FR Y-14A Schedule A - Summary

Summary Submission Cover Sheet

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

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

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

Please do not change the structure of this workbook.

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

Institution Name:	
RSSD ID:	
Source:	BHC, SLHC, or IHC
Submission Date (MM/DD/YYYY):	
When Received:	
Please indicate the scenario associated with to	nis submission using the following drop-down menu:

Actual in \$Millions

Projected in \$Millions as of date PQ 1 PQ 2 PQ 3 PQ 4 PQ 5 PQ 6 PQ 7 PQ8 PQ 9 Item 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 CASIP412 CPSIP412 7 HELOCS 8 CRE Loans CASIP524 CPSIP524 CPSIP525 9 Construction CASIP525 10 Multifamily CASIP526 CPSIP526 11 Nonfarm, Non-residential CASIP527 CPSIP527 12 Owner-Occupied CASIP528 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-Occupied CASIP537 24 Loans Secured by Farmland CASIP538 CPSIP538 25 C&I Loans CASIP539 CPSIP539 26 C&I Graded CASIP540 CPSIP540 27 Small Business (Scored/Delinquency Managed) CASIP541 CPSIP541 28 Business and Corporate Card CASIP542 CPSIP542 29 Credit Cards CASIP543 CPSIP543 30 Other Consumer CASIP544 CPSIP544 31 Auto Loans CASIP545 CPSIP545 32 Student Loans CASIP496 CPSIP496 33 Other loans backed by securities (non-purpose lending) CASIP546 CPSIP546 34 Other CASIP547 CPSIP547 35 Other Loans CASIP548 CPSIP548 36 Loans to Foreign Governments CASIP549 CPSIP549 37 Agricultural Loans CASIP550 CPSIP550 38 Loans for purchasing or carrying securities (secured or unsecured) CASIP551 CPSIP551 39 Loans to Depositories and Other Financial Institutions CASIP552 CPSIP552 40 All Other Loans and Leases CASIP553 CPSIP553 41 All Other Loans (exclude consumer loans) CASIP554 CPSIP554 42 All Other Leases CASIP555 CPSIP555 43 Total Loans and Leases CASIP556 CPSIP556

Sums in \$Millions

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

Item

LOSSES ASSOCIATED WITH LOANS HELD FOR INVESTMENT AT AMORTIZED COST

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

Item

LOSSES ASSOCIATED WITH LOANS HELD FOR INVESTMENT AT AMORTIZED COST

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

Actual in

			Actual in										
			\$Millions					Proje	cted in \$Mil	llions			
Item			as of date		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	LOSSES ASSOCIATED WITH HELD FOR SALE LOANS AND LOANS ACCOUNTED FOR U	JNDER THE FAIR	VALUE OPTION										
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	-	-	-	-	-	-	-	-	-
	TRADING ACCOUNT												
	Trading MTM Losses			CPSIP571									
	Trading-Issuer Default Losses			CPSIP572									
	Counterparty Credit MTM Losses (CVA losses)			CPSIP573									
	Counterparty Default losses			CPSIP574									
62	Total Trading and Counterparty			CPSIP576	-	-	-	-	-	-	-	-	-
	OTHER LOSSES	0.4516345		CDC1CD4C	-	-	-	-	-	-	-		
	Goodwill impairment	CASIC216 CASIP577		CPSIC216 CPSIP577	-	-	-	-	-	-	-	-	-
	Valuation Adjustment for firm's own debt under fair value option (FVO)	CASIP577 CASIP578		CPSIP577 CPSIP578	-	-	-	-	-	-	-	-	-
	Other losses (describe in supporting documentation) Total Other Losses	CASIP578 CASIP579		CPSIP578	-	-				-	-		-
00	Total Other Losses	CASIP579		CPSIP5/9	-	-	-	-	=		-	-	-
67	Total Losses	CASIP580		CPSIP580	-				-		-		-
٠,	10441 200000	C/1511 500		C: 5:: 500									
	ALLOWANCE FOR LOAN and LEASE LOSSES (1)												
68	Total allowance for loan and lease losses, prior quarter	CASIKU69		CPSIKU69	-	-	-	-	-	-	-	-	-
	ALLL, prior quarter	CASIP581		CPSIP581	-	-	-	-	-	-	-	-	-
68b	Allowance for credit losses on held-to-maturity debt securities, prior quarter (2)	CASIKU70		CPSIKU70									
	Allowance for credit losses on available-for-sale debt securities, prior quarter (2)	CASIKU71		CPSIKU71									
68d	Allowance for credit losses on all other financial assets, prior quarter (2)	CASIKU72		CPSIKU72									
69	Real Estate Loans (in Domestic Offices)	CASIP582		CPSIP582	-	-	-	-	-	-	-	-	-
	Residential Mortgages	CASIP583		CPSIP583		-	-	-	-	-		-	-
	First Lien Mortgages	CASIP584		CPSIP584									
	Closed-End Junior Liens	CASIP585		CPSIP585									
	HELOCs	CASIP586		CPSIP586									
	CRE Loans	CASIP587		CPSIP587	-	-	-	-	-	-	-	-	-
	Construction	CASIP588		CPSIP588									
	Multifamily	CASIP589		CPSIP589									
	Nonfarm, Non-residential	CASIP590		CPSIP590									

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

ALLOWANCE FOR LOAN and LEASE LOSSES (1)

- 68 Total allowance for loan and lease losses, prior quarter
- 68a ALLL, prior quarter
- 68b Allowance for credit losses on held-to-maturity debt securities, prior quarter (2)
- 68c Allowance for credit losses on available-for-sale debt securities, prior quarter (2)
- 68d Allowance for credit losses on all other financial assets, prior quarter (2)
- 69 Real Estate Loans (in Domestic Offices)
- 70 Residential Mortgages
- 71 First Lien Mortgages
- 72 Closed-End Junior Liens
- 73 HELOCs
- 74 CRE Loans
- 75 Construction 76 Multifamily
- 77 Nonfarm, Non-residential

Item

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

- 44 Real Estate Loans (in Domestic Offices)
- 45 First Lien Mortgages
- 46 Second / Junior Lien Mortgages
- 47 CRE Loans
- 48 Loans Secured by Farmland
- 49 Real Estate Loans (Not in Domestic Offices)
- 50 Residential Mortgages
- 51 CRE Loans
- 52 Loans Secured by Farmland
- 53 C&I Loans
- 54 Credit Cards
- 55 Other Consumer56 All Other Loans and Leases
- 57 Total Loans Held for Sale and Loans Accounted for under the Fair Value Option

TRADING ACCOUNT

- 58 Trading MTM Losses
- 59 Trading-Issuer Default Losses
- 60 Counterparty Credit MTM Losses (CVA losses)
- 61 Counterparty Default losses
- 62 Total Trading and Counterparty

OTHER LOSSES

- 63 Goodwill impairment
- 64 Valuation Adjustment for firm's own debt under fair value option (FVO)
- 65 Other losses (describe in supporting documentation)
- 66 Total Other Losses
- 67 Total Losses

ALLOWANCE FOR LOAN and LEASE LOSSES (1)

- 68 Total allowance for loan and lease losses, prior quarter
- 88a ALLL, prior quarter
- 68b Allowance for credit losses on held-to-maturity debt securities, prior quarter (2)
- 68c Allowance for credit losses on available-for-sale debt securities, prior quarter (2)
- 68d Allowance for credit losses on all other financial assets, prior quarter (2)
- 69 Real Estate Loans (in Domestic Offices)
- 70 Residential Mortgages
- 71 First Lien Mortgages
- 72 Closed-End Junior Liens
- 73 HELOCs
- 74 CRE Loans
- 75 Construction
- 76 Multifamily77 Nonfarm, Non-residential

Item

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

- 44 Real Estate Loans (in Domestic Offices)
- 45 First Lien Mortgages
- 46 Second / Junior Lien Mortgages
- 47 CRE Loans
- 48 Loans Secured by Farmland
- 49 Real Estate Loans (Not in Domestic Offices)
- 50 Residential Mortgages
- 51 CRE Loans
- 52 Loans Secured by Farmland
- 53 C&I Loans
- 54 Credit Cards
- 55 Other Consumer56 All Other Loans and Leases
- 57 Total Loans Held for Sale and Loans Accounted for under the Fair Value Option

TRADING ACCOUNT

- 58 Trading MTM Losses
- 59 Trading-Issuer Default Losses
- 60 Counterparty Credit MTM Losses (CVA losses)
- 61 Counterparty Default losses
- 62 Total Trading and Counterparty

OTHER LOSSES

- 63 Goodwill impairment
- 64 Valuation Adjustment for firm's own debt under fair value option (FVO)
- 65 Other losses (describe in supporting documentation)
- 66 Total Other Losses
- 67 Total Losses

ALLOWANCE FOR LOAN and LEASE LOSSES (1)

- 68 Total allowance for loan and lease losses, prior quarter
- 88a ALLL, prior quarter
- 68b Allowance for credit losses on held-to-maturity debt securities, prior quarter (2)
- 68c Allowance for credit losses on available-for-sale debt securities, prior quarter (2)
- 68d Allowance for credit losses on all other financial assets, prior quarter (2)
- 69 Real Estate Loans (in Domestic Offices)
- 70 Residential Mortgages
- 71 First Lien Mortgages
- 72 Closed-End Junior Liens
- 73 HELOCs
- 74 CRE Loans
- 75 Construction
- 76 Multifamily77 Nonfarm, Non-residential

			Actual in										
Item			\$Millions as of date		PQ 1	PQ 2	PQ 3	Proje PQ 4	cted in \$Mil PQ 5	llions PQ 6	PQ 7	PQ 8	PQ 9
	I a constant de la Caracteria de la Cara	CACIDEOA	as or uate	CDCIDE04	rqı	rųz	rųs	rq 4	rqs	rqu	rų /	rqo	rųs
78	Loans Secured by Farmland	CASIP591		CPSIP591	-	-	-	-	-	-	-	-	-
79	Real Estate Loans (Not in Domestic Offices)	CASIP592		CPSIP592	-	-	-	-	-	-	-	-	-
80	Residential Mortgages	CASIP593		CPSIP593									
81	CRE Loans	CASIP594		CPSIP594									
	Farmland	CASIP595		CPSIP595	-	-	_	-		-	-	-	-
83	C&I Loans	CASIP596		CPSIP596 CPSIP597	-	-	-	-	-	-	-	-	-
84	C&I Graded	CASIP597											
85	Small Business (Scored/Delinquency Managed)	CASIP598		CPSIP598									
86	Corporate and Business Cards	CASIP599		CPSIP599									
87	Credit Cards	CASIP600		CPSIP600									
88	Other Consumer	CASIP601		CPSIP601									
89	All Other Loans and Leases	CASIP602		CPSIP602									
90	Unallocated	CASIP603		CPSIP603									
91	Total Provisions during the quarter	CASIKU79		CPSIKU79	-	-	-	-	-	-	-	-	-
91a	Provisions for loan and lease losses during the quarter (3)	CASI4230		CPSI4230									
91b	Provisions for credit losses on held-to-maturity debt securities during the quarter	CACITATION		CDCIIVIOO									
	(4)	CASIKU80		CPSIKU80									
91c	Provisions for credit losses on available-for-sale debt securities during the quarter			CDCUM IO.									
	(4)	CASIKU81		CPSIKU81									
91d	Provisions for credit losses on all other financial assets during the quarter (4)	CASIKU82		CPSIKU82									
92	Real Estate Loans (in Domestic Offices)	CASIP604		CPSIP604	-	-	-	-	-	-	-	-	-
93	Residential Mortgages	CASIP605		CPSIP605	-	-	-	-	-	-	-	-	-
94	First Lien Mortgages	CASIP606		CPSIP606									
95	Closed-End Junior Liens	CASIP607		CPSIP607									
	HELOCs	CASIP608		CPSIP608									
97	CRE Loans	CASIP609		CPSIP609	-	-	-	-	-	-	-	-	-
98	Construction	CASIP610		CPSIP610									
99	Multifamily	CASIP611		CPSIP611									
100	Nonfarm, Non-residential	CASIP612		CPSIP612									
	Loans Secured by Farmland	CASIP613		CPSIP613									
102	Real Estate Loans (Not in Domestic Offices)	CASIP614		CPSIP614	-	-	-	-	-	-	-	-	-
103	Residential Mortgages	CASIP615		CPSIP615									
104	CRE Loans	CASIP616		CPSIP616									
105	Farmland	CASIP617		CPSIP617									
106	C&I Loans	CASIP618		CPSIP618	-	-	-	-	-	-	-	-	-
107	C&I Graded	CASIP619		CPSIP619									
108	Small Business (Scored/Delinquency Managed)	CASIP620		CPSIP620									
109	Corporate and Business Cards	CASIP621		CPSIP621									
110	Credit Cards	CASIP622		CPSIP622									
111	Other Consumer	CASIP623		CPSIP623									
112	All Other Loans and Leases	CASIP624		CPSIP624									
113	Unallocated	CASIP625		CPSIP625									
	Total Net charge-offs during the quarter	CASIKU83		CPSIKU83	-	-			-	-	-	-	
	Net charge-offs during the quarter on loans and leases (5)	CASIP626		CPSIP626	-	-	-	-	-	-	-	-	-
	Net charge-offs during the quarter on held-to-maturity debt securities (6)	CASIKU84		CPSIKU84									
	Net charge-offs during the quarter on available-for-sale debt securities (6)	CASIKU85		CPSIKU85									
	Net charge-offs during the quarter on all other financial assets (6)	CASIKU86		CPSIKU86									
115	Total Other ALLL Changes	CASIKU87		CPSIKU87	-	-	-	-	-	-	-	-	-
	Other ALLL Changes (7)	CASIP627		CPSIP627									
115b	Other allowances for credit losses changes on held-to-maturity debt securities (8)	CASIKU88		CPSIKU88									
115c	Other allowances for credit losses changes on available-for-sale debt securities (8)	CASIKU89		CPSIKU89									
115d	Other allowances for credit losses changes on all other financial assets(8)	CASIKU90		CPSIKU90									
116	Total Allowances, current quarter	CASIKU91		CPSIKU91	-	-		-	-	-	-	-	
116a	ALLL, current quarter (9)	CASI3123		CPSI3123	-	-	-	-	-	-	-	-	-
116b	Allowances for credit losses on held-to-maturity debt securities, current quarter												
1100	(10)	CASIKU92		CPSIKU92	-	-	-	-	-	-	-	-	-
116c	Allowances for credit losses on available-for-sale debt securities, current quarter												
110C	(10)	CASIKU93		CPSIKU93	-	-	-	-	-	-	-	-	-
116d	Allowances for credit losses on all other financial assets, current quarter (10)	CASIKU94		CPSIKU94	-	-			-	-	-	-	

115d Other allowances for credit losses changes on all other financial assets(8)

Allowances for credit losses on held-to-maturity debt securities, current quarter (10)

116c Allowances for credit losses on available-for-sale debt securities, current quarter (10)

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

116 Total Allowances, current quarter 116a ALLL, current quarter (9)

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

Item	
78	Loans Secured by Farmland
79	Real Estate Loans (Not in Domestic Offices)
80	Residential Mortgages
81	CRE Loans
82	Farmland
83	C&I Loans
84	C&I Graded
85	Small Business (Scored/Delinquency Managed)
86	Corporate and Business Cards
87	Credit Cards
88	Other Consumer
89	All Other Loans and Leases
90	Unallocated
91	Total Provisions during the quarter
91a	Provisions for loan and lease losses during the quarter (3)
91b	Provisions for credit losses on held-to-maturity debt securities during the quarter
910	(4)
016	Provisions for credit losses on available-for-sale debt securities during the quarter
91c	(4)
91d	Provisions for credit losses on all other financial assets during the quarter (4)
92	Real Estate Loans (in Domestic Offices)
93	Residential Mortgages
94	First Lien Mortgages
95	Closed-End Junior Liens
96	HELOCs
97	CRE Loans
98	Construction
99	Multifamily
100	Nonfarm, Non-residential
101	Loans Secured by Farmland
102	Real Estate Loans (Not in Domestic Offices)
103	Residential Mortgages
104	CRE Loans
105	Farmland
106	C&I Loans
107	C&I Graded
108	Small Business (Scored/Delinquency Managed)
	Corporate and Business Cards
110	Credit Cards
	Other Consumer
112	All Other Loans and Leases
	Unallocated
	Total Net charge-offs during the quarter
114a	Net charge-offs during the quarter on loans and leases (5)
	Net charge-offs during the quarter on held-to-maturity debt securities (6)
	Net charge-offs during the quarter on available-for-sale debt securities (6)
	Net charge-offs during the quarter on all other financial assets (6)
	Total Other ALLL Changes
	Other ALLL Changes (7)
	Other allowances for credit losses changes on held-to-maturity debt securities (8)
	Other allowances for credit losses changes on available-for-sale debt securities (8)
	Other allowances for credit losses changes on all other financial assets(8)
	Total Allowances, current quarter
116a	ALLL, current quarter (9)
116b	Allowances for credit losses on held-to-maturity debt securities, current quarter
1100	(10)
116c	Allowances for credit losses on available-for-sale debt securities, current quarter
	(10)
116d	Allowances for credit losses on all other financial assets, current quarter (10)

Item	
78	Loans Secured by Farmland
79	Real Estate Loans (Not in Domestic Offices)
80	Residential Mortgages
81	CRE Loans
82	Farmland
83	C&I Loans
84	C&I Graded
85	Small Business (Scored/Delinquency Managed)
86	Corporate and Business Cards
87	Credit Cards
88	Other Consumer
89	All Other Loans and Leases
90	Unallocated
91	Total Provisions during the quarter
91a	Provisions for loan and lease losses during the quarter (3)
91b	Provisions for credit losses on held-to-maturity debt securities during the quarter
310	(4)
91c	Provisions for credit losses on available-for-sale debt securities during the quarter
310	(4)
91d	Provisions for credit losses on all other financial assets during the quarter (4)
92	Real Estate Loans (in Domestic Offices)
	Residential Mortgages
	First Lien Mortgages
95	Closed-End Junior Liens
96	HELOCs
97	CRE Loans
	Construction
	Multifamily
	Nonfarm, Non-residential
101	Loans Secured by Farmland
102	Real Estate Loans (Not in Domestic Offices)
	Residential Mortgages
	CRE Loans
	Farmland
	C&I Loans
	C&I Graded
	Small Business (Scored/Delinquency Managed)
	Corporate and Business Cards
	Credit Cards
	Other Consumer
	All Other Loans and Leases
	Unallocated
	Total Net charge-offs during the quarter
	Net charge-offs during the quarter on loans and leases (5)
	Net charge-offs during the quarter on held-to-maturity debt securities (6)
	Net charge-offs during the quarter on available-for-sale debt securities (6)
	Net charge-offs during the quarter on all other financial assets (6)
	Total Other ALLL Changes
	Other ALLL Changes (7)
	Other allowances for credit losses changes on held-to-maturity debt securities (8)
	Other allowances for credit losses changes on available-for-sale debt securities (8)
	Other allowances for credit losses changes on all other financial assets(8)
	Total Allowances, current quarter
116a	ALLL, current quarter (9)
116b	Allowances for credit losses on held-to-maturity debt securities, current quarter
	(10)
116c	Allowances for credit losses on available-for-sale debt securities, current quarter
1102	(10) Allowances for credit losses on all other financial assets surrent quarter (10)
116d	Allowances for credit losses on all other financial assets, current quarter (10)



			Actual in										
			\$Millions					Proje	cted in \$Mil	llions			
Item			as of date		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ8	PQ 9
	PRE-PROVISION NET REVENUE												
117	Net interest income	CASI4074		CPSI4074	-	-	-	-	-	-	-	-	-
118	Noninterest income	CASI4079		CPSI4079	-	-	-	-	-	-	-	-	-
119	Noninterest expense	CASIP630		CPSIP630	-	-	-	-	-	-	-	-	-
120	Pre-Provision Net Revenue	CASIP631		CPSIP631	-	-	-	-	-	-	-	-	-
	CONDENSED INCOME STATEMENT												
	Pre-Provision Net Revenue	CASIP632		CPSIP632	-	-	-	-	-	-	-	-	-
		CASIKU79		CPSIKU79	-	-	-	-	-	-	-	-	-
123	Total Trading and Counterparty Losses	CASIP633		CPSIP633	-	-	-	-	-	-	-	-	-
124		CASIP634		CPSIP634	-	-	-	-	-	-	-	-	-
125	Other I/S items - describe in supporting documentation	CASIP635		CPSIP635									
126	Realized Gains (Losses) on available-for-sale securities, including OTTI (11)	CASI3196		CPSI3196									
127	Realized Gains (Losses) on held-to-maturity securities, including OTTI (11)	CASI3521		CPSI3521									
128	Income (loss) before applicable income taxes and discontinued operations	CASI4310		CPSI4310	-	-	-	-	-	-	-	-	-
129	Applicable income taxes (foreign and domestic)	CASI4302		CPSI4302			-						
130	Income (loss) before discontinued operations and other adjustments	CASI4300		CPSI4300	-	-	-	-	-	-	-	-	-
131	Discontinued operations, net of applicable income taxes	CASI4320		CPSI4320									
	Net income (loss) attributable to BHC and minority interests	CASIG104		CPSIG104	-		_					-	-
132	Net income (1033) attributable to bric and minority interests	CASIG104		CF3IG104									
133	Net income (loss) attributable to minority interests	CASIG103		CPSIG103									
134	Net income (loss) attributable to BHC	CASI4340		CPSI4340	-	-	-	-	-	-	-	-	-
135	Effective Tax Rate (%)	CASIP636		CPSIP636	-na-	-na-	-na-	-na-	-na-	-na-	-na-	-na-	-na-
	REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES												
136	Reserve, prior quarter	CASIP637		CPSIP637	-	-	-	-	-	-	-	-	-
137	Provisions during the quarter	CASIP638		CPSIP638	-	-	-	-	-	-	-	-	-
138	Net charges during the quarter	CASIP195		CPSIP195	-	-	-	-	-	-	-	-	-
139	Reserve, current quarter	CASIP639		CPSIP639	-	-	-	-	-	-	-	-	-

			Sums in \$Millions	;
Item		PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
	PRE-PROVISION NET REVENUE			
117	Net interest income	-	-	-
118	Noninterest income	-	-	-
119	Noninterest expense	-	-	-
120	Pre-Provision Net Revenue	-	-	-
	CONDENSED INCOME STATEMENT			
121	Pre-Provision Net Revenue	-	-	-
122	Provisions during the quarter	-	-	-
123	Total Trading and Counterparty Losses	-	-	-
124	Total Other Losses	-	-	-
125	Other I/S items - describe in supporting documentation	-	-	-
126	Realized Gains (Losses) on available-for-sale securities, including OTTI (11)			
127	Realized Gains (Losses) on held-to-maturity securities, including OTTI (11)			
128	Income (loss) before applicable income taxes and discontinued operations	-	-	-
129	Applicable income taxes (foreign and domestic)	-	-	-
130	Income (loss) before discontinued operations and other adjustments	-	-	-
131	The state of the s	-	-	-
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	-	-	-
425				
135	Effective Tax Rate (%)	-na-	-na-	-na-
	DEDUCCIONE DECEDITE (LIABILITY FOR MACRICAGE DEDUCAND MARRANTIES			
120	REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES			
136 137	Reserve, prior quarter Provisions during the quarter		-	-
137	Net charges during the quarter		-	-
138	• •		-	-
139	neserve, current quarter			

Item

PRE-PROVISION NET REVENUE

- 117 Net interest income
- 118 Noninterest income
- 119 Noninterest expense
- 120 Pre-Provision Net Revenue

CONDENSED INCOME STATEMENT

- 121 Pre-Provision Net Revenue
- 122 Provisions during the quarter
- 123 Total Trading and Counterparty Losses
- 124 Total Other Losses
- 125 Other I/S items describe in supporting documentation
- 126 Realized Gains (Losses) on available-for-sale securities, including OTTI (11)
- 127 Realized Gains (Losses) on held-to-maturity securities, including OTTI (11)
- 128 Income (loss) before applicable income taxes and discontinued operations
- 129
 Applicable income taxes (foreign and domestic)

 130
 Income (loss) before discontinued operations and other adjustments
- 131 Discontinued operations, net of applicable income taxes
- 132 Net income (loss) attributable to BHC and minority interests
- 133 Net income (loss) attributable to minority interests
 134 Net income (loss) attributable to BHC
- 135 Effective Tax Rate (%)

REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES

- 136 Reserve, prior quarter
- 137 Provisions during the quarter
- 138 Net charges during the quarter
- 139 Reserve, current quarter

Item

PRE-PROVISION NET REVENUE

- 117 Net interest income
- 118 Noninterest income
- 119 Noninterest expense
- 120 Pre-Provision Net Revenue

CONDENSED INCOME STATEMENT

- 121 Pre-Provision Net Revenue
- 122 Provisions during the quarter
- 123 Total Trading and Counterparty Losses
- 124 Total Other Losses
- 125 Other I/S items describe in supporting documentation
- 126 Realized Gains (Losses) on available-for-sale securities, including OTTI (11)
- 127 Realized Gains (Losses) on held-to-maturity securities, including OTTI (11)
- 128 Income (loss) before applicable income taxes and discontinued operations
- 129
 Applicable income taxes (foreign and domestic)

 130
 Income (loss) before discontinued operations and other adjustments
- 131 Discontinued operations, net of applicable income taxes
- 132 Net income (loss) attributable to BHC and minority interests
- 133 Net income (loss) attributable to minority interests
 134 Net income (loss) attributable to BHC
- 135 Effective Tax Rate (%)

REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES

- 136 Reserve, prior quarter
- 137 Provisions during the quarter
- 138 Net charges during the quarter
- 139 Reserve, current quarter

	Actual in										
	\$Millions				Proje	cted in \$Mi	llions				
Item	as of date	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	

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

Sums in \$Millions

PQ 2 - PQ 5 PQ 6 - PQ 9 9-Quarter Item

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

Item

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

Item

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

						Proie	ected in \$Millio	ons			
Iten	l		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
				Assets							
				7133013							
	SECURITIES										
1	Held to Maturity (HTM) (1)	CPSB1754									
2	Available for Sale (AFS)	CPSB1773									
3	Total Securities	CPSBP640	-	-	-	-	-	-	-	-	-
	Of which:										
4	Securitizations (investment grade)	CPSBP641									
5	Securitizations (non-investment grade)	CPSBP642									
	Total Loans and Leases										
6	Real Estate Loans (in Domestic Offices)	CPSBP643	-	-	-	-	-	-	-	-	-
7	First Lien Mortgages	CPSB5367	-	-	-	-	-	-	-	-	-
8	First Lien Mortgages	CPSBP644									
9	First Lien HELOAN	CPSBP645									
10	Second / Junior Lien Mortgages	CPSBP646	-	-	-	-	-	-	-	-	-
11	Closed-End Junior Liens	CPSB5368									
12	HELOCs	CPSB1797									
13	CRE Loans	CPSBP647	-	-	-	-	-	-	-	-	-
14	Construction	CPSBP648									
15	Multifamily	CPSB1460									
16	Nonfarm, Non-residential	CPSBP649	-	-	-	-	-	-	-	-	-
17	Owner-Occupied	CPSBF160									
18	Non-Owner-Occupied	CPSBF161									
19	Loans Secured by Farmland	CPSB1420									
20	Real Estate Loans (Not in Domestic Offices)	CPSBP650	-	-	-	-	-	-	-	-	-
21	First Lien Mortgages	CPSBP651									
22	Second / Junior Lien Mortgages	CPSBP652									
23	CRE Loans	CPSBP653	-	-	-	-	-	-	-	-	-
24	Construction	CPSBP654									
25	Multifamily	CPSBP655									
26	,	CPSBP656	-	-	-	-	-	-	-	-	-
27	Owner-Occupied	CPSBP657									
28	•	CPSBP658									
29	Loans Secured by Farmland	CPSBP659									

						Proje	ected in \$Milli	ons			
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	-	-	-	-	-	-	-	-	-

						Proje	cted in \$Milli	ons			
Item			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	LOANS HELD FOR INVESTMENT AT AMORTIZED COST										<u></u>
52	Real Estate Loans (in Domestic Offices)	CPSBP676	-	-	-	-	-	-	-	-	-
53	First Lien Mortgages	CPSBP677	-	-	-	-	-	-	-	-	-
54	First Lien Mortgages	CPSBP381	-	-	-	-	-	-	-	-	-
55	First Lien HELOAN	CPSBP389	-	-	-	-	-	-	-	-	-
56	Second / Junior Lien Mortgages	CPSBP678	-	-	-	-	-	-	-	-	-
57	Closed-End Junior Liens	CPSBP397	-	-	-	-	-	-	-	-	-
58	HELOCs	CPSBP405	-	-	-	-	-	-	-	-	-
59	CRE Loans	CPSBP679	-	-	-	-	-	-	-	-	-
60	Construction	CPSBP680									
61	Multifamily	CPSBP681									
62	Nonfarm, Non-residential	CPSBP682	-	-	-	-	-	-	-	-	-
63	Owner-Occupied	CPSBP683									
64	Non-Owner-Occupied	CPSBP684									
65	Loans Secured by Farmland	CPSBP685									
66	Real Estate Loans (Not in Domestic Offices)	CPSBP686	-	-	-	-	-	-	-	-	-
67	First Lien Mortgages	CPSBP415	-	-	-	-	-	-	-	-	-
68	Second / Junior Lien Mortgages	CPSBP423	-	-	-	-	-	-	-	-	-
69	CRE Loans	CPSBP687	-	-	-	-	-	-	-	-	-
70	Construction	CPSBP688									
71	Multifamily	CPSBP689									
72	Nonfarm, Non-residential	CPSBP690	-	-	-	-	-	-	-	-	-
73	Owner-Occupied	CPSBP691									
74	Non-Owner-Occupied	CPSBP692									
75	Loans Secured by Farmland	CPSBP693									
76	C&I Loans	CPSBP694	-	-	-	-	-	-	-	-	-
77	C&I Graded	CPSBP695									
78	Small Business (Scored/Delinquency Managed)	CPSBP696	-	-	-	-	-	-	-	-	-
79	Business and Corporate Card	CPSBP697	-	-	-	-	-	-	-	-	-
80	Credit Cards	CPSBP698	-	-	-	-	-	-	-	- 1	-

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

		Projected in \$Millions								
Item		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
109 Unearned Income on Loans	CPSB2123									
110 Allowance for Loan and Lease Losses (2)	CPSB3123	-	-	-	-	-	-	-	-	-
Loans and Leases (Held for Investment and Held for Sale), Net of Unearned Income and Allowance for Loan and Lease Losses (3)	CPSBP726	-	-	-	-	-	-	-	-	-
TRADING										
112 Trading Assets	CPSB3545									
INTANGIBLES										
113 Goodwill	CPSB3163									
114 Mortgage Servicing Rights	CPSB3164									1
115 Not applicable										
116 All Other Identifiable Intangible Assets	CPSB5507									
117 Total Intangible Assets	CPSBP727	-	-	-	-	-	-	-	-	-
OTHER	00000000		I							
118 Cash and cash equivalent	CPSBP728									
119 Federal funds sold	CPSBB987									
120 Securities purchased under agreements to resell (4)	CPSBB989									
121 Premises and Fixed Assets	CPSB2145									
122 OREO	CPSB2150	-	-	-	-	-	-	-	-	-
123 Commercial	CPSBP729									
124 Residential	CPSBP730									
125 Farmland	CPSBP731									
Collateral Underlying Operating Leases for Which the Bank is the Lessor (5)	CPSBP732	_	_	-	-	-	-	-		_
127 Autos	CPSBP733									
128 Other	CPSBP734									
129 Other Assets (6)	CPSBP735									
130 Total Other	CPSBP736	-	-	-	-	-	-	-	-	-
131 TOTAL ASSETS	CPSB2170	-	-	-	-	-	-	-	-	-

					Proje	ected in \$Milli	ons			
tem		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									
Deposits in foreign offices, Edge and Agreement subsidiaries, and IBFs	CPSBP738									
34 Deposits	CPSBP739	-	-	-	-	-	-	-	-	
Federal funds purchased and securities sold under agreements to repurchase	CPSBP740									
36 Trading Liabilities	CPSB3548									
37 Other Borrowed Money	CPSB3190									
38 Subordinated Notes and Debentures	CPSB4062									
Subordinated Notes Payable to Unconsolidated Trusts Issuing										
TruPS and TruPS Issued by Consolidated Special Purpose Entities	CPSBC699									
40 Other Liabilities	CPSB2750									
41 Memo: Allowance for off-balance sheet credit exposures	CPSBB557									
42 Total Liabilities	CPSB2948	-	-	-	-	-	-	-	-	
		Eq	uity Capital							
43 Perpetual Preferred Stock and Related Surplus	CPSB3283									
44 Common Stock (Par Value)	CPSB3230									
45 Surplus (Exclude All Surplus Related to Preferred Stock)	CPSB3240									
46 Retained Earnings	CPSB3247									
47 Accumulated Other Comprehensive Income (AOCI)	CPSBB530									
48 Other Equity Capital Components	CPSBA130									
49 Total BHC Equity Capital	CPSB3210	-	-	-	-	-	-	-	-	
50 Noncontrolling (Minority) Interests in Consolidated Subsidiaries	CPSB3000									
51 Total Equity Capital	CPSBG105	-	-	-	-	-	-	-	-	
			Other							
52 Unused Commercial Lending Commitments and Letters of Credit	CPSBP741									

Footnotes to the Balance Sheet Worksheet

- (1) Institutions that have adopted ASU 2016-13 should report item 1 net of any applicable allowance for credit losses.
- (2) For institutions that adopted ASU 2016-13, this item will represent the allowance for credit losses on loans and leases.
- (3) For institutions that adopted ASU 2016-13, this item will be net of unearned income and allowance for credit losses on loans and leases.
- (4) Institutions that adopted ASU 2016-13 should report item 120 net of any applicable allowance for credit losses.

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

- (5) depreciation. The total should correspond to the amount provided in Y-9C Schedule HC-F Line 6, item 13 in the instructions. The amount included should only reflect collateral rented under operating leases and not include collateral subject to capital/ financing type leases.
- (6) Institutions that adopted ASU 2016-13, should report item 129 net of any applicable allowance for credit losses.

	Actu \$Mill					Projo	cted in \$Mi	llions			
	as of		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	CASS0010	CPSS0010									
2a Securities (excluding securitizations): Held-to-maturity	CASS1754	CPSS1754									
2b Securities (excluding securitizations): Available-for-sale	CASS1773	CPSS1773									
3 Federal funds sold	CASSB987	CPSSB987									
Loans and leases on held for sale											
4a Residential Mortgage exposures	CASSS413	CPSSS413									
4b High Volatility Commercial Real Estate (HVCRE) exposures	CASSS419	CPSSS419									
4c Exposures past due 90 days or more or on nonaccrual	CASSS423	CPSSS423									
4d All other exposures	CASSS431	CPSSS431									
Loans and leases, net of unearned income	CASSSADO	CDCCC 420		1				I	I		
5a Residential mortgage exposures	CASSS439	CPSSS439									
5b High Volatility Commercial Real Estate (HVCRE) exposures 5c Exposures past due 90 days or more or on nonaccrual	CASSS445 CASSS449	CPSSS445 CPSSS449									
5d. All other exposures	CASSS449 CASSS457	CPSSS449 CPSSS457									
50 All other exposures	CA555457	CP353457									
6 Trading assets (excluding securitizations that receive standardized charges)	CASS3545	CPSS3545									
7a All Other assets	CASSB639	CPSSB639									
7b Separate account bank-owned life insurance	CASSR644	CPSSR644									
7c Default fund contributions to central counterparties	CASSR645	CPSSR645									
On-balance sheet securitization exposures	01000175	00000475		1				1	1		
8a Held-to-maturity securities	CASSS475	CPSSS475									
8b Available-for-sale securities	CASSS480 CASSS485	CPSSS480 CPSSS485									
8c Trading assets that receive standardized charges 8d All other on-balance sheet securitization exposures	CASSS490	CPSSS490									
80 All Other On-balance sheet securitization exposures	CA333490	CP333490									
9 Off-balance sheet securitization exposures	CASSS495	CPSSS495									
10 RWA for Balance Sheet Asset Categories (sum of items 1 though 8d)	CASSS625	- CPSSS625	-	-	-	-	-	-	-	-	-
Derivatives and Off-Balance-Sheet Asset Categories (Excluding Securitization Exposures)											
11 Financial standby letters of credit	CASSB546	CPSSB546									
12 Performance standby letters of credit and transaction related contingent items	CASS6570	CPSS6570									
13 Commercial and similar letters of credit with an original maturity of one year or less	CASS3411	CPSS3411									
14 Retained recourse on small business obligations sold with recourse	CASSA250	CPSSA250									
15 Repo-style transactions	CASSS515	CPSSS515									
16 All other off-balance sheet liabilities	CASSB681	CPSSB681									
17a Unused commitments: Original maturity of one year or less, excluding ABCP conduits	CASSS525	CPSSS525									
17b Unused commitments: Original maturity of one year or less to ABCP conduits	CASSG591	CPSSG591									
17c Unused commitments: Original maturity exceeding one year	CASS6572	CPSS6572									
18 Unconditionally cancelable commitments	CASSS540	CPSSS540									
19 Over-the-counter derivatives	CASSS626	CPSSS626									
20 Centrally cleared derivatives	CASSS627	CPSSS627									
21 Unsettled transactions (failed trades)	CASSH191	CPSSH191									

RWA for Assets, Derivatives and Off-Balance-Sheet Asset Categories (sum of items 9												
22 through 21)	CASSS628	-	CPSSS628	-	-	-	-	-	-	-	-	-
PINA for any of the letter the allowers for law and leave to 25 years.					I							
RWA for purposes of calculating the allowance for loan and lease losses 1.25 percent	CACCCEGG		CDCCCEOO									
23 threshold	CASSS580		CPSSS580									
Manada a Diala												
Market Risk 24 Value-at-risk (VaR) with Multiplier	CASSN811		CPSSN811		I							
25 Stressed VaR with Multiplier	CASSN811		CPSSN812									
25 Stressed van with Multiplier	CASSINGIZ		CP33N012									
Specific risk add-on												
26 Debt positions	CASSS305		CPSSS305									
27 Equity positions	CASSS306		CPSSS306									
Capital requirements for securitization positions using the Simplified Supervisory												
28 Formula Approach (SSFA) or applying a specific risk-weighting factor of 1250% percent	CASSS307		CPSSS307									
29 Standardized measure of specific risk add-ons (sum of items 26, 27, and 28)	CASSS311		CPSSS311									
25 Standardized ineasure of specific risk add-ons (sufficients 20, 27, and 20)	CM333311		Cr333311		_	-		-			_	_
incremental risk.												
30 Incremental risk capital requirement	CASSN813		CPSSN813									
30 merenteman isk capital requirement	CASSIVOIS		CI 3511013									
Items 31 through 36 are not applicable to an institution that does not have a comprehensive Comprehensive risk capital requirement	risk model; such	an institutio	n should go to i	tem 37.								
31 Modeled comprehensive risk measure	CASSS316		CPSSS316									
32 Standardized specific risk add-ons for net long correlation trading positions	CASSS325		CPSSS325									
33 Standardized specific risk add-on for net short correlation trading positions	CASSS333		CPSSS333									
34 Standardized measure of specific risk add-ons (greater of item 32 or 33)	CASSS335	-	CPSSS335	-	-	-	-	-	-	-	-	-
35 Surcharge for modeled correlation trading positions (item 34 multiplied by 0.08)	CASSS336	_	CPSSS336	-	_	-	-	-	-	_	-	_
36 Comprehensive risk measure requirement	CASSN814		CPSSN814									
·			L									
De minimis positions and other adjustments												
37 Capital requirement for all de minimis exposures	CASSB825		CPSSN825									
38 Additional capital requirement	CASSS344		CPSSS344									
39 Sum of items 37 and 38	CASSS345	-	CPSSS345	-	-	-	-	-	-	-	-	-
Market risk-weighted assets												
Standardized market risk-weighted assets: Sum of items 24, 25, 29, 30 (if applicable), 36 (as												
40 appropriate), and 39	CASSS581	-	CPSSS581	-	-	-	-	-	-	-	-	-
	_				1							
Risk-weighted assets before deductions for excess allowance of loan and lease losses and												
41 allocated risk transfer risk reserve (sum of items 22 and 40)	CASSB704	-	CPSSB704	-	-	-	-	-	-	-	-	-
					1							
42 LESS: Excess allowance for loan and lease losses	CASSA222		CPSSA222									
to LECC. All and a large for the manner	0.0000000		00000		I							
43 LESS: Allocated transfer risk reserve	CASS3128		CPSS3128									
44 Total viels weighted access (item 44 minus items 43 and 43)	CACCARRA		CDCCA222									
44 Total risk-weighted assets (item 41 minus items 42 and 43)	CASSA223	-	CPSSA223	-	-	-				-	-	-

Memoranda Items -- Derivatives

45 Current credit	t exposure across all	derivative	contracts covered	by the regulator	v canital rule

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

46 through 47g)

- 47a Interest rate
- 47b Foreign exchange rate and gold
- 47c Credit (investment grade reference asset)
- 47d Credit (non-investment grade reference asset)
- 47e Equity
- 47f Precious metals (except gold)
- 47g Other

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

- 49a Interest rate
- 49b Foreign exchange rate and gold
- 49c Credit (investment grade reference asset)
- 49d Credit (non-investment grade reference asset)
- 49e Equity
- 49f Precious metals (except gold)
- 49g Other

CASS8764	CPSS8764									
CASSS629	CPSSS629									
CA333029	CP333629									
	-	-	-	-	-	-	-	-	-	-
CASSS630	CPSSS630									
CASSS631	CPSSS631									
CASSS632	CPSSS632									
CASSS633	CPSSS633									
CASSS634	CPSSS634									
CASSS635	CPSSS635									
CASSS636	CPSSS636									
CASSS637	- CPSSS637	-	-	-	-	-	-	-	-	-
CASSS638	CPSSS638									
CASSS639	CPSSS639									
CASSS640	CPSSS640									
CASSS641	CPSSS641									
CASSS642	CPSSS642									
CASSS643	CPSSS643									
CASSS644	CPSSS644									

Please note that for purposes of CCAR 2019, BHCs/IHCs are not required to complete the following workshee

				Actual in										
				\$Millions f t		PO 1	00.3	00.3	<u>₽</u> _j	t \$MII	PO 6	00.7	00.0	00.0
		FFIEC 101 f				MAT	PQ 2	50.3	MA	MATE	MT P	PQ 7	PQ 8	6Ó 8
_	App h C tR k(I gCCR t g t k), th196 gf t													
	E tRWA	Sum of AABGJ151, AABGJ198	CASAN835							ļ——				
2	Wh I I E p		CASAN836		CPSAN836				I					
	C p t													
3	B l Sh t∧ t	AABBJ124	CASAN837		CPSAN837									
4	RWA	AABGJ124	CASAN838		CPSAN838									
	B—k													
5	B I Sh t∧ t	AABBJ125	CASAN839		CPSAN839									
6	RWA	AABGJ125	CASAN840		CPSAN840									
	S g													
7	B I Sh tA t	AABBJ126	CASAN841		CPSAN841									
8	RWA	AABGJ126	CASAN842		CPSAN842									
	IPRE													
9	B I Sh tA t	AABBJ127	CASAN843		CPSAN843									
10	RWA	AABGJ127	CASAN844		CPSAN844									
	HVCRE													
11	B I Sh tA t	AABBJ128	CASAN845		CPSAN845									
12	RWA	AABGJ128	CASAN846		CPSAN846									
13	C t p t C tR k		CASAN847		CPSAN847				I	l				
14	RWA figbl g l , p t l t t OTC t th p t tt g EAD j t t th	AABGJ129	CASAN848		CPSAN848									
15	RWA fighi g i , p tit t OTC t th p t tt g ii t i fi t LGD	AABGJ130	CASAN849		CPSAN849									
16	RWA fighi g i , p t i t t p t tt g EAD j t t th	AABGJ131	CASAN850		CPSAN850									
17	RWA figbl g l , p t l t t p t tt g ll t l fl t LGD	AABGJ132	CASAN851		CPSAN851									
18	RWA FOTC t p t tt g EAD j t t th	AABGJ133	CASAN852		CPSAN852									
19	RWA fOTC t p t tt g t f t LGD	AABGJ134	CASAN853		CPSAN853									
20	R t IE p		CASAN854		CPSAN854					i				
	R t t tgg l f t l p													
21	B Sh tA t	AABBJ135	CASAN855		CPSAN855									
22	RWA	AABGJ135	CASAN856		CPSAN856									
	R <u>tltggljlp</u>								-					
23	B + Sh tA t	AABBJ136	CASANS57		CPSANSS7									
24	RWA	AABGJ136	CASAN858		CPSAN858									
	 R. t tg.g. g.p.		CHOMITOSO		C1 37 11 10 3 0				-					
25	B + Sh tA t	AABBJ137	CASAN859		CPSAN859									
26	RWA	AABGJ137	CASAN860		CPSAN860									
	Q 		CHOMITOGO		C1 37 11 40 00				-					
27	B+ Sh tA t	AABBJ138	CASANS61		CPSANS61									
28	RWA	AABGJ138	CASAN862		CPSAN862									
	Oth t p		CHOMITODE		CISTATOOL				-					
29	B + Sh tA t	AABBJ139	CASAN863		CDSANSES									
20	RWA	AABGJ139	CASAN864		CPSAN864									
	Securitization Expo ures (72 Federal Register 69288, December 7, 2007)		C/IS/IIICO-I		C1 37 11 100 1				-					
		Sum of AABBJ140, AABBJ141,												
31	B Sh tA t	AABBJ142	CASAN865		CPSAN865									
	5. S. C. C		CHOMITOUS		C1 37 11 10 0 3									
		Sum of AABGJ140, AABGJ141,	1											
32	RWA	AABGJ142, AABGJ143	CASAN866		CPSAN866									
33	S t t E p R g t p t , 2013)	- ,	CASAN867		CPSAN867									
	Subject to supervisory formula approach (SEA)		C/10/11100/		210/1100/									
34	B Sh tA t		CASANSES		CPSANSES									
35	RWA		CASAN869		CPSAN869									
	Subject to simplified supervisory formula approach (SSFA)		CASANOOS		CI SANOUS				1	1				
36	B+ Sh tA t		CASAN870		CPSAN870									
37	RWA		CASAN871		CPSAN871									
٠.	S bj. tt 1,250% k ght		CASAIVO71		CI JANO71				1	1				
38	B + Sh tA t		CASAN872		CPSAN872					1				
39	RWA		CASAN873		CPSAN873									
40	CI T t R g l t pt +, 2013)		CASAN874		CPSAN874									
	D t t t tt g tt t		CHUMINO74		CI SAINO74									
41	B + Sh + Xh - ±		CASAN875		CDSAN875									
42	B+ 31 + A + + + + + + + + + + + + + + + + +		CASAN876		CPSAN876									
***	Repo style transactions		CASANO76		CPSANO76									
43	B Sh t A t		CASAN877		CPSAN877									
44	B + 		CASAN877		CPSAN878									
44	Df ltf tbt		CASANS/8		CPSAN878	1		1		1				
	b + 1(1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1 - 1													

FR Y-14A Schedule A.1.c.2 - Advanced RWA

45	Balance Sheet Amount	CASAN879		CPSAN879				T		
46	RWA	CASAN880		CPSAN880						
	Sum of AABGJ144									
47	Equity Expo ures RWA AABG/146 AABG/146	CASAN881		CPSAN881						
	Other Assets									
	Sum of AABBJ147 AABBJ148							T		
48	Balance Sheet Amount AABB/149	CASAN882		CPSAN882						
	Sum of AABG/147 AABG/148	_								
49	RWA AABG/149	CASAN883		CPSAN883						
50	CVA Capital Charge (risk weighted asset equivalent)(Revised regulatory capital rule, July 2013)	CASAN884	I	CPSAN884		 I	I	 1	I — I	I —
51	Advanced CVA Approach	CASAN885	I	CPSAN885		 I	I	 1	I — I	I —
52	Un-tressed VaR with Multipliers	CASAN886		CPSAN886						
53	Stres ed VaR with Multipliers	CASAN887		CPSAN887						
54	Simple CVA Approach	CASAN888		CPSAN888						
55	Assets subject to the general risk based capital requirement AABGI198	CASAJ198		CPSAJ198						
	Operational RWA									
56	Operational RWA AABG/154	CASAJ154		CPSAJ154						
57	Total risk based capital requirement for operational ri k without dependence assumptions AASA/084	CASAJ084		CPSAJ084						
Market										
	aR based capital requirement	CASAN811		CPSAN811						
59 S	t ressed VaR-based capital requirement	CASAN812		CPSAN812						
60 tr	ncremental risk capital requirement	CASAN813		CPSAN813						
	omprehensive risk capital requirement (excluding non-modeled correlation)	CASAN814		CPSAN814						
62 N	Ion modeled Securitization	CASAN815	I	CPSAN815		 I——			1	l —
63	Net Long	CASAN816		CPSAN816						
64	Net Short	CASAN817		CPSAN817						
	pecific risk add- on (excluding securitization and correlation)	CASAN818		CPSAN818		 				
66	Sovereign debt positions	CASAN819		CPSAN819						
67	Government sponsored entity debt positions	CASAN820		CPSAN820						
68	Depository institution, foreign bank, and credit union debt positions	CASAN821		CPSAN821						
69	Public sector entity debt positions	CASAN822		CPSAN822						
70	Corporate debt politions	CASAN823		CPSAN823						
71	Equity	CASAN824		CPSAN824						
	a pital requirement for de minimis exposure s	CASAN825		CPSAN825						
73 A	Market risk equivalent assets bhck1651	CASA1651	I	CPSA1651		 I——			1	l —
74	Oth RWA	CASAN826		CPSAN826						
75	E gb t t t 2 pt AABGJ152	CASA 152		CPSA-152						
76	T t l RWA	CASAA223		CPSAA223	l	 I——		1		1

Submission Indicator - Indicate if this Capital sub-schedule pertains CCARP005 to Capital - CCAR or Capital - DFAST Projected in \$Millions Sums in \$Millions Adjusted Starting PO 2 -PQ 6 -Item As of Date Value¹ PQ8 PQ9 PQ 1 PQ 2 PQ3 PQ 4 PQ5 PQ6 PQ7 PQ9 PQ 5 9-Quarter Schedule HI-A—Changes in Bank Holding Company Equity Capital Total bank holding company equity capital most recently reported for the end of previous QUARTER CASK3217 CPSK3217 Effect of changes in accounting principles and corrections of material accounting CPSKB507 CASKB507 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 CASK3578 Conversion or retirement of perpetual preferred stock CPSK3578 Sale of common stock: CASK3579 CPSK3579 Sale of common stock, gross CASK3580 CPSK3580 Conversion or retirement of common stock Sale of treasury stock CASK4782 CPSK4782 CASK4783 CPSK4783 10 Purchase of treasury stock CASK4356 CPSK4356 11 Changes incident to business combinations, net CASK4598 CPSK4598 12 Cash dividends declared on preferred stock 13 Cash dividends declared on common stock CASK4460 CPSK4460 14 Other comprehensive income CASKB511 CPSKB511 -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 Total bank or intermediate B24holding company equity capital end of current period (sum of items 3, 4, 5, 6, 7, 8, 9, 11, 14, 15, 16, less items 10, 12, 13) CASK3210 CPSK3210 Schedule HC-R Part I.B. per Revised Regulatory Capital Rule (12 CFR 217) CASDP838 CPSDP838 18 AOCI opt-out election? (enter "1" for Yes; enter "0" for No) Common equity tier 1 Common stock and related surplus, net of treasury stock and unearned employee stock ownership plan (ESOP) shares CASDP742 CPSDP742 CASK3247 CPSK3247 20 Retained earnings 21 Accumulated other comprehensive income (AOCI) CASDB530 CPSDB530 CASDP839 22 Common equity tier 1 minority interest includable in common equity tier 1 CPSDP839 Common equity tier 1 before adjustments and deductions (sum of items 19 CASDP840 CPSDP840 through 22) Common equity tier 1 capital: adjustments and deductions: where applicable, report all line items reflective of transition provisions CASDP841 CPSDP841 24 Goodwill net of associated deferred tax liabilities (DTLs) Intangible assets (other than goodwill and mortgage servicing assets (MSAs)), CASDP842 CPSDP842 net of associated DTLs 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.

	·	-			Projected in \$Millions									Su	ms in \$Mill	ions	
					Adjusted												
Item					Starting										PQ 2 -	PQ 6 -	
			As of Date		Value ¹	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 5	PQ 9	9-Quarter
27	AOCI related adjustments: Net unrealized gains (losses) on available-for-sale																
	securities (if a gain, report as a positive value; if a loss, report as a negative	CASDP844		CPSDP844													
	AOCI related adjustments: Net unrealized loss on available-for-sale preferred																
28	stock classified as an equity security under GAAP and available-for-sale equity																
	exposures (report loss as a positive value)	CASDP845		CPSDP845													
29	AOCI related adjustments: Accumulated net gains (losses) on cash flow hedges (if	CACDDOAC		CDCDD046													
	a gain, report as a positive value; if a loss, report as a negative value)	CASDP846		CPSDP846													
	AOCI related adjustments: Amounts recorded in AOCI attributed to defined																
30	benefit postretirement plans resulting from the initial and subsequent																
	application of the relevant GAAP standards that pertain to such plans (if a gain,	CASDP847		CPSDP847													
	report as a positive value; if a loss, report as a negative value) AOCI related adjustments: Net unrealized gains (losses) on held-to-maturity	CASDF647		CF3DF647													
21	securities that are included in AOCI (if a gain, report as a positive value; if a loss,																
31	report as a negative value)	CASDP848		CPSDP848													
	If Item 18 is "0" for "No", complete item 32 only for AOCI related adjustments.	3, 1331 040		3. 321 040													
	AOCI related adjustments: Accumulated net gain (loss) on cash flow hedges																
	included in AOCI, net of applicable tax effects, that relate to the hedging of items																
32	that are not recognized at fair value on the balance sheet (if a gain, report as a																
	positive value; if a loss, report as a negative value)	CASDP849		CPSDP849													
	Other deductions from (additions to) common equity tier capital 1 before																
	threshold-based deductions: Unrealized net gain (loss) related to changes in the																
33	fair value of liabilities that are due to changes in own credit risk (if a gain, report																
	as a positive value; if a loss, report as a negative value)	CASDQ258		CPSDQ258													
	Other deductions from (additions to) common equity tier capital 1 before																
34	threshold-based deductions: All other deductions from (additions to) common																
	equity tier 1 capital before threshold-based deductions	CASDP850		CPSDP850													
	Non-significant investments in the capital of unconsolidated financial institutions																
35	in the form of common stock that exceed the 10 percent threshold for non-																
	significant investments	CASDP851		CPSDP851													
36	Subtotal (item 23 minus items 24 through 35)	CASDP852	-	CPSDP852		-	-	-	-	-	-	-	-	-			
	Significant investments in the capital of unconsolidated financial institutions in																
37 <mark>a</mark>	•																
	common equity tier 1 capital deduction threshold (item 71)	CASKP853		CPSKP853													
	Investments in the capital of unconsolidated financial institutions, net of																
37b	associated DTLs, that exceed 25 percent common equity tier 1 capital deduction																
	threshold	CASKLF29		CPSKLF29													
38	MSAs, net of associated DTLs, that exceed the 10 percent common equity tier 1	CACUDOFA		CPSKP854													
	capital deduction threshold	CASKP854		CPSKP854													
20	DTAs arising from temporary differences that could not be realized through net																
39	operating loss carrybacks, net of related valuation allowances and net of DTLs, that exceed the 10 percent common equity tier 1 capital deduction threshold	CASKP855		CPSKP855													
	Amount of significant investments in the capital of unconsolidated financial	CASKF633		CF3KF633													
	institutions in the form of common stock; MSAs, net of associated DTLs; and																
	DTAs arising from temporary differences that could not be realized through net																
40	operating loss carrybacks, net of related valuation allowances and net of DTLs;																
	that exceeds the 15 percent common equity tier 1 capital deduction threshold																
	(item 84)	CASKP856		CPSKP856													
	Deductions applied to common equity tier 1 capital due to insufficient amount of	2												\vdash			
41	additional tier 1 capital and tier 2 capital to cover deductions	CASDP857		CPSDP857													
	Total adjustments and deductions for common equity tier 1 capital (sum of items																
42	37a through 41)	CASDP858	-	CPSDP858		-	-	-	-	-	-	-	-	-			
43	Common equity tier 1 capital (item 36 minus 42)	CASDP859	-	CPSDP859		-	-	-	-	-	-	-	-	-			
	• • • •																

					•				Sur	ns in \$Mill	ions						
					Adjusted												
Iten	1				Starting										PQ 2 -	PQ 6 -	
			As of Date		Value ¹	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 5	PQ 9	9-Quarter
	Additional tier 1 capital																
44	Additional tier 1 capital instruments plus related surplus	CASDP860		CPSDP860													
45	Non-qualifying capital instruments subject to phase out from additional tier 1 capital	CASDP861		CPSDP861													
46	Tier 1 minority interest not included in common equity tier 1 capital	CASDP862		CPSDP862													
47	Additional tier 1 capital before deductions	CASDP863		CPSDP863													
48	Additional tier 1 capital deductions	CASDP864		CPSDP864													
49	Additional tier 1 capital	CASDP865		CPSDP865													
	Tier 1 capital																
50	Tier 1 capital (sum of items 43 and 49)	CASD8274		CPSD8274		-	-	-	-		-	-	-	-			
				1			1				1	1					
	Tier 2 capital																
51	Tier 2 capital instruments plus related surplus	CASDP866		CPSDP866													
52	Non-qualifying capital instruments subject to phase out from tier 2 capital	CASDP867		CPSDP867													
53	Total capital minority interest that is not included in tier 1 capital	CASDP868		CPSDP868													
54	Allowance for loan and lease losses includable in tier 2 capital (2)	CASD5310		CPSD5310													
55	(Advanced approaches holding companies that exit parallel run only): eligible																
33	credit reserves includable in tier 2 capital	CASE5310		CPSE5310													
	Unrealized gains on available-for-sale preferred stock classified as an equity																
56	security under GAAP and available-for-sale equity exposures includable in tier 2																
	capital	CASDQ257		CPSDQ257													
57	Tier 2 capital before deductions (sum of items 51, 52, 53, 54 and 56)	CASDP870	-	CPSDP870		-	-	-	-	-	-	-	-	-			
58	(Advanced approaches holding companies that exit parallel run only): Tier 2	CACEDOZO		CDCEDOZO													
	capital before deductions Tier 2 capital deductions	CASEP870 CASDP872		CPSEP870 CPSDP872													
60	·	CASD5311	_	CPSD5311		-			-	-		-	-	-			
00	(Advanced approaches holding companies that exit parallel run only): Tier 2	CASDSSII		Cr3D3311			_		_		_	_	_	-			
61	capital	CASE5311		CPSE5311													
				1													
	Total capital																
62	Total capital, (sum of items 50 and 60)	CASD3792	-	CPSD3792		-	-	-	-	-	-	-	-	-			
-	(Advanced approaches holding companies that exit parallel run only): Total																
63	capital (sum of items 50 and 61)	CASE3792		CPSE3792													

					Projected in \$Millions Adjusted									
Iten	1		As of Date	<u> </u>	Starting Value ¹	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	Threshold Deductions Calculations Items 64-71 should only be filed by firms subject to Category I and II standards Non-significant investments in the capital of unconsolidated financial institutions in the form of common stock, net of associated DTLs													
64	Aggregate non-significant investments in the capital of unconsolidated financial institutions, including in the form of common stock, additional tier 1, and tier 2 capital	CASDR643		CPSDR643										
65	10 percent common equity tier 1 deduction threshold for non-significant investments in the capital of unconsolidated financial institutions in the form of common stock	CASDR646	-	CPSDR646		-	-	-	-	-	-	-	-	-
66	Amount of non-significant investments that exceed the 10 percent deduction threshold for non-significant investments	CASDR647	-	CPSDR647		-	-	-	-	-	-	-	-	-
	Significant investments in the capital of unconsolidated financial institutions in the form of common stock, net of associated DTLs													
67	Gross significant investments in the capital of unconsolidated financial institutions in the form of common stock Permitted offsetting short positions in relation to the specific gross holdings	CASDQ259		CPSDQ259										
68	included above Significant investments in the capital of unconsolidated financial institutions in	CASDQ260		CPSDQ260										
69	zero)	CASDQ261 CASDQ262	-	CPSDQ261 CPSDQ262		-	-	-	-	-	-	-	-	-
70 71	10 percent common equity tier 1 deduction threshold (10 percent of item 36) Amount to be deducted from common equity tier 1 due to 10 percent deduction threshold (greater of item 69 minus item 70 or zero), prior to transition	CASDQ202		CF3DQ202			-		-					
	provisions	CASDP853	-	CPSDP853		-	-	-	-	-	-	-	-	-
72	Investments in the capital of unconsolidated financial institutions (firms subject to Category III and IV standards only) Aggregate amount of investments in the capital of unconsolidated financial													
72 73	institutions, net of associated DTLs 25 percent common equity tier 1 deduction threshold (25 percent of item 36)	CASDLF18 CASDLF19	-	CPSDLF18 CPSDLF19		-	-	-	-	-	-	-	-	-
74	Amount to be deducted from common equity tier 1 due to 25 percent deduction threshold (greater of item 72 minus item 73 or zero)	CASDLF20	-	CPSDLF20		-	-	-	-	-	-	-	-	-
	Items 75-82 should be filed by all firms MSAs, net of associated DTLs													
75 76	Total mortgage servicing assets classified as intangible Associated deferred tax liabilities which would be extinguished if the intangible becomes impaired or derecognized under the relevant accounting standards	CASDQ263		CPSDQ263										
77	Mortgage servicing assets net of related deferred tax liabilities (item 75 minus item 76)	CASDQ265	-	CPSDQ265		-	-	-	-	-	_	-	-	-
78 79	Amount to be deducted from common equity tier 1 due to the 10 percent	CASDQ262	-	CPSDQ262		-	-	-	-	-	-	-	-	-
	deduction threshold , prior to transiton provisions DTAs arising from temporary differences that could not be realized through net	CASDP854	-	CPSDP854		-	-	-	-	-	-	-	-	-
80	operating loss carrybacks, net of related valuation allowances and net of DTLs DTAs arising from temporary differences that could not be realized through net													
81	operating loss carrybacks, net of related valuation allowances and net of DTLs 10 percent Common equity tier 1 deduction threshold Amount to be deducted from common equity tier 1 due to the 10 percent	CASDQ296 CASDQ262	-	CPSDQ296 CPSDQ262		-	-	-	-	-	-	-	-	-
82	deduction threshold, prior to transition provisions	CASDP855	-	CPSDP855		-	-	-	-	-	-	-	-	-

Sums in \$Millions

PQ 6 -

PQ 9

9-Quarter

PQ 2 -

PQ 5

Items 83-86 should only be filed by firms subject to Category I and II standards

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

•••	1-14A Schedule A.I.d I. Capital - CCAR and 2.	Capital	ול אול	,	Adjusted				Proje	cted in \$Mi	llions				Sur	ns in \$Mill	ons
Item			As of Date		Starting Value ¹	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
	Aggregate of items subject to the 15% limit (significant investments, mortgage servicing assets and deferred tax assets arising from temporary differences)	•															
83	Sum of items 69, 77, and 80	CASDQ266	-	CPSDQ266		-	-	-	-	_	_	_	-	-			
84	15 percent common equity tier 1 deduction threshold	CASDQ267		CPSDQ267		-	-	-	-	-	-	-	-	_			
85	Sum of items 71, 79, and 82	CASDQ268	-	CPSDQ268		-	-	-	-	-	-	-	-	-			
86	Item 83 minus item 85	CASDQ269	-	CPSDQ269		-	-	-	-	-	-	-	-	-			
87	Amount to be deducted from common equity tier 1 due to 15 percent deduction threshold, prior to transition provisions	CASDQ270	-	CPSDQ270		-	-	-	-	-	-	-	-	-			
	Total Assets for the Leverage Ratio (12 CFR 217)																
88	Average total consolidated assets	CASK3368		CPSK3368													
89	Deductions from common equity tier 1 capital and additional tier 1 capital	CASDP875		CPSDP875													
90	Other deductions from (additions to) assets for leverage ratio purposes	CASDB596		CPSDB596													
91	Total assets for the leverage ratio (item 88 minus items 89 and 90)	CASDA224	-	CPSDA224		-	-	-	-	-	-	-	-	-			
	REGULATORY CAPITAL AND RATIOS																
92	Common equity tier 1 (item 43)	CASDP859	-	CPSDP859		-	-	-	-	-	-	-	-	-			
93	Tier 1 capital per revised regulatory capital rule	CASD8274		CPSD8274		-	-	-	-	-	-	-	-	-			
94	Total capital per revised regulatory capital rule	CASD3792	-	CPSD3792		-	-	-	-	-	-	-	-	-			
95	(Advanced approaches holding companies that exit parallel run only): Total capital per revised regulatory capital rule (item 63)	CASE3792		CPSE3792													
96	Total risk-weighted assets using standardized approach	CASDA223		CPSDA223													
97	(Advanced approaches holding companies that exit parallel run only): total risk-																
97	weighted assets using advanced approaches rules	CASEA223		CPSEA223													
98	Total assets for the leverage ratio per revised regulatory capital rule (item 91)	CASKA224	-	CPSKA224		-	-	-	-	-	-	-	-	-			
99	Supplementary leverage ratio exposure	CASKHK22		CPSKHK22													

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

	: A.I.u I. Capital - CCAN and 2.	Capita			Adjusted				Proje	ected in \$Mi	llions				Sui	ms in \$Mil	lions
em			As of Date		Starting Value ¹	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarte
00 Common equity tier 1 rat	io (%)	CASDP793		CPSDP793		#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!			
	olding companies that exit parallel run only): Common																
equity tier 1 ratio (%)		CASEP793		CPSEP793													
2 Tier 1 capital ratio (%)		CASD7206	#DIV/0!	CPSD7206		#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!			
(Advanced approaches he capital ratio (%)	olding companies that exit parallel run only): Tier 1	CASE7206		CPSE7206													
14 Total capital ratio (%)		CASD7205		CPSD7205		#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!			
(Advanced approaches he	olding companies that exit parallel run only): Total		,	0.00.00			,	,	,			,.,	,.,	,			
capital ratio (%)		CASE7205		CPSE7205													
6 Tier 1 leverage ratio (%)		CASD7204		CPSD7204		#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!			
7 Supplementary leverage	ratio (%)	CASKHK23		CPSKHK23													
Schedule HC-F—Other As	<u>sets</u>																
8 Net deferred tax assets		CASK2148		CPSK2148													
Schedule HC-G—Other Li																	
9 Net deferred tax liabilitie	s	CASK3049		CPSK3049													
Issuances associated with Program:	the U.S. Department of Treasury Capital Purchase																
Senior perpetual preferre	ed stock or similar items	CASKG234		CPSKG234													
	mmon stock or similar items	CASKG235		CPSKG235													
Deferred Tax Asset Inform	mation_																
Taxes previously paid tha	t the bank holding company could recover through																
	bank holding company's DTAs on net operating loss,																
tax credits and temporar	y differences (both deductible and taxable) fully reverse																
at the report date		CASDUCZO		CPSDQ275													
 U.S. Federal Government U.S. State Governments 		CASDLC30 CASDLC31		CPSDLC30 CPSDLC31													
c All non-U.S. tax jurisdiction	ons	CASDLC32		CPSDLC32													
Deferred tax assets that a	arise from net operating loss and tax credit																
	s, but gross of related valuation allowances	CASDR648		CPSDR648													
Valuation allowances rela	ated to deferred tax assets that arise from net operating	C/ 102/10/10		CI SSING IS													
loss and tax credit carryfo		CASDR649		CPSDR649													
ioso and tax eleant carryin		CASDR049		CP3DR049													
a U.S. Federal Government																	
		CASDLC33		CPSDLC33													
U.S. State Governments																	
		CASDLC34		CPSDLC34													
C All non-U.S. tax jurisdiction	ons																
		CASDLC35		CPSDLC35													
Deferred tax assets arisin	g from temporary differences, net of DTLs	CASDR650		CPSDR650													
a U.S. Federal Government		CASDLC36		CPSDLC36													
b U.S. State Governments		CASDLC37		CPSDLC37													
c All non-U.S. tax jurisdiction	ons	CASDLC38		CPSDLC38													
	ated to DTAs arising from temporary differences	CASDR651		CPSDR651													
a U.S. Federal Government	- , ,	CASDLC39		CPSDLC39													
b U.S. State Governments		CASDLC40		CPSDLC40													
6c All non-U.S. tax jurisdiction	nns	CASDLC40		CPSDLC40 CPSDLC41													
•	ion Information (report in \$Millions unless otherwise	C. 352C41		0.000041		1	1	1	1	I.	ı	1					
·	on common stock	CASD4460		CPSD4460													
		2	-	2. 22			-	+	+			+					
8 Common shares outstand	ling (Millions)	CASDQ946		CPSDQ946													

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

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

								Proje	ected in \$Mi	llions				Su	ms in \$Mil	lions
ltem		As of Date		Adjusted Starting Value ¹	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarte
120 Issuance of common stock for employee compensation	CASDQ283		CPSDQ283								1	1				
121 Other issuance of common stock	CASDQ283		CPSDQ284													
122 Total issuance of common stock	CASDQ285	-	CPSDQ285		-	-	-	-	-	-	-	-	-			
123 Share repurchases to offset issuance for employee compensation	CASDQ286		CPSDQ286			1	I	1	1	1	1	1				
124 Other share repurchase	CASDQ286		CPSDQ286													
125 Total share repurchases	CASDQ288	-	CPSDQ288		-	-	-	-	-	-	-	-	-			
Supplemental Information on Trust Preferred Securities Subject to Phase-Out from Tier 1 Capital																
126 Outstanding trust preferred securities	CASKC699		CPSKC699													
127 Trust preferred securities included in Item 49	CASDQ289		CPSDQ289													
Memoranda *Please break out and explain below other adjustments to equity capital:	CASDQ290															
128																
**The carryback period is the prior two calendar tax years plus any current taxes plus and current taxes plus and during the fiscal year ended two years ago and during the fiscal year ended one year ago arxes paid through the as-of date of the current fiscal year	CASDQ292 CASDQ293 CASDQ294	-to-date pe	riod. Please p	rovide disagg	regated da	ta for item 1	.12 as follow	rs:								
***Please reconcile the Supplemental Capital Action and HI-A projections (i.e., allocate the capital actions among the HI-A buckets):	CASDQ295														_	
132															2 - PQ 6 -	
Footnotes to the Capital Worksheet															1	
(1) Firms should only use this column to report an adjusted starting value for an item	 subject to adju:	stment or o	deduction in ca	apital impacte	ed by the glo	obal market	shock.									

16

Not applicable

							Proje	cted in \$Mi	illions			
Item		As	s-of	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	First Lien Mortgages (in Domestic Offices)											
1	Balances	CASRP381	CPSRP381									
1a	Balances PCD (1)	CASRKU95	CPSRKU95									
2	New originations	CASRP382	CPSRP382									
3	Paydowns	CASRP383	CPSRP383									
4	Asset Purchases	CASRP384	CPSRP384									
5	Asset Sales	CASRP385	CPSRP385									
6	Loan Losses	CASRP386	CPSRP386									
6a	Loan Losses PCD (1)	CASRKU97	CPSRKU97									
7	Not applicable											
8	Not applicable											
	First Lien HELOANs (in Domestic Offices)											
9	Balances	CASRP389	CPSRP389									
9a	Balances PCD (1)	CASRKV00	CPSRKV00									
10	New originations	CASRP390	CPSRP390									
11	Paydowns	CASRP391	CPSRP391									
12	Asset Purchases	CASRP392	CPSRP392									
13	Asset Sales	CASRP393	CPSRP393									
14	Loan Losses	CASRP394	CPSRP394									
14a	Loan Losses PCD (1)	CASRKV02	CPSRKV02									
15	Not applicable	· · · · · ·										

Not applicable

34

								cted in \$M	illions			
Item			As-of	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	Closed-End Junior Liens (in Domestic Offices)											
17	Balances	CASRP397	CPSRP397									
17a	Balances PCD (1)	CASRKV05	CPSRKV05									
18	New originations	CASRP398	CPSRP398									
19	Paydowns	CASRP399	CPSRP399									
20	Asset Purchases	CASRP400	CPSRP400									
21	Asset Sales	CASRP401	CPSRP401									
22	Loan Losses	CASRP402	CPSRP402									
22a	Loan Losses PCD (1)	CASRKV07	CPSRKV07									
23	Not applicable											
24	Not applicable											
	HELOCs (in Domestic Offices)											
25	Balances	CASRP405	- CPSRP405	-	-	-	-	-	-	-	-	-
26	Balance from vintages < PQ 1	CASRP406	CPSRP406									
26a	Balances PCD (1)	CASRKV10	CPSRKV10									
27	Balance from vintage PQ 1 - PQ 5		CPSRP407									
27a	Balances PCD (1)		CPSRLC42									
28	Balance from vintage PQ 6 - PQ 9		CPSRP408									
28a	Balances PCD (1)		CPSRLC43									
29	Paydowns	CASRP409	CPSRP409									
30	Asset Purchases	CASRP410	CPSRP410									
31	Asset Sales	CASRP411	CPSRP411									
32	Loan Losses	CASRP412	CPSRP412									
32a	Loan Losses PCD (1)	CASRKV12	CPSRKV12									
33	Not applicable											

50

Not applicable

								cted in \$M	illions			
Item		A	s-of	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	First Lien Mortgages and HELOANs (International	al)										
35	Balances	CASRP415	CPSRP415									
35a	Balances PCD (1)	CASRKV15	CPSRKV15									
36	New originations	CASRP416	CPSRP416									
37	Paydowns	CASRP417	CPSRP417									
38	Asset Purchases	CASRP418	CPSRP418									
39	Asset Sales	CASRP419	CPSRP419									
40	Loan Losses	CASRP420	CPSRP420									
40a	Loan Losses PCD (1)	CASRKV17	CPSRKV17									
41	Not applicable		·									
42	Not applicable											
	Closed-End Junior Liens and HELOCs (Internation	nal)										
43	Balances	CASRP423	CPSRP423									
43a	Balances PCD (1)	CASRKV20	CPSRKV20									
44	New originations	CASRP424	CPSRP424									
45	Paydowns	CASRP425	CPSRP425									
46	Asset Purchases	CASRP426	CPSRP426									
47	Asset Sales	CASRP427	CPSRP427									
48	Loan Losses	CASRP428	CPSRP428									
48a	Loan Losses PCD (1)	CASRKV22	CPSRKV22									
49	Not applicable		'									

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

							Proje	cted in \$M	illions			
Item			As-of	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	Bank Card (Domestic)											
69	Balances	CASRP449	- CPSRP449	-	-	-	-	-	-	-	-	-
70	Balance from vintages < PQ 1	CASRP450	CPSRP450									
71	Balance from vintage PQ 1 - PQ 5		CPSRP451									
72	Balance from vintage PQ 6 - PQ 9		CPSRP452									
73	Paydowns	CASRP453	CPSRP453									
74	Asset Purchases	CASRP454	CPSRP454									
75	Asset Sales	CASRP455	CPSRP455									
76	Loan Losses	CASRP456	CPSRP456									
	Business and Corporate Card (International)											
77	Balances	CASRP457	CPSRP457									
78	Paydowns	CASRP458	CPSRP458									
79	Asset Purchases	CASRP459	CPSRP459									
80	Asset Sales	CASRP460	CPSRP460									
81	Loan Losses	CASRP461	CPSRP461									
	Bank and Charge Card (International)											
82	Balances	CASRP462	CPSRP462									
83	Paydowns	CASRP463	CPSRP463									
84	Asset Purchases	CASRP464	CPSRP464									
85	Asset Sales	CASRP465	CPSRP465									
86	Loan Losses	CASRP466	CPSRP466									
	Auto Loans (Domestic)											
87	Balances	CASRP467	CPSRP467									
88	New originations	CASRP468	CPSRP468									
89	Paydowns	CASRP469	CPSRP469									
90	Asset Purchases	CASRP470	CPSRP470									
91	Asset Sales	CASRP471	CPSRP471									
92	Loan Losses	CASRP472	CPSRP472									

							Proje	cted in \$M	illions			
Item		As	s-of	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	Auto Loans (International)											
93	Balances	CASRP473	CPSRP473									
94	New originations	CASRP474	CPSRP474									
95	Paydowns	CASRP475	CPSRP475									
96	Asset Purchases	CASRP476	CPSRP476									
97	Asset Sales	CASRP477	CPSRP477									
98	Loan Losses	CASRP478	CPSRP478									
	Auto Leases (Domestic)											
99	Balances	CASRP479	CPSRP479									
100	New originations	CASRP480	CPSRP480									
101	Paydowns	CASRP481	CPSRP481									
102	Asset Purchases	CASRP482	CPSRP482									
103	Asset Sales	CASRP483	CPSRP483									
104	Loan Losses	CASRP484	CPSRP484									
	Auto Leases (International)											
105	Balances	CASRP485	CPSRP485									
106	New originations	CASRP486	CPSRP486									
107	Paydowns	CASRP487	CPSRP487									
108	Asset Purchases	CASRP488	CPSRP488									
109	Asset Sales	CASRP489	CPSRP489									
110	Loan Losses	CASRP490	CPSRP490									
	Student Loan											
111	Balances	CASRP491	CPSRP491									
112	New originations	CASRP492	CPSRP492									
113	Paydowns	CASRP493	CPSRP493									
114	Asset Purchases	CASRP494	CPSRP494									
115	Asset Sales	CASRP495	CPSRP495									
116	Loan Losses	CASRP496	CPSRP496									

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

Footnotes to the Retail Balance and Loss Projections Worksheet

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

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

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

		Threshold for Determining OTTI	Aggregate Cumulative Lifetime Loss on Underlying Collateral	Discount Rate	Please provide the name(s) of any vendor(s) and any vendor model(s) that are	reviewed for potential OTTI (yes/no) for stress	Macroeconomic/financial variables used in loss
	AFS and HTM Securities		(% Original Balance)	Methodology	used	testing?	estimation
	CCARP084	CASMN243	CPSMN244	CASMN245	CASMN246	CASMN247	CASMN248
1	Agency MBS						
2	Auction Rate Securities						
3	CDO						
4	CLO						
5	CMBS						
6	Not Applicable						
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	Not Applicable						
18	Sovereign Bond						
19	US Treasuries & Agencies						
20	Other*						

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

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

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

A.3.g.

	A.3.g.				PQ 1			PQ 2			PQ 3	
	AFS and HTM Securities	Accounting Intent (AFS, HTM)	Actual Amortized Cost (MM/DD/YYY Y)	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI
	CCARP084	CCARP092	CASPP087	CPSPN234	CPSPN235	CPSPP091	CPSPN234	CPSPN235	CPSPP091	CPSPN234	CPSPN235	CPSPP091
1	Agency MBS					-			-			-
2	Auction Rate Securities					-			-			-
3	CDO					-			-			-
4	CLO					-			-			-
5	CMBS					-			-			-
6	Common Stock (Equity)					-			-			-
7	Auto ABS					-			-			-
8	Credit Card ABS					-			-			-
9	Student Loan ABS					-			-			-
10	Other ABS (excl HEL ABS)					-			-			-
11	Corporate Bond					-			-			-
12	Covered Bond					-			-			-
13	Domestic Non-Agency RMBS					-			-			-
14	Foreign RMBS					-			-			-
15	Municipal Bond					-			-			-
16	Mutual Fund					-			-			-
17	Preferred Stock (Equity)					-			-			-
18	Sovereign Bond					-			-			-
19	US Treasuries & Agencies					-			-			-
20	Other*					-			-			-
21	GRAND TOTAL	0	0	0	0	-	0	0	-	0	0	-

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

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

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

A.3.g.

	A.3.g.				20.4		1	DO 5		I		
			Actual		PQ 4			PQ 5			PQ 6	
			Actual									
		Accounting	Cost									
			(MM/DD/YYY	Credit Loss	Non- Credit		Credit Loss	Non- Credit		Credit Loss	Non- Credit	
	AFS and HTM Securities	HTM)	Y)	Portion	Loss Portion	Total OTTI	Portion	Loss Portion	Total OTTI	Portion	Loss Portion	Total OTTI
	CCARP084	CCARP092	CASPP087	CPSPN234	CPSPN235	CPSPP091	CPSPN234	CPSPN235	CPSPP091	CPSPN234	CPSPN235	CPSPP091
1	Agency MBS					-			-			-
2	Auction Rate Securities					-			-			-
3	CDO					-			-			-
4	CLO					-			-			-
5	CMBS					-			-			-
6	Common Stock (Equity)					-			-			-
7	Auto ABS					-			-			-
8	Credit Card ABS					-			-			-
9	Student Loan ABS					-			-			-
10	Other ABS (excl HEL ABS)					-			-			-
11	Corporate Bond					-			-			-
12	Covered Bond					-			-			-
13	Domestic Non-Agency RMBS					-			-			-
14	Foreign RMBS					-			-			-
15	Municipal Bond					-			-			-
16	Mutual Fund					-			-			-
17	Preferred Stock (Equity)					-			-			-
18	Sovereign Bond					-			-			-
19	US Treasuries & Agencies					-			-			-
20	Other*					-			-			-
21	GRAND TOTAL	0	0	0	0	-	0	0	-	0	0	-

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

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

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

A.3.g.

	A.3.g.				PQ 7			PQ 8		PQ 9			
			Actual		PQ /			PQ 8			PQ9		
	AFS and HTM Securities	Accounting Intent (AFS, HTM)	Amortized Cost (MM/DD/YYY Y)	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	
	CCARP084	CCARP092	CASPP087	CPSPN234	CPSPN235	CPSPP091	CPSPN234	CPSPN235	CPSPP091	CPSPN234	CPSPN235	CPSPP091	
1	Agency MBS					-			-			-	
2	Auction Rate Securities					-			-			-	
3	CDO					-			-			-	
4	CLO					-			-			-	
5	CMBS					-			-			-	
6	Common Stock (Equity)					-			-			-	
7	Auto ABS					-			-			-	
8	Credit Card ABS					-			-			-	
9	Student Loan ABS					-			-			-	
10	Other ABS (excl HEL ABS)					-			-			-	
11	Corporate Bond					-			-			-	
12	Covered Bond					-			-			-	
13	Domestic Non-Agency RMBS					-			-			-	
14	Foreign RMBS					-			-			-	
15	Municipal Bond					-			-			-	
16	Mutual Fund					-			-			-	
17	Preferred Stock (Equity)					-			-			-	
18	Sovereign Bond					-			-			-	
19	US Treasuries & Agencies					-			-			-	
20	Other*					-			-			-	
21	GRAND TOTAL	0	0	0	0	-	0	0	-	0	0	-	

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

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

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

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

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

			Projected OCI Based on Macro-Economic Scenario										
	AFS Securities		Fair Value Rate of Change PQ4	Projected OCI - PQ 4		Fair Value Rate of Change PQ5	Projected OCI - PQ 5		Fair Value Rate of Change PQ6	Projected OCI - PQ 6		Change PQ7	Projected OCI - PQ 7
1	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 pro rows, please ensure that grand totals

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

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

^{*} For 'Other' AFS securities, please pro rows, please ensure that grand totals

	AFS and HTM Securities CCARP084	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). CASMN240	In general, how often are securities normally marked (e.g., daily, weekly, quarterly, etc.)? 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		
_	Preferred Stock (Equity)		
18	Sovereign Bond		
	US Treasuries & Agencies		
20	Other*		

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

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

	HTM Securities		Total Allowance for Credit Loss	PC	(1	PC)2	PC	13
	Titivi Securities	Cost (MM/DD/YYYY)	(MM/DD/YYYY)	Projected	Provision for	Projected	Provision for	Projected	Provision for
		(14114)	(14114)	Amortized Cost	Credit Loss	Amortized Cost	Credit Loss	Amortized Cost	Credit Loss
	CCARP084	CASSLC44	CASSLC14	CPSSLC44	CPSSLC45	CPSSLC44	CPSSLC45	CPSSLC44	CPSSLC45
1	Agency MBS								
2	Auction Rate Securities								
3	CDO								
4	CLO								
5	CMBS								
6	Auto ABS								
7	Credit Card ABS								
8	Student Loan ABS								
9	Other ABS (excl HEL ABS)								
10	Corporate Bond								
11	Covered Bond								
12	Domestric Non-Agency RMBS								
13	Foreign RMBS								
14	Municipal Bond								
15	Mutual Fund								
16	Sovereign Bond								
17	US Treasuries & Agencies								
18	Other ¹								
19	Grand Total								

Note

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

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

	HTM Securities	PC	<u>1</u> 4	PC	Q5	PQ6		PQ7	
	TITIVI Securities	- ,	Provision for	Projected	Provision for	Projected	Provision for	Projected	Provision for
		Amortized Cost	Credit Loss						
	CCARP084	CPSSLC44	CPSSLC45	CPSSLC44	CPSSLC45	CPSSLC44	CPSSLC45	CPSSLC44	CPSSLC45
1	Agency MBS								
2	Auction Rate Securities								
3	CDO								
4	CLO								
5	CMBS								
6	Auto ABS								
7	Credit Card ABS								
8	Student Loan ABS								
9	Other ABS (excl HEL ABS)								
10	Corporate Bond								
11	Covered Bond								
12	Domestric Non-Agency RMBS								
13	Foreign RMBS								
14	Municipal Bond								
15	Mutual Fund								
16	Sovereign Bond								
17	US Treasuries & Agencies								
18	Other ¹								
	Grand Total								

Note

1. Please provide name of security: grand totals sum appropriately.

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

	HTM Securities	PC	18	PO	19
	HTIVI Securities	Projected	Provision for	Projected	Provision for
		Amortized Cost	Credit Loss	Amortized Cost	Credit Loss
	CCARP084	CPSSLC44	CPSSLC45	CPSSLC44	CPSSLC45
1	Agency MBS				
2	Auction Rate Securities				
3	CDO				
4	CLO				
5	CMBS				
6	Auto ABS				
7	Credit Card ABS				
8	Student Loan ABS				
9	Other ABS (excl HEL ABS)				
10	Corporate Bond				
11	Covered Bond				
12	Domestric Non-Agency RMBS				
13	Foreign RMBS				
14	Municipal Bond				
15	Mutual Fund				
16	Sovereign Bond				
	US Treasuries & Agencies				
18	Other ¹				
19	Grand Total				

Note

1. Please provide name of security

					PQ1			PQ2	
	AFS Securities	Actual Amortized Cost (MM/DD/YYYY)	Total Allowance for Credit Loss (MM/DD/YYYY)		Expected credit loss before applying the fair value floor 1	Provision for Credit Loss	Projected Amortized Cost	Expected credit loss before applying the fair value floor ¹	Provision for Credit Loss
	CCARP084	CASSLC44	CASSLC14	CPSSLC44	CPSSLC46	CPSSLC45	CPSSLC44	CPSSLC46	CPSSLC45
1	Agency MBS								
2	Auction Rate Securities								
3	CDO								
4	CLO								
5	CMBS								
6	Auto ABS								
7	Credit Card ABS								
8	Student Loan ABS								
9	Other ABS (excl HEL ABS)								
10	Corporate Bond		<u> </u>						
11	Covered Bond							_	
12	Domestric Non-Agency RMBS								
13	Foreign RMBS								
14	Municipal Bond		<u> </u>						
15	Mutual Fund							_	
16	Sovereign Bond		<u> </u>						
	US Treasuries & Agencies								
18	Other ²								
	Grand Total								

Note

- 1. Please do not include Expected lifetime loss for securites intended to sell or will be required to sell before the recovery of Amortized Cost.
- 2. Please provide name of security type in row 18 above (currently labeled 'other'). Please add additional rows if necessary. If adding additional rows, please ensure that grand totals sum appropriately.

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

			PQ3			PQ4			PQ5		PQ6		
	AFS Securities	Projected Amortized Cost	Expected credit loss before applying the fair value floor ¹	Provision for Credit Loss	Projected Amortized Cost	applying the	Provision for Credit Loss	Projected Amortized Cost	Expected credit loss before applying the fair value floor ¹	Provision for Credit Loss	Projected Amortized Cost	Expected credit loss before applying the fair value floor ¹	Provision for Credit Loss
	CCARP084	CPSSLC44	CPSSLC46	CPSSLC45	CPSSLC44	CPSSLC46	CPSSLC45	CPSSLC44	CPSSLC46	CPSSLC45	CPSSLC44	CPSSLC46	CPSSLC45
1	Agency MBS												
2	Auction Rate Securities												
3	CDO												
4	CLO												
5	CMBS												
6	Auto ABS												
7	Credit Card ABS												
8	Student Loan ABS												
9	Other ABS (excl HEL ABS)												
	Corporate Bond												
	Covered Bond												
	Domestric Non-Agency RMBS												
	Foreign RMBS												
	Municipal Bond												
	Mutual Fund												
	Sovereign Bond												
	US Treasuries & Agencies												
18	Other ²												
19	Grand Total												

Note

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

			PQ7			PQ8			PQ9	
	AFS Securities	Projected Amortized Cost	Expected credit loss before applying the fair value floor ¹	Provision for Credit Loss	Projected Amortized Cost	Expected credit loss before applying the fair value floor ¹	Provision for Credit Loss	Projected Amortized Cost	Expected credit loss before applying the fair value floor ¹	Provision for Credit Loss
	CCARP084	CPSSLC44	CPSSLC46	CPSSLC45	CPSSLC44	CPSSLC46	CPSSLC45	CPSSLC44	CPSSLC46	CPSSLC45
1	Agency MBS									
2	Auction Rate Securities									
3	CDO									
4	CLO									
5	CMBS									
6	Auto ABS									
7	Credit Card ABS									
8	Student Loan ABS									
9	Other ABS (excl HEL ABS)									
10	Corporate Bond									
11	Covered Bond									
12	Domestric Non-Agency RMBS									
13	Foreign RMBS									
14	Municipal Bond									
	Mutual Fund									
	Sovereign Bond									
	US Treasuries & Agencies									
18	Other ²									
	Grand Total									

Note

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

FR Y-14A Schedule A.4 - Trading

P/	. Results in \$Millions									
	ort profits as positive values and losses as negative values)		(A)	(B)	(C)			(A)	(B)	(C)
			Trading	CVA Hedges	Total			Trading	CVA Hedges	Total
1	<u>Equity</u>	CPSSLD42				6 Other Credit	CPSSLD91			
1A	Delta/Gamma	CPSSLD43				<u> </u>	3.33-32			
1B	Vega	CPSSLD44				7 Corporate Credit (Advanced)	CPSSLD92			
1C	Dividends	CPSSLD45				7A Bonds	CPSSLD93			
1D	Correlation	CPSSLD46				7B Loans	CPSSLD94			
1E	Vanna (dVega / dSpot)	CPSSLD47				7C Single-Name CDS	CPSSLD95			
1F	Volgamma (dVega / dVol)	CPSSLD48				7D Loan CDS	CPSSLD96			
1G	Skew (moneyness)	CPSSLD49				7E Covered Bonds	CPSSLD97			
1H	Higher order	CPSSLD50				7F Indices	CPSSLD98			
11	Other (Please describe in documentation)	CPSSLD51				7G Index Tranches	CPSSLD99			
				•	•	7H Index Options	CPSSLE00			
						71 Other/Unspecified	CPSSLE01			
2	<u>FX</u>	CPSSLD52				8 Corporate Credit (Emerging Markets)	CPSSLE02			
2A	Delta/Gamma	CPSSLD53				8A Bonds	CPSSLE03			
2B	Vega	CPSSLD54				8B Loans	CPSSLE04			
2C	Higher order	CPSSLD55				8C Single-Name CDS	CPSSLE05			
2D	Other (Please describe in documentation)	CPSSLD56				8D Loan CDS	CPSSLE06			
						8E Covered Bonds	CPSSLE07			
						8F Indices	CPSSLE08			
						8G Index Tranches	CPSSLE09			
3	Rates	CPSSLD57				8H Index Options	CPSSLE10			
3A	Delta/Gamma	CPSSLD58				81 Other/Unspecified	CPSSLE11			
3B	Vega	CPSSLD59					•			
3C	Swap Spreads	CPSSLD60								
3D	Basis Spreads	CPSSLD61				9 Sovereign Credit	CPSSLE12			
3E	Cross Currency Basis	CPSSLD62				9A Advanced Economies	CPSSLE13			
3F	Inflation	CPSSLD63				9B Emerging Europe	CPSSLE14			
3G	Higher order	CPSSLD64				9C LatAm & Caribbean	CPSSLE15			
3H	Other (Please describe in documentation)	CPSSLD65				9D Asia ex Japan	CPSSLE16			
						9E Middle East/North Africa	CPSSLE17			
						9F Sub-Saharan Africa	CPSSLE18			
						9G Supranationals	CPSSLE19			
	Commodities	CPSSLD66								
4A	Oil Products	CPSSLD67				10 Munis	CPSSLE20			
4B	Natural Gas	CPSSLD68				11 ARS	CPSSLE21			
4C	Power	CPSSLD69				12 Base Correlation	CPSSLE22			
4D	Emissions	CPSSLD70				13 Higher order	CPSSLE23			
4E	Coal	CPSSLD71				14 Other (Please describe in documentation)	ion) CPSSLE24			
4F	Dry Freight	CPSSLD72								
4G	Structured Products	CPSSLD73								
4H	Precious Metals	CPSSLD74				15 Private Equity	CPSSLE25			
41	Base Metals	CPSSLD75				15A Funded	CPSSLE26			
4 J	Ags & Softs	CPSSLD76				15B Unfunded	CPSSLE27			
4K	Indices	CPSSLD77				15C Other (Please describe in documentation	ion) CPSSLE28			
4L	Higher order	CPSSLD78								
4M	Other (Please describe in documentation)	CPSSLD79								

FR Y-14A Schedule A.4 - Trading

5 Securitized Products

5A Non-Agency RMBS (exclude Whole Loans)

5B Residential Whole Loans

5C ABS

5D CMBS (exclude Whole Loans)

5E CRE Whole Loans

5F Corporate CDO/CLO

5G Warehouse

5H Agencies

5I Higher order5J Other (Please describe in documentation)

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

Severely Adverse BHC Scenario

			(A)	(B)	(C)
16	Other Fair Value Assets	CPSSLE29	Trading	CVA Hedges	Total
16A	Debt	CPSSLE30			
16B	Equity	CPSSLE31			
16C	Other (Please describe in documentation)	CPSSLE32			
					,
17	Cross Asset Terms	CPSSLE33			
18	TOTAL	CPSSLE34			

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

	\$Millions Losses should be reported as a positive value.		
1	Trading Issuer Default Losses	CPSSN989	-
1a	Trading Issuer Default losses from securitized products	CPSSN990	
1b	Trading Issuer Default losses from other credit sensitive instruments	CPSSN991	
2	Counterparty Credit MTM Losses (CVA losses)	CPSSN992	-
2a	Counterparty CVA losses	CPSSN993	
2b	Offline reserve CVA losses	CPSSN994	
3	Counterparty Default Losses	CPSSN995	
3a	Impact of Counterparty Default hedges	CPSSN996	
4	Other Counterparty Losses	CPSSN997	
5	Funding Valuation Adjustment (FVA)	CPSSJA24	

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

	Contribution (\$millions)			P	Y 1							P	Y 2				Tota (\$millio	
Risk Segment	PQ 1	PQ 2	PQ	3	PQ	4	PC	5	PC	շ 6	P	Q 7	P	Q 8	PQ	9		
CPSSN962		•			•		CPSNQ94	15	-						•			
																	\$	-
																	\$	-
																	\$	-
																	\$	-
Total (\$millions)	\$ -	\$ -	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-

Note: Please add more rows if needed.

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

Net Interest Income Designation Field - Populated Automatically

FR Y9C Codes

			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 Y9C Codes Projected in \$Millions

			DO 1	DO 3	20.2	DO 4	DO 5	DO 6	DO 7	20.0	DO 0
			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	Non Interest Income by Business Segment: (17)										
14	Retail and Small Business	CPSNQ180	-	-	-	-	-	-	-	-	-
14A	Domestic	CPSNQ181	-	-	-	-	-	-	-	-	-
14B	Credit and Charge Cards (10)	CPSNQ182	-	-	-	-	-	-	-	-	-
14C	Credit and Charge Card Interchange Revenues - Gross	CPSNQ183									
14D	Other	CPSNQ184									
14E	Mortgages and Home Equity	CPSNQ185	-	-	-	-	-	-	-	-	-
14F	Production	CPSNQ186	-	-	-	-	-	-	-	-	-
14G	Gains/(Losses) on Sale (18)	CPSNQ187									
14H	Other	CPSNQ188									
141	Servicing	CPSNQ189	-	-	-	-	-	-	-	-	-
14J	Servicing & Ancillary Fees	CPSNQ190									
14K	MSR Amortization (20)	CPSNQ191									
14L	MSR Value Changes due to Changes in Assumptions/Model Inputs/Other Net of Hedge Performance (19)(21)	CPSNQ192									
14M	Other	CPSNQ193									
14N	Provisions to Repurchase Reserve / Liability for Residential Mortgage Representations and Warranties (contra-revenue) (12)	CPSNQ194									
140	Retail and Small Business Deposits	CPSNQ195	-	-	-	-	-	-	-	-	-
14P	Non Sufficient Funds / Overdraft Fees - Gross	CPSNQ196									
14Q	Debit Interchange - Gross	CPSNQ197									
14R	Other (22)	CPSNQ198									
145	Other Retail and Small Business Lending	CPSNQ199									
14T	International Retail and Small Business (16)	CPSNQ200									
15	Commercial Lending	CPSNQ201									
16	Investment Banking	CPSNQ202	-	-	-	-	-	-	-	-	-
16A	Advisory	CPSNQ203									
16B	Equity Capital Markets	CPSNQ204									
16C	Debt Capital Markets	CPSNQ205									
16D	Syndicated / Corporate Lending	CPSNQ206									
17	Merchant Banking / Private Equity	CPSNQ207	-	-	-	-	-	-	-	-	-
17A	Net Investment Mark-to-Market	CPSNQ208									
17B	Management Fees	CPSNQ209									
17C	Other	CPSNQ210									

FR Y9C Codes

			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
18	Sales and Trading	CPSNQ211	-	-	-	-	-	-	-	-	-
18A	Equities	CPSNQ212	-	-	-	-	-	-	-	-	-
18B	Commission and Fees	CPSNQ213									
18C	Other (23)	CPSNQ214									
18D	Fixed Income	CPSNQ215	-	-	-	-	-	-	-	-	-
18E	Rates	CPSNQ216									
18F	Credit	CPSNQ217									
18G	Other	CPSNQ218									
18H	Commodities	CPSNQ219	-	-	-	-	-	-	-	-	-
181	Commission and Fees	CPSNQ220									
18J	Other	CPSNQ221									
18K	Prime Brokerage	CPSNQ222	-	-	-	-	-	-	-	-	-
18L	Commission and Fees	CPSNQ223									
18M	Other	CPSNQ224									
19	Investment Management	CPSNQ225	-	-	-	-	-	-	-	-	-
19A	Asset Management	CPSNQ226									
19B	Wealth Management / Private Banking	CPSNQ227									
20	Investment Services	CPSNQ228	-	-	-	-	-	-	-	-	-
20A	Asset Servicing	CPSNQ229	-	-	-	-	-	-	-	-	-
20B	Securities Lending	CPSNQ230									
20C	Other	CPSNQ231									
20D	Issuer Services	CPSNQ232									
20E	Other	CPSNQ233									
21	Treasury Services	CPSNQ234									
22	Insurance Services	CPSNQ235									
23	Retirement / Corporate Benefits Products	CPSNQ236									
24	Corporate / Other	CPSNQ237									
25	Optional Immaterial Business Segments (7)	CPSNQ238									
26	Total Non-Interest Income (2) (26)	CPSN4079	-	-	-	-	-	-	-	-	-
27	Total Revenues	CPSNQ239	-	-	-	-	-	-	-	-	-

		FR Y9C Code	s				Proje	ected in \$Mi	llions			
				PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	Non Interest Expense:											
28	Compensation Expense		CPSNQ240	-	-	-	-	-	-	-	-	-
28A	Salary (14)		CPSNQ241									
28B	Benefits (14)		CPSNQ242									
28C	Commissions (6)		CPSNQ243									
28D	Stock Based Compensation		CPSNQ244									
28E	Cash Variable Pay		CPSNQ245									
29	Operational Risk Expense (8)		CPSNQ246	-	-	-	-	-	-	-	-	-
30	Provisions to Repurchase Reserve / Liability for Residential Mortgage Representations and Warranties (12)		CPSNQ247									
31	Professional and Outside Services Expenses (13)		CPSNQ248									
32	Expenses of Premises and Fixed Assets	BHCK4217	CPSN4217									
33	Amortization Expense and Impairment Losses for Other Intangible Assets	ВНСКС232	CPSNC232									
34	Marketing Expense		CPSNQ249	-	-	-	-	-	-	-	-	-
34A	Domestic Credit and Charge Card Marketing Expense (10)(15)(17)		CPSNQ250									
34B	Other		CPSNQ251									
35	Other Real Estate Owned Expense		CPSNQ252									
	Provision for Unfunded Off-Balance Sheet Credit Exposures (to build/decrease											
36	item 141 (BHCKB557) in Balance Sheet)		CPSNQ253									
37	Other Non-Interest Expense (4)		CPSNQ254									
38	Total Non-Interest Expense (3)		CPSNP630	-	-	-	-	-	-	-	-	-
39	Projected PPNR (5)	BHCK4074- BHCK4079- BHCK4093+B HCKC216- Line Item 40	CPSNP631	-	-	-	-	-	-	-		-
40	Valuation Adjustment for firm's own debt under fair value option (FVO)(9) (27)		CPSNQ255									
41	Goodwill Impairment	BHCKC216	CPSNC216									
42	Loss resulting from trading shock exercise (if applicable) (24) (25)		CPSNQ256	-	-	-	-	-	-	-	-	-

			FR Y9C Codes					Proje	ected in \$M	illions			
					PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
			=										
		PPNR Projections Worksheet											
(1)		Amount should equal item 49 of the PPNR NII Worksheet, if completed.											
(2)		Excludes Valuation Adjustment for firm's own debt under fair value option (FVO) ir	n item 40 .										
(3)		Excludes Goodwill Impairment included in item 41.											
(4)		Provide a further break out of significant items included in Other Non-Interest Exp	ense such that no m	nore than 5% o	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 Ex	xpense, exclud	ding items b	roken out i	n items 40-41						
(6)		Report commissions only in "Commissions" line item 28C; do not report commission	ns in any other com	npensation line	e items.								
(7)		See instructions for guidance on related thresholds. List segments included in this	line item										
	CPSNQ969												
(8)		All operational loss items, including operational losses that are contra revenue amount	ounts or cannot be	separately ide	ntified,								
		should be reported in the operational risk expense. Any legal consultation or retai	ner fees specifically	/ linked to an o	perational								
		risk event should be included in the Operational Risk Expense. Include all Provision	is to Litigation Reser	rves / Liability	for Claims								
		related to Sold Residential Mortgages and all Litigation Settlements & Penalties in	this line item and no	ot any other it	ems.								
(9)		List segments from which item was excluded:											
	CPSNQ970												
(10)		Include domestic BHC/IHC/SLHC issued credit and charge cards including those that	at result from a part	tnership agree	ement.								
(11)		Applies to line items 1A-1F ; US and Puerto Rico only.	·										
(12)	1	Provisions to build any non-litigation reserves/accrued liabilities that have been es	tablished for losses	related to sol	d or								
` '	'	government-insured residential mortgage loans (first or second lien). Do not report											
		them only in line items 14N or 30 , as applicable.	·	,	, ,								
(13)	1	Include routine legal expenses (i.e legal expenses not related to operational losses	\ here										
			, nere.										
(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		•	-								
		facilitate greater segment penetration, enhance the perception of the company's of	credit card brand, ar	nd/or increase	the utilizat	tion of the e	existing card						
		member base across the spectrum of marketing and advertising mediums.											

	FR Y9C Codes				Proje	cted in \$Mi	llions			
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
(16)	Revenues from regions outside the US and Puerto Rico.									
(17)	See Instructions for description of standardized Business Segments/Lines. Unless specified otherwise, all number	•								
(18)	Gains/(Losses) from the sale of mortgages and home equity originated through all production channels (retail, br	-								
	intent to sell. Such gains/losses should include deferred fees and costs that are reported as adjustments to the c value changes on loan commitments with rate locks that are accounted for as derivatives, fair value changes on r									
	designated for fair value treatment, lower-of-cost or market adjustments on mortgage loans held-for-sale not de									
	value changes on derivative instruments used to hedge loan commitments and held-of-sale mortgages, and value	•		-						
	capitalization of the MSR upon sale of the loan.									
(40)										
(19) (20)	Report changes in the MSR value here and not in any other items. Report changes in the MSR hedges here and r Include economic amortization or scheduled and unscheduled payments, net of defaults under both FV and LOCI	-								
(21)	Include MSR changes under both FV and LOCOM accounting methods.	Jivi accounting	gilletilous							
(22)	Among items included here are debit card contra-revenues and overdraft waivers, as applicable.									
(/	Through terms mistaged net each care contract execution and other area. The terms of the terms o									
(23)	Report all Non-Interest Income for Equities Sales and Trading, excluding Prime Brokerage (to be reported as a se	parate line iter	m) and exclu	ding						
	Commissions and Fees. This includes trading profits and other non-interest non-commission income.									
(24)	Respondents should not report changes in value of the MSR asset or hedges within the trading book									
(25)	List segments from which item was excluded:									
CPSNQ971	ı									
(26)	Exclude result of trading shock exercise (where applicable), as it is reported in item42.									
(27)	List FR Y-9C HI Schedule items in which this item is normally reported although excluded from PPNR for this repo	rt								
CPSNQ972	2									

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

Net Interest Income Designation Field - Populated Automatically

			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ8	PQ 9
	AverageAsset Balances (\$Millions) (1)										
1	First Lien Residential Mortgages (in Domestic Offices)	CPSNP975									
2	Second / Junior Lien Residential Mortgages (in Domestic Offices)	CPSNP976	-	-	-	-	-	-	-	-	-
2A	Closed-End Junior Liens	CPSNP977									
2B	Home Equity Lines Of Credit (HELOCs)	CPSNP978									
3	C&I Loans (7)	CPSNP979									
4	CRE Loans (in Domestic Offices)	CPSNP980									
5	Credit Cards	CPSNP981									
6	Other Consumer	CPSNP982	-	-	-	-	-	-	-	-	-
6A	Auto Loans	CPSNP983									
6B	Student Loans	CPSNP984									
6C	Other, incl. loans backed by securities (non-purpose lending)	CPSNP985									
7	Real Estate Loans (Not in Domestic Offices)	CPSNP986	-	-	-	-	-	-	-	-	-
7A	Residential Mortgages (First and Second Lien)	CPSNP987									
7B	Other	CPSNP988									
8	Other Loans & Leases (10)	CPSNP989									
9	Nonaccrual Loans (5)	CPSNP990									
10	Securities (AFS and HTM) - Treasuries and Agency Debentures	CPSNP991									
11	Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)	CPSNP992									
12	Securities (AFS and HTM) - Other	CPSNP993									
13	Trading Assets	CPSNP994									
14	Deposits with Banks & Other	CPSNP995									
15	Other Interest/Dividend Bearing Assets (2)	CPSNP996									
16	Other Assets	CPSNP997									
17	Total Average Asset Balances	CPSNP998	-	-	-	-	-	-	-	-	-

			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	Average Rates Earned (%) (9)										
18		CPSNP999									
18 19	First Lien Residential Mortgages (in Domestic Offices)										
	Second / Junior Lien Residential Mortgages (in Domestic Offices)	-									
9A	Closed-End Junior Liens	CPSNQ002									
9B	HELOCs (=)	CPSNQ003									
0	C&I Loans (7)	CPSNQ004									
1	CRE Loans (in Domestic Offices)	CPSNQ005									
2	Credit Cards	CPSNQ006									
3	Other Consumer	-									
3A	Auto Loans	CPSNQ008									
3B	Student Loans	CPSNQ009									
3C	Other, incl. loans backed by securities (non-purpose lending	CPSNQ010									
4	Real Estate Loans (Not in Domestic Offices)	-									
4A	Residential Mortgages (First and Second Lien)	CPSNQ012									
4B	Other	CPSNQ013									
5	Other Loans & Leases	CPSNQ014									
5	Nonaccrual Loans (5)	CPSNQ015									
7	Securities (AFS and HTM) - Treasuries and Agency Debentures	CPSNQ016									
8	Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)	CPSNQ017									
9	Securities (AFS and HTM) - Other	CPSNQ018									
)	Trading Assets	CPSNQ019									
Ĺ	Deposits with Banks & Other	CPSNQ020									
2	Other Interest/Dividend Bearing Assets	CPSNQ021									
-	and made and privative pouring resource	CI SITQUET		<u> </u>		<u> </u>					
3	Total Interest Income	CPSNQ022	-	-	-	-	-	-	-	-	-

					rioj	cteu III Şivii	1110113			
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
Average Liability Balances (\$Millions)										
Deposits-Domestic (6)	CPSNQ023	-	-	-	-	-	-	-	-	-
Non-Interest-Bearing Demand	CPSNQ024									
Money Market Accounts	CPSNQ025									
Savings	CPSNQ026									
NOW, ATS, and other Transaction Accounts	CPSNQ027									
Time Deposits	CPSNQ028									
Deposits-Foreign (6)	CPSNQ029	-	-	-	-	-	-	-	-	-
Foreign Deposits	CPSNQ030									
Foreign Deposits-Time	CPSNQ031									
Fed Funds, Repos, & Other Short Term Borrowing	CPSNQ032	-	-	-	-	-	-	-	-	-
Fed Funds	CPSNQ033									
Repos	CPSNQ034									
Other Short Term Borrowing (11)	CPSNQ035									
Trading Liabilities	CPSNQ036									
Subordinated Notes Payable to Unconsolidated Trusts Issuing Trust Preferred	CPSNQ037									
Securities (TruPS) and TruPS Issued by Consolidated Special Purpose Entities										
Other Interest-Bearing Liabilities (3)(11)	CPSNQ038									
Other Liabilities (11)	CPSNQ039									
Total Average Liability Balances	CPSNQ040	-	-	-	-	-	-	-	-	-
	Deposits-Domestic (6) Non-Interest-Bearing Demand Money Market Accounts Savings NOW, ATS, and other Transaction Accounts Time Deposits Deposits-Foreign (6) Foreign Deposits Foreign Deposits-Time Fed Funds, Repos, & Other Short Term Borrowing Fed Funds Repos Other Short Term Borrowing (11) Trading Liabilities Subordinated Notes Payable to Unconsolidated Trusts Issuing Trust Preferred Securities (TruPS) and TruPS Issued by Consolidated Special Purpose Entities Other Interest-Bearing Liabilities (3)(11) Other Liabilities (11)	Deposits-Domestic (6) Non-Interest-Bearing Demand Money Market Accounts Savings NOW, ATS, and other Transaction Accounts Time Deposits Deposits-Foreign (6) Foreign Deposits Foreign Deposits-Time Fed Funds, Repos, & Other Short Term Borrowing Fed Funds Repos Other Short Term Borrowing (11) Trading Liabilities Subordinated Notes Payable to Unconsolidated Trusts Issuing Trust Preferred Securities (TruPS) and TruPS Issued by Consolidated Special Purpose Entities Other Interest-Bearing Liabilities (3)(11) CPSNQ039	Deposits-Domestic (6) Non-Interest-Bearing Demand Money Market Accounts Savings NOW, ATS, and other Transaction Accounts Time Deposits Deposits-Foreign (6) Foreign Deposits Foreign Deposits-Time Fed Funds, Repos, & Other Short Term Borrowing Fed Funds Repos Other Short Term Borrowing (11) Trading Liabilities Subordinated Notes Payable to Unconsolidated Trusts Issuing Trust Preferred Securities (TruPS) and TruPS Issued by Consolidated Special Purpose Entities Other Liabilities (11) CPSNQ039 CPSNQ039 CPSNQ039 CPSNQ038 CPSNQ038 CPSNQ038 CPSNQ038 CPSNQ039 CPSNQ039	Average Liability Balances (\$Millions) Deposits-Domestic (6)	Average Liability Balances (\$Millions) Deposits-Domestic (6) Non-Interest-Bearing Demand Money Market Accounts Savings NOW, ATS, and other Transaction Accounts Time Deposits Deposits-Foreign (6) Foreign Deposits Foreign Deposits Foreign Deposits-Time Fed Funds, Repos, & Other Short Term Borrowing Fed Funds Repos Other Short Term Borrowing (11) Trading Liabilities Subordinated Notes Payable to Unconsolidated Trusts Issuing Trust Preferred Securities (TruPS) and TruPS Issued by Consolidated Special Purpose Entities Other Liabilities (11)	Average Liability Balances (\$Millions) Deposits-Domestic (6) Non-Interest-Bearing Demand Money Market Accounts Savings NOW, ATS, and other Transaction Accounts Time Deposits Deposits-Foreign (6) Foreign Deposits Foreign Deposits Foreign Deposits Foreign Deposits-Time Fed Funds, Repos, & Other Short Term Borrowing Repos Other Short Term Borrowing (11) Trading Liabilities Subordinated Notes Payable to Unconsolidated Trusts Issuing Trust Preferred Securities (TruPS) and TruPS Issued by Consolidated Special Purpose Entities Other Liabilities (3)(11) Other Liabilities (11)	Average Liability Balances (\$Millions) Deposits-Domestic (6) Non-Interest-Bearing Demand Money Market Accounts Savings NOW, ATS, and other Transaction Accounts Time Deposits Poposits-Foreign (6) Foreign Deposits Foreign Deposits Foreign Deposits Foreign Deposits-Time Fed Funds, Repos, & Other Short Term Borrowing Repos Other Short Term Borrowing (11) Trading Liabilities Subordinated Notes Payable to Unconsolidated Trusts Issuing Trust Preferred Securities (TruPS) and TruPS Issued by Consolidated Special Purpose Entities Other Liabilities (11)	PQ 1	Average Liability Balances (\$Millions) Deposits-Domestic (6) Non-Interest-Bearing Demand Money Market Accounts Savings NOW, ATS, and other Transaction Accounts CPSNQ025 NOW, ATS, and other Transaction Accounts CPSNQ026 Deposits-Foreign (6) Foreign Deposits CPSNQ030 Fed Funds, Repos, & Other Short Term Borrowing Fed Funds, Repos, & Other Short Term Borrowing CPSNQ031 Repos Other Short Term Borrowing (11) Trading Liabilities Subordinated Notes Payable to Unconsolidated Trusts Issuing Trust Preferred Securities (TruPS) and TruPS Issued by Consolidated Special Purpose Entities Other Interest-Bearing Liabilities (3)(11) Other Liabilities (11)	Average Liability Balances (\$Millions) Deposits-Domestic (6) Non-Interest-Bearing Demand Money Market Accounts Savings NOW, ATS, and other Transaction Accounts Time Deposits Deposits-Foreign (6) Foreign Deposits Foreign Deposits Fed Funds, Repos, & Other Short Term Borrowing Repos Other Short Term Borrowing (11) Trading Liabilities Subordinated Notes Payable to Unconsolidated Trusts Issuing Trust Preferred Securities (TruPS) and TruPS Issued by Consolidated Special Purpose Entities Other Liabilities (3)(11) Other Liabilities (11)

Total Net Interest Income (4)

49

Projected in \$Millions PQ 1 PQ 2 PQ 3 PQ4 PQ 5 PQ 6 PQ 7 PQ8 PQ 9 Average Liability Rates (%) (9) Deposits-Domestic (6) 42 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% 0.0% 42B Money Market Accounts CPSNQ043 Savings CPSNQ044 42C Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and CPSNQ045 42D other Transaction Accounts 42E **Time Deposits** CPSNQ046 Deposits-Foreign (6) 43 0.0% 43A **Foreign Deposits** CPSNQ048 43B Foreign Deposits-Time CPSNQ049 Fed Funds, Repos, & Other Short Term Borrowing 44 0.0% 44A Fed Funds CPSNQ051 44B Repos CPSNQ052 Other Short Term Borrowing 44C CPSNQ053 45 **Trading Liabilities** CPSNQ054 46 Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS CPSNQ055 **Issued by Consolidated Special Purpose Entities** 47 Other Interest-Bearing Liabilities (3)(11) CPSNQ056 48 **Total Interest Expense** CPSNQ057

CPSS4074

Projected in \$Millions PQ 1 PQ 2 PQ 3 PQ4 PQ 5 PQ 6 PQ 7 PQ8 PQ 9 Footnotes to the Net Interest Income Worksheet 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 CPSNQ986 CPSNQ985 CPSNQ987 CPSNQ988 CPSNQ990 CPSNQ989 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. A sum of average domestic and foreign deposits should be equal to a sum of average BHDM6631, BHDM6636, BHFN6631, and BHFN6636 (7) Report C&I Graded, Small Business (Scored/Delinquency Managed), Corporate Card, Business Carc (8) Rates are equal to zero by definition (9) All rates are annualized. (10)Include loans secured by farmland here (BHDM1420) and other loans not accounted for in the other categories (11)Sum of line items 36C and 39 equals sum of BHCK3190, BHCK4062, and interest-bearing liabilities reported in BHCK2750; item 40 captures non-interest bearing liabilities in BHCK2751

		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)													
	RetaladS all Bus ess Seg e t													
	Domest c (22)													
	Credit and Charge Cards													
4	Total Open Accounts — End of Per od		#	CPSNQ058										
2	Cred t and Charge Card Purchase Volume		\$M II ons	CPSNQ059										
3	Cred t and Charge Card Rewards/Partner Shar ng Expense (21) (32)		\$M II ons	CPSNQ060										
	Mortgages and Home Eq. ity													
4	Ave age Th d Pa ty Res de t al Mo tgages Se v ced (3)		\$M II ons	CPSNQ061										
5	Res dent al Mortgage Or g nat ons Industry Market S ze — Volume (23)	BUOVEDTO BUOVE	\$M II o -s	CPSNQ062										
		BHCKF070+BHCKF 071+BHDMF674+											i .	
6	Mortgages and Home Equity Sold during the quarter (24)	BHDMF675	\$M II o -s	CPSNQ063									i	
2	Serv c ng Expenses (8)	Bribini 075	\$M II ons	CPSNQ064										
*	Retail and Small Business Deposits		ŞIVI II ONS	CF3NQ004										
Q	Total Open Check ng and Money Market Accounts — End of Per od (29)		#	CPSNQ065										
Δ	Deb t Card Purchase Transact ons		ш	CPSNQ066										
3	International Retail and Small Business (12)		"	Craregood										
10	Cred t Card Revenues (1)		\$M II ons	CPSNQ067										
10	Investment Bank ng Segment		Ç	ci siracoi										
11	Number of Employees (15)		#	CPSNQ068										
12	Compensation Total (8)		 \$M II ons	CPSNO069										
13	Stock Based Compensat on and Cash Var able Pay (8)		\$M II ons	CPSNQ070										
	Advisory		***************************************	5.5					I					
14	Deal Volume		\$M II ons	CPSNQ071										
15	Industry Market S ze Fees		\$M II ons	CPSNQ072										
16	I dust y Ma ket S ze Co pleted Deal Volu e		\$M II o s	CPSNQ073										
17	Backlog (28)		\$M II ons											
	Equity Capital Markets													
18	Deal Volu e		\$M II o -s	CPSNQ075										
19	Industry Market S ze Fees		\$M II ons	CPSNQ076										
20	Industry Market S ze Volume		\$M II ons	CPSNQ077										
	Debt Capital Markets													
21	Deal Volume		\$M II ons	CPSNQ078										
22	Industry Market Size—Fees		\$M II ons	CPSNQ079										
23	Industry Market Size - Volume		\$M II ons	CPSNQ080										
	Syndicated Lending													
24	Deal Volu—e		\$M II o -s	CPSNQ081										
25	Industry Market S ze Fees		\$M II ons	CPSNQ082										
26	Industry Market Size Volume		\$M II ons	CPSNQ083										
	Sales a d T ad g Seg e t													
27	Number of Employees (15)		#	CPSNQ085										
28	Compensation—Total (8)		\$M II ons	CPSNQ087										
29	Stock Based Compensat on and Cash Var able Pay (8)		\$M II ons	CPSNQ088										
	Equities													
30	Average Asset Balance		\$M II ons	CPSNQ089										
	Fixed Income													
31	Average Asset Balance		\$M II ons	CPSNQ090										
	Commodities													
32	Average Asset Balance		\$M II ons	CPSNQ091										
	Prime Brokerage													
33	Average Cl ent Balances (13)		\$M II o s	CPSNQ092										
34	Transact on Volume		\$M II ons	CPSNQ093										

									Projected .				
		FR Y9C Codes	Units		PQ 1	PQ 2	PQ 3	PQ-4	PQ 5	PQ 6	PQ 7	PQ-8	PQ 9
	Investment Management Segment												
	Asset Management												
35	AUM Total (10)		\$M II o -s	CPSNQ094			l	<u> </u>	<u> </u>			l——	l ——
35A	AUM Equities		\$M II ons	CPSNQ095									
35B	AUM F xed Income		\$M II ons	CPSNQ096									
35C	AUM Other		\$M II ons	CPSNQ097									
36	Net Inflows/Outflows		\$M II ons	CPSNQ098									
	Wealth Management/Private Banking												
37	Fee Earn ng Cl ent Assets Total (10)		\$M II ons	CPSNQ099					I			l	I ——
37∧	Fee Earn ng Cl ent Assets - Equ t es		\$M II ons	CPSNQ100									
37B	Fee Ea g Cle t Assets F xed I co e		\$M II o s	CPSNQ101									
37C	Fee Earn ng Cl ent Assets Other		\$M II ons	CPSNQ102									
38	Net Inflows/Outflows		\$M II ons	CPSNQ103									
39	Number of F nane al Adv sors (11)		#	CPSNQ104									
	Investment Serv ces Segment												
	Asset Servicing												
40	Assets under Custody and Adm n strat on		\$M II ons	CPSNQ105									
	B. Firm Wide Metrics: PPNR Projections Worksheet												
4 <u>1</u>	Number of Employees	BHCK4150	#	CPSN4150									
4 2	Revenues International		\$M II ons	CPSNQ107			l	<u> </u>	<u> </u>			<u> </u>	l ——
42A	Revenues APAC (2) (16)		\$M II ons	CPSNQ108									
4 2B	Revenues EMEA (2) (17)		\$M II ons	CPSNQ109									
42C	Reve_ues_LatA (2) (18)		\$M II ons	CPSNQ110									
42D	Revenues - Canada (2)		\$M II o -s	CPSNQ111									
43	Revenues - Domest c		\$M II ons	CPSNQ112			l	l	I—			l	I ——
44	Seve a ce Costs (14)		\$M II ons	CPSNQ113									
4 5	Collateral Underly ng Operat ng Leases for Wh ch the Bank s the Lessor (20)		\$M II o s	CPSNQ114			l	l	i—			i——	
45A	Auto		\$M II ons	CPSNQ115			I	I	I			I — —	
45B	Other		\$M II ons	CPSNQ116			i——	i——	i—			i	
46	OREO Balance	BHCK2150	\$M II ons	CPSN2150			i——	i——	i—			i	
46A	Commerc al		\$M II ons	CPSNQ117									
46B	Res dent al		\$M II ons	CPSNQ118			i——	i——	1	i——	<u> </u>	i——	
46C	Farmland		\$M II ons	CPSNQ119			i		I—				
47	No Recu g PPNR Ite s (30)		\$M II ons	CPSNQ120									
48	Trad ng Revenue	BHCKA220	\$M II ons	CPSNA220									
49	Net Ga s/(Losses) o Sales of Othe Real Estate Ow ed (19)	BHCK8561	\$M II ons	CPSN8561									
						_	_		_		_		

									Projected				
		FR Y9C Codes	Units		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ-8	PQ 9
50	C Firm Wide Metrics: Net Interest Income Worksheet (Required only for respondents that we	PHCKC780			e et,			I	1 1				
50	Ca y g Value of Pu chased C ed t I pa ed (PCI) Loa s (33) Net Accret on of d scount on PCI Loans ncluded n nterest Revenues (34)	BHCKC/80	\$M II ons	CPSNC780									
51 52			\$M II o s	CPSNQ121									
52	Loans Held for Sale Frst Len Res dent al Lens in Domestic Offices (Average Balances)		\$M II ons ∞	CPSNQ122									
53	Average Rate on Loans Held for Sale First Lien Resident al Liens in Domestic Offices		%	CPSNQ123									
	Quarter End We ghted Average L fe of Assets (4) (6)												
54	Frst Len Res dent al Mortgages (n Domest e Offices) (31)		months	CPSNQ124									
55	Closed End Jun or Res dent al L ens (n Domest c Off ces)		months	CPSNQ125									
56	Home Equity Lines Of Credit (HELOCs)		months	CPSNQ126									
57	C&I Loa s		-o ths	CPSNQ127									
58	CRE Loans (n Domest c Off ces)		months	CPSNQ128									
59	Cred t Cards		months	CPSNQ129									
60	Auto Loa - s		-o ths	CPSNQ130									
61	Student Loans		months	CPSNQ131									
62	Other, ncl loans backed by secur t es (non purpose lend ng) (7)		months	CPSNQ132									
63	Res dent al Mortgages (F rst and Second L en, Not -n Domest c Off ces)		months	CPSNQ133									
64	Other Real Estate Loans (Not n Domest c Offices)		months	CPSNQ134									
65	Other Loans & Leases		months	CPSNQ135									
66	Securities (AFS and HTM) Treasuries and Agency Debentures		months	CPSNQ136									
67	Secur t es (AFS and HTM) Agency RMBS (both CMOs and pass throughs)		months	CPSNQ137									
68	Secur t es (AFS and HTM) Other		months	CPSNQ138									
69	Trad ng Assets		months	CPSNQ139									
70	All Other Earn ng Assets		months	CPSNQ140									
	0 1 5 100 10 10 10 10 10 10 10 10 10 10 10 10												
	Quarter End We ghted Average L fe of L ab I t es (4) (6)			00010444			1	1	1 1		1		
/1	Domest c Depos ts - T me		months	CPSNQ141									
72	Fo e.g. Depos ts T e		- o ths	CPSNQ142									
73	Fed Funds		months	CPSNQ143									
74	Repos		months	CPSNQ144									
75	Other Short Term Borrow ng		months	CPSNQ145									
76	Trad ng Lab I t es		months	CPSNQ146									
	Subord nated Notes Payable to Unconsol dated Trusts Issu ng TruPS and TruPS Issued by												
77	Consol dated Spec al Purpose Ent t es		months	CPSNQ147									
78	All Other Interest Bear ng L ab t l es		months	CPSNQ148									

		FR Y9C Codes	Units		PQ 1	PQ 2	PQ 3	PQ-4	PQ 5	PQ 6	PQ 7	PQ-8	PQ 9
						For-							
					For upward	downward-							
					rate	rate-	Assumed-						
	Ave age Do est c Depos t Rep c g Beta a 'No al E v o e t' (5)				movements	movements	Floor						
					-CPSNQ149-	-CPSNQ933-	CPSNQ939						
79	Money Market Accounts		bas s po nts										
					-CPSNQ150-	-CPSNQ934-	CPSNQ940						
80	Sav gs		bas s po ts										
					CPSNQ151	CPSNQ935	CPSNQ941						
81	NOW, ATS, and other Transact on Accounts		bas s po nts										
					CPSNQ152	CPSNQ936	CPSNQ942						
82	T me Depos ts		bas s po nts										
	Average Fore gn Depos t Repricing Betain a 'Normal Environment' (5)				CPSNQ153	CPSNQ937	CPSNQ943						
83	Fore gn Depos ts		bas s po nts										
					CPSNQ154	CPSNQ938	CPSNQ944						
84	Fore gn Depos ts T me		bas s po nts										
85	New Domest e Bus ness Pr e ng for T me Depos ts (25)												
85A	Cu ve (f ult ple te s assu ed) (26)			CPSNQ156]							
85B	Index rate (f s ngle term assumed) (27)			CPSNQ157									
85C	Sp ead elative to the Lidex Rate (27)		bas s po nts	CPSNQ158									

Projected

							Projected				
		FR Y9C Codes Units	PQ 1	PQ 2	PQ-3	PQ-4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
		Footnotes to the PPNR Metrics Worksheet									
(1)	-	Ploy de let les data folials at each est but only filite lational Retail and Shall Bus less Segue they elues exceeded 5% of Total Retail and Shall Bus less Segue they elues exceeded 5% of Total Retail and Shall Bus less Segue they elues exceeded 5% of Total Retail and Shall Bus less Segue they elues exceeded 5% of Total Retail and Shall Bus less Segue they elues exceeded 5% of Total Retail and Shall Bus less Segue they elues exceeded 5% of Total Retail and Shall Bus less Segue they elues exceeded 5% of Total Retail and Shall Bus less Segue they elues exceeded 5% of Total Retail and Shall Bus less Segue they elues exceeded 5% of Total Retail and Shall Bus less Segue they elues exceeded 5% of Total Retail and Shall Bus less Segue they elues exceeded 5% of Total Retail and Shall Bus less Segue they elues exceeded 5% of Total Retail and Shall Bus less Segue they elues exceeded 5% of Total Retail and Shall Bus less Segue they elues exceeded 5% of Total Retail and Shall Bus less Segue they elues exceeded 5% of Total Retail and Shall Bus less Segue they elues exceeded 5% of Total Retail and Shall Bus less Segue they elues exceeded 5% of Total Retail and Shall Bus less Segue they elues exceeded 5% of Total Retail and Shall Bus less Segue they elues exceeded 5% of Total Retail and Shall Bus less Segue they elues e	all Rue occ Sog o ta	d Total Pota	La d'S all						
(=)		Bus ness revenue exceeded 5% of total revenues in any of the last four actual guarters requested in the PPNR schedule-	un bus essues e tu	u rotarneta	Tu u s un						
(2)		Prov de reg onal breakouts for all quarters but only finternat onal revenue exceeded 5% of the total revenue in any of the last four actual q	uarters requested in the	PPNR schedu	le						
(3)		Average oustand ng pr no pal balance fo res dent al mortgage loans the BHC/IHC/SLHC serv ces for others									
(4)		The We ghted Average Life should reflect the current position, the impact of new bus ness activity, as well as the impact of behavioral assum		ents or defaul	ts, buscu						
		on the expected remaining I ves, inclusive of behavioral assumptions. It should reflect the weighted average of time to principal actual repa									
		portfol o, rounded to the nearest monthly term. For revolv ng products, the WAL should reflect the underly ng repayment behav or assump	t ons assumed by the nst	t tut on, wh c	h would						
		nclude contractual repayments, any assumed excess payments or prepayments, and defaults. The WAL for the FRY 14Q d sclosures should	reflect the spot balance	sheet pos t o	n for each						
		t me per od. For the FR Y 14A, g ven that it covers forecasted time per ods, the WAL should be forward looking which incorporates the char	nges to the projected WAI	L, nclud ng n	ew bus ness						
		act v ty.									
(5)		A rate movement in an environment where the repricing assumption assumed by each of the major deposit products is not restricted by a ci		lould be repo	rted as a						
		balance we ghted average of the betas of the I ne tems that contr bute to the roll up po nt requested, w th an as of date equal to the report	t ng date .								
(6)		Reference PPNR Net Interest Income worksheet for product def n t ons									
(7)		Corresponds to I ne. tem 7C on the Net Interest Income worksheet									
(8)		Include both direct and allocated expenses.									
(9)		"Mote cs by Bus ness Segment/Line" correspond to Bus ness Segments/Lines on PPNR Submission worksheet, unless explicitly stated otherw	so See Instruct one for	dof nt ons of							
(-)		sta da d zed Bus ess See e ts/L es. U less speef ed othe w.se. all u be sa e global. O lv l e te s with "I dust v Ma ket S ze" th			للحي						
		other tems are BHC/HC spec for	ic a cac dast y, a	net wae te	o, a						
(10)		Assets under Management									
(11)		Provide a relevant headcount number (e.g. f nanc all advisors, portfolio managers) to facilitate the assessment of revenue productivity in the	- Woolth Management/Br	vato Bank no	Lhuc nocc						
(++)		to the distribution real contention (e.g. than earlier for your ordinates) to the task are assessment of revenue product try in the	. Wediti Management 1	vace barneng	, bus ness						
		Regions outside the US and Puesto Rico.									
(12)											
(13)		Report the grossed up "Interest balances" that result from prime brokerage activities									
(14)		List items on PPNR Projections worksheet that include this item if any									
	CPSNQ993										
(15)		Full to e equivalente in ployces at end of current period (BHCK4150) for a given segrent by									
(16)		As a and Pac f c reg on (ncl-South As a, Austral a, and New Zealand)									
(17)		Europe, M ddle East, and Afr ca									
(18)		Lat A e ca, clud g Mex co									
(19)		L st Bus ness Segments reported on PPNR Project ons Worksheet that nolude this tem frany									
•	PSNQ994										
(20)		Refers to the balance sheet carry ng amount of any equ pment or other asset rented to others under operat ng leases, net of accumulated d	•								
		l ne tem 49 should correspond to the amount provided in Y.9C Schedule HC. F.L ne 6, item 13 in the instructions. The amount included shoul	ld only reflect collateral								
		rented under operat ng leases and not-nclude collateral subject to cap tal/ f nanc ng type leases.									
(21)		Cred t cards (notud ne charge cards) - List which Line item(s) on PPNR Submission worksheet contain(s) the Cards Rewards/Partner Sharing s	ontra-revenues and/or								
. ,		expenses.									
	CDSNIO037										
	0.0.14337	And and I as have 4.0 US and Davids Discoult									
(22) (22)		Apples to line items 1 9; US and Puerto R colonly									
(23)		Total domestic mortgages or ginated during the quarter.									
(24)		FR Y 9C name is "Residential Mortgages Sold During the Quarter"; this metric need not be I mited to Mortgages and Home Equity business I									
(25)		New bus ness pricing for time deposits refers to the anticipated average rate on newly-ssued domestic time deposits, including renewals. G	ven that t me depos ts h	ave a stated	matur ty, all						
		t me depos ts-ssued for that t me per od are cons dered new bus ness-									

											Projected				
			FR Y9C Codes	Units			PQ 1	PQ 2	PQ 3	PQ-4	PQ 5	PQ 6	PQ 7	PQ-8	PQ 9
(26)		The term "curve" refers to the reference rate used to price time deposits. Given that the pricing	ng of t me depos	ts-s-depende	nt on the term,	the nst tul	t on should pro	v de the ove	erall curve						
• •		used to pice till e deposits. If the istitution of ly assures a single in attribute for ewissures as in the stitution of ly assures a single interest at the stitution of ly assures as in the stitution of ly ass													
(27)		If the nst tut on only assumes a single maturity term for new issuance, then the institution sho	uld prov de the	relat ve Index	and spread use	nd to est ma	ite new hus ne	ssnrcnan	Leu of the						
(/		curve.													
(28)		A backlog should be based on probab I ty we ghted fees. The data should be consistent with h	stor cal nternal	report ng, no	t by market me	asurement.	The last								
		quarter should be the BHC's/IHC's/SLHC's latest backlog est mate													
(29)		Prov de description of the accounts included in this line, tem (e.g. Negotiable Order of Withdra	wal, Interest Bea	ar ng Check ng	g, Non Interest	Bear ng Der	nand Depos t								
		Account, Money Manket Savings, etc.)													
	CPSNQ998														
(30)		Please break out and expla n 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			\$ M III on	CPSNR001										
	CPSNR002			\$ M III on	CPSNR003										
	CPSNR004			\$ M III on	CPSNR005										
	CPSNR006			\$ M III on	CPSNR007										
	CPSNR008			\$ M III on	CPSNR009										
	CPSNR010			\$ M III on	CPSNR011										
	CPSNR012			\$ M III on	CPSNR013										
(b)		Non Interest Expenses			_										
	CPSNR014			\$ M III on	CPSNR015										
	CPSNR016			\$ M III on	CPSNR017										
	CPSNR018			\$ M III on	CPSNR019										
	CPSNR020			\$ M III on	CPSNR021										
	CPSNR022			\$ M III on	CPSNR023										
	CPSNR024			\$ M III on	CPSNR025										
	CPSNR026			\$ M III on	CPSNR027										
(31)		For WAL, exclude from the reported number Loans Held For Sale											'		
(22)		Note 5th a territory of decree to the second of the Period (Poster Channel of Made													
(32)		Note f this tem includes any contra revenues other than Rewards/Partner Sharing (e.g. Marke	et ng Expense An	nort zat on)											
	CPSNR028														
(33)		Inst tut ons that have adopted ASU 2016-13 should report the carry ng value of PCD loans in													
		tem 50													
		I st tut o s that have adopted ASU 2016 13 should epo t the et acc et o of d scou t o													
(34)		loans ncluded n nterest revenues n l ne tem 51													