

FR Y-14A Schedule A - Summary

Summary Submission Cover Sheet

All BHCs are expected to complete a version of the Summary template for each required scenario - *BHC Baseline, BHC Stress, Supervisory Baseline, Supervisory Adverse, and Supervisory Severely Adverse* - and additional scenarios that are named accordingly.

BHCs should complete all relevant cells in the corresponding worksheets, including this cover page. BHCs should not complete any shaded cells.

Please ensure that the data submitted in this Summary Template match what was submitted in other data templates.

Please do not change the structure of this workbook.

Please note that unlike FR Y-9C reporting, all actual and projected income statement figures should be reported on a quarterly basis, and not on a cumulative basis.

Institution Name:	<input type="text"/>
RSSD ID:	
Source:	BHC
Submission Date (MM/DD/YYYY):	<input type="text"/>
When Received:	

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

Briefly describe the scenario below:

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

Item	Actual in \$Millions as of date			Projected in \$Millions									
				PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	
LOSSES ASSOCIATED WITH LOANS HELD FOR INVESTMENT AT AMORTIZED COST													
1	Real Estate Loans (in Domestic Offices)	CASIP521	-	CPSIP521	-	-	-	-	-	-	-	-	-
2	First Lien Mortgages	CASIP522	-	CPSIP522	-	-	-	-	-	-	-	-	-
3	First Lien Mortgages	CASIP386		CPSIP386	-	-	-	-	-	-	-	-	-
4	First Lien HELOAN	CASIP394		CPSIP394	-	-	-	-	-	-	-	-	-
5	Second / Junior Lien Mortgages	CASIP523	-	CPSIP523	-	-	-	-	-	-	-	-	-
6	Closed-End Junior Liens	CASIP402		CPSIP402	-	-	-	-	-	-	-	-	-
7	HELOCs	CASIP412		CPSIP412	-	-	-	-	-	-	-	-	-
8	CRE Loans	CASIP524	-	CPSIP524	-	-	-	-	-	-	-	-	-
9	Construction	CASIP525		CPSIP525									
10	Multifamily	CASIP526		CPSIP526									
11	Nonfarm, Non-residential	CASIP527	-	CPSIP527	-	-	-	-	-	-	-	-	-
12	Owner-Occupied	CASIP528		CPSIP528									
13	Non-Owner-Occupied	CASIP529		CPSIP529									
14	Loans Secured by Farmland	CASIP530		CPSIP530									
15	Real Estate Loans (Not in Domestic Offices)	CASIP531	-	CPSIP531	-	-	-	-	-	-	-	-	-
16	First Lien Mortgages	CASIP420		CPSIP420	-	-	-	-	-	-	-	-	-
17	Second / Junior Lien Mortgages	CASIP428		CPSIP428	-	-	-	-	-	-	-	-	-
18	CRE Loans	CASIP532	-	CPSIP532	-	-	-	-	-	-	-	-	-
19	Construction	CASIP533		CPSIP533									
20	Multifamily	CASIP534		CPSIP534									
21	Nonfarm, Non-residential	CASIP535	-	CPSIP535	-	-	-	-	-	-	-	-	-
22	Owner-Occupied	CASIP536		CPSIP536									
23	Non-Owner-												

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

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

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

Item	Actual in \$Millions			Projected in \$Millions									
	as of date			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	
<b><u>LOSSES ASSOCIATED WITH HELD FOR SALE LOANS AND LOANS ACCOUNTED FOR UNDER THE FAIR VALUE OPTION</u></b>													
44	Real Estate Loans (in Domestic Offices)	CASIP557	-	CPSIP557	-	-	-	-	-	-	-	-	-
45	First Lien Mortgages	CASIP558		CPSIP558									
46	Second / Junior Lien Mortgages	CASIP559		CPSIP559									
47	CRE Loans	CASIP560		CPSIP560									
48	Loans Secured by Farmland	CASIP561		CPSIP561									
49	Real Estate Loans (Not in Domestic Offices)	CASIP562	-	CPSIP562	-	-	-	-	-	-	-	-	-
50	Residential Mortgages	CASIP563		CPSIP563									
51	CRE Loans	CASIP564		CPSIP564									
52	Loans Secured by Farmland	CASIP565		CPSIP565									
53	C&I Loans	CASIP566		CPSIP566									
54	Credit Cards	CASIP567		CPSIP567									
55	Other Consumer	CASIP568		CPSIP568									
56	All Other Loans and Leases	CASIP569		CPSIP569									
57	Total Loans Held for Sale and Loans Accounted for under the Fair Value Option	CASIP570	-	CPSIP570	-	-	-	-	-	-	-	-	-
<b><u>TRADING ACCOUNT</u></b>													
58	Trading MTM Losses			CPSIP571									
59	Trading-Issuer Default Losses			CPSIP572									
60	Counterparty Credit MTM Losses (CVA losses)			CPSIP573									
61	Counterparty Default losses			CPSIP574									
62	Total Trading and Counterparty			CPSIP576	-	-	-	-	-	-	-	-	-
<b><u>OTHER LOSSES</u></b>													
63	Goodwill impairment	CASIC216		CPSIC216	-	-	-	-	-	-	-	-	-
64	Valuation Adjustment for firm's own debt under fair value option (FVO)	CASIP577		CPSIP577	-	-	-	-	-	-	-	-	-
65	Other losses (describe in supporting documentation)	CASIP578		CPSIP578									
66	Total Other Losses	CASIP579		CPSIP579	-	-	-	-	-	-	-	-	-
67	Total Losses	CASIP580		CPSIP580	-	-	-	-	-	-	-	-	-
<b><u>ALLOWANCE FOR LOAN and LEASE LOSSES</u></b>													
68	ALLL, prior quarter	CASIP58											

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

Item	Sums in \$Millions		
	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
<b><u>LOSSES ASSOCIATED WITH HELD FOR SALE LOANS AND LOANS ACCOUNTED FOR UNDER THE FAIR VALUE OPTION</u></b>			
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	-	-	-
<b><u>TRADING ACCOUNT</u></b>			
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	-	-	-
<b><u>OTHER LOSSES</u></b>			
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	-	-	-
<b><u>ALLOWANCE FOR LOAN and LEASE LOSSES</u></b>			
68 ALLL, prior quarter			
69 Real Estate Loans (in Domestic Offices)			
70 Residential Mortgages			
71 First Lien Mortgages			
72 Closed-End Junior Liens			
73 HELOCs			
74 CRE Loans			
75 Construction			
76 Multifamily			
77 Nonfarm, Non-residential			

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

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

Item	Sums in \$Millions		
	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
78 Loans Secured by Farmland			
79 <b>Real Estate Loans (Not in Domestic Offices)</b>			
80 Residential Mortgages			
81 CRE Loans			
82 Farmland			
83 <b>C&amp;I Loans</b>			
84 C&I Graded			
85 Small Business (Scored/Delinquency Managed)			
86 Corporate and Business Cards			
87 <b>Credit Cards</b>			
88 <b>Other Consumer</b>			
89 <b>All Other Loans and Leases</b>			
90 <b>Unallocated</b>			
91 <b>Provisions during the quarter</b>	-	-	-
92 <b>Real Estate Loans (in Domestic Offices)</b>	-	-	-
93 Residential Mortgages	-	-	-
94 First Lien Mortgages	-	-	-
95 Closed-End Junior Liens	-	-	-
96 HELOCs	-	-	-
97 CRE Loans	-	-	-
98 Construction	-	-	-
99 Multifamily	-	-	-
100 Nonfarm, Non-residential	-	-	-
101 Loans Secured by Farmland	-	-	-
102 <b>Real Estate Loans (Not in Domestic Offices)</b>	-	-	-
103 Residential Mortgages	-	-	-
104 CRE Loans	-	-	-
105 Farmland	-	-	-
106 <b>C&amp;I Loans</b>	-	-	-
107 C&I Graded	-	-	-
108 Small Business (Scored/Delinquency Managed)	-	-	-
109 Corporate and Business Cards	-	-	-
110 <b>Credit Cards</b>	-	-	-
111 <b>Other Consumer</b>	-	-	-
112 <b>All Other Loans and Leases</b>	-	-	-
113 <b>Unallocated</b>	-	-	-
114 <b>Net charge-offs during the quarter</b>	-	-	-
115 <b>Other ALLL Changes</b>	-	-	-
116 <b>ALLL, current quarter</b>			
<b><u>PRE-PROVISION NET REVENUE</u></b>			
117 <b>Net interest income</b>	-	-	-
118 <b>Noninterest income</b>	-	-	-
119 <b>Noninterest expense</b>	-	-	-
120 <b>Pre-Provision Net Revenue</b>	-	-	-

### 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
<b><u>CONDENSED INCOME STATEMENT</u></b>												
121	Pre-Provision Net Revenue	CASIP632	CPSIP632	-	-	-	-	-	-	-	-	-
122	Provisions during the quarter	CASI4230	CPSI4230	-	-	-	-	-	-	-	-	-
123	Total Trading and Counterparty Losses	CASIP633	CPSIP633	-	-	-	-	-	-	-	-	-
124	Total Other Losses	CASIP634	CPSIP634	-	-	-	-	-	-	-	-	-
125	Other I/S items - describe in supporting documentation	CASIP635	CPSIP635									
126	Realized Gains (Losses) on available-for-sale securities, including OTTI	CASI3196	CPSI3196									
127	Realized Gains (Losses) on held-to-maturity securities, including OTTI	CASI3521	CPSI3521									
128	Income (loss) before taxes and extraordinary items	CASI4310	CPSI4310	-	-	-	-	-	-	-	-	-
129	Applicable income taxes (foreign and domestic)	CASI4302	CPSI4302									
130	Income (loss) before extraordinary items and other adjustments	CASI4300	CPSI4300	-	-	-	-	-	-	-	-	-
131	Extraordinary items and other adjustments, net of income taxes	CASI4320										



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

Item	Sums in \$Millions		
	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
<b><u>CONDENSED INCOME STATEMENT</u></b>			
121 Pre-Provision Net Revenue	-	-	-
122 Provisions during the quarter	-	-	-
123 Total Trading and Counterparty Losses	-	-	-
124 Total Other Losses	-	-	-
125 Other I/S items - describe in supporting documentation	-	-	-
126 Realized Gains (Losses) on available-for-sale securities, including OTTI			
127 Realized Gains (Losses) on held-to-maturity securities, including OTTI			
128 Income (loss) before taxes and extraordinary items	-	-	-
129 <b>Applicable income taxes (foreign and domestic)</b>	-	-	-
130 Income (loss) before extraordinary items and other adjustments	-	-	-
131 <b>Extraordinary items and other adjustments, net of income taxes</b>	-	-	-
132 Net income (loss) attributable to BHC and minority interests	-	-	-
133 Net income (loss) attributable to minority interests	-	-	-
134 Net income (loss) attributable to BHC	-	-	-
135 Effective Tax Rate (%)	-na-	-na-	-na-
<b><u>REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES</u></b>			
136 Reserve, prior quarter			
137 Provisions during the quarter	-	-	-
138 Net charges during the quarter	-	-	-
139 Reserve, current quarter			



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

		Projected in \$Millions								
Item		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
30	C&I Loans	CPSBP660	-	-	-	-	-	-	-	-
31	C&I Graded	CPSBP661								
32	Small Business (Scored/Delinquency Managed)	CPSBP662								
33	Corporate Card	CPSBP663								
34	Business Card	CPSBP664								
35	Credit Cards	CPSBP665	-	-	-	-	-	-	-	-
36	Charge Card	CPSBP666								
37	Bank Card	CPSBP667								
38	Other Consumer	CPSBP668	-	-	-	-	-	-	-	-
39	Auto Loans	CPSBK137								
40	Student Loans	CPSBP669								
41	Other loans backed by securities (non-purpose lending)	CPSBP670								
42	Other	CPSBP671								
43	Other Loans and Leases	CPSBP672	-	-	-	-	-	-	-	-
44	Loans to Foreign Governments	CPSB2081								
45	Agricultural Loans	CPSB1590								
46	Loans for purchasing or carrying securities (secured or unsecured)	CPSB1545								
47	Loans to Depositories and Other Financial Institutions	CPSBP673								
48	All Other Loans and Leases	CPSBP674	-	-	-	-	-	-	-	-
49	All Other Loans (exclude consumer loans)	CPSBJ451								
50	All Other Leases	CPSBF163								
51	Total Loans and Leases	CPSBP675	-	-	-	-	-	-	-	-



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

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

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

Item		Projected in \$Millions								
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
109	Unearned Income on Loans	CPSB2123								
110	Allowance for Loan and Lease Losses	CPSB3123	-	-	-	-	-	-	-	-
111	Loans and Leases (Held for Investment and Held for Sale), Net of Unearned Income and Allowance for Loan and Lease Losses	CPSBP726	-	-	-	-	-	-	-	-
<b>TRADING</b>										
112	Trading Assets	CPSB3545								
<b>INTANGIBLES</b>										
113	Goodwill	CPSB3163								
114	Mortgage Servicing Rights	CPSB3164								
115	Purchased Credit Card Relationships and Nonmortgage Servicing Rights	CPSBB026								
116	All Other Identifiable Intangible Assets	CPSB5507								
117	Total Intangible Assets	CPSBP727	-	-	-	-	-	-	-	-
<b>OTHER</b>										
118	Cash and cash equivalent	CPSBP728								
119	Federal funds sold	CPSBB987								
120	Securities purchased under agreements to resell	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 (1)	CPSBP732	-	-	-	-	-	-	-	-
127	Autos	CPSBP733								
128	Other	CPSBP734								
129	Other Assets	CPSBP735								
130	Total Other	CPSBP736	-	-	-	-	-	-	-	-
131	TOTAL ASSETS	CPSB2170	-	-	-	-	-	-	-	-

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

Item		Projected in \$Millions								
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
Liabilities										
132	Deposits in domestic offices	CPSBP737								
133	Deposits in foreign offices, Edge and Agreement subsidiaries, and IBFs	CPSBP738								
134	Deposits	CPSBP739	-	-	-	-	-	-	-	-
135	Federal funds purchased and securities sold under agreements to repurchase	CPSBP740								
136	Trading Liabilities	CPSB3548								
137	Other Borrowed Money	CPSB3190								
138	Subordinated Notes and Debentures	CPSB4062								
	Subordinated Notes Payable to Unconsolidated Trusts									
139	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) 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.

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

[illegible]







Advanced Approaches Credit Risk (Including CCR and non-trading credit risk), with 1.06 scaling factor and Operational Risk			FFIEC 101 reference	Actual in			Projected in \$Millions							
				\$Millions as of date	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	
1	Credit RWA		Sum of AABG/J151, AABG/J198	CASAN835	-	CPSAN835	-	-	-	-	-	-	-	-
2	Wholesale Exposures			CASAN836	-	CPSAN836	-	-	-	-	-	-	-	-
3	Corporate													
4	Balance Sheet Amount	AABB/J124		CASAN837		CPSAN837								
4	RWA	AABG/J124		CASAN838		CPSAN838								
5	Bank													
6	Balance Sheet Amount	AABB/J125		CASAN839		CPSAN839								
6	RWA	AABG/J125		CASAN840		CPSAN840								
7	Sovereign													
8	Balance Sheet Amount	AABB/J126		CASAN841		CPSAN841								
8	RWA	AABG/J126		CASAN842		CPSAN842								
9	IPRE													
10	Balance Sheet Amount	AABB/J127		CASAN843		CPSAN843								
10	RWA	AABG/J127		CASAN844		CPSAN844								
11	HVCRE													
12	Balance Sheet Amount	AABB/J128		CASAN845		CPSAN845								
12	RWA	AABG/J128		CASAN846		CPSAN846								
13	Counterparty Credit Risk			CASAN847	-	CPSAN847	-	-	-	-	-	-	-	-
14	RWA of eligible margin loans, repostyle transactions and OTC derivatives with crossproduct netting—EAD adjustment method	AABG/J129		CASAN848		CPSAN848								
15	RWA of eligible margin loans, repostyle transactions and OTC derivatives with crossproduct netting—collateral reflected in LGD	AABG/J130		CASAN849		CPSAN849								
16	RWA of eligible margin loans, repostyle transactions—no cross-product netting—EAD adjustment method	AABG/J131		CASAN850		CPSAN850								
17	RWA of eligible margin loans, repostyle transactions—no cross-product netting—collateral reflected in LGD	AABG/J132		CASAN851		CPSAN851								
18	RWA of OTC derivatives—no cross-product netting—EAD adjustment method	AABG/J133		CASAN852		CPSAN852								
19	RWA of OTC derivatives—no crossproduct netting—collateral reflected in LGD	AABG/J134		CASAN853		CPSAN853								
20	Retail Exposures			CASAN854	-	CPSAN854	-	-	-	-	-	-	-	-
21	Residential mortgage— closed-end first lien exposures													
22	Balance Sheet Amount	AABB/J135		CASAN855		CPSAN855								
22	RWA	AABG/J135		CASAN856		CPSAN856								
23	Residential mortgage— closed-end junior lien exposures													
24	Balance Sheet Amount	AABB/J136		CASAN857		CPSAN857								
24	RWA	AABG/J136		CASAN858		CPSAN858								
25	Residential mortgage—revolving exposures													
26	Balance Sheet Amount	AABB/J137		CASAN859		CPSAN859								
26	RWA	AABG/J137		CASAN860		CPSAN860								
27	Qualifying revolving exposures													
28	Balance Sheet Amount	AABB/J138		CASAN861		CPSAN861								
28	RWA	AABG/J138		CASAN862		CPSAN862								
29	Other retail exposures													
30	Balance Sheet Amount	AABB/J139		CASAN863		CPSAN863								
30	RWA	AABG/J139		CASAN864		CPSAN864								
Securitization Exposures (72 Federal Register 69288, December 7, 2007)														
31	Balance Sheet Amount		Sum of AABBJ140, AABBJ141, AABBJ142	CASAN865		CPSAN865								
32	RWA		Sum of AABGJ140, AABGJ141, AABGJ142, AABGJ143	CASAN866		CPSAN866								
33	Securitization Exposures (Revised regulatory capital rule, July 2013)			CASAN867	-	CPSAN867	-	-	-	-	-	-	-	-
34	Subject to supervisory formula approach (SFA)													
35	Balance Sheet Amount			CASAN868		CPSAN868								
35	RWA			CASAN869		CPSAN869								
36	Subject to simplified supervisory formula approach (SSFA)													
37	Balance Sheet Amount			CASAN870		CPSAN870								
37	RWA			CASAN871		CPSAN871								
38	Subject to 1,250% risk-weight													
39	Balance Sheet Amount			CASAN872		CPSAN872								
39	RWA			CASAN873		CPSAN873								
40	Cleared Transactions (Revised regulatory capital rule, July 2013)			CASAN874	-	CPSAN874	-	-	-	-	-	-	-	-
41	Derivative contracts and netting sets to derivatives													
42	Balance Sheet Amount			CASAN875		CPSAN875								
42	RWA			CASAN876		CPSAN876								
43	Repo-style transactions													
44	Balance Sheet Amount			CASAN877		CPSAN877								
44	RWA			CASAN878		CPSAN878								
45	Default fund contributions													
46	Balance Sheet Amount			CASAN879		CPSAN879								
46	RWA			CASAN880		CPSAN880								
47	Equity Exposures RWA		Sum of AABGJ144, AABGJ145,AABGJ146	CASAN881		CPSAN881								
Other Assets														
48	Balance Sheet Amount		Sum of AABBJ147, AABBJ148, AABBJ149	CASAN882		CPSAN882								
49	RWA		Sum of AABGJ147, AABGJ148, AABGJ149	CASAN883		CPSAN883								
50	CVA Capital Charge (risk-weighted asset equivalent)(Revised regulatory capital rule, July 2013)			CASAN884	-	CPSAN884	-	-	-	-	-	-	-	-
51	Advanced CVA Approach			CASAN885	-	CPSAN885	-	-	-	-	-	-	-	-
52	Unstressed VaR with Multipliers			CASAN886		CPSAN886								

58 VaR-based capital requirement  
59 Stressed VaR-based capital requirement  
60 Incremental risk capital requirement  
61 Comprehensive risk capital requirement (excluding non-modeled correlation)  
62 Non-modeled Securitization  
63     Net Long  
64     Net Short  
65 Specific risk add-on (excluding securitization and correlation)  
66     Sovereign debt positions  
67     Government sponsored entity debt positions  
68     Depository institution, foreign bank, and credit union debt positions  
69     Public sector entity debt positions  
70     Corporate debt positions  
71     Equity  
72 Capital requirement for de minimis exposures  
73 **Market risk equivalent assets**

76 **Total RWA**

AABGJ154  
AASAJ084

***bhck1651***AABGJ152

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

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

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

[illegible]

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

[illegible]

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

[illegible]



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

[illegible]

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

[illegible]

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

[illegible]

**Supplemental Information on Trust Preferred Securities Subject to Phase-Out from Tier 1 Capital**

122	Outstanding trust preferred securities	CASKC699		CPSKC699								
123	Trust preferred securities included in Item 49	CASDQ289		CPSDQ289								

## Memoranda

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

CASDQ290

124

\*\*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 108 as follows:

125 Taxes paid during the fiscal year ended two years ago

CASDQ292

126 Taxes paid during the fiscal year ended one year ago

CASDQ293

127 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

128



### 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)			#N/A									
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.b - Retail Repurchase Projections

Table A.1 LOANS SOLD TO FANNIE MAE, BHC ABLE TO REPORT OUTSTANDING UPB AND DELINQUENCY INFORMATION REQUESTED IN TABLE A.1

Scenarios for which  
row should be reported

\$Millions		Vintage												Unallocated	Total
		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	
Estimated Lifetime Net Credit Losses (Excluding Exempt Population)	CPSVP107														-
Projected Future Losses to BHC Charged to Repurchase Reserve (Excluding Exempt Population)	CPSVP108														-

Table A.2 LOANS SOLD TO FANNIE MAE, BHC UNABLE TO REPORT OUTSTANDING UPB OR DELINQUENCY INFORMATION REQUESTED IN TABLE A.1

\$Millions		Vintage												Unallocated	Total
		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	
Projected Future Losses to BHC Charged to Repurchase Reserve (Excluding Exempt Population)	CPSVP112														-

Table A.3 Loss Projections for LOANS SOLD TO FANNIE MAE

\$Millions		Projected in \$Millions										Total
		P1	P2	P3	P4	P5	P6	P7	P8	P9	P10 or Later	
Projected Future Losses to BHC Charged to Repurchase Reserve	CPSRP113											-

All Scenarios

Table B.1 LOANS SOLD TO FREDDIE MAC, BHC ABLE TO REPORT OUTSTANDING UPB AND DELINQUENCY INFORMATION REQUESTED IN TABLE B.1

\$Millions		Vintage												Unallocated	Total
		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	
Estimated Lifetime Net Credit Losses (Excluding Exempt Population)	CPSVP123														-
Projected Future Losses to BHC Charged to Repurchase Reserve (Excluding Exempt Population)	CPSVP124														-

Table B.2 LOANS SOLD TO FREDDIE MAC, BHC UNABLE TO REPORT OUTSTANDING UPB OR DELINQUENCY INFORMATION REQUESTED IN TABLE B.1

\$Millions		Vintage												Unallocated	Total
		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	
Projected Future Losses to BHC Charged to Repurchase Reserve (Excluding Exempt Population)	CPSVP128														-

Table B.3 Loss Projections for LOANS SOLD TO FREDDIE MAC

\$Millions		Projected in \$Millions										Total
		P1	P2	P3	P4	P5	P6	P7	P8	P9	P10 or Later	
Projected Future Losses to BHC Charged to Repurchase Reserve	CPSRP129											-

All Scenarios

### FR Y-14A Schedule A.2.b - Retail Repurchase Projections

Table C.1 LOANS INSURED BY THE US GOVERNMENT (e.g. FHA, VA), BHC ABLE TO REPORT OUTSTANDING UPB AND DELINQUENCY INFORMATION REQUESTED IN TABLE C.1

[illegible]

Table C.2 LOANS INSURED BY THE US GOVERNMENT (e.g. FHA, VA), BHC UNABLE TO REPORT OUTSTANDING UPB OR DELINQUENCY INFORMATION REQUESTED IN TABLE C.1

[illegible]

Table C.3 Loss Projections for LOANS INSURED BY THE US GOVERNMENT (e.g. FHA, VA)

[illegible]

All Scenarios

**Table D.1 LOANS SECURITIZED WITH MONOLINE INSURANCE, BHC ABLE TO REPORT OUTSTANDING UPB AND DELINQUENCY INFORMATION REQUESTED IN TABLE D.1**

[illegible]

**Table D.2 LOANS SECURITIZED WITH MONOLINE INSURANCE, BHC UNABLE TO REPORT OUTSTANDING UPB OR DELINQUENCY INFORMATION REQUESTED IN TABLE D.1**

[illegible]

Table D.3 Loss Projections for LOANS SECURITIZED WITH MONOLINE INSURANCE

[illegible]

All Scenarios

FR Y-14A Schedule A.2.b - Retail Repurchase Projections

Table E.1 LOANS SECURITIZED WITHOUT MONOLINE INSURANCE, BHC ABLE TO REPORT OUTSTANDING UPB AND DELINQUENCY INFORMATION REQUESTED IN TABLE E.1

\$Millions	Vintage														Unallocated	Total
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016			
Estimated Lifetime Net Credit Losses (Excluding Exempt Population)	CPSVP172															-
Projected Future Losses to BHC Charged to Repurchase Reserve (Excluding Exempt Population)	CPSVP173															-

Table E.2 LOANS SECURITIZED WITHOUT MONOLINE INSURANCE, BHC UNABLE TO REPORT OUTSTANDING UPB OR DELINQUENCY INFORMATION REQUESTED IN TABLE E.1

		Vintage															
\$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	Unallocated	Total	
Projected Future Losses to BHC Charged to Repurchase Reserve (Excluding Exempt Population)	CPSVP177															-	

Table E.3 Loss Projections for LOANS SECURITIZED WITHOUT MONOLINE INSURANCE

		Projected in \$Millions										Total
\$Millions		P1	P2	P3	P4	P5	P6	P7	P8	P9	P10 or Later	
Projected Future Losses to BHC Charged to Repurchase Reserve	CPSRP178											-

All Scenarios

Table F.1 WHOLE LOANS SOLD, BHC ABLE TO REPORT OUTSTANDING UPB AND DELINQUENCY INFORMATION REQUESTED IN TABLE F.1

\$Millions	Vintage															Unallocated	Total
	2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016				
Estimated Lifetime Net Credit Losses (Excluding Exempt Population)	CPSVP188															-	
Projected Future Losses to BHC Charged to Repurchase Reserve (Excluding Exempt Population)	CPSVP189															-	

Table F.2 WHOLE LOANS SOLD, BHC UNABLE TO REPORT OUTSTANDING UPB OR DELINQUENCY INFORMATION REQUESTED IN TABLE F.1

		Vintage															
\$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	Unallocated	Total	
Projected Future Losses to BHC Charged to Repurchase Reserve (Excluding Exempt Population)	CPSVP193															-	

Table F.3 Loss Projections for WHOLE LOANS SOLD

		Projected in \$Millions										Total
\$Millions		P1	P2	P3	P4	P5	P6	P7	P8	P9	P10 or Later	
Projected Future Losses to BHC Charged to Repurchase Reserve	CPSRP194											-

All Scenarios

Table G.3 TOTAL Loss Projections

		Projected in \$Millions										Total
\$Millions		P1	P2	P3	P4	P5	P6	P7	P8	P9	P10 or Later	
Projected Future Losses to BHC Charged to Repurchase Reserve	CPSRP195	-	-	-	-	-	-	-	-	-	-	-

All Scenarios

Actual in \$Millions	
REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES	
	P0
Reserve, prior quarter	-
Provisions during the quarter	-
Net charges during the quarter	-
Reserve, current quarter	-

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

For each position that incurred a loss in P&L, please state the identifier value for each trade (e.g., CUSIP, ISIN or SEDOL value) and the amount of loss projected (over the entire forecast horizon). Create a separate line item for each position. Total projected losses should reconcile to the total sum of projected losses (across all quarters) provided in the Securities OTTI by Portfolio tab of this schedule. Responses should be provided in \$Millions.

Identifier Value	Actual MM/DD/YYYY Amortized Cost	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI
CCARP083	CASCP087	CPSCN234	CPSCN235	CPSCP091
GRAND TOTAL	-	-	-	-

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

	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
	<b>CCARP084</b>	<b>CASMN243</b>	<b>CPSMN244</b>	<b>CASMN245</b>	<b>CASMN246</b>	<b>CASMN247</b>	<b>CASMN248</b>
1	Agency MBS						
2	Auction Rate Securities						
3	CDO						
4	CLO						
5	CMBS						
6	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

			Actual Amortized Cost (MM/DD/YYYY Y)	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
	AFS and HTM Securities	Accounting Intent (AFS, HTM)										
	CCARP084	CCARP092	CASPP087	CPSPN234	CPSPN235	CPSP091	CPSPN234	CPSPN235	CPSP091	CPSPN234	CPSPN235	CPSP091
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

			Actual Amortized Cost (MM/DD/YYYY Y)	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
	AFS and HTM Securities	Accounting Intent (AFS, HTM)										
	CCARP084	CCARP092	CASPP087	CPSPN234	CPSPN235	CPSPPP091	CPSPN234	CPSPN235	CPSPPP091	CPSPN234	CPSPN235	CPSPPP091
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

			Actual Amortized Cost (MM/DD/YYYY Y)	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
	AFS and HTM Securities	Accounting Intent (AFS, HTM)										
	CCARP084	CCARP092	CASPP087	CPSPN234	CPSPN235	CPSPPP091	CPSPN234	CPSPN235	CPSPPP091	CPSPN234	CPSPN235	CPSPPP091
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.d - Projected OCI and Fair Value for AFS Securities

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

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

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

	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 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							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		
	<b>CCARP084</b>	<b>CPSPS677</b>	<b>CPSPS678</b>	<b>CPSPB530</b>	<b>CPSPS677</b>	<b>CPSPS678</b>	<b>CPSPB530</b>		<b>CPSP088</b>
1	Agency MBS								
2	Auction Rate Securities								
3	CDO								
4	CLO								
5	CMBS								
6	Common Stock (Equity)								
7	Auto ABS								
8	Credit Card ABS								
9	Student Loan ABS								
10	Other ABS (excl HEL ABS)								
11	Corporate Bond								
12	Covered Bond								
13	Domestic Non-Agency RMBS								
14	Foreign RMBS								
15	Municipal Bond								
16	Mutual Fund								
17	Preferred Stock (Equity)								
18	Sovereign Bond								
19	US Treasuries & Agencies								
20	Other*								
<b>21</b>	<b>GRAND TOTAL</b>	-	-	-	-	-	-	-	-

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

FR Y-14A Schedule A.3.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.4 - Trading

P/L Results in \$Millions		(A)		(B)		(C)
		Firmwide Trading Total		Contributions from Higher-Order Risks		Firmwide CVA Hedges Total
1 Equity	CPSSN963			CPSSN973		CPSSN981
2 FX	CPSSN964			CPSSN974		CPSSN982
3 Rates	CPSSN965			CPSSN975		CPSSN983
4 Commodities	CPSSN966			CPSSN976		CPSSN984
5 Securitized Products	CPSSN967			CPSSN977		CPSSN985
6 Other Credit	CPSSN968			CPSSN978		CPSSN986
7 Private Equity	CPSSN969			CPSSN979		CPSSN987
8 Other Fair Value Assets	CPSSN970			CPSSN980		CPSSN988
9 Cross-Asset Terms	CPSSN971					CPSSD950
10 Total	CPSSN972	-				CPSSD951

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

CPSSN989	-
CPSSN990	
CPSSN991	

CPSSN992	-
CPSSN993	
CPSSN994	

CPSSN995	
CPSSN996	

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

Type of Data	Brief Description	Unit of Measure	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	
CPSSN960	CPSSN961	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	Retail and Small Business	CPSNQ159	-	-	-	-	-	-	-	-		
1A	Domestic (11)	CPSNQ160	-	-	-	-	-	-	-	-		
1B	Credit and Charge Cards (10)	CPSNQ161										
1C	Mortgages	CPSNQ162										
1D	Home Equity	CPSNQ163										
1E	Retail and Small Business Deposits	CPSNQ164										
1F	Other Retail and Small Business Lending	CPSNQ165										
1G	International Retail and Small Business (16)	CPSNQ166										
2	Commercial Lending	CPSNQ167										
3	Investment Banking	CPSNQ168										
4	Merchant Banking / Private Equity	CPSNQ169										
5	Sales and Trading	CPSNQ170	-	-	-	-	-	-	-	-		
5A	Prime Brokerage	CPSNQ171										
5B	Other	CPSNQ172										
6	Investment Management	CPSNQ173										
7	Investment Services	CPSNQ174										
8	Treasury Services	CPSNQ175										
9	Insurance Services	CPSNQ176										
10	Retirement / Corporate Benefits Products	CPSNQ177										
11	Corporate / Other	CPSNQ178										
12	Optional Immaterial Business Segments (7)	CPSNQ179										
13	Total Net Interest Income (1)	CPSN4074	-	-	-	-	-	-	-	-		



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

[illegible]

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

		FR Y9C Codes	Projected in \$Millions								
			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
28	<b>Non Interest Expense:</b>										
28A	Compensation Expense		CPSNQ240	-	-	-	-	-	-	-	-
28B	Salary (14)		CPSNQ241								
28C	Benefits (14)		CPSNQ242								
28D	Commissions (6)		CPSNQ243								
28E	Stock Based Compensation		CPSNQ244								
29	Cash Variable Pay		CPSNQ245								
30	Operational Risk Expense (8)		CPSNQ246	-	-	-	-	-	-	-	-
31	Provisions to Repurchase Reserve / Liability for Residential Mortgage Representations and Warranties (12)		CPSNQ247								
32	Professional and Outside Services Expenses (13)		CPSNQ248								
33	Expenses of Premises and Fixed Assets	BHCK4217	CPSN4217								
34	Amortization Expense and Impairment Losses for Other Intangible Assets	BHCKC232	CPSNC232								
34A	Marketing Expense		CPSNQ249	-	-	-	-	-	-	-	-
34B	Domestic Credit and Charge Card Marketing Expense (10)(15)(17)		CPSNQ250								
35	Other		CPSNQ251								
36	Other Real Estate Owned Expense		CPSNQ252								
37	Provision for Unfunded Off-Balance Sheet Credit Exposures (to build/decrease item 139 (BHCKB557) in Balance Sheet)		CPSNQ253								
38	Other Non-Interest Expense (4)		CPSNQ254								
38	<b>Total Non-Interest Expense (3)</b>		CPSNP630	-	-	-	-	-	-	-	-
39	<b>Projected PPNR (5)</b>	BHCK4074- BHCK4079- BHCK4093+B HCKC216- Line Item 40	CPSNP631	-	-	-	-	-	-	-	-
40	Valuation Adjustment for firm's own debt under fair value option (FVO) (9) (27)		CPSNQ255								
41	Goodwill Impairment	BHCKC216	CPSNC216								
42	Loss resulting from trading shock exercise (if applicable) (24) (25)		CPSNQ256	-	-	-	-	-	-	-	-

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

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

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

[illegible]

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

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

Net Interest Income Designation Field - Populated Automatically

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

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

		Projected in \$Millions								
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
18	<b>Average Rates Earned (%) (9)</b>									
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								
	Other Interest/Dividend Bearing Assets	CPSNQ021								
33	<b>Total Interest Income</b>	CPSNQ022	-	-	-	-	-	-	-	-



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

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

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

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

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

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

Footnotes to the Net Interest Income Worksheet

- (1)

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

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

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

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

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

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

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

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

Report C&I Graded, Small Business (Scored/Delinquency Managed), Corporate Card, Business 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/Line (9)														
Retail and Small Business Segment														
Domestic (24)														
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 (23) (34)			\$Millions		CPSNQ060								
Mortgages and Home Equity														
4	Average Third-Party Residential Mortgages Serviced (3)			\$Millions		CPSNQ061								
5	Residential Mortgage Originations Industry Market Size – Volume (25)			\$Millions		CPSNQ062								
6	Mortgages and Home Equity Sold during the quarter (26)		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 (31)			#		CPSNQ065								
9	Debit Card Purchase Transactions			#		CPSNQ066								
International Retail and Small Business (12)														
10	Credit Card Revenues (1)			\$Millions		CPSNQ067								
Investment Banking Segment														
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 (30)			\$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								
Sales and Trading Segment														
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	PQ 1	PQ 2	PQ 3	PQ 4	Projected 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>B. Firm Wide Metrics: PPNR Projections Worksheet</b>												
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 (22)		\$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 (32)		\$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	Projected								
				PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
C. Firm Wide Metrics: Net Interest Income Worksheet (Required only for BHCs that were required to complete the Net Interest Income Worksheet)												
50	Carrying Value of Purchased Credit Impaired (PCI) Loans	BHCKC780	\$Millions	CPSNC780								
51	Net Accretion of discount on PCI Loans included in interest Revenues		\$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								
<u>Quarter End Weighted Average Life of Assets (4) (6)</u>												
54	First Lien Residential Mortgages (in Domestic Offices) (33)		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								
<u>Quarter End Weighted Average Life of Liabilities (4) (6)</u>												
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								
77	Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS Issued by 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 (27)										
85A	Curve (if multiple terms assumed) (28)										
85B	Index rate (if single term assumed) (29)										
85C	Spread relative to the Index Rate (29)	basis points									

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CPSNQ156	
CPSNQ157	
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
<b>Footnotes to the PPNR Metrics Worksheet</b>												
(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 fo residential mortgage loans the BHC 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 <b>7C</b> 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-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	<input type="text"/>										
(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	<input type="text"/>										
(20)		List Business Segments reported on PPNR Projections Worksheet that include this item if any:										
	CPSNQ995	<input type="text"/>										
(21)		List Business Segments reported on PPNR Projections Worksheet that include this item if any:										
	CPSNQ996	<input type="text"/>										
(22)		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 <b>49</b> 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.										
(23)		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	<input type="text"/>										
(24)		Applies to line items <b>1-9</b> ; US and Puerto Rico only.										
(25)		Total domestic mortgages originated during the quarter.										
(26)		FR Y-9C name is "Residential Mortgages Sold During the Quarter"; this metric need not be limited to Mortgages and Home Equity business line.										
(27)		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
(28)	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.										
(29)	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.										
(30)	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 latest backlog estimate.										
(31)	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											
(32)	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								
(33)	For WAL, exclude from the reported number Loans Held For Sale										
(34)	Note if this item includes any contra-revenues other than Rewards/Partner Sharing (e.g. Marketing Expense Amortization)										
CPSNR028											