

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: | <input type="text"/> |
| RSSD ID: | |
| Source: | BHC, SLHC, or IHC |
| Submission Date (MM/DD/YYYY): | <input type="text"/> |
| When Received: | |

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

Briefly describe the scenario below:

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

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

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

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

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

| Item | |
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| 9 | Construction |
| 10 | Multifamily |
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| 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 |
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| 38 | Loans for purchasing or carrying securities (secured or unsecured) |
| 39 | Loans to Depositories and Other Financial Institutions |
| 40 | All Other Loans and Leases |
| 41 | All Other Loans (exclude consumer loans) |
| 42 | All Other Leases |
| 43 | Total Loans and Leases |

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

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

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

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

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

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

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

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

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

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

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

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

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

| Item | Sums in \$Millions | | |
|---|--------------------|-------------|-----------|
| | PQ 2 - PQ 5 | PQ 6 - PQ 9 | 9-Quarter |
| 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 (%) | -na- | -na- | -na- |
| 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 |

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| 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

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

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

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

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

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

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

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

Footnotes to the Balance Sheet Worksheet

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

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

| | Actual in \$Millions as of date | | PQ 1 | PQ 2 | PQ 3 | Projected in \$Millions | | | | | | 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: Held-to-maturity | CASS1754 | | CPSS1754 | | | | | | | | | | | |
| Securities: Available-for-sale debt securities and equity securities with readily determinable | | | | | | | | | | | | | | |
| 2b fair values not held for trading | 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 | | | | | | | | | | | | | | |
| 5a Residential mortgage exposures | CASSS439 | | CPSSS439 | | | | | | | | | | | |
| 5b High Volatility Commercial Real Estate (HVCRE) exposures | CASSS445 | | CPSSS445 | | | | | | | | | | | |
| 5c Exposures past due 90 days or more or on nonaccrual | CASSS449 | | CPSSS449 | | | | | | | | | | | |
| 5d All other exposures | CASSS457 | | CPSSS457 | | | | | | | | | | | |
| 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 | | | | | | | | | | | | | | |
| 8a Held-to-maturity securities | CASSS475 | | CPSSS475 | | | | | | | | | | | |
| 8b Available-for-sale securities | CASSS480 | | CPSSS480 | | | | | | | | | | | |
| 8c Trading assets that receive standardized charges | CASSS485 | | CPSSS485 | | | | | | | | | | | |
| 8d All other on-balance sheet securitization exposures | CASSS490 | | CPSSS490 | | | | | | | | | | | |
| 9 Off-balance sheet securitization exposures | CASSS495 | | CPSSS495 | | | | | | | | | | | |
| 10 RWA for Balance Sheet Asset Categories (sum of items 1 through 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 | | | | | | | | | | | |

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

Memoranda Items -- Derivatives

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

[illegible]

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

46 through 47g)

| | | | | | | | | | |
|---------|---|---------|---|---|---|---|---|---|---|
| CASS629 | - | CPSS629 | - | - | - | - | - | - | - |
| CASS630 | | CPSS630 | | | | | | | |
| CASS631 | | CPSS631 | | | | | | | |
| CASS632 | | CPSS632 | | | | | | | |
| CASS633 | | CPSS633 | | | | | | | |
| CASS634 | | CPSS634 | | | | | | | |
| CASS635 | | CPSS635 | | | | | | | |
| CASS636 | | CPSS636 | | | | | | | |

47a Interest rate

47b Foreign exchange rate and gold

47c Credit (investment grade reference asset)

47d Credit (non-investment grade reference asset)

47e Equity

47f Precious metals (except gold)

47g Other

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

| | | | | | | | | | | | |
|----------|---|----------|---|---|---|---|---|---|---|---|---|
| CASSS637 | - | CPSSS637 | - | - | - | - | - | - | - | - | - |
| CASSS638 | | CPSSS638 | | | | | | | | | |
| CASSS639 | | CPSSS639 | | | | | | | | | |
| CASSS640 | | CPSSS640 | | | | | | | | | |
| CASSS641 | | CPSSS641 | | | | | | | | | |
| CASSS642 | | CPSSS642 | | | | | | | | | |
| CASSS643 | | CPSSS643 | | | | | | | | | |
| CASSS644 | | CPSSS644 | | | | | | | | | |

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

| | | FSIEC 101 reference | A-1-I | | SM.II | | as of date | | RQ.1 | RQ.2 | RQ.3 | RQ.4 | RQ.5 | RQ.6 | RQ.7 | RQ.8 | RQ.9 |
|--|--|--|----------|----------|----------|----------|------------|--|------|------|------|------|------|------|------|------|------|
| Advanced Approaches Credit Risk (Including CCR and non-trading credit risk), with 1.0G scaling factor and Operational Risk | | | | | | | | | | | | | | | | | |
| 1 | Credit RWA | Sum of AABG1151, AABG1198 | CASAN835 | | CPSAN835 | | | | | | | | | | | | |
| 2 | Wholesale Exposures Corporate- | | CASAN836 | | CPSAN836 | | | | | | | | | | | | |
| 3 | Balance Sheet Amount RWA | | AABG1124 | CASAN837 | | CPSAN837 | | | | | | | | | | | |
| 4 | Bank- | | AABG1124 | CASAN838 | | CPSAN838 | | | | | | | | | | | |
| 5 | Balance Sheet Amount RWA | AABG1125 | CASAN839 | | CPSAN839 | | | | | | | | | | | | |
| 6 | Sovereign- | AABG1125 | CASAN840 | | CPSAN840 | | | | | | | | | | | | |
| 7 | Balance Sheet Amount RWA | AABG1126 | CASAN841 | | CPSAN841 | | | | | | | | | | | | |
| 8 | IPRE | AABG1126 | CASAN842 | | CPSAN842 | | | | | | | | | | | | |
| 9 | Balance Sheet Amount RWA | AABG1127 | CASAN843 | | CPSAN843 | | | | | | | | | | | | |
| 10 | HVCRE | AABG1127 | CASAN844 | | CPSAN844 | | | | | | | | | | | | |
| 11 | Balance Sheet Amount RWA | AABG1128 | CASAN845 | | CPSAN845 | | | | | | | | | | | | |
| 12 | Counterparty Credit Risk | AABG1128 | CASAN846 | | CPSAN846 | | | | | | | | | | | | |
| 13 | RWA of eligible margin loans, repurchase transactions and OTC derivatives with cross-product netting—EAD adjustment method | AABG1129 | CASAN847 | | CPSAN847 | | | | | | | | | | | | |
| 14 | RWA of eligible margin loans, repurchase transactions and OTC derivatives with cross-product netting—collateral reflected in LGD | AABG1130 | CASAN848 | | CPSAN848 | | | | | | | | | | | | |
| 15 | RWA of eligible margin loans, repurchase transactions—no cross-product netting—collateral reflected in LGD | AABG1131 | CASAN849 | | CPSAN849 | | | | | | | | | | | | |
| 16 | RWA of eligible margin loans, repurchase transactions—no cross-product netting—EAD adjustment method | AABG1132 | CASAN850 | | CPSAN850 | | | | | | | | | | | | |
| 17 | RWA of eligible margin loans, repurchase transactions—no cross-product netting—collateral reflected in LGD | AABG1133 | CASAN851 | | CPSAN851 | | | | | | | | | | | | |
| 18 | RWA of OTC derivatives—no cross-product netting—EAD adjustment method | AABG1134 | CASAN852 | | CPSAN852 | | | | | | | | | | | | |
| 19 | RWA of OTC derivatives—no cross-product netting—collateral reflected in LGD | AABG1134 | CASAN853 | | CPSAN853 | | | | | | | | | | | | |
| 20 | Retail Exposures Residential mortgage—closed-end first-lien exposures | | CASAN854 | | CPSAN854 | | | | | | | | | | | | |
| 21 | Balance Sheet Amount RWA | AABG1135 | CASAN855 | | CPSAN855 | | | | | | | | | | | | |
| 22 | Residential mortgage—closed-end junior-lien exposures | AABG1135 | CASAN856 | | CPSAN856 | | | | | | | | | | | | |
| 23 | Balance Sheet Amount RWA | AABG1136 | CASAN857 | | CPSAN857 | | | | | | | | | | | | |
| 24 | Residential mortgage—revolving exposures | AABG1136 | CASAN858 | | CPSAN858 | | | | | | | | | | | | |
| 25 | Balance Sheet Amount RWA | AABG1137 | CASAN859 | | CPSAN859 | | | | | | | | | | | | |
| 26 | Qualifying revolving exposures | AABG1137 | CASAN860 | | CPSAN860 | | | | | | | | | | | | |
| 27 | Balance Sheet Amount RWA | AABG1138 | CASAN861 | | CPSAN861 | | | | | | | | | | | | |
| 28 | Other retail exposures | AABG1138 | CASAN862 | | CPSAN862 | | | | | | | | | | | | |
| 29 | Balance Sheet Amount RWA | AABG1139 | CASAN863 | | CPSAN863 | | | | | | | | | | | | |
| 30 | Securitization Exposures (72 Federal Register 69288, December 7, 2007) | AABG1139 | CASAN864 | | CPSAN864 | | | | | | | | | | | | |
| 31 | Balance Sheet Amount RWA | Sum of AABG1140, AABG1141, AABG1142, AABG1143, AABG1144, AABG1145, AABG1146, AABG1147, AABG1148, AABG1149, AABG1150, AABG1151, AABG1152, AABG1153, AABG1154, AABG1155, AABG1156, AABG1157, AABG1158, AABG1159, AABG1160, AABG1161, AABG1162, AABG1163, AABG1164, AABG1165, AABG1166, AABG1167, AABG1168, AABG1169, AABG1170, AABG1171, AABG1172, AABG1173, AABG1174, AABG1175, AABG1176, AABG1177, AABG1178, AABG1179, AABG1180, AABG1181, AABG1182, AABG1183, AABG1184, AABG1185, AABG1186, AABG1187, AABG1188, AABG1189, AABG1190, AABG1191, AABG1192, AABG1193, AABG1194, AABG1195, AABG1196, AABG1197, AABG1198, AABG1199, AABG1200, AABG1201, AABG1202, AABG1203, AABG1204, AABG1205, AABG1206, AABG1207, AABG1208, AABG1209, AABG1210, AABG1211, AABG1212, AABG1213, AABG1214, AABG1215, AABG1216, AABG1217, AABG1218, AABG1219, AABG1220, AABG1221, AABG1222, AABG1223, AABG1224, AABG1225, AABG1226, AABG1227, AABG1228, AABG1229, AABG1230, AABG1231, AABG1232, AABG1233, AABG1234, AABG1235, 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[illegible]

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

Adjusted
Starting
Value¹

Sums in \$Millions

If Item 18 is "1" for "Yes", complete items 27 through 31 only for AOCI related adjustments.

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

[illegible]

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

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

[illegible]

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

| Item | As of Date | Adjusted Starting Value ¹ | 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 |

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

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

[illegible]

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

| | | | | Projected in \$Millions | | | | | | | | | | Sums in \$Millions | | |
|---|---|------------|---------|--------------------------------------|------|---------|---------|---------|---------|---------|---------|---------|---------|--------------------|-------------|-----------|
| Item | | 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-Quarter |
| | | | | | | | | | | | | | | | | |
| 100 | Common equity tier 1 ratio (%) | CASDP793 | #DIV/0! | CPSDP793 | | #DIV/0! | #DIV/0! | #DIV/0! | #DIV/0! | #DIV/0! | #DIV/0! | #DIV/0! | #DIV/0! | | | |
| 101 | (Advanced approaches holding companies that exit parallel run only): Common equity tier 1 ratio (%) | CASEP793 | | CPSEP793 | | | | | | | | | | | | |
| 102 | Tier 1 capital ratio (%) | CASD7206 | #DIV/0! | CPSD7206 | | #DIV/0! | #DIV/0! | #DIV/0! | #DIV/0! | #DIV/0! | #DIV/0! | #DIV/0! | #DIV/0! | | | |
| 103 | (Advanced approaches holding companies that exit parallel run only): Tier 1 capital ratio (%) | CASE7206 | | CPSE7206 | | | | | | | | | | | | |
| 104 | Total capital ratio (%) | CASD7205 | #DIV/0! | CPSD7205 | | #DIV/0! | #DIV/0! | #DIV/0! | #DIV/0! | #DIV/0! | #DIV/0! | #DIV/0! | #DIV/0! | | | |
| 105 | (Advanced approaches holding companies that exit parallel run only): Total capital ratio (%) | CASE7205 | | CPSE7205 | | | | | | | | | | | | |
| 106 | Tier 1 leverage ratio (%) | CASD7204 | #DIV/0! | CPSD7204 | | #DIV/0! | #DIV/0! | #DIV/0! | #DIV/0! | #DIV/0! | #DIV/0! | #DIV/0! | #DIV/0! | | | |
| 107 | Supplementary leverage ratio (%) | CASKHK23 | | CPSKHK23 | | | | | | | | | | | | |
| Capital Buffers and Ratios | | | | | | | | | | | | | | | | |
| 108 | Capital conservation buffer requirement (sum of items a through c) | CASDLE84 | | CPSDLE84 | | | | | | | | | | | | |
| 108a | of which: Stress capital buffer requirement | CASDLE85 | | CPSDLE85 | | | | | | | | | | | | |
| 108b | of which: GSIB surcharge (if applicable) | CASDLE86 | | CPSDLE86 | | | | | | | | | | | | |
| 108c | of which: Countercyclical capital buffer amount (if applicable) | CASDLE87 | | CPSDLE87 | | | | | | | | | | | | |
| 109 | Capital conservation buffer | CASDH311 | | CPSDH311 | | | | | | | | | | | | |
| Leverage Buffer and Requirements | | | | | | | | | | | | | | | | |
| 110 | Total leverage exposure for the supplementary leverage ratio (SLR) (if applicable) | CASDLE88 | | CPSDLE88 | | | | | | | | | | | | |
| 111 | Leverage buffer requirement (if applicable) | CASDLE89 | | CPSDLE89 | | | | | | | | | | | | |
| 112 | Leverage buffer (if applicable) | CASDLE90 | | CPSDLE90 | | | | | | | | | | | | |
| Maximum Payout Ratios and Amounts | | | | | | | | | | | | | | | | |
| 113 | Eligible retained income | CASDH313 | | CPSDH313 | | | | | | | | | | | | |
| 114 | Maximum payout ratio | CASDLE91 | | CPSDLE91 | | | | | | | | | | | | |
| 115 | Maximum payout amount | CASDLE92 | | CPSDLE92 | | | | | | | | | | | | |
| 116 | Distributions and discretionary bonus payments during the quarter | CASDH314 | | CPSDH314 | | | | | | | | | | | | |
| Long-Term Debt and Total Loss Absorbing Capacity | | | | | | | | | | | | | | | | |
| 117 | Outstanding eligible long-term debt | CASDXXXX | | CPSDXXXX | | | | | | | | | | | | |
| 118 | Total loss absorbing capacity | CASDXXXX | | CPSDXXXX | | | | | | | | | | | | |
| Long-Term Debt and Total Loss Absorbing Capacity Ratios | | | | | | | | | | | | | | | | |
| 119 | LTD and TLAC total risk-weighted assets ratios | CASDXXXX | | CPSDXXXX | | | | | | | | | | | | |
| 120 | LTD and TLAC leverage ratios | CASDXXXX | | CPSDXXXX | | | | | | | | | | | | |
| 121 | Advanced approaches holding companies only: LTD and TLAC supplementary leverage ratios | CASDXXXX | | CPSDXXXX | | | | | | | | | | | | |
| 122 | Institution-specific buffer necessary to avoid limitations or distributions and discretionary bonus payments | CASDXXXX | | CPSDXXXX | | | | | | | | | | | | |
| 122a | TLAC risk-weighted asset buffer | CASDXXXX | | CPSDXXXX | | | | | | | | | | | | |
| 122b | TLAC leverage buffer | CASDXXXX | | CPSDXXXX | | | | | | | | | | | | |
| Schedule HC-F—Other Assets | | | | | | | | | | | | | | | | |
| 123 | Net deferred tax assets | CASK2148 | | CPSK2148 | | | | | | | | | | | | |
| Schedule HC-G—Other Liabilities | | | | | | | | | | | | | | | | |
| 124 | Net deferred tax liabilities | CASK3049 | | CPSK3049 | | | | | | | | | | | | |
| Issuances associated with the U.S. Department of Treasury Capital Purchase Program: | | | | | | | | | | | | | | | | |
| 125 | Senior perpetual preferred stock or similar items | CASKG234 | | CPSKG234 | | | | | | | | | | | | |
| 126 | Warrants to purchase common stock or similar items | CASKG235 | | CPSKG235 | | | | | | | | | | | | |
| Deferred Tax Asset Information | | | | | | | | | | | | | | | | |
| 127 | Taxes previously paid that the bank holding company could recover through allowed carrybacks if the bank holding company's DTAs on net operating loss, tax credits and temporary differences (both deductible and taxable) fully reverse at the report date | CASDQ275 | | CPSDQ275 | | | | | | | | | | | | |
| 127a | U.S. Federal Government | CASDLC30 | | CPSDLC30 | | | | | | | | | | | | |
| 127b | U.S. State Governments | CASDLC31 | | CPSDLC31 | | | | | | | | | | | | |
| 127c | All non-U.S. tax jurisdictions | CASDLC32 | | CPSDLC32 | | | | | | | | | | | | |

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

[illegible]

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

| Item | Projected in \$Millions | | | | | | | | | | | | Sums in \$Millions | | |
|--|-------------------------|---|--------------------------------------|------|------|------|------|------|------|------|------|------|--------------------|-------------|-----------|
| | 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-Quarter |
| 135 Issuance of common stock for employee compensation | CASDQ283 | | CPSDQ283 | | | | | | | | | | | | |
| 136 Other issuance of common stock | CASDQ284 | | CPSDQ284 | | | | | | | | | | | | |
| 137 Total issuance of common stock | CASDQ285 | - | CPSDQ285 | | - | - | - | - | - | - | - | - | | | |
| 138 Share repurchases to offset issuance for employee compensation | CASDQ286 | | CPSDQ286 | | | | | | | | | | | | |
| 139 Other share repurchase | CASDQ287 | | CPSDQ287 | | | | | | | | | | | | |
| 140 Total share repurchases | CASDQ288 | - | CPSDQ288 | | - | - | - | - | - | - | - | - | | | |

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

| | | | | | | | | | | | | | | | |
|--|----------|--|----------|--|--|--|--|--|--|--|--|--|--|--|--|
| 141 Outstanding trust preferred securities | CASKC699 | | CPSKC699 | | | | | | | | | | | | |
| 142 Trust preferred securities included in Item 49 | CASDQ289 | | CPSDQ289 | | | | | | | | | | | | |

Memoranda

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

CASDQ290

**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 Taxes paid during the fiscal year ended two years ago | CASDQ292 |
| 145 Taxes paid during the fiscal year ended one year ago | CASDQ293 |
| 146 Taxes paid through the as-of date of the current fiscal year | CASDQ294 |

***Please reconcile the Supplemental Capital Action and HI-A projections (i.e., allocate the capital actions among the HI-A buckets):

CASDQ295

Footnotes to the Capital Worksheet

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

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

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

[illegible]

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

[illegible]

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

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

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

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

| Item | As-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 | | | | | | |

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

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

Footnotes to the Retail Balance and Loss Projections Worksheet

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

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

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

| | AFS and HTM Securities | Threshold for Determining OTTI | Aggregate Cumulative Lifetime Loss on Underlying Collateral (% Original Balance) | Discount Rate Methodology | Please provide the name(s) of any vendor(s) and any vendor model(s) that are used | Were all securities reviewed for potential OTTI (yes/no) for stress testing? | Macroeconomic/financial variables used in loss estimation |
|----|---|---------------------------------------|---|----------------------------------|--|---|--|
| | CCARP084 | CASMN243 | CPSMN244 | CASMN245 | CASMN246 | CASMN247 | CASMN248 |
| 1 | Agency MBS | | | | | | |
| 2 | Auction Rate Securities | | | | | | |
| 3 | CDO | | | | | | |
| 4 | CLO | | | | | | |
| 5 | CMBS | | | | | | |
| 6 | 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 | CPSPN234 | CPSPN235 | CPSPN235 | CPSPN234 | CPSPN235 | CPSPN235 | CPSPN234 | CPSPN235 | CPSPN235 |
| 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.

| | | | 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 |
| | AFS and HTM Securities | Accounting Intent (AFS, HTM) | | | | | | | | | | |
| | CCARP084 | CCARP092 | CASPP087 | CPSPN234 | CPSPN235 | CPSPN235 | CPSPN234 | CPSPN235 | CPSPN235 | CPSPN234 | CPSPN235 | CPSPN235 |
| 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.

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

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

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

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

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

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

| | AFS Securities | Projected OCI Based on Macro-Economic Scenario | | | | | | | | | | | |
|----|--------------------------|--|-------------------------------|----------------------|----------------------------------|-------------------------------|----------------------|----------------------------------|-------------------------------|----------------------|----------------------------------|-------------------------------|----------------------|
| | | Beginning Fair Market Value PQ 4 | Fair Value Rate of Change PQ4 | Projected OCI - PQ 4 | Beginning Fair Market Value PQ 5 | Fair Value Rate of Change PQ5 | Projected OCI - PQ 5 | Beginning Fair Market Value PQ 6 | Fair Value Rate of Change PQ6 | Projected OCI - PQ 6 | Beginning Fair Market Value PQ 7 | Fair Value Rate of Change PQ7 | Projected OCI - PQ 7 |
| | CCARP084 | CPSPS677 | CPSPS678 | CPSPB530 | CPSPS677 | CPSPS678 | CPSPB530 | CPSPS677 | CPSPS678 | CPSPB530 | CPSPS677 | CPSPS678 | CPSPB530 |
| 1 | Agency MBS | | | | | | | | | | | | |
| 2 | Auction Rate Securities | | | | | | | | | | | | |
| 3 | CDO | | | | | | | | | | | | |
| 4 | CLO | | | | | | | | | | | | |
| 5 | CMBS | | | | | | | | | | | | |
| 6 | Common Stock (Equity) | | | | | | | | | | | | |
| 7 | Auto ABS | | | | | | | | | | | | |
| 8 | Credit Card ABS | | | | | | | | | | | | |
| 9 | Student Loan ABS | | | | | | | | | | | | |
| 10 | Other ABS (excl HEL ABS) | | | | | | | | | | | | |
| 11 | Corporate Bond | | | | | | | | | | | | |
| 12 | Covered Bond | | | | | | | | | | | | |
| 13 | Domestic Non-Agency RMBS | | | | | | | | | | | | |
| 14 | Foreign RMBS | | | | | | | | | | | | |
| 15 | Municipal Bond | | | | | | | | | | | | |
| 16 | Mutual Fund | | | | | | | | | | | | |
| 17 | Preferred Stock (Equity) | | | | | | | | | | | | |
| 18 | Sovereign Bond | | | | | | | | | | | | |
| 19 | US Treasuries & Agencies | | | | | | | | | | | | |
| 20 | Other* | | | | | | | | | | | | |
| 21 | GRAND TOTAL | - | - | - | - | - | - | - | - | - | - | - | - |

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

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

| | AFS Securities | | | | | | | Total Projected OCI in all Quarters | Estimated Total Fair Market Value after OCI Shock applied to all Quarters |
|----|--------------------------|--|-------------------------------------|----------------------------|--|-------------------------------------|----------------------------|--|--|
| | | Beginning Fair Market Value PQ 8 | Fair Value Rate of Change PQ8 | Projected OCI - PQ 8 | Beginning Fair Market Value PQ 9 | Fair Value Rate of Change PQ9 | Projected OCI - PQ 9 | | |
| | CCARP084 | CPSPS677 | CPSPS678 | CPSPB530 | CPSPS677 | CPSPS678 | CPSPB530 | | CPSP088 |
| 1 | Agency MBS | | | | | | | | |
| 2 | Auction Rate Securities | | | | | | | | |
| 3 | CDO | | | | | | | | |
| 4 | CLO | | | | | | | | |
| 5 | CMBS | | | | | | | | |
| 6 | Common Stock (Equity) | | | | | | | | |
| 7 | Auto ABS | | | | | | | | |
| 8 | Credit Card ABS | | | | | | | | |
| 9 | Student Loan ABS | | | | | | | | |
| 10 | Other ABS (excl HEL ABS) | | | | | | | | |
| 11 | Corporate Bond | | | | | | | | |
| 12 | Covered Bond | | | | | | | | |
| 13 | Domestic Non-Agency RMBS | | | | | | | | |
| 14 | Foreign RMBS | | | | | | | | |
| 15 | Municipal Bond | | | | | | | | |
| 16 | Mutual Fund | | | | | | | | |
| 17 | Preferred Stock (Equity) | | | | | | | | |
| 18 | Sovereign Bond | | | | | | | | |
| 19 | US Treasuries & Agencies | | | | | | | | |
| 20 | Other* | | | | | | | | |
| 21 | GRAND TOTAL | - | - | - | - | - | - | - | - |

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

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

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

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

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

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

Note

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

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 ¹ | | | | | | | | |
| 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 ¹ | | | | |
| 19 | Grand Total | | | | |

Note

1. Please provide name of security

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

| | 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 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 | | | | | | | | |
| 11 | Covered Bond | | | | | | | | |
| 12 | Domestic Non-Agency RMBS | | | | | | | | |
| 13 | Foreign RMBS | | | | | | | | |
| 14 | Municipal Bond | | | | | | | | |
| 15 | Mutual Fund | | | | | | | | |
| 16 | Sovereign Bond | | | | | | | | |
| 17 | US Treasuries & Agencies | | | | | | | | |
| 18 | Other ² | | | | | | | | |
| 19 | Grand Total | | | | | | | | |

Note

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

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

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 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 | 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) | | | | | | | | | | | | |
| 10 | Corporate Bond | | | | | | | | | | | | |
| 11 | Covered Bond | | | | | | | | | | | | |
| 12 | Domestic Non-Agency RMBS | | | | | | | | | | | | |
| 13 | Foreign RMBS | | | | | | | | | | | | |
| 14 | Municipal Bond | | | | | | | | | | | | |
| 15 | Mutual Fund | | | | | | | | | | | | |
| 16 | Sovereign Bond | | | | | | | | | | | | |
| 17 | US Treasuries & Agencies | | | | | | | | | | | | |
| 18 | Other ² | | | | | | | | | | | | |
| 19 | Grand Total | | | | | | | | | | | | |

Note

1. Please do not include Expected

2. Please provide name of security that grand totals sum appropriate

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

| | AFS Securities | PQ7 | | | PQ8 | | | PQ9 | | |
|----|--------------------------|--------------------------|--|---------------------------|--------------------------|--|---------------------------|--------------------------|--|---------------------------|
| | | Projected Amortized Cost | Expected credit loss before applying the fair value floor ¹ | Provision for Credit Loss | Projected Amortized Cost | Expected credit loss before applying the fair value floor ¹ | Provision for Credit Loss | 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 | Domestic Non-Agency RMBS | | | | | | | | | |
| 13 | Foreign RMBS | | | | | | | | | |
| 14 | Municipal Bond | | | | | | | | | |
| 15 | Mutual Fund | | | | | | | | | |
| 16 | Sovereign Bond | | | | | | | | | |
| 17 | US Treasuries & Agencies | | | | | | | | | |
| 18 | Other ² | | | | | | | | | |
| 19 | Grand Total | | | | | | | | | |

Note

1. Please do not include Expected

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

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

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 order
- 5J Other (Please describe in documentation)

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

Severely Adverse
BHC Scenario

16 **Other Fair Value Assets**

- 16A Debt
- 16B Equity
- 16C Other (Please describe in documentation)

17 **Cross Asset Terms**

18 **TOTAL**

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

| | | | |
|----------|--|--|--|
| CPSSLE33 | | | |
|----------|--|--|--|

| | | | |
|----------|--|--|--|
| CPSSLE34 | | | |
|----------|--|--|--|

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

- \$Millions
Losses should be reported as a positive value.
- 1 Trading Issuer Default Losses
 - 1a Trading Issuer Default losses from securitized products
 - 1b Trading Issuer Default losses from other credit sensitive instruments

 - 2 Counterparty Credit MTM Losses (CVA losses)
 - 2a Counterparty CVA losses
 - 2b Offline reserve CVA losses

 - 3 Counterparty Default Losses
 - 3a Impact of Counterparty Default hedges

 - 4 Other Counterparty Losses

 - 5 Funding Valuation Adjustment (FVA) Losses

| | |
|----------|---|
| CPSSN989 | - |
| CPSSN990 | |
| CPSSN991 | |

| | |
|----------|---|
| CPSSN992 | - |
| CPSSN993 | |
| CPSSN994 | |

| | |
|----------|--|
| CPSSN995 | |
| CPSSN996 | |

| | |
|----------|--|
| CPSSN997 | |
|----------|--|

| | |
|----------|--|
| CPSSJA24 | |
|----------|--|

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

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

Note: Please add more rows if needed.

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

| | | FR Y9C Codes | | | | | | | | |
|----|--|-------------------------|------|------|------|------|------|------|------|------|
| | | Projected in \$Millions | | | | | | | | |
| | | PQ 1 | PQ 2 | PQ 3 | PQ 4 | PQ 5 | PQ 6 | PQ 7 | PQ 8 | PQ 9 |
| 1 | Net Interest Income by Business Segment: (17) | | | | | | | | | |
| 1A | <u>Retail and Small Business</u> | CPSNQ159 | - | - | - | - | - | - | - | - |
| 1B | Domestic (11) | CPSNQ160 | - | - | - | - | - | - | - | - |
| 1C | Credit and Charge Cards (10) | CPSNQ161 | | | | | | | | |
| 1D | Mortgages | CPSNQ162 | | | | | | | | |
| 1E | Home Equity | CPSNQ163 | | | | | | | | |
| 1F | Retail and Small Business Deposits | CPSNQ164 | | | | | | | | |
| 1G | Other Retail and Small Business Lending | CPSNQ165 | | | | | | | | |
| 2 | International Retail and Small Business (16) | CPSNQ166 | | | | | | | | |
| 3 | Commercial Lending | CPSNQ167 | | | | | | | | |
| 4 | Investment Banking | CPSNQ168 | | | | | | | | |
| 5 | Merchant Banking / Private Equity | CPSNQ169 | | | | | | | | |
| 5A | Sales and Trading | CPSNQ170 | - | - | - | - | - | - | - | - |
| 5B | Prime Brokerage | CPSNQ171 | | | | | | | | |
| 6 | Other | CPSNQ172 | | | | | | | | |
| 7 | Investment Management | CPSNQ173 | | | | | | | | |
| 8 | Investment Services | CPSNQ174 | | | | | | | | |
| 9 | Treasury Services | CPSNQ175 | | | | | | | | |
| 10 | Insurance Services | CPSNQ176 | | | | | | | | |
| 11 | Retirement / Corporate Benefits Products | CPSNQ177 | | | | | | | | |
| 12 | Corporate / Other | CPSNQ178 | | | | | | | | |
| 13 | Optional Immaterial Business Segments (7) | CPSNQ179 | | | | | | | | |
| 13 | Total Net Interest Income (1) | CPSN4074 | - | - | - | - | - | - | - | - |

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

| | | FR Y9C Codes | Projected in \$Millions | | | | | | | | |
|---|--|--------------|-------------------------|------|------|------|------|------|------|------|------|
| | | | PQ 1 | PQ 2 | PQ 3 | PQ 4 | PQ 5 | PQ 6 | PQ 7 | PQ 8 | PQ 9 |
| Non Interest Income by Business Segment: (17) | | | | | | | | | | | |
| 14 | Retail and Small Business | | | | | | | | | | |
| 14A | Domestic | | | | | | | | | | |
| 14B | Credit and Charge Cards (10) | | | | | | | | | | |
| 14C | Credit and Charge Card Interchange Revenues - Gross | | | | | | | | | | |
| 14D | Other | | | | | | | | | | |
| 14E | Mortgages and Home Equity | | | | | | | | | | |
| 14F | Production | | | | | | | | | | |
| 14G | Gains/(Losses) on Sale (18) | | | | | | | | | | |
| 14H | Other | | | | | | | | | | |
| 14I | Servicing | | | | | | | | | | |
| 14J | Servicing & Ancillary Fees | | | | | | | | | | |
| 14K | MSR Amortization (20) | | | | | | | | | | |
| | MSR Value Changes due to Changes in Assumptions/Model Inputs/Other | | | | | | | | | | |
| 14L | Net of Hedge Performance (19)(21) | | | | | | | | | | |
| 14M | Other | | | | | | | | | | |
| 14N | Provisions to Repurchase Reserve / Liability for Residential Mortgage Representations and Warranties (contra-revenue) (12) | | | | | | | | | | |
| 14O | Retail and Small Business Deposits | | | | | | | | | | |
| 14P | Non Sufficient Funds / Overdraft Fees - Gross | | | | | | | | | | |
| 14Q | Debit Interchange - Gross | | | | | | | | | | |
| 14R | Other (22) | | | | | | | | | | |
| 14S | Other Retail and Small Business Lending | | | | | | | | | | |
| 14T | International Retail and Small Business (16) | | | | | | | | | | |
| 15 | Commercial Lending | | | | | | | | | | |
| 16 | Investment Banking | | | | | | | | | | |
| 16A | Advisory | | | | | | | | | | |
| 16B | Equity Capital Markets | | | | | | | | | | |
| 16C | Debt Capital Markets | | | | | | | | | | |
| 16D | Syndicated / Corporate Lending | | | | | | | | | | |
| 17 | Merchant Banking / Private Equity | | | | | | | | | | |
| 17A | Net Investment Mark-to-Market | | | | | | | | | | |
| 17B | Management Fees | | | | | | | | | | |
| 17C | Other | | | | | | | | | | |

| | | | | | | | | | | |
|----------|---|---|---|---|---|---|---|---|---|---|
| CPSNQ180 | - | - | - | - | - | - | - | - | - | - |
| CPSNQ181 | - | - | - | - | - | - | - | - | - | - |
| CPSNQ182 | - | - | - | - | - | - | - | - | - | - |
| CPSNQ183 | | | | | | | | | | |
| CPSNQ184 | | | | | | | | | | |
| CPSNQ185 | - | - | - | - | - | - | - | - | - | - |
| CPSNQ186 | - | - | - | - | - | - | - | - | - | - |
| CPSNQ187 | | | | | | | | | | |
| CPSNQ188 | | | | | | | | | | |
| CPSNQ189 | - | - | - | - | - | - | - | - | - | - |
| CPSNQ190 | | | | | | | | | | |
| CPSNQ191 | | | | | | | | | | |
| CPSNQ192 | | | | | | | | | | |
| CPSNQ193 | | | | | | | | | | |
| CPSNQ194 | | | | | | | | | | |
| CPSNQ195 | - | - | - | - | - | - | - | - | - | - |
| CPSNQ196 | | | | | | | | | | |
| CPSNQ197 | | | | | | | | | | |
| CPSNQ198 | | | | | | | | | | |
| CPSNQ199 | | | | | | | | | | |
| CPSNQ200 | | | | | | | | | | |
| CPSNQ201 | | | | | | | | | | |
| CPSNQ202 | - | - | - | - | - | - | - | - | - | - |
| CPSNQ203 | | | | | | | | | | |
| CPSNQ204 | | | | | | | | | | |
| CPSNQ205 | | | | | | | | | | |
| CPSNQ206 | | | | | | | | | | |
| CPSNQ207 | - | - | - | - | - | - | - | - | - | - |
| CPSNQ208 | | | | | | | | | | |
| CPSNQ209 | | | | | | | | | | |
| CPSNQ210 | | | | | | | | | | |

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

| | | FR Y9C Codes | Projected in \$Millions | | | | | | | | |
|--|--|--------------|-------------------------|------|------|------|------|------|------|------|------|
| | | | PQ 1 | PQ 2 | PQ 3 | PQ 4 | PQ 5 | PQ 6 | PQ 7 | PQ 8 | PQ 9 |
| Footnotes to the PPNR Projections Worksheet | | | | | | | | | | | |
| (1) | Amount should equal item 49 of the PPNR NII Worksheet, if completed. | | | | | | | | | | |
| (2) | Excludes Valuation Adjustment for firm's own debt under fair value option (FVO) in item 40 . | | | | | | | | | | |
| (3) | Excludes Goodwill Impairment included in item 41 . | | | | | | | | | | |
| (4) | Provide a further break out of significant items included in Other Non-Interest Expense such that no more than 5% of Non Interest Expense are reported without further breakout: | | | | | | | | | | |
| CPSNQ947 | | CPSNQ948 | | | | | | | | | |
| CPSNQ949 | | CPSNQ950 | | | | | | | | | |
| CPSNQ951 | | CPSNQ952 | | | | | | | | | |
| CPSNQ953 | | CPSNQ954 | | | | | | | | | |
| CPSNQ955 | | CPSNQ956 | | | | | | | | | |
| CPSNQ957 | | CPSNQ958 | | | | | | | | | |
| CPSNQ959 | | CPSNQ960 | | | | | | | | | |
| CPSNQ961 | | CPSNQ962 | | | | | | | | | |
| CPSNQ963 | | CPSNQ964 | | | | | | | | | |
| CPSNQ965 | | CPSNQ966 | | | | | | | | | |
| CPSNQ967 | | CPSNQ968 | | | | | | | | | |
| (5) | By definition, PPNR will calculate as Net Interest Income plus Non-Interest Income less Non-Interest Expense, excluding items broken out in items 40-41 . | | | | | | | | | | |
| (6) | Report commissions only in "Commissions" line item 28C ; do not report commissions in any other compensation line items. | | | | | | | | | | |
| (7) | See instructions for guidance on related thresholds. List segments included in this line item | | | | | | | | | | |
| CPSNQ969 | <input type="text"/> | | | | | | | | | | |
| (8) | All operational loss items, including operational losses that are contra revenue amounts or cannot be separately identified, should be reported in the operational risk expense. Any legal consultation or retainer fees specifically linked to an operational risk event should be included in the Operational Risk Expense. Include all Provisions to Litigation Reserves / Liability for Claims related to Sold Residential Mortgages and all Litigation Settlements & Penalties in this line item and not any other items. | | | | | | | | | | |
| (9) | List segments from which item was excluded | | | | | | | | | | |
| CPSNQ970 | <input type="text"/> | | | | | | | | | | |
| (10) | Include domestic BHC/IHC/SLHC issued credit and charge cards including those that result from a partnership agreement. | | | | | | | | | | |
| (11) | Applies to line items 1A-1F ; US and Puerto Rico only. | | | | | | | | | | |
| (12) | Provisions to build any non-litigation reserves/accrued liabilities that have been established for losses related to sold or government-insured residential mortgage loans (first or second lien). Do not report such provisions in any other items; report them only in line items 14N or 30 , as applicable. | | | | | | | | | | |
| (13) | Include routine legal expenses (i.e legal expenses not related to operational losses) here. | | | | | | | | | | |
| (14) | Do not report stock based and cash variable pay compensation here. | | | | | | | | | | |
| (15) | Include both direct and allocated expenses. Report any expenses that are made to expand the company's card member and/or merchant base, facilitate greater segment penetration, enhance the perception of the company's credit card brand, and/or increase the utilization of the existing card member base across the spectrum of marketing and advertising mediums. | | | | | | | | | | |

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

[illegible]

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

| |
|--|
| |
| |

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

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

| | | Projected in \$Millions | | | | | | | | |
|-----|--|-------------------------|------|------|------|------|------|------|------|------|
| | | PQ 1 | PQ 2 | PQ 3 | PQ 4 | PQ 5 | PQ 6 | PQ 7 | PQ 8 | PQ 9 |
| 18 | Average Rates Earned (%) (9) | | | | | | | | | |
| 19 | First Lien Residential Mortgages (in Domestic Offices) | CPSNP999 | | | | | | | | |
| 19A | Second / Junior Lien Residential Mortgages (in Domestic Offices) | - | | | | | | | | |
| 19B | Closed-End Junior Liens | CPSNQ002 | | | | | | | | |
| 20 | HELOCs | CPSNQ003 | | | | | | | | |
| 21 | C&I Loans (7) | CPSNQ004 | | | | | | | | |
| 22 | CRE Loans (in Domestic Offices) | CPSNQ005 | | | | | | | | |
| 23 | Credit Cards | CPSNQ006 | | | | | | | | |
| 23A | Other Consumer | - | | | | | | | | |
| 23B | Auto Loans | CPSNQ008 | | | | | | | | |
| 23C | Student Loans | CPSNQ009 | | | | | | | | |
| 24 | Other, incl. loans backed by securities (non-purpose lending) | CPSNQ010 | | | | | | | | |
| 24A | Real Estate Loans (Not in Domestic Offices) | - | | | | | | | | |
| 24B | Residential Mortgages (First and Second Lien) | CPSNQ012 | | | | | | | | |
| 25 | Other | CPSNQ013 | | | | | | | | |
| 26 | Other Loans & Leases | CPSNQ014 | | | | | | | | |
| 27 | Nonaccrual Loans (5) | CPSNQ015 | | | | | | | | |
| 28 | Securities (AFS and HTM) - Treasuries and Agency Debentures | CPSNQ016 | | | | | | | | |
| 29 | Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs) | CPSNQ017 | | | | | | | | |
| 30 | Securities (AFS and HTM) - Other | CPSNQ018 | | | | | | | | |
| 31 | Trading Assets | CPSNQ019 | | | | | | | | |
| 32 | Deposits with Banks & Other | CPSNQ020 | | | | | | | | |
| 33 | Other Interest/Dividend Bearing Assets | CPSNQ021 | | | | | | | | |
| 33 | Total Interest Income | CPSNQ022 | - | - | - | - | - | - | - | - |

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

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

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

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

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

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

Footnotes to the Net Interest Income Worksheet

- (1)

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

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

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

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

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

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

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

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

Report C&I Graded, Small Business (Scored/Delinquency Managed), Corporate Card, Business 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 BHCK2750

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 |
| A—Metrics by Business Segment/Line (9) | | | | | | | | | | | | |
| Retail and Small Business Segment | | | | | | | | | | | | |
| Debit Card (22) | | | | | | | | | | | | |
| Credit and Charge Cards | | | | | | | | | | | | |
| 1 | Total Open Accounts—End of Period | | # | CPSNQ058 | | | | | | | | |
| 2 | Credit Card Charge Card Purchase Volume | | \$ Millions | CPSNQ059 | | | | | | | | |
| 3 | Credit and Charge Card Rewards/Partner Sharing Expense (21) (32) | | \$ Millions | CPSNQ060 | | | | | | | | |
| Mortgages and Home Equity | | | | | | | | | | | | |
| 4 | Average Third-Party Residential Mortgages Serviced (3) | | \$ Millions | CPSNQ061 | | | | | | | | |
| 5 | Residential Mortgage Originations Industry Market Size—Volume (23) | | \$ Millions | CPSNQ062 | | | | | | | | |
| 6 | Mortgages and Home Equity Sold during the quarter (24) | BHCKF070–BHCKF071–BHD MF674–BHD MF675 | \$ Millions | CPSNQ063 | | | | | | | | |
| 7 | Servicing Expenses (8) | | \$ Millions | CPSNQ064 | | | | | | | | |
| Retail and Small Business Deposits | | | | | | | | | | | | |
| 8 | Total Open Checking and Money Market Accounts—End of Period (29) | | # | CPSNQ065 | | | | | | | | |
| 9 | Debit Card Purchase Transactions | | # | CPSNQ066 | | | | | | | | |
| Total Retail and Small Business (12) | | | | | | | | | | | | |
| 10 | Credit Card Revenues (1) | | \$ Millions | CPSNQ067 | | | | | | | | |
| Investment Banking Segment | | | | | | | | | | | | |
| 11 | Number of Employees (15) | | # | CPSNQ068 | | | | | | | | |
| 12 | Compensation—Total (8) | | \$ Millions | CPSNQ069 | | | | | | | | |
| 13 | Stock Based Compensation and Cash Variable Pay (8) | | \$ Millions | CPSNQ070 | | | | | | | | |
| Advisory | | | | | | | | | | | | |
| 14 | Deal Volume | | \$ Millions | CPSNQ071 | | | | | | | | |
| 15 | Industry Market Size—Fees | | \$ Millions | CPSNQ072 | | | | | | | | |
| 16 | Industry Market Size—Completed Deal Volume | | \$ Millions | CPSNQ073 | | | | | | | | |
| 17 | Backlog (28) | | \$ Millions | | | | | | | | | |
| Equity Capital Markets | | | | | | | | | | | | |
| 18 | Deal Volume | | \$ Millions | CPSNQ075 | | | | | | | | |
| 19 | Industry Market Size—Fees | | \$ Millions | CPSNQ076 | | | | | | | | |
| 20 | Industry Market Size—Volume | | \$ Millions | CPSNQ077 | | | | | | | | |
| Debt Capital Markets | | | | | | | | | | | | |
| 21 | Deal Volume | | \$ Millions | CPSNQ078 | | | | | | | | |
| 22 | Industry Market Size—Fees | | \$ Millions | CPSNQ079 | | | | | | | | |
| 23 | Industry Market Size—Volume | | \$ Millions | CPSNQ080 | | | | | | | | |
| Syndicated Lending | | | | | | | | | | | | |
| 24 | Deal Volume | | \$ Millions | CPSNQ081 | | | | | | | | |
| 25 | Industry Market Size—Fees | | \$ Millions | CPSNQ082 | | | | | | | | |
| 26 | Industry Market Size—Volume | | \$ Millions | CPSNQ083 | | | | | | | | |
| Sales and Trading Segment | | | | | | | | | | | | |
| 27 | Number of Employees (15) | | # | CPSNQ085 | | | | | | | | |
| 28 | Compensation—Total (8) | | \$ Millions | CPSNQ087 | | | | | | | | |
| 29 | Stock Based Compensation and Cash Variable Pay (8) | | \$ Millions | CPSNQ088 | | | | | | | | |
| Equities | | | | | | | | | | | | |
| 30 | Average Asset Balance | | \$ Millions | CPSNQ089 | | | | | | | | |
| Fixed Income | | | | | | | | | | | | |
| 31 | Average Asset Balance | | \$ Millions | CPSNQ090 | | | | | | | | |
| Commodities | | | | | | | | | | | | |
| 32 | Average Asset Balance | | \$ Millions | CPSNQ091 | | | | | | | | |
| Prime Brokerage | | | | | | | | | | | | |
| 33 | Average Client Balances (13) | | \$ Millions | CPSNQ092 | | | | | | | | |
| 34 | Transaction Volume | | \$ Millions | CPSNQ093 | | | | | | | | |

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

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

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

| | | | FR Y9C Codes | Units | PQ 1 | PQ 2 | PQ 3 | PQ 4 | Projected PQ 5 | PQ 6 | PQ 7 | PQ 8 | PQ 9 |
|--|--|--|--------------|------------|----------|------|------|------|-------------------|------|------|------|------|
| C. Firm-Wide Metrics: Net Interest Income Worksheet (Required only for respondents that were required to complete the Net Interest Income Worksheet) | | | | | | | | | | | | | |
| 50 | Carrying Value of Purchased Credit Impaired (PCI) Loans (33) | | BHCKC780 | \$Millions | CPSNQ780 | | | | | | | | |
| 51 | Net Accretion of discount on PCI Loans included in Interest Revenues (34) | | | \$Millions | CPSNQ121 | | | | | | | | |
| 52 | Loans Held for Sale - First Lien Residential Loans - Domestic Off-ices (Average Balance) | | | \$Millions | CPSNQ122 | | | | | | | | |
| 53 | Average Rate on Loans Held for Sale - First Lien Residential Loans - Domestic Off-ices | | | % | CPSNQ123 | | | | | | | | |
| Quarter-End Weighted Average Life of Assets (4) (6) | | | | | | | | | | | | | |
| 54 | First Lien Residential Mortgages (Non-Domestic Off-ices) (31) | | | months | CPSNQ124 | | | | | | | | |
| 55 | Closed-End Junior Residential Loans (Non-Domestic Off-ices) | | | months | CPSNQ125 | | | | | | | | |
| 56 | Home Equity Lines of Credit (HELOCs) | | | months | CPSNQ126 | | | | | | | | |
| 57 | C&I Loans | | | months | CPSNQ127 | | | | | | | | |
| 58 | CRE Loans (Domestic Off-ices) | | | months | CPSNQ128 | | | | | | | | |
| 59 | Credit Cards | | | months | CPSNQ129 | | | | | | | | |
| 60 | Auto Loans | | | months | CPSNQ130 | | | | | | | | |
| 61 | Student Loans | | | months | CPSNQ131 | | | | | | | | |
| 62 | Other, ncl. loans backed by securities (non-purpose lending) (7) | | | months | CPSNQ132 | | | | | | | | |
| 63 | Residential Mortgages (First and Second Lien, Non-Domestic Off-ices) | | | months | CPSNQ133 | | | | | | | | |
| 64 | Other Real Estate Loans (Non-Domestic Off-ices) | | | months | CPSNQ134 | | | | | | | | |
| 65 | Other Loans & Leases | | | months | CPSNQ135 | | | | | | | | |
| 66 | Securities (AFS and HTM) - Treasuries and Agency Debentures | | | months | CPSNQ136 | | | | | | | | |
| 67 | Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs) | | | months | CPSNQ137 | | | | | | | | |
| 68 | Securities (AFS and HTM) - Other | | | months | CPSNQ138 | | | | | | | | |
| 69 | Trading Assets | | | months | CPSNQ139 | | | | | | | | |
| 70 | All Other Earning Assets | | | months | CPSNQ140 | | | | | | | | |
| Quarter-End Weighted Average Life of Liabilities (4) (6) | | | | | | | | | | | | | |
| 71 | Domestic Deposits - Time | | | months | CPSNQ141 | | | | | | | | |
| 72 | Foreign Deposits - Time | | | months | CPSNQ142 | | | | | | | | |
| 73 | Fed Funds | | | months | CPSNQ143 | | | | | | | | |
| 74 | Repos | | | months | CPSNQ144 | | | | | | | | |
| 75 | Other Short-Term Borrowing | | | months | CPSNQ145 | | | | | | | | |
| 76 | Trading Liabilities | | | months | CPSNQ146 | | | | | | | | |
| | Subordinated Notes Payable to Unconsolidated Trusts Issuing TRUPS and TRUPS Issued by | | | | | | | | | | | | |
| 77 | Consolidated Special Purpose Entities | | | months | CPSNQ147 | | | | | | | | |
| 78 | All Other Interest-Bearing Liabilities | | | months | CPSNQ148 | | | | | | | | |

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

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

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

| | FR Y9C Codes | Units | PQ-1 | PQ-2 | PQ-3 | PQ-4 | Projected PQ-5 | PQ-6 | PQ-7 | PQ-8 | PQ-9 |
|------|---|-------|------|------|------|------|----------------|------|------|------|------|
| | Footnotes to the PPNR Metrics Worksheet | | | | | | | | | | |
| (1) | Provide metrics data for all quarters, but only if International Retail and Small Business Segment revenues exceeded 5% of Total Retail and Small Business Segment and Total Retail and Small Business revenue exceeded 5% of total revenues in any of the last four actual quarters requested in the PPNR schedule. | | | | | | | | | | |
| (2) | Provide regional breakouts for all quarters, but only if international revenue exceeded 5% of the total revenue in any of the last four actual quarters requested in the PPNR schedule. | | | | | | | | | | |
| (3) | Average outstanding principal balance for residential mortgage loans the BHC/IHC/SLHC services for others. | | | | | | | | | | |
| (4) | The Weighted Average Life should reflect the current position, the impact of new business activity, as well as the impact of behavioral assumptions such as prepayments or defaults, based on the expected remaining lives, netless of behavioral assumptions. It should reflect the weighted average of time to principal actual repayment (as modeled) for all positions in that portfolio, rounded to the nearest monthly term. For revolving products, the WAL should reflect the underlying repayment behavior assumptions assumed by the institution, which would include contractual repayments, any assumed excess payments or prepayments, and defaults. The WAL for the FR Y 14Q disclosures should reflect the spot balance sheet position for each time period. For the FR Y 14A, given that it covers forecasted time periods, the WAL should be forward looking which incorporates the changes to the projected WAL, including new business activity. | | | | | | | | | | |
| (5) | A rate movement in an environment where the repricing assumption assumed by each of the major deposit products is not restricted by a cap, floor, or zero. Beta should be reported as a balance-weighted average of the betas of the line items that contribute to the roll-up point requested, with an as-of date equal to the reporting date. | | | | | | | | | | |
| (6) | Reference PPNR Net Interest Income worksheet for product definitions. | | | | | | | | | | |
| (7) | Consolidate to Line 7C on the Net Interest Income worksheet. | | | | | | | | | | |
| (8) | Include both direct and allocated expenses. | | | | | | | | | | |
| (9) | Metrics by Business Segment/Line correspond to Business Segments/Lines on PPNR Submissions worksheet, unless explicitly stated otherwise. See Instructions for definitions of standardized Business Segments/Lines. Unless specified otherwise, all numbers are global. Only Line items with "Industry Market Size" in the name are industry/market-wide items; all other items are BHC/IHC specific. | | | | | | | | | | |
| (10) | Assets under Management. | | | | | | | | | | |
| (11) | Provide a relevant headcount (e.g., full-time equivalents, portfolio managers) to facilitate the assessment of employee productivity. The Wealth Manager/Portfolio Manager business line. | | | | | | | | | | |
| (12) | Regions outside the US and Puerto Rico. | | | | | | | | | | |
| (13) | Report the grossed-up "net balances" that result from pre-broke activities. | | | | | | | | | | |
| (14) | List items on PPNR Projections worksheet that include this item family. | | | | | | | | | | |
| | CPSNQ993 <input type="text"/> | | | | | | | | | | |
| (15) | Full-time equivalent employees at end of current period (BHC4150) for aggregate solely. | | | | | | | | | | |
| (16) | Asia and Pacific region (incl. South Asia, Australia, and New Zealand). | | | | | | | | | | |
| (17) | Europe, Middle East, and Africa. | | | | | | | | | | |
| (18) | Latin America, including Mexico. | | | | | | | | | | |
| (19) | List Business Segments reported on PPNR Projections Worksheet that include this item family. | | | | | | | | | | |
| | CPSNQ994 <input type="text"/> | | | | | | | | | | |
| (20) | Refers to the balance sheet category group of a vehicle portfolio of other asset-related to the subordinated leases, net of accumulated depreciation. The total Line item 49 should correspond to the amount provided in Y9C Schedule HC F Line 6, item 13 in the instructions. The amount included should only reflect collateral rented under operating leases and not include collateral subject to capital financing type leases. | | | | | | | | | | |
| (21) | Credit costs (including charge-offs). List which Line(s) on PPNR Submissions worksheet correspond to the Costs Rewards/Paid Share cost average used as a/d/o expenses. | | | | | | | | | | |
| | CPSNQ997 <input type="text"/> | | | | | | | | | | |
| (22) | Applies to Line items 1-9; US and Puerto Rico only. | | | | | | | | | | |
| (23) | Total domestic mortgages originated during the quarter. | | | | | | | | | | |
| (24) | FR Y9C name is "Residential Mortgages Sold During the Quarter"; this metric need not be limited to Mortgages and Home Equity business line. | | | | | | | | | | |
| (25) | New business portfolio deposits refers to the attributed average rate on newly issued deposits, including equivalents. Given that these deposits have a stated maturity, all time deposits issued for that time period are considered new business. | | | | | | | | | | |

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

| | FR Y9C Codes | Units | PQ 1 | PQ 2 | PQ 3 | PQ 4 | Projected PQ 5 | PQ 6 | PQ 7 | PQ 8 | PQ 9 |
|------|--|-------|------------|----------|------|------|----------------|------|------|------|------|
| (26) | The term "curve" refers to the reference rate used to price time deposits. Given that the pricing of time deposits is dependent on the term, the institution should provide the overall curve used to price time deposits. If the institution only assumes a single maturity term for new issuances, complete Line 88B and 88C only, otherwise complete Line 88A only. | | | | | | | | | | |
| (27) | If the institution only assumes a single maturity term for new issuance, then the institution should provide the relative index and spread used to estimate new business pricing in lieu of the curve. | | | | | | | | | | |
| (28) | A backlog should be based on probability weighted fees. The data should be consistent with historical internal reporting, not by market measurement. The last quarter should be the BHC's/IHC's/SLHC's latest backlog estimate. | | | | | | | | | | |
| (29) | Provide description of the accounts included in this line item (e.g., Negotiable Order of Withdrawal, Interest Bearing Checking, Non Interest Bearing Demand Deposit Account, Money Market Savings, etc.) | | | | | | | | | | |
| | CPSNQ998 | | | | | | | | | | |
| (30) | Please break out and explain nature of non-recurring items included in PPNR. Also indicate which items on PPNR Projected worksheet include the items broken out in footnote 32. | | | | | | | | | | |
| (a) | -Revenues (Net Interest Income + Non Interest Income) | | | | | | | | | | |
| | CPSNQ999 | | \$ Million | CPSNR001 | | | | | | | |
| | CPSNR002 | | \$ Million | CPSNR003 | | | | | | | |
| | CPSNR004 | | \$ Million | CPSNR005 | | | | | | | |
| | CPSNR006 | | \$ Million | CPSNR007 | | | | | | | |
| | CPSNR008 | | \$ Million | CPSNR009 | | | | | | | |
| | CPSNR010 | | \$ Million | CPSNR011 | | | | | | | |
| | CPSNR012 | | \$ Million | CPSNR013 | | | | | | | |
| (b) | -Non Interest Expenses | | | | | | | | | | |
| | CPSNR014 | | \$ Million | CPSNR015 | | | | | | | |
| | CPSNR016 | | \$ Million | CPSNR017 | | | | | | | |
| | CPSNR018 | | \$ Million | CPSNR019 | | | | | | | |
| | CPSNR020 | | \$ Million | CPSNR021 | | | | | | | |
| | CPSNR022 | | \$ Million | CPSNR023 | | | | | | | |
| | CPSNR024 | | \$ Million | CPSNR025 | | | | | | | |
| | CPSNR026 | | \$ Million | CPSNR027 | | | | | | | |
| (31) | For WAL, exclude from the reported number Loans Held For Sale | | | | | | | | | | |
| (32) | Note if this item includes any contra-revenues other than Rewards/Partner Sharing (e.g., Marketing Expense Amortization) | | | | | | | | | | |
| | CPSNR028 | | | | | | | | | | |
| (33) | Institutions that have adopted ASU 2016-13 should report the carrying value of PCD loans in the 50 | | | | | | | | | | |
| (34) | Institutions that have adopted ASU 2016-13 should report the net accretion of discount on loans included in interest revenues in the item 51. | | | | | | | | | | |