

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:

RSSD ID:

Source:

BHC, SLHC, or IHC

Submission Date (MM/DD/YYYY):

When Received:

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

Briefly describe the scenario below:

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

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

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

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

Item

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

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

Item	Sums in \$Millions		
	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
LOSSES ASSOCIATED WITH HELD FOR SALE LOANS AND LOANS ACCOUNTED FOR U			
44 Real Estate Loans (in Domestic Offices)	-	-	-
45 First Lien Mortgages	-	-	-
46 Second / Junior Lien Mortgages	-	-	-
47 CRE Loans	-	-	-
48 Loans Secured by Farmland	-	-	-
49 Real Estate Loans (Not in Domestic Offices)	-	-	-
50 Residential Mortgages	-	-	-
51 CRE Loans	-	-	-
52 Loans Secured by Farmland	-	-	-
53 C&I Loans	-	-	-
54 Credit Cards	-	-	-
55 Other Consumer	-	-	-
56 All Other Loans and Leases	-	-	-
57 Total Loans Held for Sale and Loans Accounted for under the Fair Value Option	-	-	-
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 CREDIT LOSSES			
68 Total allowance for credit losses, prior quarter			
68a Allowance for credit losses on loans and leases, prior quarter			
68b Allowance for credit losses on held-to-maturity debt securities, prior quarter			
68c Allowance for credit losses on available-for-sale debt securities, prior quarter			
68d Allowance for credit losses on all other financial assets, prior quarter			
69 Real Estate Loans (in Domestic Offices)			
70 Residential Mortgages			
71 First Lien Mortgages			
72 Closed-End Junior Liens			
73 HELOCs			
74 CRE Loans			
75 Construction			
76 Multifamily			
77 Nonfarm, Non-residential			

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

Item

LOSSES ASSOCIATED WITH HELD FOR SALE LOANS AND LOANS ACCOUNTED FOR U

- 44 **Real Estate Loans (in Domestic Offices)**
- 45 First Lien Mortgages
- 46 Second / Junior Lien Mortgages
- 47 CRE Loans
- 48 Loans Secured by Farmland
- 49 **Real Estate Loans (Not in Domestic Offices)**
- 50 Residential Mortgages
- 51 CRE Loans
- 52 Loans Secured by Farmland
- 53 **C&I Loans**
- 54 **Credit Cards**
- 55 **Other Consumer**
- 56 **All Other Loans and Leases**
- 57 **Total Loans Held for Sale and Loans Accounted for under the Fair Value Option**

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 CREDIT LOSSES

- 68 Total allowance for credit losses, prior quarter
- 68a Allowance for credit losses on loans and leases, prior quarter
- 68b Allowance for credit losses on held-to-maturity debt securities, prior quarter
- 68c Allowance for credit losses on available-for-sale debt securities, prior quarter
- 68d Allowance for credit losses on all other financial assets, prior quarter
- 69 **Real Estate Loans (in Domestic Offices)**
- 70 Residential Mortgages
- 71 First Lien Mortgages
- 72 Closed-End Junior Liens
- 73 HELOCs
- 74 **CRE Loans**
- 75 Construction
- 76 Multifamily
- 77 Nonfarm, Non-residential

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

Item

LOSSES ASSOCIATED WITH HELD FOR SALE LOANS AND LOANS ACCOUNTED FOR U

- 44 **Real Estate Loans (in Domestic Offices)**
- 45 First Lien Mortgages
- 46 Second / Junior Lien Mortgages
- 47 CRE Loans
- 48 Loans Secured by Farmland
- 49 **Real Estate Loans (Not in Domestic Offices)**
- 50 Residential Mortgages
- 51 CRE Loans
- 52 Loans Secured by Farmland
- 53 **C&I Loans**
- 54 **Credit Cards**
- 55 **Other Consumer**
- 56 **All Other Loans and Leases**
- 57 **Total Loans Held for Sale and Loans Accounted for under the Fair Value Option**

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 CREDIT LOSSES

- 68 Total allowance for credit losses, prior quarter
- 68a Allowance for credit losses on loans and leases, prior quarter
- 68b Allowance for credit losses on held-to-maturity debt securities, prior quarter
- 68c Allowance for credit losses on available-for-sale debt securities, prior quarter
- 68d Allowance for credit losses on all other financial assets, prior quarter
- 69 **Real Estate Loans (in Domestic Offices)**
- 70 Residential Mortgages
- 71 First Lien Mortgages
- 72 Closed-End Junior Liens
- 73 HELOCs
- 74 **CRE Loans**
- 75 Construction
- 76 Multifamily
- 77 Nonfarm, Non-residential

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

Item	Sums in \$Millions		
	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
78 Loans Secured by Farmland			
79 Real Estate Loans (Not in Domestic Offices)			
80 Residential Mortgages			
81 CRE Loans			
82 Farmland			
83 C&I Loans			
84 C&I Graded			
85 Small Business (Scored/Delinquency Managed)			
86 Corporate and Business Cards			
87 Credit Cards			
88 Other Consumer			
89 All Other Loans and Leases			
90 Unallocated			
91 Total Provisions during the quarter			
91a Provisions for credit losses on loans and leases during the quarter	-	-	-
91b Provisions for credit losses on held-to-maturity debt securities during the quarter			
91c Provisions for credit losses on available-for-sale debt securities during the quarter			
91d Provisions for credit losses on all other financial assets during the quarter (4)			
91e Provisions for Unfunded Off-Balance Sheet Credit Exposures			
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			
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			
115 Total Other Allowance for Credit Losses Changes	-	-	-
115a Other allowance for credit losses on loans and leases Changes			
115b Other allowances for credit losses changes on held-to-maturity debt securities			
115c Other allowances for credit losses changes on available-for-sale debt securities			
115d Other allowances for credit losses changes on all other financial assets(8)			
116 Total Allowances, current quarter			
116a Allowance for credit losses on loans and leases, current quarter			
116b Allowances for credit losses on held-to-maturity debt securities, current quarter			
116c Allowances for credit losses on available-for-sale debt securities, current quarter			

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

Item

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 credit losses on loans and leases during the quarter
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91d	Provisions for credit losses on all other financial assets during the quarter (4)
91e	Provisions for Unfunded Off-Balance Sheet Credit Exposures
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
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
115	Total Other Allowance for Credit Losses Changes
115a	Other allowance for credit losses on loans and leases Changes
115b	Other allowances for credit losses changes on held-to-maturity debt securities
115c	Other allowances for credit losses changes on available-for-sale debt securities
115d	Other allowances for credit losses changes on all other financial assets(8)
116	Total Allowances, current quarter
116a	Allowance for credit losses on loans and leases, current quarter
116b	Allowances for credit losses on held-to-maturity debt securities, current quarter
116c	Allowances for credit losses on available-for-sale debt securities, current quarter

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

Item	
78	Loans Secured by Farmland
79	Real Estate Loans (Not in Domestic Offices)
80	Residential Mortgages
81	CRE Loans
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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 credit losses on loans and leases during the quarter
91b	Provisions for credit losses on held-to-maturity debt securities during the quarter
91c	Provisions for credit losses on available-for-sale debt securities during the quarter
91d	Provisions for credit losses on all other financial assets during the quarter (4)
91e	Provisions for Unfunded Off-Balance Sheet Credit Exposures
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
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
115	Total Other Allowance for Credit Losses Changes
115a	Other allowance for credit losses on loans and leases Changes
115b	Other allowances for credit losses changes on held-to-maturity debt securities
115c	Other allowances for credit losses changes on available-for-sale debt securities
115d	Other allowances for credit losses changes on all other financial assets(8)
116	Total Allowances, current quarter
116a	Allowance for credit losses on loans and leases, current quarter
116b	Allowances for credit losses on held-to-maturity debt securities, current quarter
116c	Allowances for credit losses on available-for-sale debt securities, current quarter

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

Item	Sums in \$Millions		
	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
116d Allowances for credit losses on all other financial assets, current quarter (10)			

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

Item

116d Allowances for credit losses on all other financial assets, current quarter (10)

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

Item

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
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			
127a Realized Gains (Losses) on held-to-maturity securities			
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

Item

<u>PRE-PROVISION NET REVENUE</u>	
117	Net interest income
118	Noninterest income
119	Noninterest expense
120	<u>Pre-Provision Net Revenue</u>
<u>CONDENSED INCOME STATEMENT</u>	
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
127a	Realized Gains (Losses) on held-to-maturity securities
127b	Unrealized holding gains (losses) on equity securities not held for trading
128	Income (loss) before applicable income taxes and discontinued operations
129	<u>Applicable income taxes (foreign and domestic)</u>
130	Income (loss) before discontinued operations and other adjustments
131	<u>Discontinued operations, net of applicable income taxes</u>
132	Net income (loss) attributable to BHC and minority interests
133	<u>Net income (loss) attributable to minority interests</u>
134	Net income (loss) attributable to BHC
135	Effective Tax Rate (%)
<u>REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES</u>	
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

Item

<u>PRE-PROVISION NET REVENUE</u>	
117	Net interest income
118	Noninterest income
119	Noninterest expense
<hr/>	
120	Pre-Provision Net Revenue
<u>CONDENSED INCOME STATEMENT</u>	
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
127a	Realized Gains (Losses) on held-to-maturity securities
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)
<hr/>	
130	Income (loss) before discontinued operations and other adjustments
131	Discontinued operations, net of applicable income taxes
<hr/>	
132	Net income (loss) attributable to BHC and minority interests
133	Net income (loss) attributable to minority interests
<hr/>	
134	Net income (loss) attributable to BHC
135	Effective Tax Rate (%)
<u>REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES</u>	
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

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

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

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

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

Item

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

Item

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

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

Footnotes to the Balance Sheet Worksheet

Refers to the balance sheet carrying amount of any equipment or other asset rented to others under operating leases, net of accumulated depreciation.

- (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.

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

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

CCARP005	
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Item	As of Date		Adjusted Starting Value ¹	Projected in \$Millions									Sums in \$Millions			
				PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter	
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 capital	CASDP839	CPSDP839													
23	Common equity tier 1 before adjustments and deductions (sum of items 19 through 22)	CASDP840	CPSDP840		-	-	-	-	-	-	-	-	-	-	-	-
Common equity tier 1 capital: adjustments and deductions																
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

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
82	Amount to be deducted from common equity tier 1 due to the deduction threshold		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

Item	As of Date		Adjusted Starting Value ¹	Projected in \$Millions									Sums in \$Millions				
				PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter		
100	Common equity tier 1 ratio (%)	CASDP793	#DIV/0!	CPSDP793		#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!			
101	(Advanced approaches holding companies that exit parallel run only): Common equity tier 1 ratio (%)	CASEP793		CPSEP793													
102	Tier 1 capital ratio (%)	CASD7206	#DIV/0!	CPSD7206		#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!			
103	(Advanced approaches holding companies that exit parallel run only): Tier 1 capital ratio (%)	CASE7206		CPSE7206													
104	Total capital ratio (%)	CASD7205	#DIV/0!	CPSD7205		#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!			
105	(Advanced approaches holding companies that exit parallel run only): Total capital ratio (%)	CASE7205		CPSE7205													
106	Tier 1 leverage ratio (%)	CASD7204	#DIV/0!	CPSD7204		#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!			
107	Supplementary leverage ratio (%)	CASKHK23		CPSKHK23													
Schedule HC-F—Other Assets																	
108	Net deferred tax assets	CASK2148		CPSK2148													
Schedule HC-G—Other Liabilities																	
109	Net deferred tax liabilities	CASK3049		CPSK3049													
Issuances associated with the U.S. Department of Treasury Capital Purchase Program:																	
110	Senior perpetual preferred stock or similar items	CASKG234		CPSKG234													
111	Warrants to purchase common stock or similar items	CASKG235		CPSKG235													
Deferred Tax Asset Information																	
Taxes previously paid that the bank holding company could recover through allowed carrybacks if the bank holding company's DTAs on net operating loss, tax credits and temporary differences (both deductible and taxable) fully reverse at the report date																	
112		CASDQ275		CPSDQ275													
112a	U.S. Federal Government	CASDLC30		CPSDLC30													
112b	U.S. State Governments	CASDLC31		CPSDLC31													
112c	All non-U.S. tax jurisdictions	CASDLC32		CPSDLC32													
113	Deferred tax assets that arise from net operating loss and tax credit carryforwards, net of DTLs, but gross of related valuation allowances	CASDR648		CPSDR648													
114	Valuation allowances related to deferred tax assets that arise from net operating loss and tax credit carryforwards	CASDR649		CPSDR649													
114a	U.S. Federal Government	CASDLC33		CPSDLC33													
114b	U.S. State Governments	CASDLC34		CPSDLC34													
114c	All non-U.S. tax jurisdictions	CASDLC35		CPSDLC35													
115	Deferred tax assets arising from temporary differences, net of DTLs	CASDR650		CPSDR650													
115a	U.S. Federal Government	CASDLC36		CPSDLC36													
115b	U.S. State Governments	CASDLC37		CPSDLC37													
115c	All non-U.S. tax jurisdictions	CASDLC38		CPSDLC38													
116	Valuation allowances related to DTAs arising from temporary differences	CASDR651		CPSDR651													
116a	U.S. Federal Government	CASDLC39		CPSDLC39													
116b	U.S. State Governments	CASDLC40		CPSDLC40													
116c	All non-U.S. tax jurisdictions	CASDLC41		CPSDLC41													
Supplemental Capital Action Information (report in \$Millions unless otherwise noted)***																	
117	Cash dividends declared on common stock	CASD4460		CPSD4460													
118	Common shares outstanding (Millions)	CASDQ946		CPSDQ946													
119	Common dividends per share (\$)	CASDQ282	-	CPSDQ282		-	-	-	-	-	-	-	-	-			

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

Item			Adjusted Starting Value ¹	Projected in \$Millions									Sums in \$Millions			
	As of Date			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter	
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													
Long-Term Debt and Total Loss Absorbing Capacity																
137	Outstanding eligible long-term debt	CASDLF21	CPSDLF21													
138	Total loss absorbing capacity	CASDLF22	CPSDLF22													
Long-Term Debt and Total Loss Absorbing Capacity Ratios																
139	LTD standardized risk-weighted assets ratio	CASDNL23	CPSDNL23													
140	TLAC standardized risk-weighted assets ratio	CASDNL24	CPSDNL24													
141	LTD advanced approaches risk-weighted assets ratio	CASDNL25	CPSDNL25													
142	TLAC advanced approaches risk-weighted assets ratio	CASDNL26	CPSDNL26													
143	LTD leverage ratio	CASDNL27	CPSDNL27													
144	TLAC leverage ratio	CASDNL28	CPSDNL28													
145	Advanced approaches holding companies only: LTD and TLAC supplementary leverage ratios															
145(a)	LTD supplementary leverage ratio	CASDNL29	CPSDNL29													
145(b)	TLAC supplementary leverage ratio	CASDNL30	CPSDNL30													
146	Institution-specific buffer necessary to avoid limitations or distributions and discretionary bonus payments															
146a	TLAC risk-weighted asset buffer	CASDLF27	CPSDLF27													
146b	TLAC leverage buffer	CASDLF28	CPSDLF28													

Memoranda

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

CASDQ290

147

**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:

148 Taxes paid during the fiscal year ended two years ago

CASDQ292

149 Taxes paid during the fiscal year ended one year ago

CASDQ293

150 Taxes paid through the as-of date of the current fiscal year

CASDQ294

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

Item	As of Date	Adjusted Starting Value ¹	Projected in \$Millions									Sums in \$Millions		
			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
151	CASDQ295		***Please reconcile the Supplemental Capital Action and HI-A projections (i.e., allocate the capital actions among the HI-A buckets):											

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.3.d - Projected OCI and Fair Value for AFS Securities

	AFS Securities	Total Actual Fair Market Value MM/DD/YYYY	Beginning	Fair Value	Projected	Beginning	Fair Value	Projected	Beginning	Fair Value	Projected
			Fair Market Value PQ 1	Rate of Change PQ1	OCI - PQ 1	Fair Market Value PQ 2	Rate of Change PQ2	OCI - PQ 2	Fair Market Value PQ 3	Rate of Change PQ3	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

		Projected OCI Based on Macro-Economic Scenario											
		Beginning Fair Market Value PQ 4	Fair Value Rate of Change PQ4	Projected OCI - PQ 4	Beginning Fair Market Value PQ 5	Fair Value Rate of Change PQ5	Projected OCI - PQ 5	Beginning Fair Market Value PQ 6	Fair Value Rate of Change PQ6	Projected OCI - PQ 6	Beginning Fair Market Value PQ 7	Fair Value Rate of Change PQ7	Projected OCI - PQ 7
AFS Securities		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		Beginning	Fair Value	Projected	Beginning	Fair Value	Projected	Total	Estimated Total Fair
		Fair Market	Rate of	OCI -	Fair Market	Rate of	OCI -	Projected	Market Value after OCI
		Value PQ 8	Change PQ8	PQ 8	Value PQ 9	Change PQ9	PQ 9	OCI in all	Shock applied to all
								Quarters	Quarters
	CCARP084	CPSPS677	CPSPS678	CPSPB530	CPSPS677	CPSPS678	CPSPB530		CPSPP088
1	Agency MBS								
2	Auction Rate Securities								
3	CDO								
4	CLO								
5	CMBS								
6	Common Stock (Equity)								
7	Auto ABS								
8	Credit Card ABS								
9	Student Loan ABS								
10	Other ABS (excl HEL ABS)								
11	Corporate Bond								
12	Covered Bond								
13	Domestic Non-Agency RMBS								
14	Foreign RMBS								
15	Municipal Bond								
16	Mutual Fund								
17	Preferred Stock (Equity)								
18	Sovereign Bond								
19	US Treasuries & Agencies								
20	Other*								
21	GRAND TOTAL	-	-	-	-	-	-	-	-

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

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

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

*For 'Other' AFS-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 securities 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

	AFS Securities	PQ3			PQ4			PQ5			PQ6		
		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 securit that grand totals sum appropriate

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

	AFS Securities	PQ7			PQ8			PQ9		
		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) Trading	(B) CVA Hedges	(C) 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 Aqs & Softs	CPSSLD76		
4K Indices	CPSSLD77		
4L Higher order	CPSSLD78		
4M Other (Please describe in documentation)	CPSSLD79		

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		

	(A) Trading	(B) CVA Hedges	(C) Total
CPSSLD91			
CPSSLD92			
CPSSLD93			
CPSSLD94			
CPSSLD95			
CPSSLD96			
CPSSLD97			
CPSSLD98			
CPSSLD99			
CPSSLE00			
CPSSLE01			

CPSSLE02			
CPSSLE03			
CPSSLE04			
CPSSLE05			
CPSSLE06			
CPSSLE07			
CPSSLE08			
CPSSLE09			
CPSSLE10			
CPSSLE11			

CPSSLE12			
CPSSLE13			
CPSSLE14			
CPSSLE15			
CPSSLE16			
CPSSLE17			
CPSSLE18			
CPSSLE19			

CPSSLE20			
CPSSLE21			
CPSSLE22			
CPSSLE23			
CPSSLE24			

CPSSLE25			
CPSSLE26			
CPSSLE27			
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			

- 16 **Other Fair Value Assets**
- 16A Debt
- 16B Equity
- 16C Other (Please describe in documentation)

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

- 17 **Cross Asset Terms**

CPSSLE33			
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- 18 **TOTAL**

CPSSLE34			
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Severely Adverse
BHC Scenario

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

CPSSN989	-
CPSSN990	
CPSSN991	

- 2 Counterparty Credit MTM Losses (CVA losses)
- 2a Counterparty CVA losses
- 2b Offline reserve CVA losses

CPSSN992	-
CPSSN993	
CPSSN994	

- 3 Counterparty Default Losses
- 3a Impact of Counterparty Default hedges

CPSSN995	
CPSSN996	

- 4 Other Counterparty Losses

CPSSN997	
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- 5 Funding Valuation Adjustment (FVA) Losses

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										
										\$ -
										\$ -
										\$ -
										\$ -
Total (\$millions)	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -	\$ -

Note: Please add more rows if needed.

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.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.

(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