

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	
	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	
	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	Sums in \$Millions		
	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
LOSSES ASSOCIATED WITH HELD FOR SALE LOANS AND LOANS ACCOUNTED FOR L			
44 Real Estate Loans (in Domestic Offices)	-	-	-
45 First Lien Mortgages	-	-	-
46 Second / Junior Lien Mortgages	-	-	-
47 CRE Loans	-	-	-
48 Loans Secured by Farmland	-	-	-
49 Real Estate Loans (Not in Domestic Offices)	-	-	-
50 Residential Mortgages	-	-	-
51 CRE Loans	-	-	-
52 Loans Secured by Farmland	-	-	-
53 C&I Loans	-	-	-
54 Credit Cards	-	-	-
55 Other Consumer	-	-	-
56 All Other Loans and Leases	-	-	-
57 Total Loans Held for Sale and Loans Accounted for under the Fair Value Option	-	-	-
TRADING ACCOUNT			
58 Trading MTM Losses	-	-	-
59 Trading-Issuer Default Losses	-	-	-
60 Counterparty Credit MTM Losses (CVA losses)	-	-	-
61 Counterparty Default losses	-	-	-
62 Total Trading and Counterparty	-	-	-
OTHER LOSSES			
63 Goodwill impairment	-	-	-
64 Valuation Adjustment for firm's own debt under fair value option (FVO)	-	-	-
65 Other losses (describe in supporting documentation)	-	-	-
66 Total Other Losses	-	-	-
67 Total Losses	-	-	-
ALLOWANCE FOR LOAN and LEASE LOSSES (1)			
68 Total allowance for loan and lease losses, prior quarter			
68a ALLL, prior quarter			
68b Allowance for credit losses on held-to-maturity debt securities, prior quarter (2)			
68c Allowance for credit losses on available-for-sale debt securities, prior quarter (2)			
68d Allowance for credit losses on all other financial assets, prior quarter (2)			
69 Real Estate Loans (in Domestic Offices)			
70 Residential Mortgages			
71 First Lien Mortgages			
72 Closed-End Junior Liens			
73 HELOCs			
74 CRE Loans			
75 Construction			
76 Multifamily			
77 Nonfarm, Non-residential			

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

Item	
LOSSES ASSOCIATED WITH HELD FOR SALE LOANS AND LOANS ACCOUNTED FOR L	
44	Real Estate Loans (in Domestic Offices)
45	First Lien Mortgages
46	Second / Junior Lien Mortgages
47	CRE Loans
48	Loans Secured by Farmland
49	Real Estate Loans (Not in Domestic Offices)
50	Residential Mortgages
51	CRE Loans
52	Loans Secured by Farmland
53	C&I Loans
54	Credit Cards
55	Other Consumer
56	All Other Loans and Leases
57	Total Loans Held for Sale and Loans Accounted for under the Fair Value Option
TRADING ACCOUNT	
58	Trading MTM Losses
59	Trading-Issuer Default Losses
60	Counterparty Credit MTM Losses (CVA losses)
61	Counterparty Default losses
62	Total Trading and Counterparty
OTHER LOSSES	
63	Goodwill impairment
64	Valuation Adjustment for firm's own debt under fair value option (FVO)
65	Other losses (describe in supporting documentation)
66	Total Other Losses
67	Total Losses
ALLOWANCE FOR LOAN and LEASE LOSSES (1)	
68	Total allowance for loan and lease losses, prior quarter
68a	ALLL, prior quarter
68b	Allowance for credit losses on held-to-maturity debt securities, prior quarter (2)
68c	Allowance for credit losses on available-for-sale debt securities, prior quarter (2)
68d	Allowance for credit losses on all other financial assets, prior quarter (2)
69	Real Estate Loans (in Domestic Offices)
70	Residential Mortgages
71	First Lien Mortgages
72	Closed-End Junior Liens
73	HELOCs
74	CRE Loans
75	Construction
76	Multifamily
77	Nonfarm, Non-residential

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

Item	
LOSSES ASSOCIATED WITH HELD FOR SALE LOANS AND LOANS ACCOUNTED FOR L	
44	Real Estate Loans (in Domestic Offices)
45	First Lien Mortgages
46	Second / Junior Lien Mortgages
47	CRE Loans
48	Loans Secured by Farmland
49	Real Estate Loans (Not in Domestic Offices)
50	Residential Mortgages
51	CRE Loans
52	Loans Secured by Farmland
53	C&I Loans
54	Credit Cards
55	Other Consumer
56	All Other Loans and Leases
57	Total Loans Held for Sale and Loans Accounted for under the Fair Value Option
TRADING ACCOUNT	
58	Trading MTM Losses
59	Trading-Issuer Default Losses
60	Counterparty Credit MTM Losses (CVA losses)
61	Counterparty Default losses
62	Total Trading and Counterparty
OTHER LOSSES	
63	Goodwill impairment
64	Valuation Adjustment for firm's own debt under fair value option (FVO)
65	Other losses (describe in supporting documentation)
66	Total Other Losses
67	Total Losses
ALLOWANCE FOR LOAN and LEASE LOSSES (1)	
68	Total allowance for loan and lease losses, prior quarter
68a	ALLL, prior quarter
68b	Allowance for credit losses on held-to-maturity debt securities, prior quarter (2)
68c	Allowance for credit losses on available-for-sale debt securities, prior quarter (2)
68d	Allowance for credit losses on all other financial assets, prior quarter (2)
69	Real Estate Loans (in Domestic Offices)
70	Residential Mortgages
71	First Lien Mortgages
72	Closed-End Junior Liens
73	HELOCs
74	CRE Loans
75	Construction
76	Multifamily
77	Nonfarm, Non-residential

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

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

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

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

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

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

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

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

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

[illegible]

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

Item	Sums in \$Millions		
	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
PRE-PROVISION NET REVENUE			
117 Net interest income	-	-	-
118 Noninterest income	-	-	-
119 Noninterest expense	-	-	-
120 Pre-Provision Net Revenue	-	-	-
CONDENSED INCOME STATEMENT			
121 Pre-Provision Net Revenue	-	-	-
122 Provisions during the quarter	-	-	-
123 Total Trading and Counterparty Losses	-	-	-
124 Total Other Losses	-	-	-
125 Other I/S items - describe in supporting documentation	-	-	-
126 Realized Gains (Losses) on available-for-sale securities, including OTTI (11)			
127 Realized Gains (Losses) on held-to-maturity securities, including OTTI (11)			
128 Income (loss) before applicable income taxes and discontinued operations	-	-	-
129 Applicable income taxes (foreign and domestic)	-	-	-
130 Income (loss) before discontinued operations and other adjustments	-	-	-
131 Discontinued operations, net of applicable income taxes	-	-	-
132 Net income (loss) attributable to BHC and minority interests	-	-	-
133 Net income (loss) attributable to minority interests	-	-	-
134 Net income (loss) attributable to BHC	-	-	-
135 Effective Tax Rate (%)			
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, including OTTI (11)
127	Realized Gains (Losses) on held-to-maturity securities, including OTTI (11)
128	Income (loss) before applicable income taxes and discontinued operations
129	Applicable income taxes (foreign and domestic)
130	Income (loss) before discontinued operations and other adjustments
131	Discontinued operations, net of applicable income taxes
132	Net income (loss) attributable to BHC and minority interests
133	Net income (loss) attributable to minority interests
134	Net income (loss) attributable to BHC
135	Effective Tax Rate (%)
	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, including OTTI (11)
127	Realized Gains (Losses) on held-to-maturity securities, including OTTI (11)
128	Income (loss) before applicable income taxes and discontinued operations
129	Applicable income taxes (foreign and domestic)
130	Income (loss) before discontinued operations and other adjustments
131	Discontinued operations, net of applicable income taxes
132	Net income (loss) attributable to BHC and minority interests
133	Net income (loss) attributable to minority interests
134	Net income (loss) attributable to BHC
135	Effective Tax Rate (%)
	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

- Footnotes to the *Income Statement Worksheet*
- (1)

Institutions that have adopted ASU 2016-13 should report the allowance and provision for credit losses in items 68 through 116.
- (2)

Items 68b and 68c are only reported by institutions that have adopted ASU 2016-13.
- (3)

Institutions that have adopted ASU 2016-13 should report the provision for credit losses on loans and leases.
- (4)

Items 91b and 91c are only reported by institutions that have adopted ASU 2016-13.
- (5)

Institutions that have adopted ASU 2016-13 should report net charge-offs during the quarter on loans and leases in item 114a.
- (6)

Items 114b and 114c are only reported by institutions that have adopted ASU 2016-13.
- (7)

Institutions that have adopted ASU 2016-13 should report other changes to the allowances for credit losses on loans and leases in item 115a.
- (8)

Items 115b and 115c are only reported by institutions that have adopted ASU 2016-13.
- (9)

Institutions that have adopted ASU 2016-13 should report the allowance for credit losses on loans and leases in item 116a.
- (10)

Items 116b and 116c are only reported by institutions that have adopted ASU 2016-13.
- (11)

Institutions that have adopted ASU 2016-13 should not include OTTI in items 126 and 127.

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

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

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

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

Item

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

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

Item

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

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	-	-	-	-	-	-	-	-
Loans Held for Sale and Loans Accounted for under the Fair Value Option										
95	Real Estate Loans (in Domestic Offices)	CPSBP712	-	-	-	-	-	-	-	-
96	First Lien Mortgages	CPSBP713	-	-	-	-	-	-	-	-
97	Second / Junior Lien Mortgages	CPSBP714	-	-	-	-	-	-	-	-
98	CRE Loans	CPSBP715	-	-	-	-	-	-	-	-
99	Loans Secured by Farmland	CPSBP716	-	-	-	-	-	-	-	-
100	Real Estate Loans (Not in Domestic Offices)	CPSBP717	-	-	-	-	-	-	-	-
101	Residential Mortgages	CPSBP718	-	-	-	-	-	-	-	-
102	CRE Loans	CPSBP719	-	-	-	-	-	-	-	-
103	Loans Secured by Farmland	CPSBP720	-	-	-	-	-	-	-	-
104	C&I Loans	CPSBP721	-	-	-	-	-	-	-	-
105	Credit Cards	CPSBP722	-	-	-	-	-	-	-	-
106	Other Consumer	CPSBP723	-	-	-	-	-	-	-	-
107	Other Loans and Leases	CPSBP724	-	-	-	-	-	-	-	-
108	Total Loans Held for Sale and Loans Accounted for under the Fair Value Option	CPSBP725	-	-	-	-	-	-	-	-

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

Item		Projected in \$Millions								
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
109	Unearned Income on Loans	CPSB2123								
110	Allowance for Loan and Lease Losses (2)	CPSB3123	-	-	-	-	-	-	-	-
111	Loans and Leases (Held for Investment and Held for Sale), Net of Unearned Income and Allowance for Loan and Lease Losses (3)	CPSBP726	-	-	-	-	-	-	-	-
TRADING										
112	Trading Assets	CPSB3545								
INTANGIBLES										
113	Goodwill	CPSB3163								
114	Mortgage Servicing Rights	CPSB3164								
115	Not applicable									
116	All Other Identifiable Intangible Assets	CPSB5507								
117	Total Intangible Assets	CPSBP727	-	-	-	-	-	-	-	-
OTHER										
118	Cash and cash equivalent	CPSBP728								
119	Federal funds sold	CPSBB987								
120	Securities purchased under agreements to resell (4)	CPSBB989								
121	Premises and Fixed Assets	CPSB2145								
122	OREO	CPSB2150	-	-	-	-	-	-	-	-
123	Commercial	CPSBP729								
124	Residential	CPSBP730								
125	Farmland	CPSBP731								
126	Collateral Underlying Operating Leases for Which the Bank is the Lessor (5)	CPSBP732	-	-	-	-	-	-	-	-
127	Autos	CPSBP733								
128	Other	CPSBP734								
129	Other Assets (6)	CPSBP735								
130	Total Other	CPSBP736	-	-	-	-	-	-	-	-
131	TOTAL ASSETS	CPSB2170	-	-	-	-	-	-	-	-

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

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

Footnotes to the Balance Sheet Worksheet

- (1) Institutions that have adopted ASU 2016-13 should report item 1 net of any applicable allowance for credit losses.
 - (2) For institutions that adopted ASU 2016-13, this item will represent the allowance for credit losses on loans and leases.
 - (3) For institutions that adopted ASU 2016-13, this item will be net of unearned income and allowance for credit losses on loans and leases.
 - (4) Institutions that adopted ASU 2016-13 should report item 120 net of any applicable allowance for credit losses.
- Refers to the balance sheet carrying amount of any equipment or other asset rented to others under operating leases, net of accumulated depreciation. The total should correspond to the amount provided in Y-9C Schedule HC-F Line 6, item 13 in the instructions. The amount included should only reflect collateral rented under operating leases and not include collateral subject to capital/ financing type leases.
- (6) Institutions that adopted ASU 2016-13, should report item 129 net of any applicable allowance for credit losses.

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

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)

CASS637	-	CPSS637	-	-	-	-	-	-	-
CASS638		CPSS638							
CASS639		CPSS639							
CASS640		CPSS640							
CASS641		CPSS641							
CASS642		CPSS642							
CASS643		CPSS643							
CASS644		CPSS644							

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

Please note that for purposes of CCAR 2020, BHCs/IHCs are not required to complete the following worksheet.

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

[illegible]

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	
----------	--

[illegible]

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

[illegible]

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

[illegible]

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

[illegible]

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

[illegible]

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

[illegible]

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

				Projected in \$Millions										Sums in \$Millions		
Item				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
	As of Date															
117	Issuance of common stock for employee compensation	CASDQ283		CPSDQ283												
118	Other issuance of common stock	CASDQ284		CPSDQ284												
119	Total issuance of common stock	CASDQ285	-	CPSDQ285		-	-	-	-	-	-	-	-			
120	Share repurchases to offset issuance for employee compensation	CASDQ286		CPSDQ286												
121	Other share repurchase	CASDQ287		CPSDQ287												
122	Total share repurchases	CASDQ288	-	CPSDQ288		-	-	-	-	-	-	-	-			
<u>Supplemental Information on Trust Preferred Securities Subject to Phase-Out from Tier 1 Capital</u>																
123	Outstanding trust preferred securities	CASKC699		CPSKC699												
124	Trust preferred securities included in Item 49	CASDQ289		CPSDQ289												
Memoranda																
*Please break out and explain below other adjustments to equity capital:		CASDQ290														
125																
**The carryback period is the prior two calendar tax years plus any current taxes paid in the year-to-date period. Please provide disaggregated data for item 109 as follows:																
126	Taxes paid during the fiscal year ended two years ago	CASDQ292														
127	Taxes paid during the fiscal year ended one year ago	CASDQ293														
128	Taxes paid through the as-of date of the current fiscal year	CASDQ294														
***Please reconcile the Supplemental Capital Action and HI-A projections (i.e., allocate the capital actions among the HI-A buckets):		CASDQ295														
129																

(1) Firms should only use this column to report an adjusted starting value for an item subject to adjustment or deduction in capital impacted by the global market shock.

(2) Institutions that have adopted ASU 2016-13 should report in item 54 the adjusted allowances for credit losses, as defined in the regulatory capital rule.

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

[illegible]

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

[illegible]

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

[illegible]

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

Item		As-of		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
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		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								

Footnotes to the Retail Balance and Loss Projections Worksheet

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

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

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

	AFS and HTM Securities	Threshold for Determining OTTI	Aggregate Cumulative Lifetime Loss on Underlying Collateral (% Original Balance)	Discount Rate Methodology	Please provide the name(s) of any vendor(s) and any vendor model(s) that are used	Were all securities reviewed for potential OTTI (yes/no) for stress testing?	Macroeconomic/financial variables used in loss estimation
	CCARP084	CASMN243	CPSMN244	CASMN245	CASMN246	CASMN247	CASMN248
1	Agency MBS						
2	Auction Rate Securities						
3	CDO						
4	CLO						
5	CMBS						
6	Common stock (equity)						
7	Auto ABS						
8	Credit Card ABS						
9	Student Loan ABS						
10	Other ABS (excl HEL ABS)						
11	Corporate Bond						
12	Covered Bond						
13	Domestic Non-Agency RMBS (incl HEL ABS)						
14	Foreign RMBS						
15	Municipal Bond						
16	Mutual Fund						
17	Preferred stock (equity)						
18	Sovereign Bond						
19	US Treasuries & Agencies						
20	Other*						

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

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

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

	AFS and HTM Securities	Accounting Intent (AFS, HTM)	Actual Amortized Cost (MM/DD/YY YY)	PQ 1			PQ 2			PQ 3		
				Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI
	CCARP084	CCARP092	CASPP087	CPSPN234	CPSPN235	CPSPN091	CPSPN234	CPSPN235	CPSPN091	CPSPN234	CPSPN235	CPSPN091
1	Agency MBS					-			-			-
2	Auction Rate Securities					-			-			-
3	CDO					-			-			-
4	CLO					-			-			-
5	CMBS					-			-			-
6	Common Stock (Equity)					-			-			-
7	Auto ABS					-			-			-
8	Credit Card ABS					-			-			-
9	Student Loan ABS					-			-			-
10	Other ABS (excl HEL ABS)					-			-			-
11	Corporate Bond					-			-			-
12	Covered Bond					-			-			-
13	Domestic Non-Agency RMBS					-			-			-
14	Foreign RMBS					-			-			-
15	Municipal Bond					-			-			-
16	Mutual Fund					-			-			-
17	Preferred Stock (Equity)					-			-			-
18	Sovereign Bond					-			-			-
19	US Treasuries & Agencies					-			-			-
20	Other*					-			-			-
21	GRAND TOTAL	0	0	0	0	-	0	0	-	0	0	-

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

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

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

	AFS and HTM Securities	Accounting Intent (AFS, HTM)	Actual Amortized Cost (MM/DD/YY YY)	PQ 4			PQ 5			PQ 6		
				Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI
	CCARP084	CCARP092	CASPP087	CPSPN234	CPSPN235	CPSPN091	CPSPN234	CPSPN235	CPSPN091	CPSPN234	CPSPN235	CPSPN091
1	Agency MBS					-			-			-
2	Auction Rate Securities					-			-			-
3	CDO					-			-			-
4	CLO					-			-			-
5	CMBS					-			-			-
6	Common Stock (Equity)					-			-			-
7	Auto ABS					-			-			-
8	Credit Card ABS					-			-			-
9	Student Loan ABS					-			-			-
10	Other ABS (excl HEL ABS)					-			-			-
11	Corporate Bond					-			-			-
12	Covered Bond					-			-			-
13	Domestic Non-Agency RMBS					-			-			-
14	Foreign RMBS					-			-			-
15	Municipal Bond					-			-			-
16	Mutual Fund					-			-			-
17	Preferred Stock (Equity)					-			-			-
18	Sovereign Bond					-			-			-
19	US Treasuries & Agencies					-			-			-
20	Other*					-			-			-
21	GRAND TOTAL	0	0	0	0	-	0	0	-	0	0	-

*For 'Other' AFS securities, please provide name of security type in row 20 appropriately.

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

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

	AFS and HTM Securities	Accounting Intent (AFS, HTM)	Actual Amortized Cost (MM/DD/YY YY)	PQ 7			PQ 8			PQ 9		
				Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI
	CCARP084	CCARP092	CASPP087	CPSPN234	CPSPN235	CPSPN091	CPSPN234	CPSPN235	CPSPN091	CPSPN234	CPSPN235	CPSPN091
1	Agency MBS					-			-			-
2	Auction Rate Securities					-			-			-
3	CDO					-			-			-
4	CLO					-			-			-
5	CMBS					-			-			-
6	Common Stock (Equity)					-			-			-
7	Auto ABS					-			-			-
8	Credit Card ABS					-			-			-
9	Student Loan ABS					-			-			-
10	Other ABS (excl HEL ABS)					-			-			-
11	Corporate Bond					-			-			-
12	Covered Bond					-			-			-
13	Domestic Non-Agency RMBS					-			-			-
14	Foreign RMBS					-			-			-
15	Municipal Bond					-			-			-
16	Mutual Fund					-			-			-
17	Preferred Stock (Equity)					-			-			-
18	Sovereign Bond					-			-			-
19	US Treasuries & Agencies					-			-			-
20	Other*					-			-			-
21	GRAND TOTAL	0	0	0	0	-	0	0	-	0	0	-

*For 'Other' AFS securities, please provide name of security type in row 20 appropriately.

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

	AFS Securities	Total Actual Fair Market Value MM/DD/YY									
			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		CPSP088
1	Agency MBS								
2	Auction Rate Securities								
3	CDO								
4	CLO								
5	CMBS								
6	Common Stock (Equity)								
7	Auto ABS								
8	Credit Card ABS								
9	Student Loan ABS								
10	Other ABS (excl HEL ABS)								
11	Corporate Bond								
12	Covered Bond								
13	Domestic Non-Agency RMBS								
14	Foreign RMBS								
15	Municipal Bond								
16	Mutual Fund								
17	Preferred Stock (Equity)								
18	Sovereign Bond								
19	US Treasuries & Agencies								
20	Other*								
21	GRAND TOTAL	-	-	-	-	-	-	-	-

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

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

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

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

	HTM Securities	Actual Amortized Cost (MM/DD/YYYY)	Total Allowance for Credit Loss (MM/DD/YYYY)	PQ1	
				Projected Amortized Cost	Provision for Credit Loss
	CCARP084	CASSLC44	CASSLC14	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 grand totals sum appropriately.

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

	HTM Securities	PQ2		PQ3	
		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 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.f - Expected Credit Loss and Provision for Credit Loss -- HTM securities

	HTM Securities	PQ4		PQ5	
		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 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.f - Expected Credit Loss and Provision for Credit Loss -- HTM securities

	HTM Securities	PQ6		PQ7	
		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 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.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 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	Actual Amortized Cost (MM/DD/YYYY)	Total Allowance for Credit Loss (MM/DD/YYYY)	PQ1		
				Projected Amortized Cost	Expected credit loss before applying the fair value floor ¹	Provision for Credit Loss
	CCARP084	CASSLC44	CASSLC14	CPSSLC44	CPSSLC46	CPSSLC45
1	Agency MBS					
2	Auction Rate Securities					
3	CDO					
4	CLO					
5	CMBS					
6	Auto ABS					
7	Credit Card ABS					
8	Student Loan ABS					
9	Other ABS (excl HEL ABS)					
10	Corporate Bond					
11	Covered Bond					
12	Domestic Non-Agency RMBS					
13	Foreign RMBS					
14	Municipal Bond					
15	Mutual Fund					
16	Sovereign Bond					
17	US Treasuries & Agencies					
18	Other ²					
19	Grand Total					

Note

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

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

	AFS Securities	PQ2			PQ3		
		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
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.

	AFS Securities	PQ4			PQ5		
		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
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.

	AFS Securities	PQ6			PQ7		
		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
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.

	AFS Securities	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
	CCARP084	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.

P/L Results in \$Millions

(report profits as positive values and losses as negative values)

- 1
- Equity

1A Delta/Gamma

1B Vega

1C Dividends

1D Correlation

1E Vanna (dVega / dSpot)

1F Volgamma (dVega / dVol)

1G Skew (moneyness)

1H Higher order

1I Other (Please describe in documentation)

	(A) Trading	(B) CVA Hedges	(C) Total
CPSSLD42			
CPSSLD43			
CPSSLD44			
CPSSLD45			
CPSSLD46			
CPSSLD47			
CPSSLD48			
CPSSLD49			
CPSSLD50			
CPSSLD51			

- 2
- FX

2A Delta/Gamma

2B Vega

2C Higher order

2D Other (Please describe in documentation)

CPSSLD52			
CPSSLD53			
CPSSLD54			
CPSSLD55			
CPSSLD56			

- 3
- Rates

3A Delta/Gamma

3B Vega

3C Swap Spreads

3D Basis Spreads

3E Cross Currency Basis

3F Inflation

3G Higher order

CPSSLD57			
CPSSLD58			
CPSSLD59			
CPSSLD60			
CPSSLD61			
CPSSLD62			
CPSSLD63			
CPSSLD64			

FR Y-14A Schedule A.4 - Trading

3H Other (Please describe in documentation)

CPSSLD65			
----------	--	--	--

4 **Commodities**

4A Oil Products

4B Natural Gas

4C Power

4D Emissions

4E Coal

4F Dry Freight

4G Structured Products

4H Precious Metals

4I Base Metals

4J Ags & Softs

4K Indices

4L Higher order

4M Other (Please describe in documentation)

CPSSLD66			
CPSSLD67			
CPSSLD68			
CPSSLD69			
CPSSLD70			
CPSSLD71			
CPSSLD72			
CPSSLD73			
CPSSLD74			
CPSSLD75			
CPSSLD76			
CPSSLD77			
CPSSLD78			
CPSSLD79			

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

FR Y-14A Schedule A.4 - Trading

		(A)	(B)	(C)
		Trading	CVA Hedges	Total
6	<u>Other Credit</u>	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		

FR Y-14A Schedule A.4 - Trading

9D Asia ex Japan
9E Middle East/North Africa
9F Sub-Saharan Africa
9G Supranationals

CPSSLE16			
CPSSLE17			
CPSSLE18			
CPSSLE19			

10 Munis
11 ARS
12 Base Correlation
13 Higher order
14 Other (Please describe in documentation)

CPSSLE20			
CPSSLE21			
CPSSLE22			
CPSSLE23			
CPSSLE24			

15 **Private Equity**
15A Funded
15B Unfunded
15C Other (Please describe in documentation)

CPSSLE25			
CPSSLE26			
CPSSLE27			
CPSSLE28			

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

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

17 **Cross Asset Terms**

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

18 **TOTAL**

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

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

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

CPSSN989	-
CPSSN990	
CPSSN991	

CPSSN992	-
CPSSN993	
CPSSN994	

CPSSN995	
CPSSN996	

CPSSN997	
----------	--

CPSSJA24	
----------	--

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

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

Note: Please add more rows if needed.

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

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

Net Interest Income Designation Field - Populated Automatically

		FR Y9C Codes	Projected in \$Millions								
			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
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
14	Non Interest Income by Business Segment: (17)									
14A	<u>Retail and Small Business</u>	CPSNQ180	-	-	-	-	-	-	-	-
14B	Domestic	CPSNQ181	-	-	-	-	-	-	-	-
14C	Credit and Charge Cards (10)	CPSNQ182	-	-	-	-	-	-	-	-
14D	Credit and Charge Card Interchange Revenues - Gross	CPSNQ183								
14E	Other	CPSNQ184								
14F	Mortgages and Home Equity	CPSNQ185	-	-	-	-	-	-	-	-
14G	Production	CPSNQ186	-	-	-	-	-	-	-	-
14H	Gains/(Losses) on Sale (18)	CPSNQ187								
14I	Other	CPSNQ188								
14J	Servicing	CPSNQ189	-	-	-	-	-	-	-	-
14K	Servicing & Ancillary Fees	CPSNQ190								
	MSR Amortization (20)	CPSNQ191								
	MSR Value Changes due to Changes in Assumptions/Model Inputs/Other									
14L	Net of Hedge Performance (19)(21)	CPSNQ192								
14M	Other	CPSNQ193								
14N	Provisions to Repurchase Reserve / Liability for Residential Mortgage Representations and Warranties (contra-revenue) (12)	CPSNQ194								
14O	Retail and Small Business Deposits	CPSNQ195	-	-	-	-	-	-	-	-
14P	Non Sufficient Funds / Overdraft Fees - Gross	CPSNQ196								
14Q	Debit Interchange - Gross	CPSNQ197								
14R	Other (22)	CPSNQ198								
14S	Other Retail and Small Business Lending	CPSNQ199								
14T	International Retail and Small Business (16)	CPSNQ200								
15	<u>Commercial Lending</u>	CPSNQ201								
16	<u>Investment Banking</u>	CPSNQ202	-	-	-	-	-	-	-	-
16A	Advisory	CPSNQ203								
16B	Equity Capital Markets	CPSNQ204								
16C	Debt Capital Markets	CPSNQ205								
16D	Syndicated / Corporate Lending	CPSNQ206								
17	<u>Merchant Banking / Private Equity</u>	CPSNQ207	-	-	-	-	-	-	-	-
17A	Net Investment Mark-to-Market	CPSNQ208								
17B	Management Fees	CPSNQ209								
17C	Other	CPSNQ210								

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

[illegible]

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

			FR Y9C Codes	Projected in \$Millions								
				PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
Non Interest Expense:												
28	Compensation Expense			CPSNQ240	-	-	-	-	-	-	-	-
28A	Salary (14)			CPSNQ241								
28B	Benefits (14)			CPSNQ242								
28C	Commissions (6)			CPSNQ243								
28D	Stock Based Compensation			CPSNQ244								
28E	Cash Variable Pay			CPSNQ245								
29	Operational Risk Expense (8)			CPSNQ246	-	-	-	-	-	-	-	-
30	Provisions to Repurchase Reserve / Liability for Residential Mortgage Representations and Warranties (12)			CPSNQ247								
31	Professional and Outside Services Expenses (13)			CPSNQ248								
32	Expenses of Premises and Fixed Assets	BHCK4217		CPSN4217								
33	Amortization Expense and Impairment Losses for Other Intangible Assets	BHCKC232		CPSNC232								
34	Marketing Expense			CPSNQ249	-	-	-	-	-	-	-	-
34A	Domestic Credit and Charge Card Marketing Expense (10)(15)(17)			CPSNQ250								
34B	Other			CPSNQ251								
35	Other Real Estate Owned Expense			CPSNQ252								
36	Provision for Unfunded Off-Balance Sheet Credit Exposures (to build/decrease item 141 (BHCKB557) in Balance Sheet)			CPSNQ253								
37	Other Non-Interest Expense (4)			CPSNQ254								
38	Total Non-Interest Expense (3)			CPSNP630	-	-	-	-	-	-	-	-
			BHCK4079- BHCK4079- BHCK4093+B HCKC216- Line Item 40	CPSNP631	-	-	-	-	-	-	-	-
39	Projected PPNR (5)											
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	<div></div>										
(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	<div></div>										
(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

Please indicate if deposits are 25% or more of total liabilities
Net Interest Income Designation Field - Populated Automatically

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

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

		Projected in \$Millions								
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
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								
33	Other Interest/Dividend Bearing Assets	CPSNQ021								
33	Total Interest Income	CPSNQ022	-	-	-	-	-	-	-	-

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

		Projected in \$Millions								
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
34	Average Liability Balances (\$Millions)									
	Deposits-Domestic (6)	CPSNQ023	-	-	-	-	-	-	-	-
34A	Non-Interest-Bearing Demand	CPSNQ024								
34B	Money Market Accounts	CPSNQ025								
34C	Savings	CPSNQ026								
34D	NOW, ATS, and other Transaction Accounts	CPSNQ027								
34E	Time Deposits	CPSNQ028								
35	Deposits-Foreign (6)	CPSNQ029	-	-	-	-	-	-	-	-
35A	Foreign Deposits	CPSNQ030								
35B	Foreign Deposits-Time	CPSNQ031								
36	Fed Funds, Repos, & Other Short Term Borrowing	CPSNQ032	-	-	-	-	-	-	-	-
36A	Fed Funds	CPSNQ033								
36B	Repos	CPSNQ034								
36C	Other Short Term Borrowing (11)	CPSNQ035								
37	Trading Liabilities	CPSNQ036								
38		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

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

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

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

Footnotes to the Net Interest Income Worksheet

- (1)

Exclude nonaccrual loans from lines 1-8, reporting these balances in item 9. Include purchased credit impaired loans.
- (2)

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

CPSNQ973		CPSNQ974								
CPSNQ975		CPSNQ976								
CPSNQ977		CPSNQ978								
CPSNQ979		CPSNQ980								
CPSNQ981		CPSNQ982								
- (3)

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

CPSNQ983		CPSNQ984								
CPSNQ985		CPSNQ986								
CPSNQ987		CPSNQ988								
CPSNQ989		CPSNQ990								
CPSNQ991		CPSNQ992								
- (4)

Amount should equal item 13 of the PPNR Projections Worksheet.
- (5)

Institutions are to provide additional details within the supporting documentation; the composition of the non-accrual loans by key loan type over the reported time periods for each of the scenarios.
- (6)

A sum of average domestic and foreign deposits should be equal to a sum of average BHDM6631, BHDM6636, BHFN6631, and BHFN6636.
- (7)

Report C&I Graded, Small Business (Scored/Delinquency Managed), Corporate Card, Business Card
- (8)

Rates are equal to zero by definition
- (9)

All rates are annualized.
- (10)

Include loans secured by farmland here (BHDM1420) and other loans not accounted for in the other categories
- (11)

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

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

			FR Y9C Codes	Units		PQ 1	PQ 2	PQ 3	PQ 4	Projected PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
A. Metrics by Business Segment/Lin e (9)														
<u>Retail and Small Business Segment</u>														
Domestic (22)														
Credit and Charge Cards														
1	Total Open Accounts – End of Period			#		CPSNQ058								
2	Credit and Charge Card Purchase Volume			\$Millions		CPSNQ059								
3	Credit and Charge Card Rewards/Partner Sharing Expense(21) (32)			\$Millions		CPSNQ060								
Mortgages and Home Equity														
4	Average Third-Party Residential Mortgages Serviced (3)			\$Millions		CPSNQ061								
5	Residential Mortgage Originations Industry Market Size – Volume (23)			\$Millions		CPSNQ062								
6	Mortgages and Home Equity Sold during the quarter (24)		BHCKF070+BHCKF071+BHDMF674+BHDMF675	\$Millions		CPSNQ063								
7	Servicing Expenses (8)			\$Millions		CPSNQ064								
Retail and Small Business Deposits														
8	Total Open Checking and Money Market Accounts – End of Period(29)			#		CPSNQ065								
9	Debit Card Purchase Transactions			#		CPSNQ066								
International Retail and Small Business (12)														
10	Credit Card Revenues (1)			\$Millions		CPSNQ067								
<u>Investment Banking Segment</u>														
11	Number of Employees (15)			#		CPSNQ068								
12	Compensation - Total (8)			\$Millions		CPSNQ069								
13	Stock Based Compensation and Cash Variable Pay(8)			\$Millions		CPSNQ070								
Advisory														
14	Deal Volume			\$Millions		CPSNQ071								
15	Industry Market Size - Fees			\$Millions		CPSNQ072								
16	Industry Market Size - Completed Deal Volume			\$Millions		CPSNQ073								
17	Backlog (28)			\$Millions		-								
Equity Capital Markets														
18	Deal Volume			\$Millions		CPSNQ075								
19	Industry Market Size - Fees			\$Millions		CPSNQ076								
20	Industry Market Size - Volume			\$Millions		CPSNQ077								
Debt Capital Markets														
21	Deal Volume			\$Millions		CPSNQ078								
22	Industry Market Size - Fees			\$Millions		CPSNQ079								
23	Industry Market Size - Volume			\$Millions		CPSNQ080								
Syndicated Lending														
24	Deal Volume			\$Millions		CPSNQ081								
25	Industry Market Size - Fees			\$Millions		CPSNQ082								
26	Industry Market Size - Volume			\$Millions		CPSNQ083								
<u>Sales and Trading Segment</u>														
27	Number of Employees (15)			#		CPSNQ085								
28	Compensation - Total (8)			\$Millions		CPSNQ087								
29	Stock Based Compensation and Cash Variable Pay(8)			\$Millions		CPSNQ088								
Equities														
30	Average Asset Balance			\$Millions		CPSNQ089								
Fixed Income														
31	Average Asset Balance			\$Millions		CPSNQ090								
Commodities														
32	Average Asset Balance			\$Millions		CPSNQ091								
Prime Brokerage														
33	Average Client Balances (13)			\$Millions		CPSNQ092								
34	Transaction Volume			\$Millions		CPSNQ093								

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

		FR Y9C Codes	Units	Projected								
				PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
<u>Investment Management Segment</u>												
Asset Management												
35	AUM - Total (10)		\$Millions	CPSNQ094	-	-	-	-	-	-	-	-
35A	AUM - Equities		\$Millions	CPSNQ095								
35B	AUM - Fixed Income		\$Millions	CPSNQ096								
35C	AUM - Other		\$Millions	CPSNQ097								
36	Net Inflows/Outflows		\$Millions	CPSNQ098								
Wealth Management/Private Banking												
37	Fee Earning Client Assets - Total (10)		\$Millions	CPSNQ099	-	-	-	-	-	-	-	-
37A	Fee Earning Client Assets - Equities		\$Millions	CPSNQ100								
37B	Fee Earning Client Assets - Fixed Income		\$Millions	CPSNQ101								
37C	Fee Earning Client Assets - Other		\$Millions	CPSNQ102								
38	Net Inflows/Outflows		\$Millions	CPSNQ103								
39	Number of Financial Advisors (11)		#	CPSNQ104								
<u>Investment Services Segment</u>												
Asset Servicing												
40	Assets under Custody and Administration		\$Millions	CPSNQ105								
B. Firm Wide Metrics: PPNR Projections Worksheet												
41	Number of Employees	BHCK4150	#	CPSN4150								
42	Revenues - International		\$Millions	CPSNQ107	-	-	-	-	-	-	-	-
42A	Revenues - APAC (2) (16)		\$Millions	CPSNQ108								
42B	Revenues - EMEA (2) (17)		\$Millions	CPSNQ109								
42C	Revenues - LatAm (2) (18)		\$Millions	CPSNQ110								
42D	Revenues - Canada (2)		\$Millions	CPSNQ111								
43	Revenues - Domestic		\$Millions	CPSNQ112	-	-	-	-	-	-	-	-
44	Severance Costs (14)		\$Millions	CPSNQ113								
45	Collateral Underlying Operating Leases for Which the Bank is the Lessor (20)		\$Millions	CPSNQ114	-	-	-	-	-	-	-	-
45A	Auto		\$Millions	CPSNQ115	-	-	-	-	-	-	-	-
45B	Other		\$Millions	CPSNQ116	-	-	-	-	-	-	-	-
46	OREO Balance	BHCK2150	\$Millions	CPSN2150	-	-	-	-	-	-	-	-
46A	Commercial		\$Millions	CPSNQ117	-	-	-	-	-	-	-	-
46B	Residential		\$Millions	CPSNQ118	-	-	-	-	-	-	-	-
46C	Farmland		\$Millions	CPSNQ119	-	-	-	-	-	-	-	-
47	Non-Recurring PPNR Items (30)		\$Millions	CPSNQ120								
48	Trading Revenue	BHCKA220	\$Millions	CPSNA220								
49	Net Gains/(Losses) on Sales of Other Real Estate Owned (19)	BHCK8561	\$Millions	CPSN8561								

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

		FR Y9C Codes	Units	PQ 1	PQ 2	PQ 3	PQ 4	Projected PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
C. Firm Wide Metrics: Net Interest Income Worksheet (Required only for respondents that were required to complete the Net Interest Income Worksheet)												
50	Carrying Value of Purchased Credit Impaired (PCI) Loans (33)	BHCKC780	\$Millions	CPSNC780								
51	Net Accretion of discount on PCI Loans included in interest Revenues (34)		\$Millions	CPSNQ121								
52	Loans Held for Sale - First Lien Residential Liens in Domestic Offices (Average Balances)		\$Millions	CPSNQ122								
53	Average Rate on Loans Held for Sale-First Lien Residential Liens in Domestic Offices		%	CPSNQ123								
Quarter End Weighted Average Life of Assets (4) (6)												
54	First Lien Residential Mortgages (in Domestic Offices) (31)		months	CPSNQ124								
55	Closed-End Junior Residential Liens (in Domestic Offices)		months	CPSNQ125								
56	Home Equity Lines Of Credit (HELOCs)		months	CPSNQ126								
57	C&I Loans		months	CPSNQ127								
58	CRE Loans (in Domestic Offices)		months	CPSNQ128								
59	Credit Cards		months	CPSNQ129								
60	Auto Loans		months	CPSNQ130								
61	Student Loans		months	CPSNQ131								
62	Other, incl. loans backed by securities (non-purpose lending) (7)		months	CPSNQ132								
63	Residential Mortgages (First and Second Lien, Not in Domestic Offices)		months	CPSNQ133								
64	Other Real Estate Loans (Not in Domestic Offices)		months	CPSNQ134								
65	Other Loans & Leases		months	CPSNQ135								
66	Securities (AFS and HTM) - Treasuries and Agency Debentures		months	CPSNQ136								
67	Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)		months	CPSNQ137								
68	Securities (AFS and HTM) - Other		months	CPSNQ138								
69	Trading Assets		months	CPSNQ139								
70	All Other Earning Assets		months	CPSNQ140								
Quarter End Weighted Average Life of Liabilities (4) (6)												
71	Domestic Deposits - Time		months	CPSNQ141								
72	Foreign Deposits-Time		months	CPSNQ142								
73	Fed Funds		months	CPSNQ143								
74	Repos		months	CPSNQ144								
75	Other Short Term Borrowing		months	CPSNQ145								
76	Trading Liabilities		months	CPSNQ146								
	Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS Issued by											
77	Consolidated Special Purpose Entities		months	CPSNQ147								
78	All Other Interest Bearing Liabilities		months	CPSNQ148								

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

FR Y9C Codes		Units	PQ 1	PQ 2	PQ 3	PQ 4	Projected PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
			For upward rate movements	For downward rate movements	Assumed Floor						
<u>Average Domestic Deposit Repricing Beta in a 'Normal Environment' (5)</u>			CPSNQ149	CPSNQ933	CPSNQ939						
79	Money Market Accounts	basis points									
			CPSNQ150	CPSNQ934	CPSNQ940						
80	Savings	basis points									
			CPSNQ151	CPSNQ935	CPSNQ941						
81	NOW, ATS, and other Transaction Accounts	basis points									
			CPSNQ152	CPSNQ936	CPSNQ942						
82	Time Deposits	basis points									
			CPSNQ153	CPSNQ937	CPSNQ943						
<u>Average Foreign Deposit Repricing Beta in a 'Normal Environment' (5)</u>											
83	Foreign Deposits	basis points									
			CPSNQ154	CPSNQ938	CPSNQ944						
84	Foreign Deposits-Time	basis points									
85	New Domestic Business Pricing for Time Deposits (25)										
85A	Curve (if multiple terms assumed) (26)		CPSNQ156								
85B	Index rate (if single term assumed) (27)		CPSNQ157								
85C	Spread relative to the Index Rate (27)	basis points	CPSNQ158								

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

		FR Y9C Codes	Units	PQ 1	PQ 2	PQ 3	PQ 4	Projected PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
Footnotes to the PPNR Metrics Worksheet												
(1)		Provide metrics data for all quarters, but only if International Retail and Small Business Segment revenues exceeded 5% of Total Retail and Small Business Segment and Total Retail and Small Business revenue exceeded 5% of total revenues in any of the last four actual quarters requested in the PPNR schedule.										
(2)		Provide regional breakouts for all quarters but only if international revenue exceeded 5% of the total revenue in any of the last four actual quarters requested in the PPNR schedule										
(3)		Average outstanding principal balance for residential mortgage loans the BHC/IHC/SLHC services for others										
(4)		The Weighted Average Life should reflect the current position, the impact of new business activity, as well as the impact of behavioral assumptions such as prepayments or defaults, based on the expected remaining lives, inclusive of behavioral assumptions. It should reflect the weighted average of time to principal actual repayment (as modeled) for all positions in that portfolio, rounded to the nearest monthly term. For revolving products, the WAL should reflect the underlying repayment behavior assumptions assumed by the institution, which would include contractual repayments, any assumed excess payments or prepayments, and defaults. The WAL for the FR Y-14Q disclosures should reflect the spot balance sheet position for each time period. For the FR Y-14A, given that it covers forecasted time periods, the WAL should be forward-looking which incorporates the changes to the projected WAL, including new business activity.										
(5)		A rate movement in an environment where the repricing assumption assumed by each of the major deposit products is not restricted by a cap, floor, or zero. Beta should be reported as a balance-weighted average of the betas of the line items that contribute to the roll up point requested, with an as-of date equal to the reporting date.										
(6)		Reference PPNR Net Interest Income worksheet for product definitions										
(7)		Corresponds to line item 7C on the Net Interest Income worksheet										
(8)		Include both direct and allocated expenses.										
(9)		"Metrics by Business Segment/Line" correspond to Business Segments/Lines on PPNR Submission worksheet, unless explicitly stated otherwise. See Instructions for definitions of standardized Business Segments/Lines. Unless specified otherwise, all numbers are global. Only line items with "Industry Market Size" in the name are industry/market-wide items; all other items are BHC/IHC-specific.										
(10)		Assets under Management										
(11)		Provide a relevant headcount number (e.g. financial advisors, portfolio managers) to facilitate the assessment of revenue productivity in the Wealth Management/Private Banking business line.										
(12)		Regions outside the US and Puerto Rico.										
(13)		Report the grossed up "interest balances" that result from prime brokerage activities										
(14)		List items on PPNR Projections worksheet that include this item if any										
	CPSNQ993											
(15)		Full-time equivalent employees at end of current period (BHCK4150) for a given segment only										
(16)		Asia and Pacific region (incl. South Asia, Australia, and New Zealand)										
(17)		Europe, Middle East, and Africa										
(18)		Latin America, including Mexico										
(19)		List Business Segments reported on PPNR Projections Worksheet that include this item if any										
	CPSNQ994											
(20)		Refers to the balance sheet carrying amount of any equipment or other asset rented to others under operating leases, net of accumulated depreciation. The total in line item 49 should correspond to the amount provided in Y-9C Schedule HC-F Line 6, item 13 in the instructions. The amount included should only reflect collateral rented under operating leases and not include collateral subject to capital/ financing type leases.										
(21)		Credit cards (including charge cards). List which line item(s) on PPNR Submission worksheet contain(s) the Cards Rewards/Partner Sharing contra-revenues and/or expenses.										
	CPSNQ997											
(22)		Applies to line items 1-9 ; US and Puerto Rico only.										
(23)		Total domestic mortgages originated during the quarter.										
(24)		FR Y-9C name is "Residential Mortgages Sold During the Quarter"; this metric need not be limited to Mortgages and Home Equity business line.										
(25)		New business pricing for time deposits refers to the anticipated average rate on newly issued domestic time deposits, including renewals. Given that time deposits have a stated maturity, all time deposits issued for that time period are considered new business.										

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

		FR Y9C Codes	Units		PQ 1	PQ 2	PQ 3	PQ 4	Projected PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	
(26)	The term “curve” refers to the reference rate used to price time deposits. Given that the pricing of time deposits is dependent on the term, the institution should provide the overall curve used to price time deposits. If the institution only assumes a single maturity term for new issuances, complete line 88B and 88C only, otherwise complete line 88A only.													
(27)	If the institution only assumes a single maturity term for new issuance, then the institution should provide the relative index and spread used to estimate new business pricing in lieu of the curve.													
(28)	A backlog should be based on probability weighted fees. The data should be consistent with historical internal reporting, not by market measurement. The last quarter should be the BHC's/IHC's/SLHC's latest backlog estimate.													
(29)	Provide description of the accounts included in this line item (e.g. Negotiable Order of Withdrawal, Interest Bearing Checking, Non Interest Bearing Demand Deposit Account, Money Market Savings, etc.)													
	CPSNQ998	<div></div>												
(30)	Please break out and explain nature of non-recurring items included in PPNR. Also indicate which items on PPRN Projections worksheet include the items broken out in footnote 32:													
(a)	Revenues (Net Interest Income + Non Interest Income)													
	CPSNQ999		\$ Million	CPSNR001										
	CPSNR002		\$ Million	CPSNR003										
	CPSNR004		\$ Million	CPSNR005										
	CPSNR006		\$ Million	CPSNR007										
	CPSNR008		\$ Million	CPSNR009										
	CPSNR010		\$ Million	CPSNR011										
	CPSNR012		\$ Million	CPSNR013										
(b)	Non Interest Expenses													
	CPSNR014		\$ Million	CPSNR015										
	CPSNR016		\$ Million	CPSNR017										
	CPSNR018		\$ Million	CPSNR019										
	CPSNR020		\$ Million	CPSNR021										
	CPSNR022		\$ Million	CPSNR023										
	CPSNR024		\$ Million	CPSNR025										
	CPSNR026		\$ Million	CPSNR027										
(31)	For WAL, exclude from the reported number Loans Held For Sale													
(32)	Note if this item includes any contra-revenues other than Rewards/Partner Sharing (e.g. Marketing Expense Amortization)													
	CPSNR028	<div></div>												
(33)	Institutions that have adopted ASU 2016-13 should report the carrying value of PCD loans in item 50													
	Institutions that have adopted ASU 2016-13 should report the net accretion of discount on loans included in net interest income as included on the PPNR Submission Worksheet and Net Interest Income worksheet.													
(34)														