

## 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:**

**Submission Date (MM/DD/YYYY):**

**When Received:**

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

Briefly describe the scenario below:

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

Item		Actual in \$Millions as of date	Projected in \$Millions								
			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
<b>LOSSES ASSOCIATED WITH LOANS HELD FOR INVESTMENT AT AMORTIZED COST</b>											
1	Real Estate Loans (in Domestic Offices)	CASIP521	-	CPSIP521	-	-	-	-	-	-	-
2	First Lien Mortgages	CASIP522	-	CPSIP522	-	-	-	-	-	-	-
3	First Lien Mortgages	CASIP386	-	CPSIP386	-	-	-	-	-	-	-
4	First Lien HELOAN	CASIP394	-	CPSIP394	-	-	-	-	-	-	-
5	Second / Junior Lien Mortgages	CASIP523	-	CPSIP523	-	-	-	-	-	-	-
6	Closed-End Junior Liens	CASIP402	-	CPSIP402	-	-	-	-	-	-	-
7	HELOCs	CASIP412	-	CPSIP412	-	-	-	-	-	-	-
8	CRE Loans	CASIP524	-	CPSIP524	-	-	-	-	-	-	-
9	Construction	CASIP525	-	CPSIP525	-	-	-	-	-	-	-
10	Multifamily	CASIP526	-	CPSIP526	-	-	-	-	-	-	-
11	Nonfarm, Non-residential	CASIP527	-	CPSIP527	-	-	-	-	-	-	-
12	Owner-Occupied	CASIP528	-	CPSIP528	-	-	-	-	-	-	-
13	Non-Owner-Occupied	CASIP529	-	CPSIP529	-	-	-	-	-	-	-
14	Loans Secured by Farmland	CASIP530	-	CPSIP530	-	-	-	-	-	-	-
15	Real Estate Loans (Not in Domestic Offices)	CASIP531	-	CPSIP531	-	-	-	-	-	-	-
16	First Lien Mortgages	CASIP420	-	CPSIP420	-	-	-	-	-	-	-
17	Second / Junior Lien Mortgages	CASIP428	-	CPSIP428	-	-	-	-	-	-	-
18	CRE Loans	CASIP532	-	CPSIP532	-	-	-	-	-	-	-
19	Construction	CASIP533	-	CPSIP533	-	-	-	-	-	-	-
20	Multifamily	CASIP534	-	CPSIP534	-	-	-	-	-	-	-
21	Nonfarm, Non-residential	CASIP535	-	CPSIP535	-	-	-	-	-	-	-
22	Owner-Occupied	CASIP536	-	CPSIP536	-	-	-	-	-	-	-
23	Non-Owner-Occupied	CASIP537	-	CPSIP537	-	-	-	-	-	-	-
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	<b>Total Loans and Leases</b>	CASIP556	-	CPSIP556	-	-	-	-	-	-	-

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

Item	Sums in \$Millions		
	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
<b>LOSSES ASSOCIATED WITH LOANS HELD FOR INVESTMENT AT AMORTIZED COST</b>			
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	-	-	-
<b>43 Total Loans and Leases</b>	-	-	-

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

### Item

<b>LOSSES ASSOCIATED WITH LOANS HELD FOR INVESTMENT AT AMORTIZED COST</b>	
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	<b>Total Loans and Leases</b>

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

### Item

<b>LOSSES ASSOCIATED WITH LOANS HELD FOR INVESTMENT AT AMORTIZED COST</b>	
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	<b>Total Loans and Leases</b>



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

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

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

### Item

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

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

#### TRADING ACCOUNT

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

#### OTHER LOSSES

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

- 67 Total Losses

#### ALLOWANCE FOR LOAN and LEASE LOSSES (1)

- 68 Total allowance for loan and lease losses, prior quarter
- 68a ALLL, prior quarter
- 68b Allowance for credit losses on held-to-maturity debt securities, prior quarter (2)
- 68c Allowance for credit losses on available-for-sale debt securities, prior quarter (2)
- 68d Allowance for credit losses on all other financial assets, prior quarter (2)

#### Real Estate Loans (in Domestic Offices)

- 70 Residential Mortgages
- 71 First Lien Mortgages
- 72 Closed-End Junior Liens
- 73 HELOCs
- 74 CRE Loans
- 75 Construction
- 76 Multifamily
- 77 Nonfarm, Non-residential

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

### Item

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

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

#### TRADING ACCOUNT

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

#### OTHER LOSSES

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

- 67 Total Losses

#### ALLOWANCE FOR LOAN and LEASE LOSSES (1)

- 68 Total allowance for loan and lease losses, prior quarter
- 68a ALLL, prior quarter
- 68b Allowance for credit losses on held-to-maturity debt securities, prior quarter (2)
- 68c Allowance for credit losses on available-for-sale debt securities, prior quarter (2)
- 68d Allowance for credit losses on all other financial assets, prior quarter (2)

#### Real Estate Loans (in Domestic Offices)

- 70 Residential Mortgages
- 71 First Lien Mortgages
- 72 Closed-End Junior Liens
- 73 HELOCs
- 74 CRE Loans
- 75 Construction
- 76 Multifamily
- 77 Nonfarm, Non-residential



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

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

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

### Item

78 Loans Secured by Farmland

79 **Real Estate Loans (Not in Domestic Offices)**

80 Residential Mortgages

81 CRE Loans

82 Farmland

83 **C&I Loans**

84 C&I Graded

85 Small Business (Scored/Delinquency Managed)

86 Corporate and Business Cards

87 **Credit Cards**

88 **Other Consumer**

89 **All Other Loans and Leases**

90 **Unallocated**

91 **Total Provisions during the quarter**

91a Provisions for loan and lease losses during the quarter (3)

91b Provisions for credit losses on held-to-maturity debt securities during the quarter (4)

91c Provisions for credit losses on available-for-sale debt securities during the quarter (4)

91d Provisions for credit losses on all other financial assets during the quarter (4)

92 **Real Estate Loans (in Domestic Offices)**

93 Residential Mortgages

94 First Lien Mortgages

95 Closed-End Junior Liens

96 HELOCs

97 CRE Loans

98 Construction

99 Multifamily

100 Nonfarm, Non-residential

101 Loans Secured by Farmland

102 **Real Estate Loans (Not in Domestic Offices)**

103 Residential Mortgages

104 CRE Loans

105 Farmland

106 **C&I Loans**

107 C&I Graded

108 Small Business (Scored/Delinquency Managed)

109 Corporate and Business Cards

110 **Credit Cards**

111 **Other Consumer**

112 **All Other Loans and Leases**

113 **Unallocated**

114 **Total Net charge-offs during the quarter**

114a Net charge-offs during the quarter on loans and leases (5)

114b Net charge-offs during the quarter on held-to-maturity debt securities (6)

114c Net charge-offs during the quarter on available-for-sale debt securities (6)

114d Net charge-offs during the quarter on all other financial assets (6)

115 **Total Other ALLL Changes**

115a Other ALLL Changes (7)

115b Other allowances for credit losses changes on held-to-maturity debt securities (8)

115c Other allowances for credit losses changes on available-for-sale debt securities (8)

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

116 **Total Allowances, current quarter**

116a ALLL, current quarter (9)

116b Allowances for credit losses on held-to-maturity debt securities, current quarter (10)

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

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

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

### Item

78 Loans Secured by Farmland

79 **Real Estate Loans (Not in Domestic Offices)**

80 Residential Mortgages

81 CRE Loans

82 Farmland

83 **C&I Loans**

84 C&I Graded

85 Small Business (Scored/Delinquency Managed)

86 Corporate and Business Cards

87 **Credit Cards**

88 **Other Consumer**

89 **All Other Loans and Leases**

90 **Unallocated**

91 **Total Provisions during the quarter**

91a Provisions for loan and lease losses during the quarter (3)

91b Provisions for credit losses on held-to-maturity debt securities during the quarter (4)

91c Provisions for credit losses on available-for-sale debt securities during the quarter (4)

91d Provisions for credit losses on all other financial assets during the quarter (4)

92 **Real Estate Loans (in Domestic Offices)**

93 Residential Mortgages

94 First Lien Mortgages

95 Closed-End Junior Liens

96 HELOCs

97 CRE Loans

98 Construction

99 Multifamily

100 Nonfarm, Non-residential

101 Loans Secured by Farmland

102 **Real Estate Loans (Not in Domestic Offices)**

103 Residential Mortgages

104 CRE Loans

105 Farmland

106 **C&I Loans**

107 C&I Graded

108 Small Business (Scored/Delinquency Managed)

109 Corporate and Business Cards

110 **Credit Cards**

111 **Other Consumer**

112 **All Other Loans and Leases**

113 **Unallocated**

114 **Total Net charge-offs during the quarter**

114a Net charge-offs during the quarter on loans and leases (5)

114b Net charge-offs during the quarter on held-to-maturity debt securities (6)

114c Net charge-offs during the quarter on available-for-sale debt securities (6)

114d Net charge-offs during the quarter on all other financial assets (6)

115 **Total Other ALLL Changes**

115a Other ALLL Changes (7)

115b Other allowances for credit losses changes on held-to-maturity debt securities (8)

115c Other allowances for credit losses changes on available-for-sale debt securities (8)

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

116 **Total Allowances, current quarter**

116a ALLL, current quarter (9)

116b Allowances for credit losses on held-to-maturity debt securities, current quarter (10)

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

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



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

Item	Sums in \$Millions		
	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
<b>PRE-PROVISION NET REVENUE</b>			
117 Net interest income	-	-	-
118 Noninterest income	-	-	-
119 Noninterest expense	-	-	-
120 Pre-Provision Net Revenue	-	-	-
<b>CONDENSED INCOME STATEMENT</b>			
121 Pre-Provision Net Revenue	-	-	-
122 Provisions during the quarter	-	-	-
123 Total Trading and Counterparty Losses	-	-	-
124 Total Other Losses	-	-	-
125 Other I/S items - describe in supporting documentation	-	-	-
126 Realized Gains (Losses) on available-for-sale securities, including OTTI (11)			
127a Realized Gains (Losses) on held-to-maturity securities, including OTTI (11)			
127b Unrealized holding gains (losses) on equity securities not held for trading			
128 Income (loss) before applicable income taxes and discontinued operations	-	-	-
129 Applicable income taxes (foreign and domestic)	-	-	-
130 Income (loss) before discontinued operations and other adjustments	-	-	-
131 Discontinued operations, net of applicable income taxes	-	-	-
132 Net income (loss) attributable to BHC and minority interests	-	-	-
133 Net income (loss) attributable to minority interests	-	-	-
134 Net income (loss) attributable to BHC	-	-	-
135 Effective Tax Rate (%)	-na-	-na-	-na-
<b>REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES</b>			
136 Reserve, prior quarter	-	-	-
137 Provisions during the quarter	-	-	-
138 Net charges during the quarter	-	-	-
139 Reserve, current quarter	-	-	-

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

Item

### PRE-PROVISION NET REVENUE

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

### CONDENSED INCOME STATEMENT

- 121 Pre-Provision Net Revenue
- 122 Provisions during the quarter
- 123 Total Trading and Counterparty Losses
- 124 Total Other Losses
- 125 Other I/S items - describe in supporting documentation
- 126 Realized Gains (Losses) on available-for-sale securities, including OTTI (11)
- 127a Realized Gains (Losses) on held-to-maturity securities, including OTTI (11)
- 127b Unrealized holding gains (losses) on equity securities not held for trading
- 128 Income (loss) before applicable income taxes and discontinued operations

### 129 Applicable income taxes (foreign and domestic)

- 130 Income (loss) before discontinued operations and other adjustments

### 131 Discontinued operations, net of applicable income taxes

- 132 Net income (loss) attributable to BHC and minority interests

### 133 Net income (loss) attributable to minority interests

- 134 Net income (loss) attributable to BHC

- 135 Effective Tax Rate (%)

### REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES

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

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

### Item

#### PRE-PROVISION NET REVENUE

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

#### CONDENSED INCOME STATEMENT

- 121 Pre-Provision Net Revenue
- 122 Provisions during the quarter
- 123 Total Trading and Counterparty Losses
- 124 Total Other Losses
- 125 Other I/S items - describe in supporting documentation
- 126 Realized Gains (Losses) on available-for-sale securities, including OTTI (11)
- 127a Realized Gains (Losses) on held-to-maturity securities, including OTTI (11)
- 127b Unrealized holding gains (losses) on equity securities not held for trading
- 128 Income (loss) before applicable income taxes and discontinued operations

#### 129 Applicable income taxes (foreign and domestic)

- 130 Income (loss) before discontinued operations and other adjustments

#### 131 Discontinued operations, net of applicable income taxes

- 132 Net income (loss) attributable to BHC and minority interests

#### 133 Net income (loss) attributable to minority interests

- 134 Net income (loss) attributable to BHC

- 135 Effective Tax Rate (%)

#### REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES

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

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

Item	Actual in \$Millions as of date	Projected in \$Millions								
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9

### Footnotes to the Income Statement Worksheet

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

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

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

### Footnotes to the Income Statement Worksheet

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

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

### Item

#### Footnotes to the Income Statement Worksheet

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

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

### Item

#### Footnotes to the Income Statement Worksheet

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

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

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

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

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

### Footnotes to the Balance Sheet Worksheet

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

Refers to the balance sheet carrying amount of any equipment or other asset rented to others under operating leases, net of accumulated depreciation. The total should correspond to the amount provided in Y-9C Schedule HC-F Line 6, item 13 in the instructions. The amount included should only reflect collateral rented under operating leases and not include collateral subject to capital/ financing type leases.

- (6) Institutions that adopted ASU 2016-13, should report item 129 net of any applicable allowance for credit losses.

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



### Memoranda Items -- Derivatives

45 Current credit exposure across all derivative contracts covered by the regulatory capital rule

**Notional principal amounts of over-the-counter derivative contracts (sum of lines 47a 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  
49b) Interest rate

#### 49a Interest rate

#### 49b Foreign exchange rate and gold

- 49c Credit (investment grade reference asset)
- 49d Credit (non-investment grade reference asset)

49d Credit (non-investment grade reference asset)  
49e Equity

49e Equity

49f Precious metals (except gold)  
49g Other

49g Other

CASS8764 CPSS8764

**f** **f** **p** **p** **f** **CCAR 2019 BHC / HC** **—** **q** **d** **p** **f** **g**

Advanced Approaches Credit Risk (including CCR and non-tradeline credit risk) - with 1.96 scaling factor and Operational Risk





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

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

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

Item	As of Date	Adjusted Starting Value <sup>1</sup>	Projected in \$Millions									Sums in \$Millions				
			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		
<b>Threshold Deductions Calculations</b>																
<b>Items 64-71 should only be filed by Category I and II firms</b>																
<i>Non-significant investments in the capital of unconsolidated financial institutions in the form of common stock, net of associated DTLs</i>																
Aggregate non-significant investments in the capital of unconsolidated financial institutions, including in the form of common stock, additional tier 1, <del>and</del> tier 2 capital, <del>and for Category I and II firms, covered debt instruments</del>																
64	CASDR643	CPSDR643														
65	CASDR646	-	CPSDR646	-	-	-	-	-	-	-	-					
66	CASDR647	-	CPSDR647	-	-	-	-	-	-	-	-					
<i>Significant investments in the capital of unconsolidated financial institutions in the form of common stock, net of associated DTLs</i>																
Gross significant investments in the capital of unconsolidated financial institutions in the form of common stock																
67	CASDQ259	CPSDQ259														
68	CASDQ260	CPSDQ260														
69	CASDQ261	-	CPSDQ261	-	-	-	-	-	-	-	-					
70	CASDQ262	-	CPSDQ262	-	-	-	-	-	-	-	-					
71	CASDP853	-	CPSDP853	-	-	-	-	-	-	-	-					
<i>Investments in the capital of unconsolidated financial institutions (Category III and IV firms only)</i>																
Aggregate amount of investments in the capital of unconsolidated financial institutions, net of associated DTLs																
72	CASDXXXX	CPSDXXXX														
73	CASDXXXX	-	CPSDXXXX	-	-	-	-	-	-	-	-					
74	CASDXXXX	-	CPSDXXXX	-	-	-	-	-	-	-	-					
<i>Items 75-82 should be filed by all firms</i>																
<i>MSAs, net of associated DTLs</i>																
75	CASDQ263	CPSDQ263														
76	CASDQ264	CPSDQ264														
77	CASDQ265	-	CPSDQ265	-	-	-	-	-	-	-	-					
78	CASDQ262	-	CPSDQ262	-	-	-	-	-	-	-	-					
79	CASDP854	-	CPSDP854	-	-	-	-	-	-	-	-					
<i>DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs</i>																
DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs																
80	CASDQ296	-	CPSDQ296	-	-	-	-	-	-	-	-					
81	CASDQ262	-	CPSDQ262	-	-	-	-	-	-	-	-					
82	CASDP855	-	CPSDP855	-	-	-	-	-	-	-	-					

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

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

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

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

Item	As of Date	Adjusted Starting Value <sup>1</sup>	Projected in \$Millions									Sums in \$Millions		
			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
128 Deferred tax assets that arise from net operating loss and tax credit carryforwards, net of DTLs, but gross of related valuation allowances	CASDR648	CPSDR648												
129 Valuation allowances related to deferred tax assets that arise from net operating loss and tax credit carryforwards	CASDR649	CPSDR649												
129a U.S. Federal Government	CASDLC33	CPSDLC33												
129b U.S. State Governments	CASDLC34	CPSDLC34												
129c All non-U.S. tax jurisdictions	CASDLC35	CPSDLC35												
130 Deferred tax assets arising from temporary differences, net of DTLs	CASDR650	CPSDR650												
130a U.S. Federal Government	CASDLC36	CPSDLC36												
130b U.S. State Governments	CASDLC37	CPSDLC37												
130c All non-U.S. tax jurisdictions	CASDLC38	CPSDLC38												
131 Valuation allowances related to DTAs arising from temporary differences	CASDR651	CPSDR651												
131a U.S. Federal Government	CASDLC39	CPSDLC39												
131b U.S. State Governments	CASDLC40	CPSDLC40												
131c All non-U.S. tax jurisdictions	CASDLC41	CPSDLC41												
<u>Supplemental Capital Action Information (report in \$Millions unless otherwise noted)***</u>														
132 Cash dividends declared on common stock	CASD4460	CPSD4460												
133 Common shares outstanding (Millions)	CASDQ946	CPSDQ946												
134 Common dividends per share (\$)	CASDQ282	- CPSDQ282	-	-	-	-	-	-	-	-	-			

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

Item	As of Date	Adjusted Starting Value <sup>1</sup>	Projected in \$Millions									Sums in \$Millions		
			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
135 <u>Issuance of common stock for employee compensation</u>	CASDQ283	CPSDQ283												
136 <u>Other issuance of common stock</u>	CASDQ284	CPSDQ284												
137 <u>Total issuance of common stock</u>	CASDQ285	-	CPSDQ285		-	-	-	-	-	-	-			
138 <u>Share repurchases to offset issuance for employee compensation</u>	CASDQ286	CPSDQ286												
139 <u>Other share repurchase</u>	CASDQ287	CPSDQ287												
140 <u>Total share repurchases</u>	CASDQ288	-	CPSDQ288		-	-	-	-	-	-	-			
<u>Supplemental Information on Trust Preferred Securities Subject to Phase-Out from Tier 1 Capital</u>														
141 <u>Outstanding trust preferred securities</u>	CASKC699	CPSKC699												
142 <u>Trust preferred securities included in Item 49</u>	CASDQ289	CPSDQ289												
<b>Memoranda</b>														
*Please break out and explain below other adjustments to equity capital: <span style="border: 1px solid black; padding: 2px;">CASDQ290</span>														
143														
**The carryback period is the prior two calendar tax years plus any current taxes paid in the year-to-date period. Please provide disaggregated data for item 127 as follows:														
144 <u>Taxes paid during the fiscal year ended two years ago</u>	CASDQ292													
145 <u>Taxes paid during the fiscal year ended one year ago</u>	CASDQ293													
146 <u>Taxes paid through the as-of date of the current fiscal year</u>	CASDQ294													
***Please reconcile the Supplemental Capital Action and HI-A projections (i.e., allocate the capital actions among the HI-A buckets): <span style="border: 1px solid black; padding: 2px;">CASDQ295</span>														
147														
<b>Footnotes to the Capital Worksheet</b>														

(1) Firms should only use this column to report an adjusted starting value for an item subject to adjustment or deduction in capital impacted by the global market shock.  
 (2) Institutions that have adopted ASU 2016-13 should report in item 54 the adjusted allowances for credit losses, as defined in the regulatory capital rule.

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

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

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

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

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

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

Item	As-of	Projected in \$Millions								
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
<b>Bank Card (Domestic)</b>										
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						
<b>Business and Corporate Card (International)</b>										
77	Balances	CASRP457		CPSRP457						
78	Paydowns	CASRP458		CPSRP458						
79	Asset Purchases	CASRP459		CPSRP459						
80	Asset Sales	CASRP460		CPSRP460						
81	Loan Losses	CASRP461		CPSRP461						
<b>Bank and Charge Card (International)</b>										
82	Balances	CASRP462		CPSRP462						
83	Paydowns	CASRP463		CPSRP463						
84	Asset Purchases	CASRP464		CPSRP464						
85	Asset Sales	CASRP465		CPSRP465						
86	Loan Losses	CASRP466		CPSRP466						
<b>Auto Loans (Domestic)</b>										
87	Balances	CASRP467		CPSRP467						
88	New originations	CASRP468		CPSRP468						
89	Paydowns	CASRP469		CPSRP469						
90	Asset Purchases	CASRP470		CPSRP470						
91	Asset Sales	CASRP471		CPSRP471						
92	Loan Losses	CASRP472		CPSRP472						

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

Item	As-of	Projected in \$Millions								
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
<b>Auto Loans (International)</b>										
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						
<b>Auto Leases (Domestic)</b>										
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						
<b>Auto Leases (International)</b>										
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						
<b>Student Loan</b>										
111	Balances	CASRP491		CPSRP491						
112	New originations	CASRP492		CPSRP492						
113	Paydowns	CASRP493		CPSRP493						
114	Asset Purchases	CASRP494		CPSRP494						
115	Asset Sales	CASRP495		CPSRP495						
116	Loan Losses	CASRP496		CPSRP496						

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

Item	As-of	Projected in \$Millions								
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
<b>Small Business Loan - Scored (Domestic)</b>										
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						
<b>Small Business Loan - Scored (International)</b>										
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						
<b>Other Consumer Loans and Leases (Domestic)</b>										
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						
<b>Other Consumer Loans and Leases (International)</b>										
135	Balances	CASRP515		CPSRP515						
136	New originations	CASRP516		CPSRP516						
137	Paydowns	CASRP517		CPSRP517						
138	Asset Purchases	CASRP518		CPSRP518						
139	Asset Sales	CASRP519		CPSRP519						
140	Loan Losses	CASRP520		CPSRP520						

**Footnotes to the Retail Balance and Loss Projections Worksheet**

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

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

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

	AFS and HTM Securities	Threshold for Determining OTTI	Aggregate Cumulative Lifetime Loss on Underlying Collateral (% Original Balance)	Discount Rate Methodology	Please provide the name(s) of any vendor(s) and any vendor model(s) that are used	Were all securities reviewed for potential OTTI (yes/no) for stress testing?	Macroeconomic/financial variables used in loss estimation
	CCARP084	CASMN243	CPSMN244	CASMN245	CASMN246	CASMN247	CASMN248
1	Agency MBS						
2	Auction Rate Securities						
3	CDO						
4	CLO						
5	CMBS						
6	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.

	AFS and HTM Securities	Accounting Intent (AFS, HTM)	Actual Amortized Cost (MM/DD/YY YY)	PQ 1			PQ 2			PQ 3		
				Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI
CCARP084	CCARP092	CASPP087	CSPN234	CSPN235	CSPP091	CSPN234	CSPN235	CSPP091	CSPN234	CSPN235	CSPP091	
1 Agency MBS						-			-			-
2 Auction Rate Securities						-			-			-
3 CDO						-			-			-
4 CLO						-			-			-
5 CMBS						-			-			-
6 Common Stock (Equity)						-			-			-
7 Auto ABS						-			-			-
8 Credit Card ABS						-			-			-
9 Student Loan ABS						-			-			-
10 Other ABS (excl HEL ABS)						-			-			-
11 Corporate Bond						-			-			-
12 Covered Bond						-			-			-
13 Domestic Non-Agency RMBS						-			-			-
14 Foreign RMBS						-			-			-
15 Municipal Bond						-			-			-
16 Mutual Fund						-			-			-
17 Preferred Stock (Equity)						-			-			-
18 Sovereign Bond						-			-			-
19 US Treasuries & Agencies						-			-			-
20 Other*						-			-			-
<b>21 GRAND TOTAL</b>		0	0	0	0	-	0	0	-	0	0	-

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

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

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

A.3.g.

	AFS and HTM Securities	Accounting Intent (AFS, HTM)	Actual Amortized Cost (MM/DD/YY YY)	PQ 4			PQ 5			PQ 6		
				Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI
	CCARP084	CCARP092	CASPP087	CPSPN234	CPSPN235	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	<b>GRAND TOTAL</b>			0	0	0	0	0	-	0	0	-

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

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

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

A.3.g.

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

\*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

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

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

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

	AFS Securities	Projected OCI Based on Macro-Economic Scenario											
		Beginning Fair Market Value PQ 4	Fair Value Rate of Change PQ4	Projected OCI - PQ 4	Beginning Fair Market Value PQ 5	Fair Value Rate of Change PQ5	Projected OCI - PQ 5	Beginning Fair Market Value PQ 6	Fair Value Rate of Change PQ6	Projected OCI - PQ 6	Beginning Fair Market Value PQ 7	Fair Value Rate of Change PQ7	Projected OCI - PQ 7
	<b>CCARP084</b>	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*												
<b>21</b>	<b>GRAND TOTAL</b>	-	-	-	-	-	-	-	-	-	-	-	-

\* For 'Other' AFS securities, please provide details for each category. For rows, please ensure that grand totals are provided.

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

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

\* For 'Other' AFS securities, please provide details for each row. For the 'GRAND TOTAL' row, please ensure that grand totals are provided for all columns.

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

	AFS and HTM Securities	Principal Market Value Source Please state whether a vendor or proprietary model is used. If using a 3rd party vendor, please provide the name(s) of the 3rd party vendor(s).	In general, how often are securities normally marked (e.g., daily, weekly, quarterly, etc.)?
	CCARP084	CASMN240	CASMN241
1	Agency MBS		
2	Auction Rate Securities		
3	CDO		
4	CLO		
5	CMBS		
6	Common Stock (Equity)		
7	Auto ABS		
8	Credit Card ABS		
9	Student Loan ABS		
10	Other ABS (excl HEL ABS)		
11	Corporate Bond		
12	Covered Bond		
13	Domestic Non-Agency RMBS (incl HEL ABS)		
14	Foreign RMBS		
15	Municipal Bond		
16	Mutual Fund		
17	Preferred Stock (Equity)		
18	Sovereign Bond		
19	US Treasuries & Agencies		
20	Other*		

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

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

	HTM Securities	Actual Amortized Cost (MM/DD/YYYY)	Total Allowance for Credit Loss (MM/DD/YYYY)	PQ1		PQ2		PQ3	
				Projected Amortized Cost	Provision for Credit Loss	Projected Amortized Cost	Provision for Credit Loss	Projected Amortized Cost	Provision for Credit Loss
CCARP084	CASSLC44	CASSLC14	CPSSLC44	CPSSLC45	CPSSLC44	CPSSLC45	CPSSLC44	CPSSLC45	CPSSLC45
1 Agency MBS									
2 Auction Rate Securities									
3 CDO									
4 CLO									
5 CMBS									
6 Auto ABS									
7 Credit Card ABS									
8 Student Loan ABS									
9 Other ABS (excl HEL ABS)									
10 Corporate Bond									
11 Covered Bond									
12 Domestic Non-Agency RMBS									
13 Foreign RMBS									
14 Municipal Bond									
15 Mutual Fund									
16 Sovereign Bond									
17 US Treasuries & Agencies									
18 Other <sup>1</sup>									
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	PQ4		PQ5		PQ6		PQ7	
		Projected Amortized Cost	Provision for Credit Loss	Projected Amortized Cost	Provision for Credit Loss	Projected Amortized Cost	Provision for Credit Loss	Projected Amortized Cost	Provision for Credit Loss
CCARP084		CPSSLC44	CPSSLC45	CPSSLC44	CPSSLC45	CPSSLC44	CPSSLC45	CPSSLC44	CPSSLC45
1 Agency MBS									
2 Auction Rate Securities									
3 CDO									
4 CLO									
5 CMBS									
6 Auto ABS									
7 Credit Card ABS									
8 Student Loan ABS									
9 Other ABS (excl HEL ABS)									
10 Corporate Bond									
11 Covered Bond									
12 Domestic Non-Agency RMBS									
13 Foreign RMBS									
14 Municipal Bond									
15 Mutual Fund									
16 Sovereign Bond									
17 US Treasuries & Agencies									
18 Other <sup>1</sup>									
19 Grand Total									

Note

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

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

	HTM Securities	PQ8		PQ9	
		Projected Amortized Cost	Provision for Credit Loss	Projected Amortized Cost	Provision for Credit Loss
CCARP084		CPSSLC44	CPSSLC45	CPSSLC44	CPSSLC45
1 Agency MBS					
2 Auction Rate Securities					
3 CDO					
4 CLO					
5 CMBS					
6 Auto ABS					
7 Credit Card ABS					
8 Student Loan ABS					
9 Other ABS (excl HEL ABS)					
10 Corporate Bond					
11 Covered Bond					
12 Domestic Non-Agency RMBS					
13 Foreign RMBS					
14 Municipal Bond					
15 Mutual Fund					
16 Sovereign Bond					
17 US Treasuries & Agencies					
18 Other <sup>1</sup>					
19 Grand Total					

Note

1. Please provide name of security

	AFS Securities	Actual Amortized Cost (MM/DD/YYYY)	Total Allowance for Credit Loss (MM/DD/YYYY)	PQ1			PQ2		
				Projected Amortized Cost	Expected credit loss before applying the fair value floor <sup>1</sup>	Provision for Credit Loss	Projected Amortized Cost	Expected credit loss before applying the fair value floor <sup>1</sup>	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									
11 Covered Bond									
12 Domestic Non-Agency RMBS									
13 Foreign RMBS									
14 Municipal Bond									
15 Mutual Fund									
16 Sovereign Bond									
17 US Treasuries & Agencies									
18 Other <sup>2</sup>									
19 Grand Total									

## Note

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

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

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

## Note

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

	AFS Securities	PQ7			PQ8			PQ9		
		Projected Amortized Cost	Expected credit loss before applying the fair value floor <sup>1</sup>	Provision for Credit Loss	Projected Amortized Cost	Expected credit loss before applying the fair value floor <sup>1</sup>	Provision for Credit Loss	Projected Amortized Cost	Expected credit loss before applying the fair value floor <sup>1</sup>	Provision for Credit Loss
CCARP084		CPSLC44	CPSLC46	CPSLC45	CPSLC44	CPSLC46	CPSLC45	CPSLC44	CPSLC46	CPSLC45
1 Agency MBS										
2 Auction Rate Securities										
3 CDO										
4 CLO										
5 CMBS										
6 Auto ABS										
7 Credit Card ABS										
8 Student Loan ABS										
9 Other ABS (excl HEL ABS)										
10 Corporate Bond										
11 Covered Bond										
12 Domestic Non-Agency RMBS										
13 Foreign RMBS										
14 Municipal Bond										
15 Mutual Fund										
16 Sovereign Bond										
17 US Treasuries & Agencies										
18 Other <sup>2</sup>										
19 Grand Total										

## Note

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

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

### P/L Results in \$Millions

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

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

	(A) Trading	(B) CVA Hedges	(C) Total
<b>6 Other Credit</b>			
7 Corporate Credit (Advanced)	CPSSLD91		
7A Bonds	CPSSLD92		
7B Loans	CPSSLD93		
7C Single-Name CDS	CPSSLD94		
7D Loan CDS	CPSSLD95		
7E Covered Bonds	CPSSLD96		
7F Indices	CPSSLD97		
7G Index Tranches	CPSSLD98		
7H Index Options	CPSSLD99		
7I Other/Unspecified	CPSSLE00		
	CPSSLE01		
<b>8 Corporate Credit (Emerging Markets)</b>			
8A Bonds	CPSSLE02		
8B Loans	CPSSLE03		
8C Single-Name CDS	CPSSLE04		
8D Loan CDS	CPSSLE05		
8E Covered Bonds	CPSSLE06		
8F Indices	CPSSLE07		
8G Index Tranches	CPSSLE08		
8H Index Options	CPSSLE09		
8I Other/Unspecified	CPSSLE10		
	CPSSLE11		
<b>9 Sovereign Credit</b>			
9A Advanced Economies	CPSSLE12		
9B Emerging Europe	CPSSLE13		
9C LatAm & Caribbean	CPSSLE14		
9D Asia ex Japan	CPSSLE15		
9E Middle East/North Africa	CPSSLE16		
9F Sub-Saharan Africa	CPSSLE17		
9G Supranationals	CPSSLE18		
	CPSSLE19		
<b>10 Munis</b>	CPSSLE20		
11 ARS	CPSSLE21		
12 Base Correlation	CPSSLE22		
13 Higher order	CPSSLE23		
14 Other (Please describe in documentation)	CPSSLE24		
<b>15 Private Equity</b>			
15A Funded	CPSSLE25		
15B Unfunded	CPSSLE26		
15C Other (Please describe in documentation)	CPSSLE27		
	CPSSLE28		

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

<b>5 Securitized Products</b>	
5A Non-Agency RMBS (exclude Whole Loans)	
5B Residential Whole Loans	
5C ABS	
5D CMBS (exclude Whole Loans)	
5E CRE Whole Loans	
5F Corporate CDO/CLO	
5G Warehouse	
5H Agencies	
5I Higher order	
5J Other (Please describe in documentation)	

	(A)	(B)	(C)
CPSSL080	Trading	CVA Hedges	Total
CPSSL081			
CPSSL082			
CPSSL083			
CPSSL084			
CPSSL085			
CPSSL086			
CPSSL087			
CPSSL088			
CPSSL089			
CPSSL090			

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

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

17 **Cross Asset Terms**

CPSSLE33			
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18 **TOTAL**

CPSSLE34			
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Severely Adverse  
 BHC Scenario

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

\$Millions

Losses should be reported as a positive value.

### 1 Trading Issuer Default Losses

1a Trading Issuer Default losses from securitized products

1b Trading Issuer Default losses from other credit sensitive instruments

CPSSN989	-
CPSSN990	
CPSSN991	

### 2 Counterparty Credit MTM Losses (CVA losses)

2a Counterparty CVA losses

2b Offline reserve CVA losses

CPSSN992	-
CPSSN993	
CPSSN994	

### 3 Counterparty Default Losses

3a Impact of Counterparty Default hedges

CPSSN995	
CPSSN996	

### 4 Other Counterparty Losses

CPSSN997	
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### 5 Funding Valuation Adjustment (FVA) Losses

CPSSJA24	
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FR Y-14A Schedule A.6 - Operational Risk Scenario Inputs and Projections

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

*Note: Please add more rows if needed.*

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

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

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

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

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

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

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

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

**Footnotes to the *Net Interest Income Worksheet***

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

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

CPSNQ973	CPSNQ974								
CPSNQ975	CPSNQ976								
CPSNQ977	CPSNQ978								
CPSNQ979	CPSNQ980								
CPSNQ981	CPSNQ982								

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

CPSNQ983	CPSNQ984								
CPSNQ985	CPSNQ986								
CPSNQ987	CPSNQ988								
CPSNQ989	CPSNQ990								
CPSNQ991	CPSNQ992								

(4) Amount should equal item 13 of the *PPNR Projections Worksheet*.

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

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

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

(8) Rates are equal to zero by definition

(9) All rates are annualized.

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

(11) Sum of line items 36C and 39 equals sum of BHCK3190, BHCK4062, and interest-bearing liabilities reported in BHCK2750; item 40 captures non-interest bearing liabilities in BHCK2751

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

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

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

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

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

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

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