## 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, and Supervisory Stress* - 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.
Any questions should be directed to info@CCAR.frb.org.

| | |
|---|---|
| **Institution Name:** | BHC ABC Inc. |
| **RSSD ID:** | 1234567 |
| **Source:** | BHC |
| **Submission Date (MM/DD/YYYY):** | |
| **When Received:** | 9/16/15 10:57 AM |

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

BHC Baseline

Briefly describe the scenario below:

**BHC General RWA Worksheet: BHC ABC Inc. in BHC Baseline**

| | | Schedule HC-R (Part II) reference multiplied by applicable credit conversion factor and/or risk | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| **General Credit Risk (including counterparty credit risk and non-trading credit risk) (General risk-based capital rules)** | | | | | | | | | | | | |
| 1 | Cash and due from depository institutions | bhck0010 | | | | | | | | | | |
| 2 | Held-to-maturity securities (HTM) | bhcx1754 | | | | | | | | | | |
| 3 | Available-for-sale securities (AFS) | bhcx1773 | | | | | | | | | | |
| 4 | Federal funds sold and securities purchased under agreements to resell | bhckc225 | | | | | | | | | | |
| 5 | Loans and leases | bhct5369+bhctb528-bhcx3123 | | | | | | | | | | |
| 6 | Derivative contracts | bhcea167 | | | | | | | | | | |
| 7 | Unused commitments with an original maturity exceeding one year | bhck6572 | | | | | | | | | | |
| 8 | Unused commitments with an original maturity of one year or less to asset-backed commercial paper conduits | bhckg591 | | | | | | | | | | |
| 9 | Other off-balance-sheet | bhckb546+bhct6570+bhct3411+bhck3429+bhct3433+bhcta250+bhckb541+bhckb675+bhckb681 | | | | | | | | | | |
| 10 | Other credit risk | bhcx3545+bhckb639 | | | | | | | | | | |
| 11 | **General Credit RWA (sum of lines 1 through 10)** | | _____ | _____ | _____ | _____ | _____ | _____ | _____ | _____ | _____ | _____ |

| | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| ~~**Market Risk**~~ | | | | | | | | | | | |
| ~~12 VaR-based capital requirement~~ | | | | | | | | | | | |
| ~~13 Stressed VaR-based capital requirement~~ | | | | | | | | | | | |
| ~~14 Incremental risk capital requirement~~ | | | | | | | | | | | |
| ~~15 Comprehensive risk capital requirement (excluding non-modeled correlation)~~ | | | | | | | | | | | |
| ~~16 Non-modeled Securitization~~ | | ~~_____~~ | ~~_____~~ | ~~_____~~ | ~~_____~~ | ~~_____~~ | ~~_____~~ | ~~_____~~ | ~~_____~~ | ~~_____~~ | ~~_____~~ |
| ~~17 Net Long~~ | | | | | | | | | | | |
| ~~18 Net Short~~ | | | | | | | | | | | |
| ~~19 Specific risk add-on (excluding securitization and correlation)~~ | | ~~_____~~ | ~~_____~~ | ~~_____~~ | ~~_____~~ | ~~_____~~ | ~~_____~~ | ~~_____~~ | ~~_____~~ | ~~_____~~ | ~~_____~~ |
| ~~20 Sovereign debt positions~~ | | | | | | | | | | | |
| ~~21 Government sponsored entity debt positions~~ | | | | | | | | | | | |
| ~~22 Depository institution, foreign bank, and credit union debt positions~~ | | | | | | | | | | | |
| ~~23 Public sector entity debt positions~~ | | | | | | | | | | | |
| ~~24 Corporate debt positions~~ | | | | | | | | | | | |
| ~~25 Equity~~ | | | | | | | | | | | |
| ~~26 Capital requirement for de minimis exposures~~ | | | | | | | | | | | |
| ~~27 **Market risk equivalent assets**~~ | ~~*bhck1651*~~ | ~~_____~~ | ~~_____~~ | ~~_____~~ | ~~_____~~ | ~~_____~~ | ~~_____~~ | ~~_____~~ | ~~_____~~ | ~~_____~~ | ~~_____~~ |
| ~~28 **Excess allowance for loan and lease losses (General risk-based capital rules)**~~ | ~~*bhcka222*~~ | | | | | | | | | | |

**BHC Standardized RWA Worksheet: BHC ABC Inc. in BHC Baseline**

| | | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | **Standardized Approach (Revised regulatory capital rule, July 2013)** | | | | | | | | | | |
| | **Balance Sheet Asset Categories** | | | | | | | | | | |
| 1 | Cash and balances due from depository institutions | | | | | | | | | | |
| 2a | Securities (excluding securitizations): Held-to-maturity | | | | | | | | | | |
| 2b | Securities (excluding securitizations): Available-for-sale | | | | | | | | | | |
| 3a | Federal funds sold | | | | | | | | | | |
| 3b | Securities purchased under agreements to resell | | | | | | | | | | |
| | **Loans and leases on held for sale** | | | | | | | | | | |
| 4a | Residential Mortgage exposures | | | | | | | | | | |
| 4b | High Volatility Commercial Real Estate (HVCRE) exposures | | | | | | | | | | |
| 4c | Exposures past due 90 days or more or on nonaccrual | | | | | | | | | | |
| 4d | All other exposures | | | | | | | | | | |
| | **Loans and leases, net of unearned income** | | | | | | | | | | |
| 5a | Residential mortgage exposures | | | | | | | | | | |
| 5b | High Volatility Commercial Real Estate (HVCRE) exposures | | | | | | | | | | |
| 5c | Exposures past due 90 days or more or on nonaccrual | | | | | | | | | | |
| 5d | All other exposures | | | | | | | | | | |
| 6 | Trading assets (excluding securitizations that receive standardized charges) | | | | | | | | | | |
| 7a | Separate account bank-owned life insurance | | | | | | | | | | |
| 7b | Default fund contributions to central counterparties | | | | | | | | | | |
| | **On-balance sheet securitization exposures** | | | | | | | | | | |
| 8a | Held-to-maturity securities | | | | | | | | | | |
| 8b | Available-for-sale securities | | | | | | | | | | |
| 8c | Trading assets that receive standardized charges | | | | | | | | | | |
| 8d | All other on-balance sheet securitization exposures | | | | | | | | | | |
| 9 | Off-balance sheet securitization exposures | | | | | | | | | | |
| 10 | **RWA for Balance Sheet Asset Categories (sum of items 1 though 8d)** | - | - | - | - | - | - | - | - | - | - |
| | **Derivatives and Off-Balance-Sheet Asset Categories (Excluding Securitization Exposures)** | | | | | | | | | | |
| 11 | Financial standby letters of credit | | | | | | | | | | |
| 12 | Performance standby letters of credit and transaction related contingent items | | | | | | | | | | |
| 13 | Commercial and similar letters of credit with an original maturity of one year or less | | | | | | | | | | |
| 14 | Retained recourse on small business obligations sold with recourse | | | | | | | | | | |
| 15 | Repo-style transactions (excluding reverse repos) | | | | | | | | | | |
| 16 | All other off-balance sheet liabilities | | | | | | | | | | |
| 17a | Unused commitments: Original maturity of one year or less, excluding ABCP conduits | | | | | | | | | | |
| 17b | Unused commitments: Original maturity of one year or less to ABCP conduits | | | | | | | | | | |
| 17c | Unused commitments: Original maturity exceeding one year | | | | | | | | | | |
| 18 | Unconditionally cancelable commitments | | | | | | | | | | |
| 19 | Over-the-counter derivatives | | | | | | | | | | |
| 20 | Centrally cleared derivatives | | | | | | | | | | |
| 21 | Unsettled transactions (failed trades) | | | | | | | | | | |
| 22 | **RWA for Assets, Derivatives and Off-Balance-Sheet Asset Categories (sum of items 11 through 21)** | - | - | - | - | - | - | - | - | - | - |
| 23 | **RWA for purposes of calculating the allowance for loan and lease losses 1.25 percent threshold** | | | | | | | | | | |
| | **Market Risk** | | | | | | | | | | |
| | **VaR-based capital requirement** | | | | | | | | | | |
| 24 | Previous day's VaR-based measure | | | | | | | | | | |
| 25 | Average of the immediately preceding 60 business days VaR-based measures | | | | | | | | | | |
| 26 | Multiplication factor: equal to a value of 3.00 or higher (based on backtesting) | | | | | | | | | | |
| 27 | Greater of item 24 or (item 25 multiplied by item 26) | - | - | - | - | - | - | - | - | - | - |
| | **Stressed VaR-based capital requirement** | | | | | | | | | | |
| 28 | Most recent stressed VaR-based measure | | | | | | | | | | |
| 29 | Item 26 times the average of the preceding 12 weeks stressed VaR-based measures | | | | | | | | | | |
| 30 | Greater of item 28 or item 29 | - | - | - | - | - | - | - | - | - | - |
| | **Specific risk add-on** ~~(excluding securitization and correlation)~~ | | | | | | | | | | |
| 31 | Debt positions | | | | | | | | | | |
| 32 | Equity positions | | | | | | | | | | |
| 33 | Capital requirements for securitization positions using the Simplified Supervisory Formula Approach (SSFA) or applying a specific risk-weighting factor of 100 percent | | | | | | | | | | |
| 34 | Standardized measure of specific risk add-ons for net long correlation trading positions (sum of items 31, 32, and 33) | - | - | - | - | - | - | - | - | - | - |

| | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|
| | ***Items 35 through 37 are not applicable to an institution that does not calculate a modeled measure of incremental risk.*** | | | | | | | | | | |
| | **Incremental risk capital requirement** | | | | | | | | | | |
| 35 | Most recent incremental risk measure | | | | | | | | | | |
| 36 | Average of the previous 12 weeks measure of incremental risk | | | | | | | | | | |
| 37 | Greater of item 35 or item 36 | - | - | - | - | - | - | - | - | - | - |
| | ***Items 38 through 54 are not applicable to an institution that does not have a comprehensive risk model; such an institution should go to item 55.*** | | | | | | | | | | |
| | **Comprehensive risk capital requirement** | | | | | | | | | | |
| 38 | Most recent modeled measure of all price risk | | | | | | | | | | |
| ~~28~~ | ~~Non-modeled Securitization~~ | | | | | | | | | | |
| ~~29~~ | ~~Net Long~~ | | | | | | | | | | |
| ~~30~~ | ~~Net Short~~ | | | | | | | | | | |
| | **Standardized specific risk add-ons for *net long* correlation trading positions** | | | | | | | | | | |
| 39 | Debt positions | | | | | | | | | | |
| 40 | Equity positions | | | | | | | | | | |
| 41 | Capital requirements for securitization positions using the SSFA or applying a specific risk-weighting factor of 100 percent | | | | | | | | | | |
| 42 | Standardized measure of specific risk add-ons for net long correlation trading positions (sum of items 39, 40, and 41) | - | - | - | - | - | - | - | - | - | - |
| | **Standardized specific risk add-on for *net short* correlation trading positions** | | | | | | | | | | |
| 43 | Debt positions | | | | | | | | | | |
| 44 | Equity positions | | | | | | | | | | |
| 45 | Capital requirements for securitization positions using the SSFA or applying a specific risk-weighting factor of 100 percent | | | | | | | | | | |
| 46 | Standardized measure of specific risk add-ons for net short correleation trading positions (sum of items 43, 44, and 45) | - | - | - | - | - | - | - | - | - | - |
| 47 | Standardized measure of specific risk add-ons (greater of item 42 or 46) | - | - | - | - | - | - | - | - | - | - |
| 48 | Surcharge for modeled correlation trading positions (item 47 multiplied by 0.08) | - | - | - | - | - | - | - | - | - | - |
| | ***Items 49 through 51 are to be completed for report dates before an institution has received supervisory approval of its comprehensive risk model effectiveness*** | | | | | | | | | | |
| 49 | Most recent standardized comprehensive risk measure (sum of items 38 and 48) | - | - | - | - | - | - | - | - | - | - |
| 50 | Average standardized comprehensive risk measure over the previous 12 weeks | | | | | | | | | | |
| 51 | Standardized comprehensive risk measure (greater of item 49 or 50) | - | - | - | - | - | - | - | - | - | - |
| | ***Items 52 through 54 are to be completed after an institution has received supervisory approval of its comprehensive risk model effectiveness*** | | | | | | | | | | |
| 52 | Most recent standardized comprehensive risk measure (sum of items 38 and 48) | - | - | - | - | - | - | - | - | - | - |
| 53 | Average standardized comprehensive risk measure over the previous 12 weeks | | | | | | | | | | |
| 54 | Standardized comprehensive risk measure (greater of item 52 or 53) | - | - | - | - | - | - | - | - | - | - |
| | **De minimis positions and other adjustments** | | | | | | | | | | |
| 55 | Capital requirement for all *de minimis* exposures | | | | | | | | | | |
| 56 | Additional capital requirement | | | | | | | | | | |
| 57 | Sum of items 55 and 56 | - | - | - | - | - | - | - | - | - | - |
| | **Market risk-weighted assets** | | | | | | | | | | |
| 57 | Standardized market risk-weighted assets: Sum of items 27, 30, 34, 37 (if applicable), 51 or 54 (as appropriate), and 57, all multiplied by 12.5 | - | - | - | - | - | - | - | - | - | - |
| 58 | **Risk-weighted assets before deductions for excess allowance of loan and lease losses and allocated risk transfer risk reserve (sum of items 22 and 57)** | - | - | - | - | - | - | - | - | - | - |
| 59 | **LESS: Excess allowance for loan and lease losses** | | | | | | | | | | |
| 60 | **LESS: Allocated transfer risk reserve** | | | | | | | | | | |
| 61 | **Total risk-weighted assets (item 58 minus items 59 and 60)** | - | - | - | - | - | - | - | - | - | - |
| | **Memoranda Items -- Derivatives** | | | | | | | | | | |
| 62 | Current credit exposure across all derivative contracts covered by the regulatory capital rule | | | | | | | | | | |
| 63 | **Notional principal amounts of over-the-counter derivative contracts (sum of lines 64a through 64g)** | - | - | - | - | - | - | - | - | - | - |
| 64a | Interest rate | | | | | | | | | | |
| 64b | Foreign exchange rate and gold | | | | | | | | | | |
| 64c | Credit (investment grade reference asset) | | | | | | | | | | |
| 64d | Credit (non-investment grade reference asset) | | | | | | | | | | |
| 64e | Equity | | | | | | | | | | |
| 64f | Precious metals (except gold) | | | | | | | | | | |
| 64g | Other | | | | | | | | | | |

**BHC Advanced RWA Worksheet: BHC ABC Inc. in BHC Baseline**

***Please note that for purposes of CCAR 2015, BHCs are not required to complete the following worksheet.***

| | | FFIEC 101 reference | 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 |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| | **Advanced Approaches Credit Risk (Including CCR and non-trading credit risk), with 1.06 scaling factor and Operational Risk** | | | | | | | | | | | |
| 1 | **Credit RWA** | *Sum of AABGJ151, AABGJ198* | - | - | - | - | - | - | - | - | - | - |
| 2 | Wholesale Exposures | | - | - | - | - | - | - | - | - | - | - |
| | Corporate | | | | | | | | | | | |
| 3 | Balance Sheet Amount | *AABBJ124* | | | | | | | | | | |
| 4 | RWA | *AABGJ124* | | | | | | | | | | |
| | Bank | | | | | | | | | | | |
| 5 | Balance Sheet Amount | *AABBJ125* | | | | | | | | | | |
| 6 | RWA | *AABGJ125* | | | | | | | | | | |
| | Sovereign | | | | | | | | | | | |
| 7 | Balance Sheet Amount | *AABBJ126* | | | | | | | | | | |
| 8 | RWA | *AABGJ126* | | | | | | | | | | |
| | IPRE | | | | | | | | | | | |
| 9 | Balance Sheet Amount | *AABBJ127* | | | | | | | | | | |
| 10 | RWA | *AABGJ127* | | | | | | | | | | |
| | HVCRE | | | | | | | | | | | |
| 11 | Balance Sheet Amount | *AABBJ128* | | | | | | | | | | |
| 12 | RWA | *AABGJ128* | | | | | | | | | | |
| 13 | Counterparty Credit Risk | | - | - | - | - | - | - | - | - | - | - |
| 14 | RWA of eligible margin loans, repostyle transactions and OTC derivatives with crossproduct netting—EAD adjustment method | *AABGJ129* | | | | | | | | | | |
| 15 | RWA of eligible margin loans, repostyle transactions and OTC derivatives with crossproduct netting—collateral reflected in LGD | *AABGJ130* | | | | | | | | | | |
| 16 | RWA of eligible margin loans, repostyle transactions—no cross-product netting—EAD adjustment method | *AABGJ131* | | | | | | | | | | |
| 17 | RWA of eligible margin loans, repostyle transactions—no cross-product netting—collateral reflected in LGD | *AABGJ132* | | | | | | | | | | |
| 18 | RWA of OTC derivatives—no cross-product netting—EAD adjustment method | *AABGJ133* | | | | | | | | | | |
| 19 | RWA of OTC derivatives—no crossproduct netting—collateral reflected in LGD | *AABGJ134* | | | | | | | | | | |
| 20 | Retail Exposures | | - | - | - | - | - | - | - | - | - | - |
| | Residential mortgage— closed-end first lien exposures | | | | | | | | | | | |
| 21 | Balance Sheet Amount | *AABBJ135* | | | | | | | | | | |
| 22 | RWA | *AABGJ135* | | | | | | | | | | |
| | Residential mortgage— closed-end junior lien exposures | | | | | | | | | | | |
| 23 | Balance Sheet Amount | *AABBJ136* | | | | | | | | | | |
| 24 | RWA | *AABGJ136* | | | | | | | | | | |
| | Residential mortgage—revolving exposures | | | | | | | | | | | |
| 25 | Balance Sheet Amount | *AABBJ137* | | | | | | | | | | |
| 26 | RWA | *AABGJ137* | | | | | | | | | | |
| | Qualifying revolving exposures | | | | | | | | | | | |
| 27 | Balance Sheet Amount | *AABBJ138* | | | | | | | | | | |
| 28 | RWA | *AABGJ138* | | | | | | | | | | |
| | Other retail exposures | | | | | | | | | | | |
| 29 | Balance Sheet Amount | *AABBJ139* | | | | | | | | | | |
| 30 | RWA | *AABGJ139* | | | | | | | | | | |
| | Securitization Exposures (72 Federal Register 69288, December 7, 2007) | | | | | | | | | | | |
| 31 | Balance Sheet Amount | *Sum of AABBJ140, AABBJ141, AABBJ142* | | | | | | | | | | |
| 32 | RWA | *Sum of AABGJ140, AABGJ141, AABGJ142, AABGJ143* | | | | | | | | | | |
| 33 | Securitization Exposures (Revised regulatory capital rule, July 2013) | | - | - | - | - | - | - | - | - | - | - |
| | Subject to supervisory formula approach (SFA) | | | | | | | | | | | |
| 34 | Balance Sheet Amount | | | | | | | | | | | |
| 35 | RWA | | | | | | | | | | | |
| | Subject to simplified supervisory formula approach (SSFA) | | | | | | | | | | | |
| 36 | Balance Sheet Amount | | | | | | | | | | | |
| 37 | RWA | | | | | | | | | | | |
| | Subject to 1,250% risk-weight | | | | | | | | | | | |
| 38 | Balance Sheet Amount | | | | | | | | | | | |
| 39 | RWA | | | | | | | | | | | |
| 40 | Cleared Transactions (Revised regulatory capital rule, July 2013) | | - | - | - | - | - | - | - | - | - | - |
| | Derivative contracts and netting sets to derivatives | | | | | | | | | | | |
| 41 | Balance Sheet Amount | | | | | | | | | | | |
| 42 | RWA | | | | | | | | | | | |
| | Repo-style transactions | | | | | | | | | | | |
| 43 | Balance Sheet Amount | | | | | | | | | | | |
| 44 | RWA | | | | | | | | | | | |
| | Default fund contributions | | | | | | | | | | | |
| 45 | Balance Sheet Amount | | | | | | | | | | | |
| 46 | RWA | | | | | | | | | | | |

| | | | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| 47 | Equity Exposures RWA | *Sum of AABGJ144, AABGJ145,AABGJ146* | | | | | | | | | | |
| | Other Assets | | | | | | | | | | | |
| 48 | Balance Sheet Amount | *Sum of AABBJ147, AABBJ148, AABBJ149* | | | | | | | | | | |
| 49 | RWA | *Sum of AABGJ147, AABGJ148, AABGJ149* | | | | | | | | | | |
| 50 | CVA Capital Charge (risk-weighted asset equivalent)(Revised regulatory capital rule, July 2013) | | - | - | - | - | - | - | - | - | - | - |
| 51 | Advanced CVA Approach | | - | - | - | - | - | - | - | - | - | - |
| 52 | Unstressed VaR with Multipliers | | | | | | | | | | | |
| 53 | Stressed VaR with Multipliers | | | | | | | | | | | |
| 54 | Simple CVA Approach | | | | | | | | | | | |
| 55 | Assets subject to the general risk-based capital requirements | *AABGJ198* | | | | | | | | | | |
| | **Operational RWA** | | | | | | | | | | | |
| 56 | Operational RWA | *AABGJ154* | | | | | | | | | | |
| 57 | Total risk-based capital requirement for operational risk without dependence assumptions | *AASAJ084* | | | | | | | | | | |
| **Market Risk** | | | | | | | | | | | | |
| 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** | *bhck1651* | - | - | - | - | - | - | - | - | - | - |
| 74 | **Other RWA** | | | | | | | | | | | |
| 75 | **Excess eligible credit reserves not included in tier 2 capital** | *AABGJ152* | | | | | | | | | | |
| 76 | **Total RWA** | | - | - | - | - | - | - | - | - | - | - |