

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, and Supervisory Severely Adverse* - and additional scenarios that are named accordingly.

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

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

Item	Actual in \$Millions as of date			Projected in \$Millions								
				PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
LOSSES ASSOCIATED WITH HELD FOR SALE LOANS AND LOANS ACCOUNTED FOR UNDER THE FAIR VALUE OPTION												
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	-	-	-	-	-	-	-	-
TRADING ACCOUNT												
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	-	-	-	-	-	-	-	-
OTHER LOSSES												
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	-	-	-	-	-	-	-	-
ALLOWANCE FOR LOAN and LEASE LOSSES (1)												
68	Total allowance for loan and lease losses, prior quarter	CASIKU69		CPSIKU69	-	-	-	-	-	-	-	-
68a	ALLL, prior quarter	CASIP581		CPSIP581	-	-	-	-	-	-	-	-
68b	Allowance for credit losses on held-to-maturity debt securities, prior quarter (2)	CASIKU70		CPSIKU70								
68c	Allowance for credit losses on available-for-sale debt securities, prior quarter (2)	CASIKU71		CPSIKU71								
68d	Allowance for credit losses on all other financial assets, prior quarter (2)	CASIKU72		CPSIKU72								
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
LOSSES ASSOCIATED WITH HELD FOR SALE LOANS AND LOANS ACCOUNTED FOR L			
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	-	-	-
TRADING ACCOUNT			
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	-	-	-
OTHER LOSSES			
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	-	-	-
ALLOWANCE FOR LOAN and LEASE LOSSES (1)			
68 Total allowance for loan and lease losses, prior quarter			
68a ALLL, prior quarter			
68b Allowance for credit losses on held-to-maturity debt securities, prior quarter (2)			
68c Allowance for credit losses on available-for-sale debt securities, prior quarter (2)			
68d Allowance for credit losses on all other financial assets, prior quarter (2)			
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 \$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	Total Provisions during the quarter	CASIKU79	CPSIKU79	-	-	-	-	-	-	-	-	-
91a	Provisions for loan and lease losses during the quarter (3)	CASI4230	CPSI4230									
91b	Provisions for credit losses on held-to-maturity debt securities during the quarter (4)	CASIKU80	CPSIKU80									
91c	Provisions for credit losses on available-for-sale debt securities during the quarter (4)	CASIKU81	CPSIKU81									
91d	Provisions for credit losses on all other financial assets during the quarter (4)	CASIKU82	CPSIKU82									
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	Total Net charge-offs during the quarter	CASIKU83	CPSIKU83	-	-	-	-	-	-	-	-	-
114a	Net charge-offs during the quarter on loans and leases (5)	CASIP626	CPSIP626	-	-	-	-	-	-	-	-	-
114b	Net charge-offs during the quarter on held-to-maturity debt securities (6)	CASIKU84	CPSIKU84									
114c	Net charge-offs during the quarter on available-for-sale debt securities (6)	CASIKU85	CPSIKU85									
114d	Net charge-offs during the quarter on all other financial assets (6)	CASIKU86	CPSIKU86									
115	Total Other ALLL Changes	CASIKU87	CPSIKU87	-	-	-	-	-	-	-	-	-
115a	Other ALLL Changes (7)	CASIP627	CPSIP627									
115b	Other allowances for credit losses changes on held-to-maturity debt securities (8)	CASIKU88	CPSIKU88									
115c	Other allowances for credit losses changes on available-for-sale debt securities (8)	CASIKU89	CPSIKU89									
115d	Other allowances for credit losses changes on all other financial assets(8)	CASIKU90	CPSIKU90									
116	Total Allowances, current quarter	CASIKU91	CPSIKU91	-	-	-	-	-	-	-	-	-
116a	ALLL, current quarter (9)	CASI3123	CPSI3123	-	-	-	-	-	-	-	-	-
116b	Allowances for credit losses on held-to-maturity debt securities, current quarter (10)	CASIKU92	CPSIKU92	-	-	-	-	-	-	-	-	-
116c	Allowances for credit losses on available-for-sale debt securities, current quarter (10)	CASIKU93	CPSIKU93	-	-	-	-	-	-	-	-	-
116d	Allowances for credit losses on all other financial assets, current quarter (10)	CASIKU94	CPSIKU94	-	-	-	-	-	-	-	-	-

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

		Sums in \$Millions		
Item		PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
78	Loans Secured by Farmland			
79	Real Estate Loans (Not in Domestic Offices)			
80	Residential Mortgages			
81	CRE Loans			
82	Farmland			
83	C&I Loans			
84	C&I Graded			
85	Small Business (Scored/Delinquency Managed)			
86	Corporate and Business Cards			
87	Credit Cards			
88	Other Consumer			
89	All Other Loans and Leases			
90	Unallocated			
91	Total Provisions during the quarter			
91a	Provisions for loan and lease losses during the quarter (3)	-	-	-
91b	Provisions for credit losses on held-to-maturity debt securities during the quarter (4)			
91c	Provisions for credit losses on available-for-sale debt securities during the quarter (4)			
91d	Provisions for credit losses on all other financial assets during the quarter (4)			
92	Real Estate Loans (in Domestic Offices)	-	-	-
93	Residential Mortgages	-	-	-
94	First Lien Mortgages	-	-	-
95	Closed-End Junior Liens	-	-	-
96	HELOCs	-	-	-
97	CRE Loans	-	-	-
98	Construction	-	-	-
99	Multifamily	-	-	-
100	Nonfarm, Non-residential	-	-	-
101	Loans Secured by Farmland	-	-	-
102	Real Estate Loans (Not in Domestic Offices)	-	-	-
103	Residential Mortgages	-	-	-
104	CRE Loans	-	-	-
105	Farmland	-	-	-
106	C&I Loans	-	-	-
107	C&I Graded	-	-	-
108	Small Business (Scored/Delinquency Managed)	-	-	-
109	Corporate and Business Cards	-	-	-
110	Credit Cards	-	-	-
111	Other Consumer	-	-	-
112	All Other Loans and Leases	-	-	-
113	Unallocated	-	-	-
114	Total Net charge-offs during the quarter	-	-	-
114a	Net charge-offs during the quarter on loans and leases (5)			
114b	Net charge-offs during the quarter on held-to-maturity debt securities (6)			
114c	Net charge-offs during the quarter on available-for-sale debt securities (6)			
114d	Net charge-offs during the quarter on all other financial assets (6)			
115	Total Other ALLL Changes	-	-	-
115a	Other ALLL Changes (7)			
115b	Other allowances for credit losses changes on held-to-maturity debt securities (8)			
115c	Other allowances for credit losses changes on available-for-sale debt securities (8)			
115d	Other allowances for credit losses changes on all other financial assets(8)			
116	Total Allowances, current quarter			
116a	ALLL, current quarter (9)			
116b	Allowances for credit losses on held-to-maturity debt securities, current quarter (10)			
116c	Allowances for credit losses on available-for-sale debt securities, current quarter (10)			
116d	Allowances for credit losses on all other financial assets, current quarter (10)			

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

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

Item	Sums in \$Millions		
	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
PRE-PROVISION NET REVENUE			
117 Net interest income	-	-	-
118 Noninterest income	-	-	-
119 Noninterest expense	-	-	-
120 Pre-Provision Net Revenue	-	-	-
CONDENSED INCOME STATEMENT			
121 Pre-Provision Net Revenue	-	-	-
122 Provisions during the quarter	-	-	-
123 Total Trading and Counterparty Losses	-	-	-
124 Total Other Losses	-	-	-
125 Other I/S items - describe in supporting documentation	-	-	-
126 Realized Gains (Losses) on available-for-sale securities, including OTTI (11)			
127a Realized Gains (Losses) on held-to-maturity securities, including OTTI (11)			
127b Unrealized holding gains (losses) on equity securities not held for trading			
128 Income (loss) before applicable income taxes and discontinued operations	-	-	-
129 Applicable income taxes (foreign and domestic)	-	-	-
130 Income (loss) before discontinued operations and other adjustments	-	-	-
131 Discontinued operations, net of applicable income taxes	-	-	-
132 Net income (loss) attributable to BHC and minority interests	-	-	-
133 Net income (loss) attributable to minority interests	-	-	-
134 Net income (loss) attributable to BHC	-	-	-
135 Effective Tax Rate (%)	-na-	-na-	-na-
REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES			
136 Reserve, prior quarter	-	-	-
137 Provisions during the quarter	-	-	-
138 Net charges during the quarter	-	-	-
139 Reserve, current quarter			

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

[illegible]

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

Item	Sums in \$Millions		
	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter

Footnotes to the <i>Income Statement Worksheet</i>			
(1)	Institutions that have adopted ASU 2016-13 should report the allowance and provision for credit losses in items 68 through 116.		
(2)	Items 68b and 68c are only reported by institutions that have adopted ASU 2016-13.		
(3)	Institutions that have adopted ASU 2016-13 should report the provision for credit losses on loans and leases.		
(4)	Items 91b and 91c are only reported by institutions that have adopted ASU 2016-13.		
(5)	Institutions that have adopted ASU 2016-13 should report net charge-offs during the quarter on loans and leases in item 114a.		
(6)	Items 114b and 114c are only reported by institutions that have adopted ASU 2016-13.		
(7)	Institutions that have adopted ASU 2016-13 should report other changes to the allowances for credit losses on loans and leases in item 115a.		
(8)	Items 115b and 115c are only reported by institutions that have adopted ASU 2016-13.		
(9)	Institutions that have adopted ASU 2016-13 should report the allowance for credit losses on loans and leases in item 116a.		
(10)	Items 116b and 116c are only reported by institutions that have adopted ASU 2016-13.		
(11)	Institutions that have adopted ASU 2016-13 should not include OTTI in items 126 and 127a.		

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

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

Item		Projected in \$Millions								
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
81	Other Consumer	CPSBP699	-	-	-	-	-	-	-	-
82	Auto Loans	CPSBP700	-	-	-	-	-	-	-	-
83	Student Loans	CPSBP491	-	-	-	-	-	-	-	-
84	Other loans backed by securities (non-purpose lending)	CPSBP701								
85	Other	CPSBP702	-	-	-	-	-	-	-	-
86	Other Loans and Leases	CPSBP703	-	-	-	-	-	-	-	-
87	Loans to Foreign Governments	CPSBP704								
88	Agricultural Loans	CPSBP705								
89	Loans for purchasing or carrying securities (secured or unsecured)	CPSBP706								
90	Loans to Depositories and Other Financial Institutions	CPSBP707								
91	All Other Loans and Leases	CPSBP708	-	-	-	-	-	-	-	-
92	All Other Loans (exclude consumer loans)	CPSBP709								
93	All Other Leases	CPSBP710								
94	Total Loans and Leases	CPSBP711	-	-	-	-	-	-	-	-
<u>Loans Held for Sale and Loans Accounted for under the Fair Value Option</u>										
95	Real Estate Loans (in Domestic Offices)	CPSBP712	-	-	-	-	-	-	-	-
96	First Lien Mortgages	CPSBP713	-	-	-	-	-	-	-	-
97	Second / Junior Lien Mortgages	CPSBP714	-	-	-	-	-	-	-	-
98	CRE Loans	CPSBP715	-	-	-	-	-	-	-	-
99	Loans Secured by Farmland	CPSBP716	-	-	-	-	-	-	-	-
100	Real Estate Loans (Not in Domestic Offices)	CPSBP717	-	-	-	-	-	-	-	-
101	Residential Mortgages	CPSBP718	-	-	-	-	-	-	-	-
102	CRE Loans	CPSBP719	-	-	-	-	-	-	-	-
103	Loans Secured by Farmland	CPSBP720	-	-	-	-	-	-	-	-
104	C&I Loans	CPSBP721	-	-	-	-	-	-	-	-
105	Credit Cards	CPSBP722	-	-	-	-	-	-	-	-
106	Other Consumer	CPSBP723	-	-	-	-	-	-	-	-
107	Other Loans and Leases	CPSBP724	-	-	-	-	-	-	-	-
108	Total Loans Held for Sale and Loans Accounted for under the Fair Value Option	CPSBP725	-	-	-	-	-	-	-	-

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

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 (2)	CPSB3123	-	-	-	-	-	-	-	-
111	Loans and Leases (Held for Investment and Held for Sale), Net of Unearned Income and Allowance for Loan and Lease Losses (3)	CPSBP726	-	-	-	-	-	-	-	-
TRADING										
112	Trading Assets	CPSB3545								
INTANGIBLES										
113	Goodwill	CPSB3163								
114	Mortgage Servicing Rights	CPSB3164								
115	Not applicable									
116	All Other Identifiable Intangible Assets	CPSB5507								
117	Total Intangible Assets	CPSBP727	-	-	-	-	-	-	-	-
OTHER										
118	Cash and cash equivalent	CPSBP728								
119	Federal funds sold	CPSBB987								
120	Securities purchased under agreements to resell (4)	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 (5)	CPSBP732	-	-	-	-	-	-	-	-
127	Autos	CPSBP733								
128	Other	CPSBP734								
129	Other Assets (6)	CPSBP735								
130	Total Other	CPSBP736	-	-	-	-	-	-	-	-
131	TOTAL ASSETS	CPSB2170	-	-	-	-	-	-	-	-

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

Item		Projected in \$Millions								
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
Liabilities										
132	Deposits in domestic offices	CPSBP737								
133	Deposits in foreign offices, Edge and Agreement subsidiaries, and IBFs	CPSBP738								
134	Deposits	CPSBP739	-	-	-	-	-	-	-	-
135	Federal funds purchased and securities sold under agreements to repurchase	CPSBP740								
136	Trading Liabilities	CPSB3548								
137	Other Borrowed Money	CPSB3190								
138	Subordinated Notes and Debentures	CPSB4062								
139	Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS Issued by Consolidated Special Purpose Entities	CPSBC699								
140	Other Liabilities	CPSB2750								
141	Memo: Allowance for off-balance sheet credit exposures	CPSBB557								
142	Total Liabilities	CPSB2948	-	-	-	-	-	-	-	-
Equity Capital										
143	Perpetual Preferred Stock and Related Surplus	CPSB3283								
144	Common Stock (Par Value)	CPSB3230								
145	Surplus (Exclude All Surplus Related to Preferred Stock)	CPSB3240								
146	Retained Earnings	CPSB3247								
147	Accumulated Other Comprehensive Income (AOCI)	CPSBB530								
148	Other Equity Capital Components	CPSBA130								
149	Total BHC Equity Capital	CPSB3210	-	-	-	-	-	-	-	-
150	Noncontrolling (Minority) Interests in Consolidated Subsidiaries	CPSB3000								
151	Total Equity Capital	CPSBG105	-	-	-	-	-	-	-	-
Other										
152	Unused Commercial Lending Commitments and Letters of Credit	CPSBP741								

Footnotes to the Balance Sheet Worksheet

- (1) Institutions that have adopted ASU 2016-13 should report item 1 net of any applicable allowance for credit losses.
 - (2) For institutions that adopted ASU 2016-13, this item will represent the allowance for credit losses on loans and leases.
 - (3) For institutions that adopted ASU 2016-13, this item will be net of unearned income and allowance for credit losses on loans and leases.
 - (4) Institutions that adopted ASU 2016-13 should report item 120 net of any applicable allowance for credit losses.
- Refers to the balance sheet carrying amount of any equipment or other asset rented to others under operating leases, net of accumulated depreciation.
- (5) 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.
 - (6) Institutions that adopted ASU 2016-13, should report item 129 net of any applicable allowance for credit losses.

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

[illegible]

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

RWA for Assets, Derivatives and Off-Balance-Sheet Asset Categories (sum of items 9 through 21)

CASS628	-	CPSS628	-	-	-	-	-	-	-	-	-
---------	---	---------	---	---	---	---	---	---	---	---	---

RWA for purposes of calculating the allowance for loan and lease losses 1.25 percent
23 threshold

[illegible]

Market Risk

24 Value-at-risk (VaR) with Multiplier

25 Stressed VaR with Multiplier

CASSN811	CPSSN811								
CASSN812	CPSSN812								

Specific risk add-on

26 Debt positions

27 Equity positions

Capital requirements for securitization positions using the Simplified Supervisory

28 Formula Approach (SSFA) or applying a specific risk-weighting factor of 1250% percent

CASSS305		CPSSS305								
CASSS306		CPSSS306								
CASSS307		CPSSS307								

29 Standardized measure of specific risk add-ons (sum of items 26, 27, and 28)

CASS311	-	CPSS311	-	-	-	-	-	-	-	-
---------	---	---------	---	---	---	---	---	---	---	---

incremental risk.

30 Incremental risk capital requirement

CASSN813	CPSSN813								
----------	----------	--	--	--	--	--	--	--	--

Items 31 through 36 are not applicable to an institution that does not have a comprehensive risk model; such an institution should go to item 37.

Comprehensive risk capital requirement

31 Modeled comprehensive risk measure

32 Standardized specific risk add-ons for *net long* correlation trading positions

33 Standardized specific risk add-on for *net short* correlation trading positions

34 Standardized measure of specific risk add-ons (greater of item 32 or 33)

35 Surcharge for modeled correlation trading positions (item 34 multiplied by 0.08)

36 Comprehensive risk measure requirement

CASSS316		CPSSS316									
CASSS325		CPSSS325									
CASSS333		CPSSS333									
CASSS335	-	CPSSS335	-	-	-	-	-	-	-	-	-
CASSS336	-	CPSSS336	-	-	-	-	-	-	-	-	-
CASSN814		CPSSN814									

De minimis positions and other adjustments

37 Capital requirement for all *de minimis* exposures

38 Additional capital requirement

39 Sum of items 37 and 38

[illegible]

Market risk-weighted assets

Standardized market risk-weighted assets: Sum of items 24, 25, 29, 30 (if applicable), 36 (as 40 appropriate), and 39

CASS581	-	CPSS581	-	-	-	-	-	-	-	-	-
---------	---	---------	---	---	---	---	---	---	---	---	---

Risk-weighted assets before deductions for excess allowance of loan and lease losses and
41 allocated risk transfer risk reserve (sum of items 22 and 40)

CASSB704	-	CPSSB704	-	-	-	-	-	-	-	-	-
----------	---	----------	---	---	---	---	---	---	---	---	---

42 LESS: Excess allowance for loan and lease losses

[illegible]

43 LESS: Allocated transfer risk reserve

CASS3128		CPSS3128								
----------	--	----------	--	--	--	--	--	--	--	--

44 Total risk-weighted assets (item 41 minus items 42 and 43)

CASSA223	-	CPSSA223	-	-	-	-	-	-	-	-
----------	---	----------	---	---	---	---	---	---	---	---

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

Memoranda Items -- Derivatives											
45 Current credit exposure across all derivative contracts covered by the regulatory capital rule											
	CASS8764		CPSS8764								
Notional principal amounts of over-the-counter derivative contracts (sum of lines 47a through 47g)											
46		-	CPSSS629	-	-	-	-	-	-	-	-
47a	Interest rate		CASSS630								
47b	Foreign exchange rate and gold		CASSS631								
47c	Credit (investment grade reference asset)		CASSS632								
47d	Credit (non-investment grade reference asset)		CASSS633								
47e	Equity		CASSS634								
47f	Precious metals (except gold)		CASSS635								
47g	Other		CASSS636								
Notional principal amounts of centrally cleared derivative contracts (sum of lines 49a through 49g)											
48		-	CPSSS637	-	-	-	-	-	-	-	-
49a	Interest rate		CASSS638								
49b	Foreign exchange rate and gold		CASSS639								
49c	Credit (investment grade reference asset)		CASSS640								
49d	Credit (non-investment grade reference asset)		CASSS641								
49e	Equity		CASSS642								
49f	Precious metals (except gold)		CASSS643								
49g	Other		CASSS644								

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

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

CCARP005	
----------	--

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

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

[illegible]

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

[illegible]

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

[illegible]

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

[illegible]

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

[illegible]

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

				Projected in \$Millions									Sums in \$Millions		
Item		As of Date	Adjusted Starting Value [†]	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
120	Issuance of common stock for employee compensation	CASDQ283	CPSDQ283												
121	Other issuance of common stock	CASDQ284	CPSDQ284												
122	Total issuance of common stock	CASDQ285	CPSDQ285	-	-	-	-	-	-	-	-	-			
123	Share repurchases to offset issuance for employee compensation	CASDQ286	CPSDQ286												
124	Other share repurchase	CASDQ287	CPSDQ287												
125	Total share repurchases	CASDQ288	CPSDQ288	-	-	-	-	-	-	-	-	-			
Supplemental Information on Trust Preferred Securities Subject to Phase-Out from Tier 1 Capital															
126	Outstanding trust preferred securities	CASKC699	CPSKC699												
127	Trust preferred securities included in Item 49	CASDQ289	CPSDQ289												
Capital Buffers and Ratios															
128	Capital conservation buffer requirement (sum of items a through c)	CASDLE84	CPSDLE84												
128(a)	of which: Stress capital buffer requirement	CASDLE85	CPSDLE85												
128(b)	of which: GSIB surcharge (if applicable)	CASDLE86	CPSDLE86												
128(c)	of which: Countercyclical capital buffer amount (if applicable)	CASDLE87	CPSDLE87												
129	Capital conservation buffer	CASDH311	CPSDH311												
Leverage Buffer and Requirements															
130	Total leverage exposure for the supplementary leverage ratio (SLR) (if applicable)	CASDLE88	CPSDLE88												
131	Leverage buffer requirement (if applicable)	CASDLE89	CPSDLE89												
132	Leverage buffer (if applicable)	CASDLE90	CPSDLE90												
Maximum Payout Ratio and Amounts															
133	Eligible retained income	CASDH313	CPSDH313												
134	Maximum payout ratio	CASDLE91	CPSDLE91												
135	Maximum payout amount	CASDLE92	CPSDLE92												
136	Distributions and discretionary bonus payments during the quarter	CASDH314	CPSDH314												
Memoranda															
*Please break out and explain below other adjustments to equity capital:		CASDQ290													
137															
**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 112 as follows:															
138	Taxes paid during the fiscal year ended two years ago	CASDQ292													
139	Taxes paid during the fiscal year ended one year ago	CASDQ293													
140	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):															
141															

- (1) Firms should only use this column to report an adjusted starting value for an item subject to adjustment or deduction in capital impacted by the global market shock.
(2) Institutions that have adopted ASU 2016-13 should report in item 54 the adjusted allowances for credit losses, as defined in the regulatory capital rule.

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

[illegible]

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

[illegible]

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

[illegible]

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

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

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

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

Footnotes to the Retail Balance and Loss Projections Worksheet

(1) This item is only reported by institutions that have adopted ASU 2016-13.

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

Institutions that have not adopted ASU 2016-13 should continue to report sub-schedules A.3.b and A.3.c. Institutions that have adopted ASU 2016-13 should report sub-schedules A.3.f and A.3.g.

	AFS and HTM Securities	Threshold for Determining OTTI	Aggregate Cumulative Lifetime Loss on Underlying Collateral (% Original Balance)	Discount Rate Methodology	Please provide the name(s) of any vendor(s) and any vendor model(s) that are used	Were all securities reviewed for potential OTTI (yes/no) for stress testing?	Macroeconomic/financial variables used in loss estimation
	CCARP084	CASMN243	CPSMN244	CASMN245	CASMN246	CASMN247	CASMN248
1	Agency MBS						
2	Auction Rate Securities						
3	CDO						
4	CLO						
5	CMBS						
6	Not Applicable						
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	Not Applicable						
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

Institutions that have not adopted ASU 2016-13 should continue to report sub-schedules A.3.b and A.3.c. Institutions that have adopted ASU 2016-13 should report sub-schedules A.3.f and A.3.g.

	AFS and HTM Securities	Accounting Intent (AFS, HTM)	Actual Amortized Cost (MM/DD/YYYY)	PQ 1			PQ 2			PQ 3		
				Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI
	CCARP084	CCARP092	CASPP087	CPSPN234	CPSPN235	CPSPN235	CPSPN234	CPSPN235	CPSPN235	CPSPN234	CPSPN235	CPSPN235
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

Institutions that have not adopted ASU 2016-13 should continue to report sub-schedules A.3.b and A.3.c. Institutions that have adopted ASU 2016-13 should report sub-schedules A.3.f and A.3.g.

	AFS and HTM Securities	Accounting Intent (AFS, HTM)	Actual Amortized Cost (MM/DD/YYYY)	PQ 4			PQ 5			PQ 6		
				Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI
	CCARP084	CCARP092	CASPP087	CPSPN234	CPSPN235	CPSPN235	CPSPN234	CPSPN235	CPSPN235	CPSPN234	CPSPN235	CPSPN235
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 appropriately.

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

Institutions that have not adopted ASU 2016-13 should continue to report sub-schedules A.3.b and A.3.c. Institutions that have adopted ASU 2016-13 should report sub-schedules A.3.f and A.3.g.

	AFS and HTM Securities	Accounting Intent (AFS, HTM)	Actual Amortized Cost (MM/DD/YYYY)	PQ 7			PQ 8			PQ 9		
				Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI
	CCARP084	CCARP092	CASPP087	CPSPN234	CPSPN235	CPSPN235	CPSPN234	CPSPN235	CPSPN235	CPSPN234	CPSPN235	CPSPN235
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 appropriately.

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

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

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

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

	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 details in the rows, please ensure that grand totals

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

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

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

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

		Principal Market Value Source Please state whether a vendor or proprietary model is used. If using a 3rd party vendor, please provide the name(s) of the 3rd party vendor(s).	In general, how often are securities normally marked (e.g., daily, weekly, quarterly, etc.)?
	AFS and HTM Securities		
	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.3.f - Expected Credit Loss and Provision for Credit Loss -- HTM securities

	HTM Securities	Actual Amortized Cost (MM/DD/YYYY)	Total Allowance for Credit Loss (MM/DD/YYYY)	PQ1		PQ2		PQ3	
				Projected Amortized Cost	Provision for Credit Loss	Projected Amortized Cost	Provision for Credit Loss	Projected Amortized Cost	Provision for Credit Loss
	CCARP084	CASSLC44	CASSLC14	CPSSLC44	CPSSLC45	CPSSLC44	CPSSLC45	CPSSLC44	CPSSLC45
1	Agency MBS								
2	Auction Rate Securities								
3	CDO								
4	CLO								
5	CMBS								
6	Auto ABS								
7	Credit Card ABS								
8	Student Loan ABS								
9	Other ABS (excl HEL ABS)								
10	Corporate Bond								
11	Covered Bond								
12	Domestic Non-Agency RMBS								
13	Foreign RMBS								
14	Municipal Bond								
15	Mutual Fund								
16	Sovereign Bond								
17	US Treasuries & Agencies								
18	Other ¹								
19	Grand Total								

Note

1. Please provide name of security type in row 18 above (currently labeled 'other'). Please add additional rows if necessary. If adding additional rows, please ensure that

FR Y-14A Schedule A.3.f - Expected Credit Loss and Provision for Credit Loss -- HTM securities

	HTM Securities	PQ4		PQ5		PQ6		PQ7	
		Projected Amortized Cost	Provision for Credit Loss	Projected Amortized Cost	Provision for Credit Loss	Projected Amortized Cost	Provision for Credit Loss	Projected Amortized Cost	Provision for Credit Loss
	CCARP084	CPSSLC44	CPSSLC45	CPSSLC44	CPSSLC45	CPSSLC44	CPSSLC45	CPSSLC44	CPSSLC45
1	Agency MBS								
2	Auction Rate Securities								
3	CDO								
4	CLO								
5	CMBS								
6	Auto ABS								
7	Credit Card ABS								
8	Student Loan ABS								
9	Other ABS (excl HEL ABS)								
10	Corporate Bond								
11	Covered Bond								
12	Domestic Non-Agency RMBS								
13	Foreign RMBS								
14	Municipal Bond								
15	Mutual Fund								
16	Sovereign Bond								
17	US Treasuries & Agencies								
18	Other ¹								
19	Grand Total								

Note

1. Please provide name of security: grand totals sum appropriately.

FR Y-14A Schedule A.3.f - Expected Credit Loss and Provision for Credit Loss -- HTM securities

	HTM Securities	PQ8		PQ9	
		Projected Amortized Cost	Provision for Credit Loss	Projected Amortized Cost	Provision for Credit Loss
	CCARP084	CPSSLC44	CPSSLC45	CPSSLC44	CPSSLC45
1	Agency MBS				
2	Auction Rate Securities				
3	CDO				
4	CLO				
5	CMBS				
6	Auto ABS				
7	Credit Card ABS				
8	Student Loan ABS				
9	Other ABS (excl HEL ABS)				
10	Corporate Bond				
11	Covered Bond				
12	Domestic Non-Agency RMBS				
13	Foreign RMBS				
14	Municipal Bond				
15	Mutual Fund				
16	Sovereign Bond				
17	US Treasuries & Agencies				
18	Other ¹				
19	Grand Total				

Note

1. Please provide name of security

FR Y-14A Schedule A.3.g - Expected Credit Loss and Provision for Credit Loss -- AFS securities

	AFS Securities	Actual Amortized Cost (MM/DD/YYYY)	Total Allowance for Credit Loss (MM/DD/YYYY)	PQ1			PQ2		
				Projected Amortized Cost	Expected credit loss before applying the fair value floor ¹	Provision for Credit Loss	Projected Amortized Cost	Expected credit loss before applying the fair value floor ¹	Provision for Credit Loss
	CCARP084	CASSLC44	CASSLC14	CPSSLC44	CPSSLC46	CPSSLC45	CPSSLC44	CPSSLC46	CPSSLC45
1	Agency MBS								
2	Auction Rate Securities								
3	CDO								
4	CLO								
5	CMBS								
6	Auto ABS								
7	Credit Card ABS								
8	Student Loan ABS								
9	Other ABS (excl HEL ABS)								
10	Corporate Bond								
11	Covered Bond								
12	Domestic Non-Agency RMBS								
13	Foreign RMBS								
14	Municipal Bond								
15	Mutual Fund								
16	Sovereign Bond								
17	US Treasuries & Agencies								
18	Other ²								
19	Grand Total								

Note

1. Please do not include Expected lifetime loss for securites intended to sell or will be required to sell before the recovery of Amortized Cost.
2. Please provide name of security type in row 18 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.g - Expected Credit Loss and Provision for Credit Loss -- AFS securities

		PQ3			PQ4			PQ5			PQ6		
	AFS Securities	Projected Amortized Cost	Expected credit loss before applying the fair value floor ¹	Provision for Credit Loss	Projected Amortized Cost	Expected credit loss before applying the fair value floor ¹	Provision for Credit Loss	Projected Amortized Cost	Expected credit loss before applying the fair value floor ¹	Provision for Credit Loss	Projected Amortized Cost	Expected credit loss before applying the fair value floor ¹	Provision for Credit Loss
	CCARP084	CPSSLC44	CPSSLC46	CPSSLC45	CPSSLC44	CPSSLC46	CPSSLC45	CPSSLC44	CPSSLC46	CPSSLC45	CPSSLC44	CPSSLC46	CPSSLC45
1	Agency MBS												
2	Auction Rate Securities												
3	CDO												
4	CLO												
5	CMBS												
6	Auto ABS												
7	Credit Card ABS												
8	Student Loan ABS												
9	Other ABS (excl HEL ABS)												
10	Corporate Bond												
11	Covered Bond												
12	Domestic Non-Agency RMBS												
13	Foreign RMBS												
14	Municipal Bond												
15	Mutual Fund												
16	Sovereign Bond												
17	US Treasuries & Agencies												
18	Other ²												
19	Grand Total												

Note

1. Please do not include Expected
2. Please provide name of security that grand totals sum appropriate

FR Y-14A Schedule A.3.g - Expected Credit Loss and Provision for Credit Loss -- AFS securities

		PQ7			PQ8			PQ9		
	AFS Securities	Projected Amortized Cost	Expected credit loss before applying the fair value floor ¹	Provision for Credit Loss	Projected Amortized Cost	Expected credit loss before applying the fair value floor ¹	Provision for Credit Loss	Projected Amortized Cost	Expected credit loss before applying the fair value floor ¹	Provision for Credit Loss
	CCARP084	CPSSLC44	CPSSLC46	CPSSLC45	CPSSLC44	CPSSLC46	CPSSLC45	CPSSLC44	CPSSLC46	CPSSLC45
1	Agency MBS									
2	Auction Rate Securities									
3	CDO									
4	CLO									
5	CMBS									
6	Auto ABS									
7	Credit Card ABS									
8	Student Loan ABS									
9	Other ABS (excl HEL ABS)									
10	Corporate Bond									
11	Covered Bond									
12	Domestic Non-Agency RMBS									
13	Foreign RMBS									
14	Municipal Bond									
15	Mutual Fund									
16	Sovereign Bond									
17	US Treasuries & Agencies									
18	Other ²									
19	Grand Total									

Note

1. Please do not include Expected

2. Please provide name of security
that grand totals sum appropriate

FR Y-14A Schedule A.4 - Trading

P/L Results in \$Millions
(report profits as positive values and losses as negative values)

		(A)	(B)	(C)
		Trading	CVA Hedges	Total
1	Equity	CPSSLD42		
1A	Delta/Gamma	CPSSLD43		
1B	Vega	CPSSLD44		
1C	Dividends	CPSSLD45		
1D	Correlation	CPSSLD46		
1E	Vanna (<i>dVega / dSpot</i>)	CPSSLD47		
1F	Volgamma (<i>dVega / dVol</i>)	CPSSLD48		
1G	Skew (moneyness)	CPSSLD49		
1H	Higher order	CPSSLD50		
1I	Other (Please describe in documentation)	CPSSLD51		

2	FX	CPSSLD52		
2A	Delta/Gamma	CPSSLD53		
2B	Vega	CPSSLD54		
2C	Higher order	CPSSLD55		
2D	Other (Please describe in documentation)	CPSSLD56		

3	Rates	CPSSLD57		
3A	Delta/Gamma	CPSSLD58		
3B	Vega	CPSSLD59		
3C	Swap Spreads	CPSSLD60		
3D	Basis Spreads	CPSSLD61		
3E	Cross Currency Basis	CPSSLD62		
3F	Inflation	CPSSLD63		
3G	Higher order	CPSSLD64		
3H	Other (Please describe in documentation)	CPSSLD65		

4	Commodities	CPSSLD66		
4A	Oil Products	CPSSLD67		
4B	Natural Gas	CPSSLD68		
4C	Power	CPSSLD69		
4D	Emissions	CPSSLD70		
4E	Coal	CPSSLD71		
4F	Dry Freight	CPSSLD72		
4G	Structured Products	CPSSLD73		
4H	Precious Metals	CPSSLD74		
4I	Base Metals	CPSSLD75		
4J	Ags & Softs	CPSSLD76		
4K	Indices	CPSSLD77		
4L	Higher order	CPSSLD78		
4M	Other (Please describe in documentation)	CPSSLD79		

		(A)	(B)	(C)
		Trading	CVA Hedges	Total
6	Other Credit	CPSSLD91		
7	Corporate Credit (Advanced)	CPSSLD92		
7A	Bonds	CPSSLD93		
7B	Loans	CPSSLD94		
7C	Single-Name CDS	CPSSLD95		
7D	Loan CDS	CPSSLD96		
7E	Covered Bonds	CPSSLD97		
7F	Indices	CPSSLD98		
7G	Index Tranches	CPSSLD99		
7H	Index Options	CPSSLE00		
7I	Other/Unspecified	CPSSLE01		

8	Corporate Credit (Emerging Markets)	CPSSLE02		
8A	Bonds	CPSSLE03		
8B	Loans	CPSSLE04		
8C	Single-Name CDS	CPSSLE05		
8D	Loan CDS	CPSSLE06		
8E	Covered Bonds	CPSSLE07		
8F	Indices	CPSSLE08		
8G	Index Tranches	CPSSLE09		
8H	Index Options	CPSSLE10		
8I	Other/Unspecified	CPSSLE11		

9	Sovereign Credit	CPSSLE12		
9A	Advanced Economies	CPSSLE13		
9B	Emerging Europe	CPSSLE14		
9C	LatAm & Caribbean	CPSSLE15		
9D	Asia ex Japan	CPSSLE16		
9E	Middle East/North Africa	CPSSLE17		
9F	Sub-Saharan Africa	CPSSLE18		
9G	Supranationals	CPSSLE19		

10	Munis	CPSSLE20		
11	ARS	CPSSLE21		
12	Base Correlation	CPSSLE22		
13	Higher order	CPSSLE23		
14	Other (Please describe in documentation)	CPSSLE24		

15	Private Equity	CPSSLE25		
15A	Funded	CPSSLE26		
15B	Unfunded	CPSSLE27		
15C	Other (Please describe in documentation)	CPSSLE28		

FR Y-14A Schedule A.4 - Trading

5 **Securitized Products**

- 5A Non-Agency RMBS (exclude Whole Loans)
- 5B Residential Whole Loans
- 5C ABS
- 5D CMBS (exclude Whole Loans)
- 5E CRE Whole Loans
- 5F Corporate CDO/CLO
- 5G Warehouse
- 5H Agencies
- 5I Higher order
- 5J Other (Please describe in documentation)

	(A)	(B)	(C)
	Trading	CVA Hedges	Total
CPSSLD80			
CPSSLD81			
CPSSLD82			
CPSSLD83			
CPSSLD84			
CPSSLD85			
CPSSLD86			
CPSSLD87			
CPSSLD88			
CPSSLD89			
CPSSLD90			

Severely Adverse
BHC Scenario

16 **Other Fair Value Assets**

- 16A Debt
- 16B Equity
- 16C Other (Please describe in documentation)

17 **Cross Asset Terms**

18 **TOTAL**

	(A)	(B)	(C)
	Trading	CVA Hedges	Total
CPSSLE29			
CPSSLE30			
CPSSLE31			
CPSSLE32			

CPSSLE33			
----------	--	--	--

CPSSLE34			
----------	--	--	--

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

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

CPSSN989	-
CPSSN990	
CPSSN991	
CPSSN992	-
CPSSN993	
CPSSN994	
CPSSN995	
CPSSN996	
CPSSN997	
CPSSJA24	

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

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

Note: Please add more rows if needed.

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

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

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

[illegible]

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

			FR Y9C Codes	Projected in \$Millions								
				PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
28	Non Interest Expense:											
28A	Compensation Expense			CPSNQ240	-	-	-	-	-	-	-	-
28B	Salary (14)			CPSNQ241								
28B	Benefits (14)			CPSNQ242								
28C	Commissions (6)			CPSNQ243								
28D	Stock Based Compensation			CPSNQ244								
28E	Cash Variable Pay			CPSNQ245								
29	Operational Risk Expense (8)			CPSNQ246	-	-	-	-	-	-	-	-
30	Provisions to Repurchase Reserve / Liability for Residential Mortgage			CPSNQ247								
31	Representations and Warranties (12)			CPSNQ248								
31	Professional and Outside Services Expenses (13)			CPSNQ248								
32	Expenses of Premises and Fixed Assets	BHCK4217		CPSN4217								
33	Amortization Expense and Impairment Losses for Other Intangible Assets	BHCKC232		CPSNC232								
34	Marketing Expense			CPSNQ249	-	-	-	-	-	-	-	-
34A	Domestic Credit and Charge Card Marketing Expense (10)(15)(17)			CPSNQ250								
34B	Other			CPSNQ251								
35	Other Real Estate Owned Expense			CPSNQ252								
36	Provision for Unfunded Off-Balance Sheet Credit Exposures (to build/decrease			CPSNQ253								
36	item 141 (BHCKB557) in Balance Sheet)											
37	Other Non-Interest Expense (4)			CPSNQ254								
38	Total Non-Interest Expense (3)			CPSNP630	-	-	-	-	-	-	-	-
39	Projected PPNR (5)	BHCK4074- BHCK4079- BHCK4093+B HCKC216- Line Item 40	CPSNP631	-	-	-	-	-	-	-	-	-
40	Valuation Adjustment for firm's own debt under fair value option (FVO)(9) (27)			CPSNQ255								
41	Goodwill Impairment	BHCKC216		CPSNC216								
42	Loss resulting from trading shock exercise (if applicable) (24) (25)			CPSNQ256	-	-	-	-	-	-	-	-

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

		FR Y9C Codes		Projected in \$Millions								
				PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
Footnotes to the PPNR Projections Worksheet												
(1)	Amount should equal item 49 of the PPNR NII Worksheet, if completed.											
(2)	Excludes Valuation Adjustment for firm's own debt under fair value option (FVO) in item 40 .											
(3)	Excludes Goodwill Impairment included in item 41 .											
(4)	Provide a further break out of significant items included in Other Non-Interest Expense such that no more than 5% of Non Interest Expense are reported without further breakout:											
CPSNQ947		CPSNQ948										
CPSNQ949		CPSNQ950										
CPSNQ951		CPSNQ952										
CPSNQ953		CPSNQ954										
CPSNQ955		CPSNQ956										
CPSNQ957		CPSNQ958										
CPSNQ959		CPSNQ960										
CPSNQ961		CPSNQ962										
CPSNQ963		CPSNQ964										
CPSNQ965		CPSNQ966										
CPSNQ967		CPSNQ968										
(5)	By definition, PPNR will calculate as Net Interest Income plus Non-Interest Income less Non-Interest Expense, excluding items broken out in items 40-41 .											
(6)	Report commissions only in "Commissions" line item 28C ; do not report commissions in any other compensation line items.											
(7)	See instructions for guidance on related thresholds. List segments included in this line item											
CPSNQ969												
(8)	All operational loss items, including operational losses that are contra revenue amounts or cannot be separately identified, should be reported in the operational risk expense. Any legal consultation or retainer fees specifically linked to an operational risk event should be included in the Operational Risk Expense. Include all Provisions to Litigation Reserves / Liability for Claims related to Sold Residential Mortgages and all Litigation Settlements & Penalties in this line item and not any other items.											
(9)	List segments from which item was excluded:											
CPSNQ970												
(10)	Include domestic BHC/IHC/SLHC issued credit and charge cards including those that result from a partnership agreement.											
(11)	Applies to line items 1A-1F ; US and Puerto Rico only.											
(12)	Provisions to build any non-litigation reserves/accrued liabilities that have been established for losses related to sold or government-insured residential mortgage loans (first or second lien). Do not report such provisions in any other items; report them only in line items 14N or 30 , as applicable.											
(13)	Include routine legal expenses (i.e legal expenses not related to operational losses) here.											
(14)	Do not report stock based and cash variable pay compensation here.											
(15)	Include both direct and allocated expenses. Report any expenses that are made to expand the company's card member and/or merchant base, facilitate greater segment penetration, enhance the perception of the company's credit card brand, and/or increase the utilization of the existing card member base across the spectrum of marketing and advertising mediums.											

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

[illegible]

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

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	Average Asset Balances (\$Millions) (1)									
2	First Lien Residential Mortgages (in Domestic Offices)									
2A	Second / Junior Lien Residential Mortgages (in Domestic Offices)									
2B	Closed-End Junior Liens									
3	Home Equity Lines Of Credit (HELOCs)									
4	C&I Loans (7)									
5	CRE Loans (in Domestic Offices)									
6	Credit Cards									
6A	Other Consumer									
6B	Auto Loans									
6C	Student Loans									
7	Other, incl. loans backed by securities (non-purpose lending)									
7A	Real Estate Loans (Not in Domestic Offices)									
7B	Residential Mortgages (First and Second Lien)									
8	Other									
9	Other Loans & Leases (10)									
10	Nonaccrual Loans (5)									
11	Securities (AFS and HTM) - Treasuries and Agency Debentures									
12	Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)									
13	Securities (AFS and HTM) - Other									
14	Trading Assets									
15	Deposits with Banks & Other									
16	Other Interest/Dividend Bearing Assets (2)									
16	Other Assets									
17	Total Average Asset Balances	CPSNP998	-	-	-	-	-	-	-	-

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

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

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

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

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

		Projected in \$Millions								
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
42	Average Liability Rates (%) (9)									
	Deposits-Domestic (6)	0.0%								
42A	Non-Interest-Bearing Demand (8)	CPSNQ042	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%
42B	Money Market Accounts	CPSNQ043								
42C	Savings	CPSNQ044								
42D	Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and other Transaction Accounts	CPSNQ045								
42E	Time Deposits	CPSNQ046								
43	Deposits-Foreign (6)	0.0%								
43A	Foreign Deposits	CPSNQ048								
43B	Foreign Deposits-Time	CPSNQ049								
44	Fed Funds, Repos, & Other Short Term Borrowing	0.0%								
44A	Fed Funds	CPSNQ051								
44B	Repos	CPSNQ052								
44C	Other Short Term Borrowing	CPSNQ053								
45	Trading Liabilities	CPSNQ054								
46	Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS Issued by Consolidated Special Purpose Entities	CPSNQ055								
47	Other Interest-Bearing Liabilities (3)(11)	CPSNQ056								
48	Total Interest Expense	CPSNQ057	-	-	-	-	-	-	-	-
49	Total Net Interest Income (4)	CPSS4074	-	-	-	-	-	-	-	-

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

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

Footnotes to the *Net Interest Income Worksheet*

- (1) Exclude nonaccrual loans from lines 1-8, reporting these balances in item 9. Include purchased credit impaired loans.

- (2) Break out and explain nature of significant items included in Other Interest/Dividend Bearing Assets such that no more than 5% of total Average Asset Balances are reported without a further breakout.

CPSNQ973		CPSNQ974								
CPSNQ975		CPSNQ976								
CPSNQ977		CPSNQ978								
CPSNQ979		CPSNQ980								
CPSNQ981		CPSNQ982								

- (3) Break out and explain nature of significant items included in All Other Interest Bearing Liabilities Balances such that no more than 5% of total Liability Balances are reported without a further breakout.

CPSNQ983		CPSNQ984								
CPSNQ985		CPSNQ986								
CPSNQ987		CPSNQ988								
CPSNQ989		CPSNQ990								
CPSNQ991		CPSNQ992								

- (4)** Amount should equal item **13** of the *PPNR Projections Worksheet*.

- (5) Institutions are to provide additional details within the supporting documentation; the composition of the non-accrual loans by key loan type over the reported time periods for each of the scenarios.

- (6) A sum of average domestic and foreign deposits should be equal to a sum of average BHDM6631, BHDM6636, BHFN6631, and BHFN6636

- (7) Report C&I Graded, Small Business (Scored/Delinquency Managed), Corporate Card, Business Card

- (8) Rates are equal to zero by definition.

- (9) All rates are annualized.

- (10)** Include loans secured by farmland here (BHDM1420) and other loans not accounted for in the other categories

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