

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	<u>All Other Leases</u>
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	<u>All Other Leases</u>
43	Total Loans and Leases

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

Item	Sums in \$Millions		
	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
<u>LOSSES ASSOCIATED WITH HELD FOR SALE LOANS AND LOANS ACCOUNTED FOR UNDER THE FAIR VALUE OPTION</u>			
44 Real Estate Loans (in Domestic Offices)	-	-	-
45 First Lien Mortgages	-	-	-
46 Second / Junior Lien Mortgages	-	-	-
47 CRE Loans	-	-	-
48 Loans Secured by Farmland	-	-	-
49 Real Estate Loans (Not in Domestic Offices)	-	-	-
50 Residential Mortgages	-	-	-
51 CRE Loans	-	-	-
52 Loans Secured by Farmland	-	-	-
53 C&I Loans	-	-	-
54 Credit Cards	-	-	-
55 Other Consumer	-	-	-
56 All Other Loans and Leases	-	-	-
57 Total Loans Held for Sale and Loans Accounted for under the Fair Value Option	-	-	-
<u>TRADING ACCOUNT</u>			
58 Trading MTM Losses	-	-	-
59 Trading-Issuer Default Losses	-	-	-
60 Counterparty Credit MTM Losses (CVA losses)	-	-	-
61 Counterparty Default losses	-	-	-
62 Total Trading and Counterparty	-	-	-
<u>OTHER LOSSES</u>			
63 Goodwill impairment	-	-	-
64 Valuation Adjustment for firm's own debt under fair value option (FVO)	-	-	-
65 Other losses (describe in supporting documentation)	-	-	-
66 Total Other Losses	-	-	-
67 Total Losses	-	-	-
<u>ALLOWANCE FOR CREDIT LOSSES</u>			
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	
<u>LOSSES ASSOCIATED WITH HELD FOR SALE LOANS AND LOANS ACCOUNTED FOR UNDER THE FAIR VALUE OPTION</u>	
44	Real Estate Loans (in Domestic Offices)
45	First Lien Mortgages
46	Second / Junior Lien Mortgages
47	CRE Loans
48	Loans Secured by Farmland
49	Real Estate Loans (Not in Domestic Offices)
50	Residential Mortgages
51	CRE Loans
52	Loans Secured by Farmland
53	C&I Loans
54	Credit Cards
55	Other Consumer
56	All Other Loans and Leases
57	Total Loans Held for Sale and Loans Accounted for under the Fair Value Option
<u>TRADING ACCOUNT</u>	
58	Trading MTM Losses
59	Trading-Issuer Default Losses
60	Counterparty Credit MTM Losses (CVA losses)
61	Counterparty Default losses
62	Total Trading and Counterparty
<u>OTHER LOSSES</u>	
63	Goodwill impairment
64	Valuation Adjustment for firm's own debt under fair value option (FVO)
65	Other losses (describe in supporting documentation)
66	Total Other Losses
67	Total Losses
<u>ALLOWANCE FOR CREDIT LOSSES</u>	
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 UNDER THE FAIR VALUE OPTION	
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

		Actual in \$Millions		Projected in \$Millions								
Item		as of date		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
78	Loans Secured by Farmland	CASIP591	CPSIP591									
79	Real Estate Loans (Not in Domestic Offices)	CASIP592	CPSIP592	-	-	-	-	-	-	-	-	-
80	Residential Mortgages	CASIP593	CPSIP593									
81	CRE Loans	CASIP594	CPSIP594									
82	Farmland	CASIP595	CPSIP595									
83	C&I Loans	CASIP596	CPSIP596	-	-	-	-	-	-	-	-	-
84	C&I Graded	CASIP597	CPSIP597									
85	Small Business (Scored/Delinquency Managed)	CASIP598	CPSIP598									
86	Corporate and Business Cards	CASIP599	CPSIP599									
87	Credit Cards	CASIP600	CPSIP600									
88	Other Consumer	CASIP601	CPSIP601									
89	All Other Loans and Leases	CASIP602	CPSIP602									
90	Unallocated	CASIP603	CPSIP603									
91	Total Provisions during the quarter	CASIKU79	CPSIKU79	-	-	-	-	-	-	-	-	-
91a	Provisions for credit losses on loans and leases during the quarter	CASI4230	CPSI4230									
91b	Provisions for credit losses on held-to-maturity debt securities during the quarter	CASIKU80	CPSIKU80									
91c	Provisions for credit losses on available-for-sale debt securities during the quarter	CASIKU81	CPSIKU81									
91d	Provisions for credit losses on all other financial assets during the quarter (4)	CASIKU82	CPSIKU82									
92	Real Estate Loans (in Domestic Offices)	CASIP604	CPSIP604	-	-	-	-	-	-	-	-	-
93	Residential Mortgages	CASIP605	CPSIP605	-	-	-	-	-	-	-	-	-
94	First Lien Mortgages	CASIP606	CPSIP606									
95	Closed-End Junior Liens	CASIP607	CPSIP607									
96	HELOCs	CASIP608	CPSIP608									
97	CRE Loans	CASIP609	CPSIP609	-	-	-	-	-	-	-	-	-
98	Construction	CASIP610	CPSIP610									
99	Multifamily	CASIP611	CPSIP611									
100	Nonfarm, Non-residential	CASIP612	CPSIP612									
101	Loans Secured by Farmland	CASIP613	CPSIP613									
102	Real Estate Loans (Not in Domestic Offices)	CASIP614	CPSIP614	-	-	-	-	-	-	-	-	-
103	Residential Mortgages	CASIP615	CPSIP615									
104	CRE Loans	CASIP616	CPSIP616									
105	Farmland	CASIP617	CPSIP617									
106	C&I Loans	CASIP618	CPSIP618	-	-	-	-	-	-	-	-	-
107	C&I Graded	CASIP619	CPSIP619									
108	Small Business (Scored/Delinquency Managed)	CASIP620	CPSIP620									
109	Corporate and Business Cards	CASIP621	CPSIP621									
110	Credit Cards	CASIP622	CPSIP622									
111	Other Consumer	CASIP623	CPSIP623									
112	All Other Loans and Leases	CASIP624	CPSIP624									
113	Unallocated	CASIP625	CPSIP625									
114	Total Net charge-offs during the quarter	CASIKU83	CPSIKU83	-	-	-	-	-	-	-	-	-
114a	Net charge-offs during the quarter on loans and leases	CASIP626	CPSIP626	-	-	-	-	-	-	-	-	-
114b	Net charge-offs during the quarter on held-to-maturity debt securities (6)	CASIKU84	CPSIKU84									
114c	Net charge-offs during the quarter on available-for-sale debt securities (6)	CASIKU85	CPSIKU85									
114d	Net charge-offs during the quarter on all other financial assets	CASIKU86	CPSIKU86									
115	Total Other Allowance for Credit Losses Changes	CASIKU87	CPSIKU87	-	-	-	-	-	-	-	-	-
115a	Other allowance for credit losses on loans and leases Changes	CASIP627	CPSIP627									
115b	Other allowances for credit losses changes on held-to-maturity debt securities	CASIKU88	CPSIKU88									
115c	Other allowances for credit losses changes on available-for-sale debt securities	CASIKU89	CPSIKU89									
115d	Other allowances for credit losses changes on all other financial assets(8)	CASIKU90	CPSIKU90									
116	Total Allowances, current quarter	CASIKU91	CPSIKU91	-	-	-	-	-	-	-	-	-
116a	Allowance for credit losses on loans and leases, current quarter	CASI3123	CPSI3123	-	-	-	-	-	-	-	-	-
116b	Allowances for credit losses on held-to-maturity debt securities, current quarter	CASIKU92	CPSIKU92	-	-	-	-	-	-	-	-	-
116c	Allowances for credit losses on available-for-sale debt securities, current quarter	CASIKU93	CPSIKU93	-	-	-	-	-	-	-	-	-
116d	Allowances for credit losses on all other financial assets, current quarter (10)	CASIKU94	CPSIKU94	-	-	-	-	-	-	-	-	-

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

		Sums in \$Millions		
Item		PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
78	Loans Secured by Farmland			
79	Real Estate Loans (Not in Domestic Offices)			
80	Residential Mortgages			
81	CRE Loans			
82	Farmland			
83	C&I Loans			
84	C&I Graded			
85	Small Business (Scored/Delinquency Managed)			
86	Corporate and Business Cards			
87	Credit Cards			
88	Other Consumer			
89	All Other Loans and Leases			
90	Unallocated			
91	Total Provisions during the quarter			
91a	Provisions for 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)			
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			
116d	Allowances for credit losses on all other financial assets, current quarter (10)			

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

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

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

[illegible]

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

Item	Sums in \$Millions		
	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
PRE-PROVISION NET REVENUE			
117 Net interest income	-	-	-
118 Noninterest income	-	-	-
119 Noninterest expense	-	-	-
120 Pre-Provision Net Revenue	-	-	-
CONDENSED INCOME STATEMENT			
121 Pre-Provision Net Revenue	-	-	-
122 Provisions during the quarter	-	-	-
123 Total Trading and Counterparty Losses	-	-	-
124 Total Other Losses	-	-	-
125 Other I/S items - describe in supporting documentation	-	-	-
126 Realized Gains (Losses) on available-for-sale securities			
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	
	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 (%)
	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	
	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
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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 (%)
	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	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
Assets									
SECURITIES									
1 Held to Maturity (HTM)	CPSB1754								
2a Available for Sale (AFS)	CPSB1773								
2b Equity securities with readily determinable fair values not held for trading	CPSBJA22								
3 Total Securities	CPSBP640	-	-	-	-	-	-	-	-
Of which:									
4 Securitizations (investment grade)	CPSBP641								
5 Securitizations (non-investment grade)	CPSBP642								
Total Loans and Leases									
6 Real Estate Loans (in Domestic Offices)	CPSBP643	-	-	-	-	-	-	-	-
7 First Lien Mortgages	CPSB5367	-	-	-	-	-	-	-	-
8 First Lien Mortgages	CPSBP644								
9 First Lien HELOAN	CPSBP645								
10 Second / Junior Lien Mortgages	CPSBP646	-	-	-	-	-	-	-	-
11 Closed-End Junior Liens	CPSB5368								
12 HELOCs	CPSB1797								
13 CRE Loans	CPSBP647	-	-	-	-	-	-	-	-
14 Construction	CPSBP648								
15 Multifamily	CPSB1460								
16 Nonfarm, Non-residential	CPSBP649	-	-	-	-	-	-	-	-
17 Owner-Occupied	CPSBF160								
18 Non-Owner-Occupied	CPSBF161								
19 Loans Secured by Farmland	CPSB1420								
20 Real Estate Loans (Not in Domestic Offices)	CPSBP650	-	-	-	-	-	-	-	-
21 First Lien Mortgages	CPSBP651								
22 Second / Junior Lien Mortgages	CPSBP652								
23 CRE Loans	CPSBP653	-	-	-	-	-	-	-	-
24 Construction	CPSBP654								
25 Multifamily	CPSBP655								
26 Nonfarm, Non-residential	CPSBP656	-	-	-	-	-	-	-	-
27 Owner-Occupied	CPSBP657								
28 Non-Owner-Occupied	CPSBP658								
29 Loans Secured by Farmland	CPSBP659								

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

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

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

Item		Projected in \$Millions								
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
109	Unearned Income on Loans	CPSB2123								
110	Allowance for Credit Losses on Loans and Leases Losses (2)	CPSB3123	-	-	-	-	-	-	-	-
111	Loans and Leases (Held for Investment and Held for Sale), Net of Unearned Income and Allowance for Credit Losses on Loans and Leases	CPSBP726	-	-	-	-	-	-	-	-
TRADING										
112	Trading Assets	CPSB3545								
INTANGIBLES										
113	Goodwill	CPSB3163								
114	Mortgage Servicing Rights	CPSB3164								
115	Not applicable									
116	All Other Identifiable Intangible Assets	CPSB5507								
117	Total Intangible Assets	CPSBP727	-	-	-	-	-	-	-	-
OTHER										
118	Cash and cash equivalent	CPSBP728								
119	Federal funds sold	CPSBB987								
120	Securities purchased under agreements to resell	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	CPSBP735								
130	Total Other	CPSBP736	-	-	-	-	-	-	-	-
131	TOTAL ASSETS	CPSB2170	-	-	-	-	-	-	-	-

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

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

Footnotes to the Balance Sheet Worksheet

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

- (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.c.1 Standardized RWA

[illegible]

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

[illegible]

Notional principal amounts of over-the-counter derivative contracts (sum of lines 47a

46 through 47g)

CASS629	-	CPSS629	-	-	-	-	-	-	-
CASS630		CPSS630							
CASS631		CPSS631							
CASS632		CPSS632							
CASS633		CPSS633							
CASS634		CPSS634							
CASS635		CPSS635							
CASS636		CPSS636							

47a Interest rate

47b Foreign exchange rate and gold

47c Credit (investment grade reference asset)

47d Credit (non-investment grade reference asset)

47e Equity

47f Precious metals (except gold)

47g Other

48 Notional principal amounts of centrally cleared derivative contracts (sum of lines 49a)

CASSS637	-	CPSSS637	-	-	-	-	-	-	-	-	-
CASSS638		CPSSS638									
CASSS639		CPSSS639									
CASSS640		CPSSS640									
CASSS641		CPSSS641									
CASSS642		CPSSS642									
CASSS643		CPSSS643									
CASSS644		CPSSS644									

49a Interest rate

49b Foreign exchange rate and gold

49c Credit (investment grade reference asset)

49d Credit (non-investment grade reference asset)

49e Equity

49f Precious metals (except gold)

49g Other

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

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

[illegible]

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

[illegible]

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

[illegible]

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

Item		Projected in \$Millions												Sums in \$Millions		
		As of Date		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

[illegible]

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

[illegible]

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

				Projected in \$Millions										Sums in \$Millions		
Item		As of Date	Adjusted Starting Value 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	
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														

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

		Projected in \$Millions										Sums in \$Millions		
Item	As of Date	Adjusted Starting Value 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
151	***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		Projected in \$Millions										
		As-of	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	
Corporate Card (Domestic)												
51	Balances	CASRP431		CPSRP431								
52	Paydowns	CASRP432		CPSRP432								
53	Asset Purchases	CASRP433		CPSRP433								
54	Asset Sales	CASRP434		CPSRP434								
55	Loan Losses	CASRP435		CPSRP435								
Business Card (Domestic)												
56	Balances	CASRP436		CPSRP436								
57	Paydowns	CASRP437		CPSRP437								
58	Asset Purchases	CASRP438		CPSRP438								
59	Asset Sales	CASRP439		CPSRP439								
60	Loan Losses	CASRP440		CPSRP440								
Charge Card (Domestic)												
61	Balances	CASRP441	-	CPSRP441	-	-	-	-	-	-	-	-
62	Balance from vintages < PQ 1	CASRP442		CPSRP442								
63	Balance from vintage PQ 1 - PQ 5			CPSRP443								
64	Balance from vintage PQ 6 - PQ 9			CPSRP444								
65	Paydowns	CASRP445		CPSRP445								
66	Asset Purchases	CASRP446		CPSRP446								
67	Asset Sales	CASRP447		CPSRP447								
68	Loan Losses	CASRP448		CPSRP448								

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

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

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

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

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

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

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

* For 'Other' AFS securities, please provide details in the following 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		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

		PQ4		PQ5		PQ6		PQ7	
	HTM Securities	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 [†]								
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	EDO								
4	CLO								
5	CMBS								
6	Auto ABS								
7	Credit Card ABS								
8	Student Loan ABS								
9	Other ABS (excl HEL ABS)								
10	Corporate Bond								
11	Covered Bond								
12	Domestic Non-Agency RMBS								
13	Foreign RMBS								
14	Municipal Bond								
15	Mutual Fund								
16	Sovereign Bond								
17	US Treasuries & Agencies								
18	Other ²								
19	Grand Total								

Note

1. Please do not include Expected lifetime loss for securites intended to sell or will be required to sell before the recovery of Amortized Cost.

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

	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	EDO												
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

	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
	CCARPQ84	CPSSLC44	CPSSLC46	CPSSLC45	CPSSLC44	CPSSLC46	CPSSLC45	CPSSLC44	CPSSLC46	CPSSLC45
1	Agency MBS									
2	Auction Rate Securities									
3	EDO									
4	CLO									
5	CMBS									
6	Auto ABS									
7	Credit Card ABS									
8	Student Loan ABS									
9	Other ABS (excl HEL ABS)									
10	Corporate Bond									
11	Covered Bond									
12	Domestic Non-Agency RMBS									
13	Foreign RMBS									
14	Municipal Bond									
15	Mutual Fund									
16	Sovereign Bond									
17	US Treasuries & Agencies									
18	Other ²									
19	Grand Total									

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

FR Y-14A Schedule A.4 - Trading

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

		(A)	(B)	(C)
		Trading	CVA Hedges	Total
1	Equity	CPSSLD42		
1A	Delta/Gamma	CPSSLD43		
1B	Vega	CPSSLD44		
1C	Dividends	CPSSLD45		
1D	Correlation	CPSSLD46		
1E	Vanna (<i>dVega / dSpot</i>)	CPSSLD47		
1F	Volgamma (<i>dVega / dVol</i>)	CPSSLD48		
1G	Skew (moneyness)	CPSSLD49		
1H	Higher order	CPSSLD50		
1I	Other (Please describe in documentation)	CPSSLD51		
2	FX	CPSSLD52		
2A	Delta/Gamma	CPSSLD53		
2B	Vega	CPSSLD54		
2C	Higher order	CPSSLD55		
2D	Other (Please describe in documentation)	CPSSLD56		
3	Rates	CPSSLD57		
3A	Delta/Gamma	CPSSLD58		
3B	Vega	CPSSLD59		
3C	Swap Spreads	CPSSLD60		
3D	Basis Spreads	CPSSLD61		
3E	Cross Currency Basis	CPSSLD62		
3F	Inflation	CPSSLD63		
3G	Higher order	CPSSLD64		
3H	Other (Please describe in documentation)	CPSSLD65		
4	Commodities	CPSSLD66		
4A	Oil Products	CPSSLD67		
4B	Natural Gas	CPSSLD68		
4C	Power	CPSSLD69		
4D	Emissions	CPSSLD70		
4E	Coal	CPSSLD71		
4F	Dry Freight	CPSSLD72		
4G	Structured Products	CPSSLD73		
4H	Precious Metals	CPSSLD74		
4I	Base Metals	CPSSLD75		
4J	Ags & Softs	CPSSLD76		
4K	Indices	CPSSLD77		
4L	Higher order	CPSSLD78		
4M	Other (Please describe in documentation)	CPSSLD79		

		(A)	(B)	(C)
		Trading	CVA Hedges	Total
6	Other Credit	CPSSLD91		
7	Corporate Credit (Advanced)	CPSSLD92		
7A	<i>Bonds</i>	CPSSLD93		
7B	<i>Loans</i>	CPSSLD94		
7C	<i>Single-Name CDS</i>	CPSSLD95		
7D	<i>Loan CDS</i>	CPSSLD96		
7E	<i>Covered Bonds</i>	CPSSLD97		
7F	<i>Indices</i>	CPSSLD98		
7G	<i>Index Tranches</i>	CPSSLD99		
7H	<i>Index Options</i>	CPSSLE00		
7I	<i>Other/Unspecified</i>	CPSSLE01		
8	Corporate Credit (Emerging Markets)	CPSSLE02		
8A	<i>Bonds</i>	CPSSLE03		
8B	<i>Loans</i>	CPSSLE04		
8C	<i>Single-Name CDS</i>	CPSSLE05		
8D	<i>Loan CDS</i>	CPSSLE06		
8E	<i>Covered Bonds</i>	CPSSLE07		
8F	<i>Indices</i>	CPSSLE08		
8G	<i>Index Tranches</i>	CPSSLE09		
8H	<i>Index Options</i>	CPSSLE10		
8I	<i>Other/Unspecified</i>	CPSSLE11		
9	Sovereign Credit	CPSSLE12		
9A	<i>Advanced Economies</i>	CPSSLE13		
9B	<i>Emerging Europe</i>	CPSSLE14		
9C	<i>LatAm & Caribbean</i>	CPSSLE15		
9D	<i>Asia ex Japan</i>	CPSSLE16		
9E	<i>Middle East/North Africa</i>	CPSSLE17		
9F	<i>Sub-Saharan Africa</i>	CPSSLE18		
9G	<i>Supranationals</i>	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 (Retired)	CPSSLE25		
15A	Funded (Retired)	CPSSLE26		
15B	Unfunded (Retired)	CPSSLE27		
15C	Other (Please describe in documentation) (Retired)	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) Losses

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

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

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

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

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

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

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

[illegible]

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

FALSE

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

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

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

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

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

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

[illegible]

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 Card

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

- (9) All rates are annualized.

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

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