

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	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
<b>LOSSES ASSOCIATED WITH HELD FOR SALE LOANS AND LOANS ACCOUNTED FOR L</b>			
44 <b>Real Estate Loans (in Domestic Offices)</b>	-	-	-
45 First Lien Mortgages	-	-	-
46 Second / Junior Lien Mortgages	-	-	-
47 CRE Loans	-	-	-
48 Loans Secured by Farmland	-	-	-
49 <b>Real Estate Loans (Not in Domestic Offices)</b>	-	-	-
50 Residential Mortgages	-	-	-
51 CRE Loans	-	-	-
52 Loans Secured by Farmland	-	-	-
53 <b>C&amp;I Loans</b>	-	-	-
54 <b>Credit Cards</b>	-	-	-
55 <b>Other Consumer</b>	-	-	-
56 <b>All Other Loans and Leases</b>	-	-	-
57 <b>Total Loans Held for Sale and Loans Accounted for under the Fair Value Option</b>	-	-	-
<b>TRADING ACCOUNT</b>			
58 <b>Trading MTM Losses</b>	-	-	-
59 <b>Trading-Issuer Default Losses</b>	-	-	-
60 <b>Counterparty Credit MTM Losses (CVA losses)</b>	-	-	-
61 <b>Counterparty Default losses</b>	-	-	-
62 <b>Total Trading and Counterparty</b>	-	-	-
<b>OTHER LOSSES</b>			
63 <b>Goodwill impairment</b>	-	-	-
64 <b>Valuation Adjustment for firm's own debt under fair value option (FVO)</b>	-	-	-
65 <b>Other losses (describe in supporting documentation)</b>	-	-	-
66 <b>Total Other Losses</b>	-	-	-
67 <b>Total Losses</b>	-	-	-
<b>ALLOWANCE FOR LOAN and LEASE LOSSES (1)</b>			
68 Total allowance for loan and lease losses, prior quarter			
68a <b>ALLL, prior quarter</b>			
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 <b>Real Estate Loans (in Domestic Offices)</b>			
70 Residential Mortgages			
71 First Lien Mortgages			
72 Closed-End Junior Liens			
73 HELOCs			
74 <b>CRE Loans</b>			
75 Construction			
76 Multifamily			
77 Nonfarm, Non-residential			



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	<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>Total Provisions during the quarter</b>			
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	<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>Total Net charge-offs during the quarter</b>	-	-	-
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	<b>Total Other ALLL Changes</b>	-	-	-
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	<b>Total Allowances, current quarter</b>			
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

Item	Sums in \$Millions		
	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
<b>PRE-PROVISION NET REVENUE</b>			
117 Net interest income	-	-	-
118 Noninterest income	-	-	-
119 Noninterest expense	-	-	-
120 Pre-Provision Net Revenue	-	-	-
<b>CONDENSED INCOME STATEMENT</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 (11)			
127 Realized Gains (Losses) on held-to-maturity securities, including OTTI (11)			
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-
<b>REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES</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.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

<b>Footnotes to the <i>Income Statement Worksheet</i></b>			
(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
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><u>Loans Held for Sale and Loans Accounted for under the Fair Value Option</u></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 (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	-	-	-	-	-	-	-	-
<b>TRADING</b>										
112	Trading Assets	CPSB3545								
<b>INTANGIBLES</b>										
113	Goodwill	CPSB3163								
114	Mortgage Servicing Rights	CPSB3164								
115	Not applicable									
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 (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. 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**

	Actual in \$Millions as of date		PQ 1	PQ 2	PQ 3	Projected in \$Millions				PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
Standardized Approach (Revised regulatory capital rule, July 2013)															
Balance Sheet Asset Categories															
1 Cash and balances due from depository institutions	CASS0010	CPSS0010													
2a Securities (excluding securitizations): Held-to-maturity	CASS1754	CPSS1754													
2b Securities (excluding securitizations): Available-for-sale	CASS1773	CPSS1773													
3 Federal funds sold	CASSB987	CPSSB987													
Loans and leases on held for sale															
4a Residential Mortgage exposures	CASSS413	CPSSS413													
4b High Volatility Commercial Real Estate (HVCRE) exposures	CASSS419	CPSSS419													
4c Exposures past due 90 days or more or on nonaccrual	CASSS423	CPSSS423													
4d All other exposures	CASSS431	CPSSS431													
Loans and leases, net of unearned income															
5a Residential mortgage exposures	CASSS439	CPSSS439													
5b High Volatility Commercial Real Estate (HVCRE) exposures	CASSS445	CPSSS445													
5c Exposures past due 90 days or more or on nonaccrual	CASSS449	CPSSS449													
5d All other exposures	CASSS457	CPSSS457													
6 Trading assets (excluding securitizations that receive standardized charges)	CASS3545	CPSS3545													
7a All Other assets	CASSB639	CPSSB639													
7b Separate account bank-owned life insurance	CASSR644	CPSSR644													
7c Default fund contributions to central counterparties	CASSR645	CPSSR645													
On-balance sheet securitization exposures															
8a Held-to-maturity securities	CASSS475	CPSSS475													
8b Available-for-sale securities	CASSS480	CPSSS480													
8c Trading assets that receive standardized charges	CASSS485	CPSSS485													
8d All other on-balance sheet securitization exposures	CASSS490	CPSSS490													
9 Off-balance sheet securitization exposures	CASSS495	CPSSS495													
10 RWA for Balance Sheet Asset Categories (sum of items 1 through 8d)	CASSS625	CPSSS625	-	-	-	-	-	-	-	-	-	-	-	-	-
Derivatives and Off-Balance-Sheet Asset Categories (Excluding Securitization Exposures)															
11 Financial standby letters of credit	CASSB546	CPSSB546													
12 Performance standby letters of credit and transaction related contingent items	CASS6570	CPSS6570													
13 Commercial and similar letters of credit with an original maturity of one year or less	CASS3411	CPSS3411													
14 Retained recourse on small business obligations sold with recourse	CASSA250	CPSSA250													
15 Repo-style transactions	CASSS515	CPSSS515													
16 All other off-balance sheet liabilities	CASSB681	CPSSB681													
17a Unused commitments: Original maturity of one year or less, excluding ABCP conduits	CASSS525	CPSSS525													
17b Unused commitments: Original maturity of one year or less to ABCP conduits	CASSG591	CPSSG591													
17c Unused commitments: Original maturity exceeding one year	CASS6572	CPSS6572													
18 Unconditionally cancelable commitments	CASSS540	CPSSS540													
19 Over-the-counter derivatives	CASSS626	CPSSS626													
20 Centrally cleared derivatives	CASSS627	CPSSS627													
21 Unsettled transactions (failed trades)	CASSH191	CPSSH191													



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)											
47a	CASSS629	-	CPSSS629	-	-	-	-	-	-	-	-
47b	CASSS630		CPSSS630								
47c	CASSS631		CPSSS631								
47d	CASSS632		CPSSS632								
47e	CASSS633		CPSSS633								
47f	CASSS634		CPSSS634								
47g	CASSS635		CPSSS635								
	CASSS636		CPSSS636								
48 Notional principal amounts of centrally cleared derivative contracts (sum of lines 49a through 49g)											
49a	CASSS637	-	CPSSS637	-	-	-	-	-	-	-	-
49b	CASSS638		CPSSS638								
49c	CASSS639		CPSSS639								
49d	CASSS640		CPSSS640								
49e	CASSS641		CPSSS641								
49f	CASSS642		CPSSS642								
49g	CASSS643		CPSSS643								
	CASSS644		CPSSS644								

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

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

CCARP005	
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Item	Projected in \$Millions											Sums in \$Millions		
	As of Date	Adjusted Starting Value <sup>1</sup>	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	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										-	-
<b>Sale of perpetual preferred stock (excluding treasury stock transactions):</b>														
5	Sale of perpetual preferred stock, gross	CASK3577	CPSK3577										-	-
6	Conversion or retirement of perpetual preferred stock	CASK3578	CPSK3578										-	-
<b>Sale of common stock:</b>														
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	-	-	-	-	-	-	-	-	-	-	-
<b>Schedule HC-R per Regulatory Capital Rule (12 CFR 217)</b>														
18	AOCI opt-out election? (enter "1" for Yes; enter "0" for No)	CASDP838	CPSPDP838											
<b>Common equity tier 1</b>														
19	Common stock and related surplus, net of treasury stock and unearned employee stock ownership plan (ESOP) shares	CASDP742	CPSPDP742											
20	Retained earnings	CASK3247	CPSK3247											
21	Accumulated other comprehensive income (AOCI)	CASDB530	CPSPDB530											
22	Common equity tier 1 minority interest includable in common equity tier 1	CASDP839	CPSPDP839											
23	Common equity tier 1 before adjustments and deductions (sum of items 19 through 22)	CASDP840	CPSPDP840	-	-	-	-	-	-	-	-	-	-	-
<b>Common equity tier 1 capital: adjustments and deductions</b>														
24	Goodwill net of associated deferred tax liabilities (DTLs)	CASDP841	CPSPDP841											
25	Intangible assets (other than goodwill and mortgage servicing assets (MSAs)), net of associated DTLs	CASDP842	CPSPDP842											
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	CPSPDP843											
<i>If item 18 is "1" for "Yes", complete items 27 through 31 only for AOCI related adjustments.</i>														

**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	Adjusted Starting Value <sup>1</sup>	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
Threshold Deductions Calculations														
Items 64-71 should only be filed by firms subject to Category I and II standards														
<i>Non-significant investments in the capital of unconsolidated financial institutions in the form of common stock, net of associated DTLs</i>														
Aggregate non-significant investments in the capital of unconsolidated financial institutions, including in the form of common stock, additional tier 1, and tier 2 capital														
64	CASDR643	CPSDR643												
10 percent common equity tier 1 deduction threshold for non-significant investments in the capital of unconsolidated financial institutions in the form of common stock														
65	CASDR646	CPSDR646	-	-	-	-	-	-	-	-	-	-	-	-
Amount of non-significant investments that exceed the 10 percent deduction threshold for non-significant investments														
66	CASDR647	CPSDR647	-	-	-	-	-	-	-	-	-	-	-	-
<i>Significant investments in the capital of unconsolidated financial institutions in the form of common stock, net of associated DTLs</i>														
Gross significant investments in the capital of unconsolidated financial institutions in the form of common stock														
67	CASDQ259	CPSDQ259												
Permitted offsetting short positions in relation to the specific gross holdings included above														
68	CASDQ260	CPSDQ260												
Significant investments in the capital of unconsolidated financial institutions in the form of common stock net of short positions (greater of item 67 minus 68 or zero)														
69	CASDQ261	CPSDQ261	-	-	-	-	-	-	-	-	-	-	-	-
70	CASDQ262	CPSDQ262	-	-	-	-	-	-	-	-	-	-	-	-
Amount to be deducted from common equity tier 1 due to 10 percent deduction threshold (greater of item 69 minus item 70 or zero), prior to transition provisions														
71	CASDP853	CPSDP853	-	-	-	-	-	-	-	-	-	-	-	-
<i>Investments in the capital of unconsolidated financial institutions (firms subject to Category III and IV standards only)</i>														
Aggregate amount of investments in the capital of unconsolidated financial institutions, net of associated DTLs														
72	CASDLF18	CPSDLF18												
25 percent common equity tier 1 deduction threshold (25 percent of item 36)														
73	CASDLF19	CPSDLF19	-	-	-	-	-	-	-	-	-	-	-	-
Amount to be deducted from common equity tier 1 due to 25 percent deduction threshold (greater of item 72 minus item 73 or zero)														
74	CASDLF20	CPSDLF20	-	-	-	-	-	-	-	-	-	-	-	-
Items 75-82 should be filed by all firms														
<i>MSAs, net of associated DTLs</i>														
Total mortgage servicing assets classified as intangible														
75	CASDQ263	CPSDQ263												
Associated deferred tax liabilities which would be extinguished if the intangible becomes impaired or derecognized under the relevant accounting standards														
76	CASDQ264	CPSDQ264												
Mortgage servicing assets net of related deferred tax liabilities (item 75 minus item 76)														
77	CASDQ265	CPSDQ265	-	-	-	-	-	-	-	-	-	-	-	-
Common equity tier 1 deduction threshold														
78	CASDQ262	CPSDQ262	-	-	-	-	-	-	-	-	-	-	-	-
Amount to be deducted from common equity tier 1 due to the deduction threshold														
79	CASDP854	CPSDP854	-	-	-	-	-	-	-	-	-	-	-	-
<i>DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs</i>														
DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs														
80	CASDQ296	CPSDQ296	-	-	-	-	-	-	-	-	-	-	-	-
Common equity tier 1 deduction threshold														
81	CASDQ262	CPSDQ262	-	-	-	-	-	-	-	-	-	-	-	-
Amount to be deducted from common equity tier 1 due to the deduction threshold														
82	CASDP855	CPSDP855	-	-	-	-	-	-	-	-	-	-	-	-
Items 83-86 should only be filed by firms subject to Category I and II standards														



**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]

## Memoranda

\*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 112 as follows:

129 Taxes paid during the fiscal year ended two years ago CASDQ292

130 Taxes paid during the fiscal year ended one year ago	CASDQ293
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131	Taxes paid through the as-of date of the current fiscal year	CASDQ294
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\*\*\*Please reconcile the Supplemental Capital Action and HI-A projections (i.e., allocate the capital actions among the HI-A buckets):

CASDQ295

### Footnotes to the *Capital Worksheet*

- (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.

## 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
<b>Corporate Card (Domestic)</b>												
51	Balances	CASRP431		CPSRP431								
52	Paydowns	CASRP432		CPSRP432								
53	Asset Purchases	CASRP433		CPSRP433								
54	Asset Sales	CASRP434		CPSRP434								
55	Loan Losses	CASRP435		CPSRP435								
<b>Business Card (Domestic)</b>												
56	Balances	CASRP436		CPSRP436								
57	Paydowns	CASRP437		CPSRP437								
58	Asset Purchases	CASRP438		CPSRP438								
59	Asset Sales	CASRP439		CPSRP439								
60	Loan Losses	CASRP440		CPSRP440								
<b>Charge Card (Domestic)</b>												
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
Auto Loans (International)																		
93	Balances	CASRP473		CPSRP473														
94	New originations	CASRP474		CPSRP474														
95	Paydowns	CASRP475		CPSRP475														
96	Asset Purchases	CASRP476		CPSRP476														
97	Asset Sales	CASRP477		CPSRP477														
98	Loan Losses	CASRP478		CPSRP478														
Auto Leases (Domestic)																		
99	Balances	CASRP479		CPSRP479														
100	New originations	CASRP480		CPSRP480														
101	Paydowns	CASRP481		CPSRP481														
102	Asset Purchases	CASRP482		CPSRP482														
103	Asset Sales	CASRP483		CPSRP483														
104	Loan Losses	CASRP484		CPSRP484														
Auto Leases (International)																		
105	Balances	CASRP485		CPSRP485														
106	New originations	CASRP486		CPSRP486														
107	Paydowns	CASRP487		CPSRP487														
108	Asset Purchases	CASRP488		CPSRP488														
109	Asset Sales	CASRP489		CPSRP489														
110	Loan Losses	CASRP490		CPSRP490														
Student Loan																		
111	Balances	CASRP491		CPSRP491														
112	New originations	CASRP492		CPSRP492														
113	Paydowns	CASRP493		CPSRP493														
114	Asset Purchases	CASRP494		CPSRP494														
115	Asset Sales	CASRP495		CPSRP495														
116	Loan Losses	CASRP496		CPSRP496														

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

Item		As-of		PQ 1	PQ 2	PQ 3	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.

	<b>AFS and HTM Securities</b>	<b>Threshold for Determining OTTI</b>	<b>Aggregate Cumulative Lifetime Loss on Underlying Collateral (% Original Balance)</b>	<b>Discount Rate Methodology</b>	<b>Please provide the name(s) of any vendor(s) and any vendor model(s) that are used</b>	<b>Were all securities reviewed for potential OTTI (yes/no) for stress testing?</b>	<b>Macroeconomic/financial variables used in loss estimation</b>
	<b>CCARP084</b>	<b>CASMN243</b>	<b>CPSMN244</b>	<b>CASMN245</b>	<b>CASMN246</b>	<b>CASMN247</b>	<b>CASMN248</b>
1	Agency MBS						
2	Auction Rate Securities						
3	CDO						
4	CLO						
5	CMBS						
6	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
	<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 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 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 <sup>1</sup>								
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 <sup>1</sup>								
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 <sup>1</sup>				
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 <sup>1</sup>	Provision for Credit Loss	Projected Amortized Cost	Expected credit loss before applying the fair value floor <sup>1</sup>	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 <sup>2</sup>								
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 <sup>1</sup>	Provision for Credit Loss	Projected Amortized Cost	Expected credit loss before applying the fair value floor <sup>1</sup>	Provision for Credit Loss	Projected Amortized Cost	Expected credit loss before applying the fair value floor <sup>1</sup>	Provision for Credit Loss	Projected Amortized Cost	Expected credit loss before applying the fair value floor <sup>1</sup>	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 <sup>2</sup>												
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 <sup>1</sup>	Provision for Credit Loss	Projected Amortized Cost	Expected credit loss before applying the fair value floor <sup>1</sup>	Provision for Credit Loss	Projected Amortized Cost	Expected credit loss before applying the fair value floor <sup>1</sup>	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 <sup>2</sup>									
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	<b>Equity</b>	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	<b>FX</b>	CPSSLD52		
2A	Delta/Gamma	CPSSLD53		
2B	Vega	CPSSLD54		
2C	Higher order	CPSSLD55		
2D	Other (Please describe in documentation)	CPSSLD56		

3	<b>Rates</b>	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	<b>Commodities</b>	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	<b>Other Credit</b>	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	<b>Private Equity</b>	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			
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CPSSLE34			
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FR Y-14A Schedule A.5 - Counterparty Credit Risk

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

CPSSN989	-
CPSSN990	
CPSSN991	

CPSSN992	-
CPSSN993	
CPSSN994	

CPSSN995	
CPSSN996	

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

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

Note: Please add more rows if needed.

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

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

Net Interest Income Designation Field - Populated Automatically

		Projected in \$Millions								
		FR Y9C Codes								
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
Net Interest Income by Business Segment: (17)										
1	Retail and Small Business	CPSNQ159	-	-	-	-	-	-	-	-
1A	Domestic (11)	CPSNQ160	-	-	-	-	-	-	-	-
1B	Credit and Charge Cards (10)	CPSNQ161								
1C	Mortgages	CPSNQ162								
1D	Home Equity	CPSNQ163								
1E	Retail and Small Business Deposits	CPSNQ164								
1F	Other Retail and Small Business Lending	CPSNQ165								
1G	International Retail and Small Business (16)	CPSNQ166								
2	Commercial Lending	CPSNQ167								
3	Investment Banking	CPSNQ168								
4	Merchant Banking / Private Equity	CPSNQ169								
5	Sales and Trading	CPSNQ170	-	-	-	-	-	-	-	-
5A	Prime Brokerage	CPSNQ171								
5B	Other	CPSNQ172								
6	Investment Management	CPSNQ173								
7	Investment Services	CPSNQ174								
8	Treasury Services	CPSNQ175								
9	Insurance Services	CPSNQ176								
10	Retirement / Corporate Benefits Products	CPSNQ177								
11	Corporate / Other	CPSNQ178								
12	Optional Immaterial Business Segments (7)	CPSNQ179								
13	Total Net Interest Income (1)	CPSN4074	-	-	-	-	-	-	-	-



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

[illegible]

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

			FR Y9C Codes	Projected in \$Millions								
				PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
28	<b>Non Interest Expense:</b>											
28A	Compensation Expense			CPSNQ240	-	-	-	-	-	-	-	-
28B	Salary (14)			CPSNQ241								
28C	Benefits (14)			CPSNQ242								
28D	Commissions (6)			CPSNQ243								
28E	Stock Based Compensation			CPSNQ244								
29	Cash Variable Pay			CPSNQ245								
	Operational Risk Expense (8)			CPSNQ246	-	-	-	-	-	-	-	-
30	Provisions to Repurchase Reserve / Liability for Residential Mortgage			CPSNQ247								
31	Representations and Warranties (12)			CPSNQ248								
32	Professional and Outside Services Expenses (13)			CPSNQ248								
33	Expenses of Premises and Fixed Assets	BHCK4217		CPSN4217								
34	Amortization Expense and Impairment Losses for Other Intangible Assets	BHCKC232		CPSNC232								
35	Marketing Expense			CPSNQ249	-	-	-	-	-	-	-	-
36	Domestic Credit and Charge Card Marketing Expense (10)(15)(17)			CPSNQ250								
37	Other			CPSNQ251								
	Other Real Estate Owned Expense			CPSNQ252								
	Provision for Unfunded Off-Balance Sheet Credit Exposures (to build/decrease			CPSNQ253								
	item 141 (BHCKB557) in Balance Sheet)											
	Other Non-Interest Expense (4)			CPSNQ254								
38	<b>Total Non-Interest Expense (3)</b>			CPSNP630	-	-	-	-	-	-	-	-
											</	



### 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											
(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 <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>									
2A	<b>Second / Junior Lien Residential Mortgages (in Domestic Offices)</b>									
2B	Closed-End Junior Liens									
3	Home Equity Lines Of Credit (HELOCs)									
4	<b>C&amp;I Loans (7)</b>									
5	<b>CRE Loans (in Domestic Offices)</b>									
6	<b>Credit Cards</b>									
6A	<b>Other Consumer</b>									
6B	Auto Loans									
6C	Student Loans									
7	Other, incl. loans backed by securities (non-purpose lending)									
7A	<b>Real Estate Loans (Not in Domestic Offices)</b>									
7B	Residential Mortgages (First and Second Lien)									
8	Other									
9	<b>Other Loans &amp; Leases (10)</b>									
10	<b>Nonaccrual Loans (5)</b>									
11	<b>Securities (AFS and HTM) - Treasuries and Agency Debentures</b>									
12	<b>Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)</b>									
13	<b>Securities (AFS and HTM) - Other</b>									
14	<b>Trading Assets</b>									
15	<b>Deposits with Banks &amp; Other</b>									
16	<b>Other Interest/Dividend Bearing Assets (2)</b>									
16	<b>Other Assets</b>									
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
	<b>Average Rates Earned (%) (9)</b>									
18	<b>First Lien Residential Mortgages (in Domestic Offices)</b>	CPSNP999								
19	<b>Second / Junior Lien Residential Mortgages (in Domestic Offices)</b>	-								
19A	Closed-End Junior Liens	CPSNQ002								
19B	HELOCs	CPSNQ003								
20	<b>C&amp;I Loans (7)</b>	CPSNQ004								
21	<b>CRE Loans (in Domestic Offices)</b>	CPSNQ005								
22	<b>Credit Cards</b>	CPSNQ006								
23	<b>Other Consumer</b>	-								
23A	Auto Loans	CPSNQ008								
23B	Student Loans	CPSNQ009								
23C	Other, incl. loans backed by securities (non-purpose lending	CPSNQ010								
24	<b>Real Estate Loans (Not in Domestic Offices)</b>	-								
24A	Residential Mortgages (First and Second Lien)	CPSNQ012								
24B	Other	CPSNQ013								
25	<b>Other Loans &amp; Leases</b>	CPSNQ014								
26	<b>Nonaccrual Loans (5)</b>	CPSNQ015								
27	<b>Securities (AFS and HTM) - Treasuries and Agency Debentures</b>	CPSNQ016								
28	<b>Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)</b>	CPSNQ017								
29	<b>Securities (AFS and HTM) - Other</b>	CPSNQ018								
30	<b>Trading Assets</b>	CPSNQ019								
31	<b>Deposits with Banks &amp; Other</b>	CPSNQ020								
32	<b>Other Interest/Dividend Bearing Assets</b>	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	<b>Subordinated Notes Payable to Unconsolidated Trusts Issuing Trust Preferred Securities (TruPS) and TruPS Issued by Consolidated Special Purpose Entities</b>	CPSNQ037								
39	<b>Other Interest-Bearing Liabilities (3)(11)</b>	CPSNQ038								
40	<b>Other Liabilities (11)</b>	CPSNQ039								
41	<b>Total Average Liability Balances</b>	CPSNQ040	-	-	-	-	-	-	-	-

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

		Projected in \$Millions								
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
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								
42D	Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and 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 Issued by Consolidated Special Purpose Entities</b>	CPSNQ055								
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 Carc
- (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