordinary items and other adjustments, net of income taxes</b>    | -                  | -           | -         |
| 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-      |
| <b><u>REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES</u></b>  |                    |             |           |
| 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

|      |  |          | Projected in \$Millions |      |      |      |      |      |      |      |
|------|--|----------|-------------------------|------|------|------|------|------|------|------|
| Item |  | PQ 1     | PQ 2                    | PQ 3 | PQ 4 | PQ 5 | PQ 6 | PQ 7 | PQ 8 | PQ 9 |
| 30   | C&I Loans  | CPSBP660 | -                       | -    | -    | -    | -    | -    | -    | -    |
| 31   | C&I Graded   | CPSBP661 |                         |      |      |      |      |      |      |      |
| 32   | Small Business (Scored/Delinquency Managed)                        | CPSBP662 |                         |      |      |      |      |      |      |      |
| 33   | Corporate Card   | CPSBP663 |                         |      |      |      |      |      |      |      |
| 34   | Business Card  | CPSBP664 |                         |      |      |      |      |      |      |      |
| 35   | Credit Cards   | CPSBP665 | -                       | -    | -    | -    | -    | -    | -    | -    |
| 36   | Charge Card  | CPSBP666 |                         |      |      |      |      |      |      |      |
| 37   | Bank Card  | CPSBP667 |                         |      |      |      |      |      |      |      |
| 38   | Other Consumer   | CPSBP668 | -                       | -    | -    | -    | -    | -    | -    | -    |
| 39   | Auto Loans   | CPSBK137 |                         |      |      |      |      |      |      |      |
| 40   | Student Loans  | CPSBP669 |                         |      |      |      |      |      |      |      |
| 41   | Other loans backed by securities (non-purpose lending)             | CPSBP670 |                         |      |      |      |      |      |      |      |
| 42   | Other  | CPSBP671 |                         |      |      |      |      |      |      |      |
| 43   | Other Loans and Leases   | CPSBP672 | -                       | -    | -    | -    | -    | -    | -    | -    |
| 44   | Loans to Foreign Governments                                       | CPSB2081 |                         |      |      |      |      |      |      |      |
| 45   | Agricultural Loans   | CPSB1590 |                         |      |      |      |      |      |      |      |
| 46   | Loans for purchasing or carrying securities (secured or unsecured) | CPSB1545 |                         |      |      |      |      |      |      |      |
| 47   | Loans to Depositories and Other Financial Institutions             | CPSBP673 |                         |      |      |      |      |      |      |      |
| 48   | All Other Loans and Leases   | CPSBP674 | -                       | -    | -    | -    | -    | -    | -    | -    |
| 49   | All Other Loans (exclude consumer loans)                           | CPSBJ451 |                         |      |      |      |      |      |      |      |
| 50   | All Other Leases   | CPSBF163 |                         |      |      |      |      |      |      |      |
| 51   | Total Loans and Leases   | CPSBP675 | -                       | -    | -    | -    | -    | -    | -    | -    |



## 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 |
| 81   | <b>Other Consumer</b>  | CPSBP699                | -    | -    | -    | -    | -    | -    | -    | -    |
| 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                | -    | -    | -    | -    | -    | -    | -    | -    |
| <b>Loans Held for Sale and Loans Accounted for under the Fair Value Option</b> |  |                         |      |      |      |      |      |      |      |      |
| 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                | -    | -    | -    | -    | -    | -    | -    | -    |
|      | Loans and Leases (Held for Investment and Held for Sale),                   |                         |      |      |      |      |      |      |      |      |
| 111  | 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

| 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                |      |      |      |      |      |      |      |      |
|                | Subordinated Notes Payable to Unconsolidated Trusts                        |                         |      |      |      |      |      |      |      |      |
| 139            | 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)









|  |  |   | Actual in \$Millions as of date | PQ 1                    | PQ 2              | PQ 3 | PQ 4 | PQ 5 | PQ 6 | PQ 7 | PQ 8 | PQ 9 |
|--|--|---|---------------------------------|-------------------------|-------------------|------|------|------|------|------|------|------|
| Advanced Approaches Credit Risk (Including CCR and non-trading credit risk), with 1.06 scaling factor and Operational Risk |  |   | FFIEC 101 reference             | Projected in \$Millions |                   |      |      |      |      |      |      |      |
| 1  | Credit RWA   | Sum of AABG/151, AABG/198                     | CASAN835                        | -                       | CPSAN835          | -    | -    | -    | -    | -    | -    | -    |
| 2  | Wholesale Exposures  |   | CASAN836                        | -                       | CPSAN836          | -    | -    | -    | -    | -    | -    | -    |
| 3  | Corporate  |   |                                 |                         |                   |      |      |      |      |      |      |      |
| 4  | Balance Sheet Amount RWA   | AABB/124 AABG/124                             | CASAN837 CASAN838               |                         | CPSAN837 CPSAN838 |      |      |      |      |      |      |      |
| 5  | Bank   |   |                                 |                         |                   |      |      |      |      |      |      |      |
| 6  | Balance Sheet Amount RWA   | AABB/125 AABG/125                             | CASAN839 CASAN840               |                         | CPSAN839 CPSAN840 |      |      |      |      |      |      |      |
| 7  | Sovereign  |   |                                 |                         |                   |      |      |      |      |      |      |      |
| 8  | Balance Sheet Amount RWA   | AABB/126 AABG/126                             | CASAN841 CASAN842               |                         | CPSAN841 CPSAN842 |      |      |      |      |      |      |      |
| 9  | IPRE   |   |                                 |                         |                   |      |      |      |      |      |      |      |
| 10   | Balance Sheet Amount RWA   | AABB/127 AABG/127                             | CASAN843 CASAN844               |                         | CPSAN843 CPSAN844 |      |      |      |      |      |      |      |
| 11   | HVCRE  |   |                                 |                         |                   |      |      |      |      |      |      |      |
| 12   | Balance Sheet Amount RWA   | AABB/128 AABG/128                             | CASAN845 CASAN846               |                         | CPSAN845 CPSAN846 |      |      |      |      |      |      |      |
| 13   | Counterparty Credit Risk   |   | CASAN847                        | -                       | CPSAN847          | -    | -    | -    | -    | -    | -    | -    |
| 14   | RWA of eligible margin loans, repostyle transactions and OTC derivatives with crossproduct netting—EAD adjustment method       | AABG/129                                      | CASAN848                        |                         | CPSAN848          |      |      |      |      |      |      |      |
| 15   | RWA of eligible margin loans, repostyle transactions and OTC derivatives with crossproduct netting—collateral reflected in LGD | AABG/130                                      | CASAN849                        |                         | CPSAN849          |      |      |      |      |      |      |      |
| 16   | RWA of eligible margin loans, repostyle transactions—no cross-product netting—EAD adjustment method                            | AABG/131                                      | CASAN850                        |                         | CPSAN850          |      |      |      |      |      |      |      |
| 17   | RWA of eligible margin loans, repostyle transactions—no cross-product netting—collateral reflected in LGD                      | AABG/132                                      | CASAN851                        |                         | CPSAN851          |      |      |      |      |      |      |      |
| 18   | RWA of OTC derivatives—no cross-product netting—EAD adjustment method  | AABG/133                                      | CASAN852                        |                         | CPSAN852          |      |      |      |      |      |      |      |
| 19   | RWA of OTC derivatives—no crossproduct netting—collateral reflected in LGD   | AABG/134                                      | CASAN853                        |                         | CPSAN853          |      |      |      |      |      |      |      |
| 20   | Retail Exposures   |   | CASAN854                        | -                       | CPSAN854          | -    | -    | -    | -    | -    | -    | -    |
| 21   | Residential mortgage—closed-end first lien exposures   |   |                                 |                         |                   |      |      |      |      |      |      |      |
| 22   | Balance Sheet Amount RWA   | AABB/135 AABG/135                             | CASAN855 CASAN856               |                         | CPSAN855 CPSAN856 |      |      |      |      |      |      |      |
| 23   | Residential mortgage—closed-end junior lien exposures  |   |                                 |                         |                   |      |      |      |      |      |      |      |
| 24   | Balance Sheet Amount RWA   | AABB/136 AABG/136                             | CASAN857 CASAN858               |                         | CPSAN857 CPSAN858 |      |      |      |      |      |      |      |
| 25   | Residential mortgage—revolving exposures   |   |                                 |                         |                   |      |      |      |      |      |      |      |
| 26   | Balance Sheet Amount RWA   | AABB/137 AABG/137                             | CASAN859 CASAN860               |                         | CPSAN859 CPSAN860 |      |      |      |      |      |      |      |
| 27   | Qualifying revolving exposures   |   |                                 |                         |                   |      |      |      |      |      |      |      |
| 28   | Balance Sheet Amount RWA   | AABB/138 AABG/138                             | CASAN861 CASAN862               |                         | CPSAN861 CPSAN862 |      |      |      |      |      |      |      |
| 29   | Other retail exposures   |   |                                 |                         |                   |      |      |      |      |      |      |      |
| 30   | Balance Sheet Amount RWA   | AABB/139 AABG/139                             | CASAN863 CASAN864               |                         | CPSAN863 CPSAN864 |      |      |      |      |      |      |      |
| Securitization Exposures (72 Federal Register 69288, December 7, 2007)   |  |   |                                 |                         |                   |      |      |      |      |      |      |      |
| 31   | Balance Sheet Amount   | Sum of AABBJ140, AABBJ141, AABBJ142           | CASAN865                        |                         | CPSAN865          |      |      |      |      |      |      |      |
| 32   | RWA  | Sum of AABG/140, AABG/141, AABG/142, AABG/143 | CASAN866                        |                         | CPSAN866          |      |      |      |      |      |      |      |
| 33   | Securitization Exposures (Revised regulatory capital rule, July 2013)  |   | CASAN867                        | -                       | CPSAN867          | -    | -    | -    | -    | -    | -    | -    |
| 34   | Subject to supervisory formula approach (SFA)  |   |                                 |                         |                   |      |      |      |      |      |      |      |
| 35   | Balance Sheet Amount RWA   |   | CASAN868 CASAN869               |                         | CPSAN868 CPSAN869 |      |      |      |      |      |      |      |
| 36   | Subject to simplified supervisory formula approach (SSFA)  |   |                                 |                         |                   |      |      |      |      |      |      |      |
| 37   | Balance Sheet Amount RWA   |   | CASAN870 CASAN871               |                         | CPSAN870 CPSAN871 |      |      |      |      |      |      |      |
| 38   | Subject to 1,250% risk-weight  |   |                                 |                         |                   |      |      |      |      |      |      |      |
| 39   | Balance Sheet Amount RWA   |   | CASAN872 CASAN873               |                         | CPSAN872 CPSAN873 |      |      |      |      |      |      |      |
| 40   | Cleared Transactions (Revised regulatory capital rule, July 2013)  |   | CASAN874                        | -                       | CPSAN874          | -    | -    | -    | -    | -    | -    | -    |
| 41   | Derivative contracts and netting sets to derivatives   |   |                                 |                         |                   |      |      |      |      |      |      |      |
| 42   | Balance Sheet Amount RWA   |   | CASAN875 CASAN876               |                         | CPSAN875 CPSAN876 |      |      |      |      |      |      |      |
| 43   | Repo-style transactions  |   |                                 |                         |                   |      |      |      |      |      |      |      |
| 44   | Balance Sheet Amount RWA   |   | CASAN877 CASAN878               |                         | CPSAN877 CPSAN878 |      |      |      |      |      |      |      |
| 45   | Default fund contributions   |   |                                 |                         |                   |      |      |      |      |      |      |      |
| 46   | Balance Sheet Amount RWA   |   | CASAN879 CASAN880               |                         | CPSAN879 CPSAN880 |      |      |      |      |      |      |      |
| 47   | Equity Exposures RWA   | Sum of AABG/144, AABG/145,AABG/146            | CASAN881                        |                         | CPSAN881          |      |      |      |      |      |      |      |
| Other Assets   |  |   |                                 |                         |                   |      |      |      |      |      |      |      |
| 48   | Balance Sheet Amount   | Sum of AABBJ147, AABBJ148, AABBJ149           | CASAN882                        |                         | CPSAN882          |      |      |      |      |      |      |      |
| 49   | RWA  | Sum of AABG/147, AABG/148, AABG/149           | 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          |      |      |      |      |      |      |      |



Submission Indicator - Indicate if this Capital sub-schedule pertains to Capital - CCAR or 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 |
| <b>Schedule HI-A—Changes in Bank Holding Company Equity Capital</b>   |  |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| 1   | Total bank holding company equity capital most recently reported for the end of previous QUARTER   |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| 2   | Effect of changes in accounting principles and corrections of material accounting errors   |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| 3   | Balance end of previous QUARTER as restated (sum of items 1 and 2)   |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| 4   | Net income (loss) attributable to bank holding company   |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| Sale of perpetual preferred stock (excluding treasury stock transactions):  |  |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| 5   | Sale of perpetual preferred stock, gross   |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| 6   | Conversion or retirement of perpetual preferred stock  |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| Sale of common stock:   |  |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| 7   | Sale of common stock, gross  |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| 8   | Conversion or retirement of common stock   |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| 9   | Sale of treasury stock   |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| 10  | Purchase of treasury stock   |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| 11  | Changes incident to business combinations, net   |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| 12  | Cash dividends declared on preferred stock   |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| 13  | Cash dividends declared on common stock  |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| 14  | Other comprehensive income   |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| 15  | Change in the offsetting debit to the liability for Employee Stock Ownership Plan (ESOP) debt guaranteed by the bank holding company                         |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| 16  | Other adjustments to equity capital (not included above)*  |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| 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) |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| <b>Schedule HC-R Part I.B. per Revised Regulatory Capital Rule (12 CFR 217)</b>   |  |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| 18  | AOCI opt-out election? (enter "1" for Yes; enter "0" for No)   |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| Common equity tier 1  |  |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| 19  | Common stock and related surplus, net of treasury stock and unearned employee stock ownership plan (ESOP) shares   |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| 20  | Retained earnings  |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| 21  | Accumulated other comprehensive income (AOCI)  |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| 22  | Common equity tier 1 minority interest includable in common equity tier 1 capital  |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| 23  | Common equity tier 1 before adjustments and deductions (sum of items 19 through 22)  |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| 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)   |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| 25  | Intangible assets (other than goodwill and mortgage servicing assets (MSAs)), net of associated DTLs   |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| 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          |  |      |      |      |      |      |      |      |      |      |                    |             |           |
| 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**

[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 |          |      |      |      |      |      |      |      |                    |             |             |           |
| Memoranda   |  |   |          |          |      |      |      |      |      |      |      |                    |             |             |           |
| 125   | *Please break out and explain below other adjustments to equity capital: |   |          | CASDQ290 |      |      |      |      |      |      |      |                    |             |             |           |
| **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):   |  |   |          |          |      |      |      |      |      |      |      |                    |             |             |           |
| 129   |  |   |          | 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

| Item                      |                                  |          | Projected in \$Millions |          |      |      |      |      |      |      |      |      |
|---------------------------|----------------------------------|----------|-------------------------|----------|------|------|------|------|------|------|------|------|
|                           |                                  |          | As-of                   | PQ 1     | PQ 2 | PQ 3 | 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 | 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            | 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.b - Retail Repurchase Projections

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

Scenarios for which  
row should be reported

[illegible]

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

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

## All Scenarios

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

[illegible]

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

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

### All Scenarios

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

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

[illegible]

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

[illegible]

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

[illegible]

All Scenarios

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

[illegible]

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

[illegible]

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

[illegible]

All Scenarios

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

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

| \$Millions   |          | Vintage |      |      |      |      |      |      |      |      |      |      |      |      |  | Unallocated | Total |
|--|----------|---------|------|------|------|------|------|------|------|------|------|------|------|------|--|-------------|-------|
|  |          | 2004    | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 |  |             |       |
| Estimated Lifetime Net Credit Losses<br>(Excluding Exempt Population)                          | CPSVP172 |         |      |      |      |      |      |      |      |      |      |      |      |      |  | -           |       |
| Projected Future Losses to BHC/IHC Charged to Repurchase Reserve (Excluding Exempt Population) | CPSVP173 |         |      |      |      |      |      |      |      |      |      |      |      |      |  | -           |       |

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

|  |          | Vintage |      |      |      |      |      |      |      |      |      |      |      |      |  | Unallocated | Total |
|--|----------|---------|------|------|------|------|------|------|------|------|------|------|------|------|--|-------------|-------|
| \$Millions   |          | 2004    | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 |  |             |       |
| Projected Future Losses to BHC/IHC Charged to Repurchase Reserve (Excluding Exempt Population) | CPSVP177 |         |      |      |      |      |      |      |      |      |      |      |      |      |  | -           |       |

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/IHC Charged to Repurchase Reserve | CPSRP178                |    |    |    |    |    |    |    |    |              |  | -     |

All Scenarios

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

|  |          | Vintage |      |      |      |      |      |      |      |      |      |      |      |      |  | Unallocated | Total |
|--|----------|---------|------|------|------|------|------|------|------|------|------|------|------|------|--|-------------|-------|
| \$Millions   |          | 2004    | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 |  |             |       |
| Estimated Lifetime Net Credit Losses<br>(Excluding Exempt Population)                          | CPSVP188 |         |      |      |      |      |      |      |      |      |      |      |      |      |  | -           |       |
| Projected Future Losses to BHC/IHC Charged to Repurchase Reserve (Excluding Exempt Population) | CPSVP189 |         |      |      |      |      |      |      |      |      |      |      |      |      |  | -           |       |

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

|  |          | Vintage |      |      |      |      |      |      |      |      |      |      |      |      |  | Unallocated | Total |
|--|----------|---------|------|------|------|------|------|------|------|------|------|------|------|------|--|-------------|-------|
| \$Millions   |          | 2004    | 2005 | 2006 | 2007 | 2008 | 2009 | 2010 | 2011 | 2012 | 2013 | 2014 | 2015 | 2016 |  |             |       |
| Projected Future Losses to BHC/IHC Charged to Repurchase Reserve (Excluding Exempt Population) | CPSVP193 |         |      |      |      |      |      |      |      |      |      |      |      |      |  | -           |       |

Table F.3 Loss Projections for WHOLE LOANS SOLD

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

All Scenarios

Table G.3 TOTAL Loss Projections

|  |          | Projected in \$Millions |    |    |    |    |    |    |    |    |              |       |
|--|----------|-------------------------|----|----|----|----|----|----|----|----|--------------|-------|
| \$Millions   |          | P1                      | P2 | P3 | P4 | P5 | P6 | P7 | P8 | P9 | P10 or Later | Total |
| Projected Future Losses to BHC/IHC Charged to Repurchase Reserve | CPSRP195 | -                       | -  | -  | -  | -  | -  | -  | -  | -  | -            | -     |

All Scenarios

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

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<br>MM/DD/YYYY<br>Amortized Cost | Credit Loss<br>Portion | Non- Credit<br>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 |
|----|---|--------------------------------|--|---------------------------|---|--|---|
|    | <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

|    |                          |                                    | Actual<br>Amortized<br>Cost<br>(MM/DD/YYYY<br>Y) | PQ 1                   |                             |            | PQ 2                   |                             |            | PQ 3                   |                             |            |
|----|--------------------------|------------------------------------|--|------------------------|-----------------------------|------------|------------------------|-----------------------------|------------|------------------------|-----------------------------|------------|
|    |                          |                                    |  | Credit Loss<br>Portion | Non- Credit<br>Loss Portion | Total OTTI | Credit Loss<br>Portion | Non- Credit<br>Loss Portion | Total OTTI | Credit Loss<br>Portion | Non- Credit<br>Loss Portion | Total OTTI |
|    | AFS and HTM Securities   | Accounting<br>Intent (AFS,<br>HTM) |  | 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*                   |                                    |  |                        |                             | -          |                        |                             | -          |                        |                             | -          |
| 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<br>Amortized<br>Cost<br>(MM/DD/YYYY<br>Y) | PQ 4                   |                             |            | PQ 5                   |                             |            | PQ 6                   |                             |            |
|----|--------------------------|------------------------------------|--|------------------------|-----------------------------|------------|------------------------|-----------------------------|------------|------------------------|-----------------------------|------------|
|    |                          |                                    |  | Credit Loss<br>Portion | Non- Credit<br>Loss Portion | Total OTTI | Credit Loss<br>Portion | Non- Credit<br>Loss Portion | Total OTTI | Credit Loss<br>Portion | Non- Credit<br>Loss Portion | Total OTTI |
|    | AFS and HTM Securities   | Accounting<br>Intent (AFS,<br>HTM) |  | CPSPN234               | CPSPN235                    | CPSP091    | CPSPN234               | CPSPN235                    | CPSP091    | CPSPN234               | CPSPN235                    | CPSP091    |
| 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<br>Amortized<br>Cost<br>(MM/DD/YYYY<br>Y) | PQ 7                   |                             |            | PQ 8                   |                             |            | PQ 9                   |                             |            |
|----|--------------------------|------------------------------------|--|------------------------|-----------------------------|------------|------------------------|-----------------------------|------------|------------------------|-----------------------------|------------|
|    |                          |                                    |  | Credit Loss<br>Portion | Non- Credit<br>Loss Portion | Total OTTI | Credit Loss<br>Portion | Non- Credit<br>Loss Portion | Total OTTI | Credit Loss<br>Portion | Non- Credit<br>Loss Portion | Total OTTI |
|    | AFS and HTM Securities   | Accounting<br>Intent (AFS,<br>HTM) |  | CPSPN234               | CPSPN235                    | CPSP091    | CPSPN234               | CPSPN235                    | CPSP091    | CPSPN234               | CPSPN235                    | CPSP091    |
| 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**

|           | AFS Securities           | Total Actual<br>Fair Market<br>Value<br>MM/DD/YY | Beginning                 | Fair Value            | Projected       | Beginning                 | Fair Value            | Projected       | Beginning                 | Fair Value            | Projected       |
|-----------|--------------------------|--|---------------------------|-----------------------|-----------------|---------------------------|-----------------------|-----------------|---------------------------|-----------------------|-----------------|
|           |                          |  | Fair Market<br>Value PQ 1 | Rate of<br>Change PQ1 | OCI -<br>PQ 1   | Fair Market<br>Value PQ 2 | Rate of<br>Change PQ2 | OCI -<br>PQ 2   | Fair Market<br>Value PQ 3 | Rate of<br>Change PQ3 | OCI -<br>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>21</b> | <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*                   |  |                               |                      |                                  |                               |                      |                                  |                               |                      |                                  |                               |                      |
| 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           |  |                                     |                            |  |                                     |                            | Total<br>Projected<br>OCI in all<br>Quarters | Estimated Total Fair<br>Market Value after OCI<br>Shock applied to all<br>Quarters |
|----|--------------------------|--|-------------------------------------|----------------------------|--|-------------------------------------|----------------------------|--|--|
|    |                          | Beginning<br>Fair Market<br>Value PQ 8 | Fair Value<br>Rate of<br>Change PQ8 | Projected<br>OCI -<br>PQ 8 | Beginning<br>Fair Market<br>Value PQ 9 | Fair Value<br>Rate of<br>Change PQ9 | Projected<br>OCI -<br>PQ 9 |  |  |
|    | 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 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<br>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

|          |   |
|----------|---|
| CPSSN989 | - |
| CPSSN990 |   |
| CPSSN991 |   |
| CPSSN992 | - |
| CPSSN993 |   |
| CPSSN994 |   |
| CPSSN995 |   |
| CPSSN996 |   |
| CPSSN997 |   |

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

| Risk Segment       | Contribution<br>(\$millions) | PY 1 |      |      |      | PY 2 |      |      |      | Total<br>(\$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

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

Net Interest Income Designation Field - Populated Automatically

|  |   | FR Y9C Codes | Projected in \$Millions |      |      |      |      |      |      |      |      |
|--|---|--------------|-------------------------|------|------|------|------|------|------|------|------|
|  |   |              | PQ 1                    | PQ 2 | PQ 3 | PQ 4 | PQ 5 | PQ 6 | PQ 7 | PQ 8 | PQ 9 |
| <b>Net Interest Income by Business Segment: (17)</b> |   |              |                         |      |      |      |      |      |      |      |      |
| 1  | <u>Retail and Small Business</u>                    | CPSNQ159     | -                       | -    | -    | -    | -    | -    | -    | -    | -    |
| 1A   | Domestic <b>(11)</b>                                | CPSNQ160     | -                       | -    | -    | -    | -    | -    | -    | -    | -    |
| 1B   | Credit and Charge Cards <b>(10)</b>                 | 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 <b>(16)</b> | 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 <b>(7)</b>    | CPSNQ179     |                         |      |      |      |      |      |      |      |      |
| 13   | <b>Total Net Interest Income (1)</b>                | CPSN4074     | -                       | -    | -    | -    | -    | -    | -    | -    | -    |



### 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 |
|     |  |  |                         |      |      |      |      |      |      |      |      |
|     | <b>Non Interest Expense:</b>   |  |                         |      |      |      |      |      |      |      |      |
| 28  | Compensation Expense   |  | CPSNQ240                | -    | -    | -    | -    | -    | -    | -    | -    |
| 28A | Salary <b>(14)</b>   |  | CPSNQ241                |      |      |      |      |      |      |      |      |
| 28B | Benefits <b>(14)</b>   |  | CPSNQ242                |      |      |      |      |      |      |      |      |
| 28C | Commissions <b>(6)</b>   |  | CPSNQ243                |      |      |      |      |      |      |      |      |
| 28D | Stock Based Compensation   |  | CPSNQ244                |      |      |      |      |      |      |      |      |
| 28E | Cash Variable Pay  |  | CPSNQ245                |      |      |      |      |      |      |      |      |
| 29  | Operational Risk Expense <b>(8)</b>  |  | CPSNQ246                | -    | -    | -    | -    | -    | -    | -    | -    |
| 30  | Provisions to Repurchase Reserve / Liability for Residential Mortgage Representations and Warranties <b>(12)</b>   |  | CPSNQ247                |      |      |      |      |      |      |      |      |
| 31  | Professional and Outside Services Expenses <b>(13)</b>   |  | 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 <b>(10)(15)(17)</b>  |  | 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 <b>(4)</b>  |  | CPSNQ254                |      |      |      |      |      |      |      |      |
| 38  | <b>Total Non-Interest Expense (3)</b>  |  | CPSNP630                | -    | -    | -    | -    | -    | -    | -    | -    |
|     |  |  |                         |      |      |      |      |      |      |      |      |
|     |  | BHCK4074-<br>BHCK4079-<br>BHCK4093+B<br>HCKC216-<br>Line Item 40 | CPSNP631                | -    | -    | -    | -    | -    | -    | -    | -    |
| 39  | <b>Projected PPNR (5)</b>  |  |                         |      |      |      |      |      |      |      |      |
| 40  | Valuation Adjustment for firm's own debt under fair value option (FVO) <b>(9) (27)</b>                             |  | CPSNQ255                |      |      |      |      |      |      |      |      |
| 41  | Goodwill Impairment  | BHCKC216   | CPSNC216                |      |      |      |      |      |      |      |      |
| 42  | Loss resulting from trading shock exercise (if applicable) <b>(24) (25)</b>  |  | 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 |
| <b>Footnotes to the PPNR Projections Worksheet</b> |  |              |                         |      |      |      |      |      |      |      |      |
| (1)  | Amount should equal item <b>49</b> of the PPNR NII Worksheet, if completed.  |              |                         |      |      |      |      |      |      |      |      |
| (2)  | Excludes Valuation Adjustment for firm's own debt under fair value option (FVO) in item <b>40</b> .  |              |                         |      |      |      |      |      |      |      |      |
| (3)  | Excludes Goodwill Impairment included in item <b>41</b> .  |              |                         |      |      |      |      |      |      |      |      |
| (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 <b>40-41</b> .   |              |                         |      |      |      |      |      |      |      |      |
| (6)  | Report commissions only in "Commissions" line item <b>28C</b> ; 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   | <input type="text"/>   |              |                         |      |      |      |      |      |      |      |      |
| (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   | <input type="text"/>   |              |                         |      |      |      |      |      |      |      |      |
| (10)   | Include domestic BHC/IHC issued credit and charge cards including those that result from a partnership agreement.  |              |                         |      |      |      |      |      |      |      |      |
| (11)   | Applies to line items <b>1A-1F</b> ; 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 <b>14N</b> or <b>30</b> , 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 |
| 1  | <b>Average Asset Balances (\$Millions) (1)</b>                              |                         |      |      |      |      |      |      |      |      |
| 2  | <b>First Lien Residential Mortgages (in Domestic Offices)</b>               | CPSNP975                |      |      |      |      |      |      |      |      |
| 2A | <b>Second / Junior Lien Residential Mortgages (in Domestic Offices)</b>     | CPSNP976                | -    | -    | -    | -    | -    | -    | -    | -    |
| 2B | Closed-End Junior Liens   | CPSNP977                |      |      |      |      |      |      |      |      |
| 3  | Home Equity Lines Of Credit (HELOCs)  | CPSNP978                |      |      |      |      |      |      |      |      |
| 4  | <b>C&amp;I Loans (7)</b>  | CPSNP979                |      |      |      |      |      |      |      |      |
| 5  | <b>CRE Loans (in Domestic Offices)</b>                                      | CPSNP980                |      |      |      |      |      |      |      |      |
| 6  | <b>Credit Cards</b>   | CPSNP981                |      |      |      |      |      |      |      |      |
| 6A | <b>Other Consumer</b>   | CPSNP982                | -    | -    | -    | -    | -    | -    | -    | -    |
| 6B | Auto Loans  | CPSNP983                |      |      |      |      |      |      |      |      |
| 6C | Student Loans   | CPSNP984                |      |      |      |      |      |      |      |      |
| 7  | Other, incl. loans backed by securities (non-purpose lending)               | CPSNP985                |      |      |      |      |      |      |      |      |
| 7A | <b>Real Estate Loans (Not in Domestic Offices)</b>                          | CPSNP986                | -    | -    | -    | -    | -    | -    | -    | -    |
| 7B | Residential Mortgages (First and Second Lien)                               | CPSNP987                |      |      |      |      |      |      |      |      |
| 8  | Other   | CPSNP988                |      |      |      |      |      |      |      |      |
| 9  | <b>Other Loans &amp; Leases (10)</b>  | CPSNP989                |      |      |      |      |      |      |      |      |
| 10 | <b>Nonaccrual Loans (5)</b>   | CPSNP990                |      |      |      |      |      |      |      |      |
| 11 | <b>Securities (AFS and HTM) - Treasuries and Agency Debentures</b>          | CPSNP991                |      |      |      |      |      |      |      |      |
| 12 | <b>Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)</b> | CPSNP992                |      |      |      |      |      |      |      |      |
| 13 | <b>Securities (AFS and HTM) - Other</b>                                     | CPSNP993                |      |      |      |      |      |      |      |      |
| 14 | <b>Trading Assets</b>   | CPSNP994                |      |      |      |      |      |      |      |      |
| 15 | <b>Deposits with Banks &amp; Other</b>                                      | CPSNP995                |      |      |      |      |      |      |      |      |
| 16 | <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 |
| 34  | <b>Average Liability Balances (\$Millions)</b>  |                         |      |      |      |      |      |      |      |      |
|     | <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  |   | CPSNQ037                |      |      |      |      |      |      |      |      |
|     | <b>Subordinated Notes Payable to Unconsolidated Trusts Issuing Trust Preferred Securities (TruPS) and TruPS Issued by Consolidated Special Purpose Entities</b> |                         |      |      |      |      |      |      |      |      |
| 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 |
| 42  | <b>Average Liability Rates (%) (9)</b>   |                         |      |      |      |      |      |      |      |      |
|     | <b>Deposits-Domestic (6)</b>   | 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                |      |      |      |      |      |      |      |      |
|     | Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and        |                         |      |      |      |      |      |      |      |      |
| 42D | other Transaction Accounts   | CPSNQ045                |      |      |      |      |      |      |      |      |
| 42E | Time Deposits  | CPSNQ046                |      |      |      |      |      |      |      |      |
| 43  | <b>Deposits-Foreign (6)</b>  | 0.0%                    |      |      |      |      |      |      |      |      |
| 43A | Foreign Deposits   | CPSNQ048                |      |      |      |      |      |      |      |      |
| 43B | Foreign Deposits-Time  | CPSNQ049                |      |      |      |      |      |      |      |      |
| 44  | <b>Fed Funds, Repos, &amp; Other Short Term Borrowing</b>                          | 0.0%                    |      |      |      |      |      |      |      |      |
| 44A | Fed Funds  | CPSNQ051                |      |      |      |      |      |      |      |      |
| 44B | Repos  | CPSNQ052                |      |      |      |      |      |      |      |      |
| 44C | Other Short Term Borrowing   | CPSNQ053                |      |      |      |      |      |      |      |      |
| 45  | <b>Trading Liabilities</b>   | CPSNQ054                |      |      |      |      |      |      |      |      |
| 46  | <b>Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS</b> | CPSNQ055                |      |      |      |      |      |      |      |      |
|     | <b>Issued by Consolidated Special Purpose Entities</b>                             |                         |      |      |      |      |      |      |      |      |
| 47  | <b>Other Interest-Bearing Liabilities (3)(11)</b>                                  | CPSNQ056                |      |      |      |      |      |      |      |      |
| 48  | <b>Total Interest Expense</b>  | CPSNQ057                | -    | -    | -    | -    | -    | -    | -    | -    |
| 49  | <b>Total Net Interest Income (4)</b>   | 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<br>PQ 5 | PQ 6 | PQ 7 | PQ 8 | PQ 9 |
|--|--|-------------------------------------|------------|----------|------|------|------|-------------------|------|------|------|------|
| A. Metrics by Business Segment/Line (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+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 (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      | Projected |      |      |      |      |      |      |      |      |
|---|--|--------------|------------|-----------|------|------|------|------|------|------|------|------|
|   |  |              |            | PQ 1      | PQ 2 | PQ 3 | PQ 4 | PQ 5 | PQ 6 | PQ 7 | PQ 8 | PQ 9 |
| <u>Investment Management Segment</u>                    |  |              |            |           |      |      |      |      |      |      |      |      |
| Asset Management  |  |              |            |           |      |      |      |      |      |      |      |      |
| 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  |      |      |      |      |      |      |      |      |
| Wealth Management/Private Banking                       |  |              |            |           |      |      |      |      |      |      |      |      |
| 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>                      |  |              |            |           |      |      |      |      |      |      |      |      |
| Asset Servicing   |  |              |            |           |      |      |      |      |      |      |      |      |
| 40  | Assets under Custody and Administration                                      |              | \$Millions | CPSNQ105  |      |      |      |      |      |      |      |      |
| <b>B. Firm Wide Metrics: PPNR Projections Worksheet</b> |  |              |            |           |      |      |      |      |      |      |      |      |
| 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  |      |      |      |      |      |      |      |      |
| <u>Quarter End Weighted Average Life of Assets (4) (6)</u>  |   |              |            |           |      |      |      |      |      |      |      |      |
| 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  |      |      |      |      |      |      |      |      |
| <u>Quarter End Weighted Average Life of Liabilities (4) (6)</u>   |   |              |            |           |      |      |      |      |      |      |      |      |
| 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  |      |      |      |      |      |      |      |      |
| 77  | Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS Issued by 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 upward<br>rate<br>movements | For<br>downward<br>rate<br>movements | Assumed<br>Floor |      |      |      |      |      |      |
| <u>Average Domestic Deposit Repricing Beta in a 'Normal Environment' (5)</u> |  | CPSNQ149                        | CPSNQ933                             | CPSNQ939         |      |      |      |      |      |      |
| 79   | Money Market Accounts                                |                                 |                                      |                  |      |      |      |      |      |      |
|  |  | CPSNQ150                        | CPSNQ934                             | CPSNQ940         |      |      |      |      |      |      |
| 80   | Savings  |                                 |                                      |                  |      |      |      |      |      |      |
|  |  | CPSNQ151                        | CPSNQ935                             | CPSNQ941         |      |      |      |      |      |      |
| 81   | NOW, ATS, and other Transaction Accounts             |                                 |                                      |                  |      |      |      |      |      |      |
|  |  | CPSNQ152                        | CPSNQ936                             | CPSNQ942         |      |      |      |      |      |      |
| 82   | Time Deposits  |                                 |                                      |                  |      |      |      |      |      |      |
|  |  | CPSNQ153                        | CPSNQ937                             | CPSNQ943         |      |      |      |      |      |      |
| <u>Average Foreign Deposit Repricing Beta in a 'Normal Environment' (5)</u>  |  |                                 |                                      |                  |      |      |      |      |      |      |
| 83   | Foreign Deposits                                     |                                 |                                      |                  |      |      |      |      |      |      |
|  |  | CPSNQ154                        | CPSNQ938                             | CPSNQ944         |      |      |      |      |      |      |
| 84   | Foreign Deposits-Time                                |                                 |                                      |                  |      |      |      |      |      |      |
| 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)               | CPSNQ158                        |                                      |                  |      |      |      |      |      |      |

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

|  | FR Y9C Codes | Units | PQ 1  | PQ 2 | PQ 3 | PQ 4 | Projected<br>PQ 5 | PQ 6 | PQ 7 | PQ 8 | PQ 9 |
|--|--------------|-------|---|------|------|------|-------------------|------|------|------|------|
| <b>Footnotes to the PPNR Metrics Worksheet</b> |              |       |   |      |      |      |                   |      |      |      |      |
| (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 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 <b>7C</b> 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/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     |       |   |      |      |      |                   |      |      |      |      |
| (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     |       |   |      |      |      |                   |      |      |      |      |
| (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 <b>49</b> 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     |       |   |      |      |      |                   |      |      |      |      |
| (22)   |              |       | Applies to line items <b>1-9</b> ; 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.   |      |      |      |                   |      |      |      |      |



### 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 |
|------|--|-------|------------|----------|------|------|----------------|------|------|------|------|
| (26) | The term "curve" refers to the reference rate used to price time deposits. Given that the pricing of time deposits is dependent on the term, the institution should provide the overall curve used to price time deposits. If the institution only assumes a single maturity term for new issuances, complete line 88B and 88C only, otherwise complete line 88A only. |       |            |          |      |      |                |      |      |      |      |
| (27) | If the institution only assumes a single maturity term for new issuance, then the institution should provide the relative index and spread used to estimate new business pricing in lieu of the curve.   |       |            |          |      |      |                |      |      |      |      |
| (28) | 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/IHC's latest backlog estimate.   |       |            |          |      |      |                |      |      |      |      |
| (29) | 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   |       |            |          |      |      |                |      |      |      |      |
| (30) | 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 |      |      |                |      |      |      |      |
| (31) | For WAL, exclude from the reported number Loans Held For Sale  |       |            |          |      |      |                |      |      |      |      |
| (32) | Note if this item includes any contra-revenues other than Rewards/Partner Sharing (e.g. Marketing Expense Amortization)  |       |            |          |      |      |                |      |      |      |      |
|      | CPSNR028   |       |            |          |      |      |                |      |      |      |      |