FR Y-14A Schedule A - Summary

Summary Submission Cover Sheet

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

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

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

Please do not change the structure of this workbook.

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

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

Actual in \$Millions

fillions Projected in \$Millions

								.,					
Item			as of date		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	LOSSES ASSOCIATED WITH LOANS HELD FOR INVESTMENT AT AMORTIZED C	OST											
1	Real Estate Loans (in Domestic Offices)	CASIP521	-	CPSIP521	-	-	-	-	-	-	-	_	I -
2	First Lien Mortgages	CASIP522		CPSIP522	-	-	-	-	-	-	-	-	-
3	First Lien Mortgages	CASIP386		CPSIP386	-	-	-	-	-	-	-	-	-
4	First Lien HELOAN	CASIP394		CPSIP394	-	-	-	-	-	-	-	-	-
5	Second / Junior Lien Mortgages	CASIP523	-	CPSIP523	-	-	-	-	-	-	-	-	-
6	Closed-End Junior Liens	CASIP402		CPSIP402	-	-	-	-	-	-	-	-	-
7	HELOCs	CASIP412		CPSIP412	-	-	-	-	-	-	-	-	-
8	CRE Loans	CASIP524	-	CPSIP524	-	-	-	-	-	-	-	-	-
9	Construction	CASIP525		CPSIP525									
10	Multifamily	CASIP526		CPSIP526									
11	Nonfarm, Non-residential	CASIP527	-	CPSIP527	-	-	-	-	-	-	-	-	-
12	Owner-Occupied	CASIP528		CPSIP528									
13	Non-Owner-Occupied	CASIP529		CPSIP529									
14	Loans Secured by Farmland	CASIP530		CPSIP530									
15	Real Estate Loans (Not in Domestic Offices)	CASIP531	-	CPSIP531	-	-	-	-	-	-	-	-	-
16	First Lien Mortgages	CASIP420		CPSIP420	-	-	-	-	-	-	-	-	
17	Second / Junior Lien Mortgages	CASIP428		CPSIP428	-	-	-	-	-	-	-	-	
18	CRE Loans	CASIP532	-	CPSIP532	-	-	-	-	-	-	-	-	
19	Construction	CASIP533		CPSIP533									
20	Multifamily	CASIP534		CPSIP534									_
21	Nonfarm, Non-residential	CASIP535	-	CPSIP535	-	-	-	-	-	-	-	-	-
22	Owner-Occupied	CASIP536		CPSIP536									
23	Non-Owner-Occupied	CASIP537		CPSIP537									
24	Loans Secured by Farmland	CASIP538		CPSIP538									
25	C&I Loans	CASIP539	-	CPSIP539	-	-	-	-	-	-	-	-	-
26	C&I Graded	CASIP540		CPSIP540									
27	Small Business (Scored/Delinquency Managed)	CASIP541		CPSIP541	-	-	-	-	-	-	-	-	-
28	Business and Corporate Card	CASIP542		CPSIP542	-	-	-	-	-	-	-	-	
29	Credit Cards	CASIP543		CPSIP543	-	-	-	-	-	-	-	-	
30	Other Consumer	CASIP544	-	CPSIP544	-	-	-	-	-	-	-	-	
31	Auto Loans	CASIP545		CPSIP545	-	-	-	-	-	-	-	-	
32	Student Loans	CASIP496		CPSIP496	-	-	-	-	-	-	-	-	
33	Other loans backed by securities (non-purpose lending)	CASIP546		CPSIP546									$\overline{}$
34	Other	CASIP547		CPSIP547	-	-	-	-	-	-	-	-	
35	Other Loans	CASIP548	-	CPSIP548	-	-	-	-	-	-	-	-	
36	Loans to Foreign Governments	CASIP549		CPSIP549									
37	Agricultural Loans	CASIP550		CPSIP550									
38	Loans for purchasing or carrying securities (secured or unsecured)	CASIP551		CPSIP551									
39	Loans to Depositories and Other Financial Institutions	CASIP552		CPSIP552									
40	All Other Loans and Leases	CASIP553	-	CPSIP553	-	-	-	-	-	-	-	-	-
41	All Other Loans (exclude consumer loans)	CASIP554		CPSIP554									
42	All Other Leases	CASIP555		CPSIP555									
43	Total Loans and Leases	CASIP556		CPSIP556	-	-	-	-	-	-	-	-	-

Sums in \$Millions

Item		PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
	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		-	-	-
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	-	-	-
	Total Loans and Leases	-	-	-
73	. 010. 200.0 0.0 200.03			

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 HELOCO
- 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 Farmland25 C&I Loans
- 26 C&I Graded
- 27 Small Business (Scored/Delinquency Managed)
- 28 Business and Corporate Card
- 29 Credit Cards
- 30 Other Consumer
- 31 Auto Loans
- 32 Student Loans
- 33 Other loans backed by securities (non-purpose lending)
- 34 Other
- 35 Other Loans
- 36 Loans to Foreign Governments
- 37 Agricultural Loans
- 38 Loans for purchasing or carrying securities (secured or unsecured)
- 39 Loans to Depositories and Other Financial Institutions
- 40 All Other Loans and Leases
- 41 All Other Loans (exclude consumer loans)
- 42 All Other Leases
- 43 Total Loans and Leases

Item

LOSSES ASSOCIATED WITH LOANS HELD FOR INVESTMENT AT AMORTIZED COST

- 1 Real Estate Loans (in Domestic Offices)
- 2 First Lien Mortgages
- 3 First Lien Mortgages
- 4 First Lien HELOAN
- 5 Second / Junior Lien Mortgages
- 6 Closed-End Junior Liens
- 7 HELOCO
- 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 Farmland25 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)
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- 35 Other Loans
- 36 Loans to Foreign Governments
- 37 Agricultural Loans
- 38 Loans for purchasing or carrying securities (secured or unsecured)
- 39 Loans to Depositories and Other Financial Institutions
- 40 All Other Loans and Leases
- 41 All Other Loans (exclude consumer loans)
- 42 All Other Leases
- 43 Total Loans and Leases

Actual in \$Millions

Projected in \$Millions

		\$Millions Projected in \$Millions											
Item			as of date		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ8	PQ 9
	LOSSES ASSOCIATED WITH HELD FOR SALE LOANS AND LOANS ACCOUNTED FOR	UNDER THE FAIR	VALUE OPTION										
44	Real Estate Loans (in Domestic Offices)	CASIP557	-	CPSIP557	-	-	-	-	-	-	-	-	-
45	First Lien Mortgages	CASIP558		CPSIP558									
46	Second / Junior Lien Mortgages	CASIP559		CPSIP559									
47	CRE Loans	CASIP560		CPSIP560									
48	Loans Secured by Farmland	CASIP561		CPSIP561									
49	Real Estate Loans (Not in Domestic Offices)	CASIP562	-	CPSIP562		-	-	-	-	-	-	-	-
50	Residential Mortgages	CASIP563		CPSIP563								1	
51	CRE Loans	CASIP564		CPSIP564									+
52	Loans Secured by Farmland	CASIP565		CPSIP565									+
53	C&I Loans	CASIP566		CPSIP566									+
54	Credit Cards	CASIP567		CPSIP567									+
55	Other Consumer	CASIP568		CPSIP568									
56	All Other Loans and Leases	CASIP569		CPSIP569									+
		CASIP570		CPSIP570									
57	Total Loans Held for Sale and Loans Accounted for under the Fair Value Option	CASII 370	-	Ci 3ii 370	-	_	_	_	-	_	_	-	-
	TRADING ACCOUNT												
	Trading MTM Losses			CPSIP571									
59	Trading-Issuer Default Losses			CPSIP572									
60	Counterparty Credit MTM Losses (CVA losses)			CPSIP573									
61	Counterparty Default losses			CPSIP574									
62	Total Trading and Counterparty			CPSIP576	-	-	-	-	-	-	-	-	-
	OTHER LOSSES												
63	Goodwill impairment	CASIC216		CPSIC216	-	-		-					
64	Valuation Adjustment for firm's own debt under fair value option (FVO)	CASIP577		CPSIP577	-	-	-	-	-	-	-	-	1
65	Other losses (describe in supporting documentation)	CASIP578		CPSIP578	-	-	-	-	-	-	-	_	-
66	Total Other Losses	CASIP579		CPSIP579		_		-				-	
00	Total Other Losses	CASIF373		CF3IF373	-	-	-	-	-	-	-		_
67	Total Losses	CASIP580		CPSIP580	-	-	-	-	-	-	-	-	-
	ALLOWANCE FOR LOAN and LEASE LOSSES (1)												
68	Total allowance for loan and lease losses, prior quarter	CASIKU69		CPSIKU69	-	-	-	-	-	-	-	-	-
68a	ALLL, prior quarter	CASIP581		CPSIP581	-	-	-	-	-	-	-	-	-
68b	Allowance for credit losses on held-to-maturity debt securities, prior quarter (2)												
000	Thiorance for creat losses of field to maturity debt securities, prior quarter (2)	CASIKU70		CPSIKU70									
680	Allowance for credit losses on available-for-sale debt securities, prior quarter (2)												
ooc	Anowance for credit losses on available for sale debt securities, prior quarter (2)	CASIKU71		CPSIKU71									
68d	Allowance for credit losses on all other financial assets, prior quarter (2)												
680	Allowance for credit losses on all other financial assets, prior quarter (2)	CASIKU72		CPSIKU72									
69	Real Estate Loans (in Domestic Offices)	CASIP582		CPSIP582	-	-	-	-	-	-	-	-	-
70	Residential Mortgages	CASIP583		CPSIP583	-	-	-	-	-	-	-	-	-
71	First Lien Mortgages	CASIP584		CPSIP584									
72	Closed-End Junior Liens	CASIP585		CPSIP585									
73	HELOCs	CASIP586		CPSIP586									
74	CRE Loans	CASIP587		CPSIP587	-	-	-	-	-	-	-	-	-
75	Construction	CASIP588		CPSIP588									
76	Multifamily	CASIP589		CPSIP589									1
77	Nonfarm, Non-residential	CASIP590		CPSIP590									1
"	Nomarii, Non residentiai	CMSIF 330		CF31F33U	1		1	1			1		

Sums in \$Millions

Item		PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
	LOSSES ASSOCIATED WITH HELD FOR SALE LOANS AND LOANS ACCOUNTED FOR L			
44	Real Estate Loans (in Domestic Offices)	-	-	-
45	First Lien Mortgages	-	-	-
46	Second / Junior Lien Mortgages	-	-	-
47	CRE Loans	-	-	-
48	Loans Secured by Farmland	-	-	-
49	Real Estate Loans (Not in Domestic Offices)	-	-	-
50	Residential Mortgages	-	-	-
51	CRE Loans	-	-	-
52	Loans Secured by Farmland	-	-	-
53	C&I Loans	-	-	-
54	Credit Cards	-	-	-
55	Other Consumer	-	-	-
56	All Other Loans and Leases	-	-	-
57	Total Loans Held for Sale and Loans Accounted for under the Fair Value Option	_		_
	TRADING ACCOUNT			
58	Trading MTM Losses	-	-	-
59	Trading-Issuer Default Losses	-	-	-
60	Counterparty Credit MTM Losses (CVA losses)	-	-	-
61	Counterparty Default losses	-	-	-
62	Total Trading and Counterparty	-	-	-
	OTHER LOSSES			
63	Goodwill impairment	_	_	
64	Valuation Adjustment for firm's own debt under fair value option (FVO)			
65	Other losses (describe in supporting documentation)			
66	Total Other Losses		-	
00	Total Other 203503			
67	Total Losses	-	-	-
	ALLOWANCE FOR LOAN LEACE LOCCES (4)			
cc	ALLOWANCE FOR LOAN and LEASE LOSSES (1)			
68	Total allowance for loan and lease losses, prior quarter			

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

Item

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

- 44 Real Estate Loans (in Domestic Offices)
- 45 First Lien Mortgages
- 46 Second / Junior Lien Mortgages
- 47 CDELoans
- 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 Construction76 Multifamily
- 77 Nonfarm, Non-residential

Item

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

- 44 Real Estate Loans (in Domestic Offices)
- 45 First Lien Mortgages
- 46 Second / Junior Lien Mortgages
- 47 CDELoans
- 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 Construction76 Multifamily
- 77 Nonfarm, Non-residential

			Actual in \$Millions					Draia	atad in CRAII	lione			
Item			as of date		PQ 1	PQ 2	PQ 3	Proje PQ 4	cted in \$Mil PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
78	Loans Secured by Farmland	CASIP591	us or unte	CPSIP591		142	143	144	143	140	147	140	143
79	Real Estate Loans (Not in Domestic Offices)	CASIP592		CPSIP592	-	-	-	-	-	-	-	-	-
80	Residential Mortgages	CASIP593		CPSIP593									
81	CRE Loans	CASIP594		CPSIP594									
82	Farmland	CASIP595		CPSIP595									
83	C&I Loans	CASIP596		CPSIP596	-	-	-	-	-	-	-	-	-
84 85	C&I Graded Small Business (Scored/Delinquency Managed)	CASIP597 CASIP598		CPSIP597 CPSIP598									
86	Corporate and Business Cards	CASIP598		CPSIP599									
87	Credit Cards	CASIP600		CPSIP600									
88	Other Consumer	CASIP601		CPSIP601									
89	All Other Loans and Leases	CASIP602		CPSIP602									
90	Unallocated	CASIP603		CPSIP603									
91	Total Provisions during the quarter	CASIKU79 CASI4230		CPSIKU79 CPSI4230	-	-	-	-	-	-	-	-	-
91a	Provisions for loan and lease losses during the quarter (3) Provisions for credit losses on held-to-maturity debt securities during the quarter	CA314230		CF314230									
91b	(4)	CASIKU80		CPSIKU80									
	Provisions for credit losses on available-for-sale debt securities during the quarter												
91c	(4)	CASIKU81		CPSIKU81									
91d	Provisions for credit losses on all other financial assets during the quarter (4)												
		CASIKU82		CPSIKU82									
92	Real Estate Loans (in Domestic Offices)	CASIP604		CPSIP604	-	-	-	-	-	-	-	-	-
93 94	Residential Mortgages First Lien Mortgages	CASIP605 CASIP606		CPSIP605 CPSIP606	-	-	-	-	-	-	-	-	-
95	Closed-End Junior Liens	CASIP606 CASIP607		CPSIP607									
96	HELOCS	CASIP608		CPSIP608									
97	CRE Loans	CASIP609		CPSIP609	-	-	-	-	-	-	-	-	-
98	Construction	CASIP610		CPSIP610									
99	Multifamily	CASIP611		CPSIP611									
100	Nonfarm, Non-residential	CASIP612		CPSIP612									
101		CASIP613		CPSIP613									
102	Real Estate Loans (Not in Domestic Offices)	CASIP614		CPSIP614	-	-	-	-	-	-	-	-	-
103 104	Residential Mortgages CRE Loans	CASIP615 CASIP616		CPSIP615 CPSIP616									
105	Farmland	CASIP617		CPSIP617									
106	C&I Loans	CASIP618		CPSIP618	-	-	-	-	-	-	-	-	-
107	C&I Graded	CASIP619		CPSIP619									
108	Small Business (Scored/Delinquency Managed)	CASIP620		CPSIP620									
109	Corporate and Business Cards	CASIP621		CPSIP621									
110	Credit Cards	CASIP622		CPSIP622									
111	Other Consumer	CASIP623		CPSIP623									
112 113	All Other Loans and Leases Unallocated	CASIP624 CASIP625		CPSIP624 CPSIP625									
114	Total Net charge-offs during the quarter	CASIFU23		CPSIKU83	-	-	-	-	-	-	-	-	-
	Net charge-offs during the quarter on loans and leases (5)	CASIP626		CPSIP626	-	-	-	-	-	-	-	-	-
1140	Net charge-offs during the quarter on held-to-maturity debt securities (6)	CASIKU84		CPSIKU84									
114c	Net charge-offs during the quarter on available-for-sale debt securities (6)												
		CASIKU85		CPSIKU85									
114d 115	Net charge-offs during the quarter on all other financial assets (6) Total Other ALLL Changes	CASIKU86 CASIKU87		CPSIKU86 CPSIKU87	-	-	-	-	-	-	-	-	-
	Other ALLL Changes (7)	CASIRO87 CASIP627		CPSIP627	-	-	-	-	-	-	-	-	-
		CASII 027		CI SII 027									
115b	Other allowances for credit losses changes on held-to-maturity debt securities (8)	CASIKU88		CPSIKU88									
1150	Other allowances for credit losses changes on available-for-sale debt securities (8)												
1150	Other allowances for credit losses changes on available-for-sale debt securities (6)	CASIKU89		CPSIKU89									
115d	Other allowances for credit losses changes on all other financial assets(8)												
	-	CASIKU90		CPSIKU90									
116	Total Allowances, current quarter ALLL, current quarter (9)	CASIKU91 CASI3123		CPSIKU91 CPSI3123	-	-	-	-	-	-	-	-	-
	Allowances for credit losses on held-to-maturity debt securities, current quarter	CM313123		CF 313123									
116b	(10)	CASIKU92		CPSIKU92	-	_	_	-	-	-	-	-	-
110	Allowances for credit losses on available-for-sale debt securities, current quarter												
116c	(10)	CASIKU93		CPSIKU93	-	-	-	-	-	-	-	-	-
116d	Allowances for credit losses on all other financial assets, current quarter (10)												
	indication assets, correct quarter (10)	CASIKU94		CPSIKU94	-	-	-	-	-	-	-	-	-

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

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

Item	
78 79	Loans Secured by Farmland Real Estate Loans (Not in Domestic Offices)
	Residential Mortgages
	CRE Loans
82	Farmland
83	C&I Loans
84	C&I Graded
85	Small Business (Scored/Delinquency Managed)
	Corporate and Business Cards
87	Credit Cards
	Other Consumer
89 90	All Other Loans and Leases Unallocated
91	Total Provisions during the quarter
	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 95	First Lien Mortgages Closed-End Junior Liens
	HELOCs
	CRE Loans
	Construction
99	Multifamily
100	Nonfarm, Non-residential
101	Loans Secured by Farmland
102	Real Estate Loans (Not in Domestic Offices)
	Residential Mortgages
	CRE Loans
	Farmland
	C&I Loans
	C&I Graded Small Business (Scored/Delinquency Managed)
	Corporate and Business Cards
	Credit Cards
	Other Consumer
	All Other Loans and Leases
	Unallocated
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)
	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
116d	Allowances for credit losses on all other financial assets, current quarter (10)



Item	
78 79	Loans Secured by Farmland 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
	Provisions for loan and lease losses during the quarter (3)
	Provisions for credit losses on held-to-maturity debt securities during the quarter
91b	(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	
92 93	Real Estate Loans (in Domestic Offices) Residential Mortgages
94	First Lien Mortgages
95	Closed-End Junior Liens
96	HELOCs
97	CRE Loans
98	Construction
99	Multifamily
100	Nonfarm, Non-residential
	Loans Secured by Farmland
	Real Estate Loans (Not in Domestic Offices)
	Residential Mortgages
	CRE Loans
	Farmland
	C&I Craded
	C&I Graded Small Business (Scored/Delinquency Managed)
	Corporate and Business Cards
	Credit Cards
	Other Consumer
	All Other Loans and Leases
	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)
	Net charge-offs during the quarter on all other financial assets (6)
	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
00	(10)
116c	Allowances for credit losses on available-for-sale debt securities, current quarter (10)
1164	Allowances for credit losses on all other financial assets current quarter (10)

			Actual in										
			\$Millions					Proje	cted in \$Mil	lions			
Item			as of date		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
-	PRE-PROVISION NET REVENUE												
117	Net interest income	CASI4074		CPSI4074	-	-	-	-	-	-	-	-	-
118	Noninterest income	CASI4079		CPSI4079	-	-	-	-	-	-	-	-	-
119	Noninterest expense	CASIP630		CPSIP630	-	-	-	-	-	-	-	-	-
120	Pre-Provision Net Revenue	CASIP631		CPSIP631	-	-	-	-	-	-	-	-	-
	CONDENSED INCOME STATEMENT												
121		CASIP632		CPSIP632	-	-	-	-	-	-	-	-	-
122		CASI4230		CPSI4230	-	-	-	-	-	-	-	-	-
123	Total Trading and Counterparty Losses	CASIP633		CPSIP633	-	-	-	-	-	-	-	-	-
124	Total Other Losses	CASIP634		CPSIP634	-	-	-	-	-	-	-	-	-
125	Other I/S items - describe in supporting documentation	CASIP635		CPSIP635									
126	Realized Gains (Losses) on available-for-sale securities, including OTTI (11)	CASI3196		CPSI3196									
127a	Realized Gains (Losses) on held-to-maturity securities, including OTTI (11)	CASI3521		CPSI3521									
127b	Unrealized holding gains (losses) on equity securities not held for trading	CASIHT70		CPSIHT70									
128	Income (loss) before applicable income taxes and discontinued operations	CASI4310		CPSI4310	_	_			_	-		_	_
129	Applicable income taxes (foreign and domestic)	CASI4302		CPSI4302									
130	Income (loss) before discontinued operations and other adjustments	CASI4300		CPSI4300	-	-	-	-	-	-	-	-	-
	Discontinued operations, net of applicable income taxes	CASI4320		CPSI4320									
132	Net income (loss) attributable to BHC and minority interests	CASIG104		CPSIG104	-	-	-	-	-	-	-	-	-
	Net income (loss) attributable to minority interests	CASIG103		CPSIG103									
134	Net income (loss) attributable to BHC	CASI4340		CPSI4340	-	-	-	-	-	-	-	-	-
135	Effective Tax Rate (%)	CASIP636		CPSIP636	-na-	-na-	-na-	-na-	-na-	-na-	-na-	-na-	-na-
	REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES												
136	Reserve, prior quarter	CASIP637		CPSIP637	-	-	-	-	-	-	-	-	-
137	Provisions during the quarter	CASIP638		CPSIP638	-	-	-	-	-	-	-	-	-
138	Net charges during the quarter	CASIP195		CPSIP195	-	-	-	-	-	-	-	-	-
139	Reserve, current quarter	CASIP639		CPSIP639	-	-	-	-	-	-	-	-	-

Sums in \$Millions

			Julii3 iii ŞiviiiiiOii3	
Item		PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
	PRE-PROVISION NET REVENUE			
117	Net interest income	-	-	-
118	Noninterest income	-	-	-
119	Noninterest expense	-	-	-
120	Pre-Provision Net Revenue	-	-	-
	CONDENSED INCOME STATEMENT			
121	Pre-Provision Net Revenue	-	-	-
	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			
		-	-	-
420				
129	Applicable income taxes (foreign and domestic)	-	-	-
130	Income (loss) before discontinued operations and other adjustments	-	-	-
121	Discontinued operations, net of applicable income taxes			
	Net income (loss) attributable to BHC and minority interests		-	
132	Net income (1033) attributable to bric and inimority interests		-	-
133	Net income (loss) attributable to minority interests	-	-	
	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			



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 quarter139 Reserve, current 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 (%) REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES 136 Reserve, prior quarter 137 Provisions during the quarter

138 Net charges during the quarter139 Reserve, current quarter

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

- (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-
- (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.

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

- (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-
- (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-
- (5) Institutions that have adopted ASU 2016-13 should report net charge-offs during the quarter on loans and leases in item 114a.
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- (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.

Item

- (1) Institutions that have adopted ASU 2016-13 should report the allowance and provision for credit losses in items 68 through 116.
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- (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.
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- (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.
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- (11) Institutions that have adopted ASU 2016-13 should not include OTTI in items 126 and 127a.

Item

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- (3) Institutions that have adopted ASU 2016-13 should report the provision for credit losses on loans and leases.
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- (11) Institutions that have adopted ASU 2016-13 should not include OTTI in items 126 and 127a.

					Proje	ected in \$Millio	ons			
ltem		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
		A	Assets							
<u>SECURITIES</u>										
1 Held to Maturity (HTM) (1)	CPSB1754									
2a Available for Sale (AFS)	CPSB1773									
2b Equity securities with readily determinable fair values										
	CPSBJA22									
3 Total Securities	CPSBP640	-	-	-	-	-	-	-	-	-
Of which:										
4 Securitizations (investment grade)	CPSBP641									
5 Securitizations (non-investment grade)	CPSBP642									
Total Loans and Leases										
6 Real Estate Loans (in Domestic Offices)	CPSBP643	-	-	-	-	-	-	-	-	
7 First Lien Mortgages	CPSB5367	-	-	-	-	-	-	-	-	
8 First Lien Mortgages	CPSBP644									
9 First Lien HELOAN	CPSBP645									
10 Second / Junior Lien Mortgages	CPSBP646	-	-	-	-	-	-	-	-	
11 Closed-End Junior Liens	CPSB5368									
12 HELOCs	CPSB1797									
13 CRE Loans	CPSBP647	-	-	-	-	-	-	-	-	
14 Construction	CPSBP648									
15 Multifamily	CPSB1460									
16 Nonfarm, Non-residential	CPSBP649	-	-	-	-	-	-	-	-	
17 Owner-Occupied	CPSBF160									
18 Non-Owner-Occupied	CPSBF161									
19 Loans Secured by Farmland	CPSB1420									
20 Real Estate Loans (Not in Domestic Offices)	CPSBP650	-	-	-	-	-	-	-	-	
21 First Lien Mortgages	CPSBP651									
22 Second / Junior Lien Mortgages	CPSBP652									
23 CRE Loans	CPSBP653	-	-	-	-	-	-	-	-	
24 Construction	CPSBP654									
25 Multifamily	CPSBP655									
26 Nonfarm, Non-residential	CPSBP656	-	-	-	-	-	-	-	-	
27 Owner-Occupied	CPSBP657									
28 Non-Owner-Occupied	CPSBP658									
29 Loans Secured by Farmland	CPSBP659									

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

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

		BP700								
Item		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
81 Other Consumer	CPSBP699	-	-	-	-	-	-	-	-	-
82 Auto Loans	CPSBP700	-	-	-	-	-	-	-	-	-
83 Student Loans	CPSBP491	-	-	-	-	-	-	-	-	-
84 Other loans backed by securities (non-purpose lending)	CPSBP701									
85 Other	CPSBP702	-	-	-	-	-	-	-	-	-
86 Other Loans and Leases	CPSBP703	-	-	-	-	-	-	-	-	-
87 Loans to Foreign Governments	CPSBP704									
88 Agricultural Loans	CPSBP705									
89 Loans for purchasing or carrying securities (secured or unsecured)	CPSBP706									
90 Loans to Depositories and Other Financial Institutions	CPSBP707									
91 All Other Loans and Leases	CPSBP708	-	-	-	-	-	-	-	-	-
92 All Other Loans (exclude consumer loans)	CPSBP709									
93 All Other Leases	CPSBP710									
94 Total Loans and Leases	CPSBP711	-	-	-	-	-	-	-	-	-
<u>Loans Held for Sale and Loans Accounted for under the Fair Value</u> 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	-	-	-	-	-	-	-	-	-
Total Loans Held for Sale and Loans Accounted for under the Fair										
Value Option	CPSBP725	-	-	-	-	-	-	-	-	-

			PQ 1 PQ 2 PQ 3 PQ 4 PQ 5 PQ 6 PQ 7 PQ 8 PQ 9							
Item		PQ 1	PQ 2	PQ 3	-			PQ 7	PQ 8	PQ 9
109 Unearned Income on Loans	CPSB2123									
110 Allowance for Loan and Lease Losses (2)	CPSB3123	-	-	-	-	-	-	-	-	-
Loans and Leases (Held for Investment and Held for Sale), Net of										
Unearned Income and Allowance for Loan and Lease Losses (3)										
	CPSBP726	-	-	-	-	-	-	-	-	-
TRADING										
112 Trading Assets	CPSB3545									
112 Trading Assets	CP3B3545									
INTANGIBLES										
113 Goodwill	CPSB3163									
114 Mortgage Servicing Rights	CPSB3164									
115 Not applicable										
116 All Other Identifiable Intangible Assets	CPSB5507									
117 Total Intangible Assets	CPSBP727	-	-	-	-	-	-	-	-	-
<u>OTHER</u>										
118 Cash and cash equivalent	CPSBP728									
119 Federal funds sold	CPSBB987									
120 Securities purchased under agreements to resell (4)										
125 3000	CPSBB989									
121 Premises and Fixed Assets	CPSB2145									
122 OREO	CPSB2150	-	-	-	-	-	-	-	-	-
123 Commercial	CPSBP729									
124 Residential	CPSBP730									
125 Farmland	CPSBP731									
Collateral Underlying Operating Leases for Which the Bank is the										
Lessor (5)	CPSBP732	-	-	-	-	-	-	-	-	-
127 Autos	CPSBP733									
128 Other	CPSBP734									
129 Other Assets (6)	CPSBP735									
130 Total Other	CPSBP736	-	-	-	-	-	-	-	-	-
131 TOTAL ASSETS	CPSB2170	-	-	-	-	-	-	-	-	-

					Proje	ected in \$Milli	ions			
Item		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
			Liabilities							
433. Benedit in demonity office	CDCDD727	1	I	I	I		I			
132 Deposits in domestic offices	CPSBP737									
Deposits in foreign offices, Edge and Agreement subsidiaries, and IBFs	CPSBP738									
134 Deposits	CPSBP739	-	_	_	-	-	-	-		_
Federal funds nurchased and securities sold under agreements to	0.02.703									
repurchase	CPSBP740									
136 Trading Liabilities	CPSB3548									
137 Other Borrowed Money	CPSB3190									
138 Subordinated Notes and Debentures	CPSB4062									
	0.02.002									
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	-	-	-	-	-	-	-	-	-
										,
		Eq	uity 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	-	-	-	-	-	-	-	-	-
450 Newscate III a (Note and Alexandre) Consultated Colorbination										
150 Noncontrolling (Minority) Interests in Consolidated Subsidiaries	CPSB3000									
151 Total Equity Capital	CPSBG105	-	-	-	-	-	-	-	-	-
			Other							
152 Unused Commercial Lending Commitments and Letters of Credit										
	CPSBP741									1

Footnotes to the Balance Sheet Worksheet

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

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

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

20 Centrally cleared derivatives21 Unsettled transactions (failed trades)

		Actual in \$Millions					Proje	ected in \$M	llions			
		as of date		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
Standardized Approach (Revised regulatory capital rule, July 2013)												
Balance Sheet Asset Categories												
1 Cash and balances due from depository institutions	CASS0010		CPSS0010									
2a Securities: 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									
5 On-balance sheet securitization exposures	CA333493		CF333433									
10 RWA for Balance Sheet Asset Categories (sum of items 1 though 8d)	CASSS625	-	CPSSS625	-	-	-	-	-	-	-	-	-
Derivatives and Off-Balance-Sheet Asset Categories (Excluding Securitization Exposures)												
11 Financial standby letters of credit	CASSB546		CPSSB546									
12 Performance standby letters of credit and transaction related contingent items	CASS6570		CPSS6570									
62 Commercial and similar labbars of qualit with an arisinal matruit, of contract	64563444		CDCC2 44.6									
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 15 Repo-style transactions	CASSA250 CASSS515		CPSSA250 CPSSS515					-				
16 All other off-balance sheet liabilities	CASSS515 CASSB681		CPSSS515 CPSSB681									
TO VII other on-paramet succe naminics	CASSBOOL		Craadool									
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 Controlly alamad days attitude	CACCCCCT		CDCCCCCC		1	1		1	1	1	1	I

CPSSS627

CPSSH191

CASSS627

CASSH191

RWA for purposes of calculating the allowance for loan and lease losses 1.25 percent 23 threshold CASSSS80 CPSSSS80 CPSSS80 CASSSS80 CPSSSS80 CPSSSS80 CPSSSS80 CASSSS80 CPSSSS80 CPSSSS80 CASSSS811 CASSSN812 Specific risk add-on 26 Debt positions CASSSS80 CASSSS305 CPSSS305 CASSSS306 CPSSS306 CPSSS307 Capital requirements for securitization positions using the Simplified Supervisory Capital requirements for securitization positions using the Simplified Supervisory Capital requirements for securitization positions using the Simplified Supervisory Capital requirements for securitization positions using the Simplified Supervisory Capital requirements for securitization positions using the Simplified Supervisory Capital requirements for securitization positions using the Simplified Supervisory Capital requirements for securitization positions using the Simplified Supervisory Capital requirements of specific risk add-ons (sum of items 26, 27, and 28) Litem 30 is not applicable to an institution that does not alculate a modeled measure of 30 Incremental risk capital requirement CASSSS311 Litems 31 through 36 are not applicable to an institution that does not have a comprehensive risk model; such an institution should go to item 37. Comprehensive risk capital requirement CASSS313 Litems 31 through 36 are not applicable to an institution that does not have a comprehensive risk model; such an institution should go to item 37. Comprehensive risk capital requirement CASSS316 CASSS316 CASSS3316 CASSS333 CASSS3333 CASSS3333 CASSS3333 CASSS3333 CASSS3333 CASSS3333 CASSS3333 CASSS3333 CASSS3333 CASSS3335 CASSS3335 CASSS3335 CASSS3336 CASSS3336 CASSS3336 CASSS336 CASSS336 CASSS336 CASSS336	• ,		1	CPSSS628									
Market Risk 24 Value-at-risk (VaR) with Multiplier CASSN811 CPSSN811 Specific risk add-on Specific risk add-on Specific risk add-on Capital requirements for securitization positions using the Simplified Supervisory Equity positions Capital requirements for securitization positions using the Simplified Supervisory 28 Formula Approach (SSFA) or applying a specific risk weighting factor of 1250% percent 29 Standardized measure of specific risk add-ons (sum of items 26, 27, and 28) **Rem 30 is not applicable to an institution that does not calculate a modeled measure of 30 Incremental risk capital requirement **Item 31 through 36 are not applicable to an institution that does not have a comprehensive risk model; such an institution should go to item 37. Comprehensive risk capital requirement **Item 31 through 36 are not applicable to an institution trading positions **Item 31 through 36 are not applicable to an institution trading positions **Item 31 through 36 are not applicable to an institution trading positions **Item 31 through 36 are not applicable to an institution trading positions **CASSS316 CPSSS316 **CASSS316 CPSSS316 **ASSS331 CPSSS335 **ASTANDARDIZED RICHARD STANDARD ST	RWA for nurnoses of calculating the allowance for loan and lease losses 1.25 percent	C/1333020		CP333028	-	-	-	-	-	-	-	-	-
24 Value-at-risk (VaR) with Multiplier CASSN811 CPSSN812 CASSN812 CPSSN812 CASSN812 CPSSN812 CASSN812 CPSSN812 CASSN812 CPSSN812 CASSN812 CPSSN812 CASSN812 CPSSN812 CASSN813 CPSSN813 CPSSN815 CASSS305 CASSS305 CASSS305 CASSS306 CPSSS306 Capital requirements for securitization positions using the Simplified Supervisory Capital requirements for securitization positions using the Simplified Supervisory Service Capital requirements for securitization positions using the Simplified Supervisory Service Casss306 CASSS307 CASSS307 CASSS307 CPSSS307 CPSSS307 CASSS307 CASSS307 CPSSS307 CASSS307 CASS	• • •	CASSS580		CPSSS580									
24 Value-at-risk (VaR) with Multiplier CASSN811 CPSSN812 CASSN812 CPSSN812 CASSN812 CPSSN812 CASSN812 CPSSN812 CASSN812 CPSSN812 CASSN812 CPSSN812 CASSN812 CPSSN812 CASSN813 CPSSN813 CPSSS305 CASSS305 CASSS305 CASSS305 CASSS306 CPSSS306 CASSS306 CPSSS306 CASSS307 CASSS308 CASSS331 CASSS331 CASSS331 CASSS331 CASSS332 CASSS333	Market Rick												
Specific risk add-on 26 Debt positions CASSS305 CPSS305 CASSS305 CASSS305 CASSS305 CASSS305 CASSS306 CASSS307		CASSN811		CPSSN811									
Debt positions Equity positions Equity positions Casss305 Cass305 Casss305 Casss305 Casss305 Casss305 Casss306 Casss307 Casss308													
Debt positions Equity positions Equity positions Casss305 Cass305 Casss305 Casss305 Casss305 Casss305 Casss306 Casss307 Casss308	Specific risk add-on												
Capital requirements for securitization positions using the Simplified Supervisory Formula Approach (SSFA) or applying a specific risk-weighting factor of 1250% percent Standardized measure of specific risk add-ons (sum of items 26, 27, and 28) Standardized measure of specific risk add-ons (sum of items 26, 27, and 28) CASSS311 - CPSSS311 - CPSSS313 CPSSSS313 CPSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSS	·	CASSS305	i	CPSSS305									
Formula Approach (SSFA) or applying a specific risk-weighting factor of 1250% percent CASSS307 CPSSS307 CPSSS307 Standardized measure of specific risk add-ons (sum of items 26, 27, and 28) CASSS311 - CPSSS311 - CPSSS313 - CPSSS313 - CPSSS313 - CPSSS313 - CPSSS313 - CPSSS333 - CPSSS335 - CPSSS3	·	CASSS306		CPSSS306									
Formula Approach (SSFA) or applying a specific risk-weighting factor of 1250% percent CASSS307 CPSSS307 CPSSS307 Standardized measure of specific risk add-ons (sum of items 26, 27, and 28) CASSS311 - CPSSS311 - CPSSS313 - CPSSS313 - CPSSS313 - CPSSS313 - CPSSS315 - CPSSS335 - CPSSS3			1										
29 Standardized measure of specific risk add-ons (sum of items 26, 27, and 28) **Tem 30 is not applicable to an institution that does not calculate a modeled measure of 30 Incremental risk capital requirement **CASSN813** **CPSSN813** **CPSSSN813** **CPSSSN813			ł										
Item 30 is not applicable to an institution that does not calculate a modeled measure of 30 Incremental risk capital requirement CASSN813 CPSSN813	28 Formula Approach (SSFA) or applying a specific risk-weighting factor of 1250% percent	CASSS307		CPSSS307									
Item 30 is not applicable to an institution that does not calculate a modeled measure of 30 Incremental risk capital requirement CASSN813 CPSSN813	20 Chardeolie description of a cofficient bedding from a filter 20, 27 and 20)	64666344		CDCCC244									
CASSN813 CPSSN813 CPSSN813 CPSSN813 CPSSN813 CPSSN813 CASSN813 CASSN816 CPSSN816 CPSSN816 CPSSN816 CASSN816 CPSSN816 CASSN816 CASSN816 CASSN816 CASSN818	29 Standardized measure of specific risk add-ons (sum of items 26, 27, and 28)	CASSS311	-	CPSSS311	-	-	-	-	-	-	-	-	-
CASSN813 CPSSN813 CPSSN813 CPSSN813 CPSSN813 CPSSN813 CASSN813 CASSN816 CPSSN816 CPSSN816 CPSSN816 CASSN816 CPSSN816 CASSN816 CASSN816 CASSN816 CASSN818	Item 30 is not applicable to an institution that does not calculate a modeled measure of												
Items 31 through 36 are not applicable to an institution that does not have a comprehensive risk model; such an institution should go to item 37. Comprehensive risk capital requirement	·	CASSNR13		CPSSN813									
CASSS316 CPSSS316 CPSSS325 CPSSS325 CPSSS325 CPSSS325 CPSSS325 CPSSS325 CPSSS333 CPSSS333 CPSSS333 CPSSS333 CPSSS333 CPSSS333 CPSSS333 CPSSS333 CPSSS335 CPS	So malanda non sapran requirement	C/15514015		0.00.1020			I	1	I	1	1	1	
31 Modeled comprehensive risk measure 32 Standardized specific risk add-ons for net long correlation trading positions 33 Standardized specific risk add-on for net short correlation trading positions 34 Standardized measure of specific risk add-ons (greater of item 32 or 33) 35 Surcharge for modeled correlation trading positions (item 34 multiplied by 0.08) CASSS336 CPSSS335 CPS	•	ve risk model; such	an institutio	n should go to i	tem 37.								
32 Standardized specific risk add-ons for <i>net long</i> correlation trading positions 33 Standardized specific risk add-on for <i>net short</i> correlation trading positions CASSS333 CPSSS333 CPSSS333 34 Standardized measure of specific risk add-ons (greater of item 32 or 33) CASSS335 - CPSSS335	·	CASSS316		CPSSS316									
34 Standardized measure of specific risk add-ons (greater of item 32 or 33) CASSS335 - CPSSS335	32 Standardized specific risk add-ons for net long correlation trading positions			CPSSS325									
35 Surcharge for modeled correlation trading positions (item 34 multiplied by 0.08) CASSS336 - CPSSS336	33 Standardized specific risk add-on for net short correlation trading positions	CASSS333		CPSSS333									
	34 Standardized measure of specific risk add-ons (greater of item 32 or 33)	CASSS335	-	CPSSS335	-	-	-	-	-	-	-	-	-
			1										
	35 Surcharge for modeled correlation trading positions (item 34 multiplied by 0.08)		-		-	-	-	-	-	-	-	-	-
36 Comprehensive risk measure requirement CASSN814 CPSSN814 CPSSN8	36 Comprehensive risk measure requirement	CASSN814	L	CPSSN814									
	Do not black and the condition and allowed by the conditions and allowed by the conditions and allowed by the conditions are all the conditions and allowed by the conditions are all t												
De minimis positions and other adjustments 37 Capital requirement for all <i>de minimis</i> exposures CASSB825 CPSSN825	·	CACCBORE		CDCCNIO2E			I	1	I			1	
38 Additional capital requirement CASSS344 CPSSS344 CPSSS344	·												
39 Sum of items 37 and 38 CASSS345	·		_		-	_	_	_	_	_	_	_	_
5. 5. 5. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1. 1.	55 Sain of Reins 57 and 55	C/ 10000 10		0.0000.0									
Market risk-weighted assets	Market risk-weighted assets												
Standardized market risk-weighted assets: Sum of items 24, 25, 29, 30 (if applicable), 36 (as													
40 appropriate), and 39 CASSS581 - CPSSS581		CASSS581	-	CPSSS581	-	-	-	-	-	-	-	-	-
Risk-weighted assets before deductions for excess allowance of loan and lease losses	· · · · · · · · · · · · · · · · · · ·												
41 and allocated risk transfer risk reserve (sum of items 22 and 40) CASSB704 - CPSSB704	41 and allocated risk transfer risk reserve (sum of items 22 and 40)	CASSB704	-	CPSSB704	-	-	-	-	-	-	-	-	-
42 LESS: Excess allowance for loan and lease losses CASSA222 CPSSA222		CASSADD		CDCCA222			I	I	I	1	1	I	
42 LESS: Excess allowance for loan and lease losses CASSA222 CPSSA222	42 LEGG Francis Allegan of San Lean and Lean Lean	CASSAZZZ		CPSSA222									
43 IFSS: Allocated transfer risk reserve CASS3128 CPSS3128	42 LESS: Excess allowance for loan and lease losses												
TO ELECTRICATE TRANSPORTED TO THE PROPERTY OF		CASS3128	1	CPSS3128									
44 Total risk-weighted assets (item 41 minus items 42 and 43) CASSA223 - CPSSA223	42 LESS: Excess allowance for loan and lease losses 43 LESS: Allocated transfer risk reserve	CASS3128		CPSS3128									
	43 LESS: Allocated transfer risk reserve		-		-	-	-	-		-	-	-	

Memoranda Items -- Derivatives

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

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

46 through 47g)

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

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

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

CASS8764		CPSS8764									
			•								
CASSS629		CPSSS629									
	_	0.0000	_	_	_	_	_	_	_	_	_
			-	_	_	_	_	_	_	_	
CASSS630		CPSSS630									
CASSS631		CPSSS631									
CASSS632		CPSSS632									
CASSS633		CPSSS633									
CASSS634		CPSSS634									
CASSS635		CPSSS635									
CASSS636		CPSSS636									
CASSS637	-	CPSSS637	-	-	-	-	-	-	-	-	-
CASSS638		CPSSS638									
CASSS639		CPSSS639									
CASSS640		CPSSS640									
CASSS641		CPSSS641									
CASSS642		CPSSS642									
CASSS643		CPSSS643									
CASSS644		CPSSS644									

Please note that for purposes of CCAR 2019, BHCs/IHCs are <u>not</u> required to complete the following worksheet.

Actual in \$Millions

Projected in \$Millions

		FF1F0 404 - f		as of date	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
		FFIEC 101 reference		as or uate	rqı	rųz	rųs	rų 4	rųs	rqu	rų /	rųo	rųs
Advance	ed Approaches Credit Risk (Including CCR and non-trading credit risk), with 1.06 scaling factor and Operational Risk										1	1	1
	Credit RWA		CASAN835	- CPSA									
	Wholesale Exposures	Sum of AABGJ151, AABGJ198	CASAN835 CASAN836			-			-	-	-	-	
2			CASAN836	- CPSA	1836 -	-	-	-	-	-	-	-	-
	Corporate	4400424	646441027	coca	1007		1	1	1	1	T		Т
3	Balance Sheet Amount	AABBJ124	CASAN837	CPSA									
4	RWA	AABGJ124	CASAN838	CPSA	1838								
	Bank												
5	Balance Sheet Amount	AABBJ125	CASAN839	CPSA									
6	RWA	AABGJ125	CASAN840	CPSA	1840								
	Sovereign												
7	Balance Sheet Amount	AABBJ126	CASAN841	CPSA									
8	RWA	AABGJ126	CASAN842	CPSA	1842								
	IPRE												
9	Balance Sheet Amount	AABBJ127	CASAN843	CPSA									
10	RWA	AABGJ127	CASAN844	CPSA	1844								
	HVCRE												
11	Balance Sheet Amount	AABBJ128	CASAN845	CPSA	1845								
12	RWA	AABGJ128	CASAN846	CPSA	1846								
13	Counterparty Credit Risk		CASAN847	- CPSA	1847 -	-	-	-	-	-	-	-	-
14	RWA of eligible margin loans, repostyle transactions and OTC derivatives with crossproduct netting—EAD adjustment method	AABGJ129	CASAN848	CPSA									
15	RWA of eligible margin loans, repostyle transactions and OTC derivatives with crossproduct netting—collateral reflected in LGD	AABGJ130	CASAN849	CPSA									
16	RWA of eligible margin loans, repostyle transactions—no cross-product netting—EAD adjustment method	AABGJ131	CASAN850	CPSA									
17	RWA of eligible margin loans, repostyle transactions—no cross-product netting—collateral reflected in LGD	AABGJ132	CASAN851	CPSA									
18	RWA of OTC derivatives—no cross-product netting—EAD adjustment method	AABGJ133	CASAN852	CPSA									
19	RWA of OTC derivatives—no crossproduct netting—call adjustment method	AABGJ134	CASAN853	CPSA				+					-
20	Retail Exposures	AAB0J134	CASAN854	- CPSA									
20			CASAN854	- CPSA	1804	-	-	-	-	-	-	-	-
24	Residential mortgage— closed-end first lien exposures	AABBJ135	CASAN855	CPSA	.055		1	1	1	1	T		Т
21	Balance Sheet Amount							-					
22	RWA	AABGJ135	CASAN856	CPSA	1856								
	Residential mortgage— closed-end junior lien exposures												
23	Balance Sheet Amount	AABBJ136	CASAN857	CPSA									
24	RWA	AABGJ136	CASAN858	CPSA	1858								
	Residential mortgage—revolving exposures												
25	Balance Sheet Amount	AABBJ137	CASAN859	CPSA									
26	RWA	AABGJ137	CASAN860	CPSA	1860								
	Qualifying revolving exposures												
27	Balance Sheet Amount	AABBJ138	CASAN861	CPSA	1861								
28	RWA	AABGJ138	CASAN862	CPSA	1862								
	Other retail exposures												
29	Balance Sheet Amount	AABBJ139	CASAN863	CPSA	1863								
30	RWA	AABGJ139	CASAN864	CPSA	1864								
	Securitization Exposures (72 Federal Register 69288, December 7, 2007)							-					
		Sum of AABBJ140, AABBJ141,											
31	Balance Sheet Amount	AABBJ142	CASAN865	CPSA	1865								
31	balance sheet Amount	Sum of AABGJ140,	CASANOUS	CIDA	1003			+					
		AABGJ141, AABGJ142,											
22	RWA	AABGJ141, AABGJ142, AABGJ143	CASAN866	CPSA	1000								
32		AABGJ143											
33	Securitization Exposures (Revised regulatory capital rule, July 2013)		CASAN867	- CPSA	1867 -	-			-	-	-	-	
	Subject to supervisory formula approach (SFA)							_					
34	Balance Sheet Amount		CASAN868	CPSA									1
35	RWA		CASAN869	CPSA	1869								
	Subject to simplified supervisory formula approach (SSFA)												
36	Balance Sheet Amount		CASAN870	CPSA									
37	RWA		CASAN871	CPSA	1871								
	Subject to 1,250% risk-weight												
38	Balance Sheet Amount		CASAN872	CPSA	1872								
39	RWA		CASAN873	CPSA	1873								
40	Cleared Transactions (Revised regulatory capital rule, July 2013)		CASAN874	- CPSA		-			-	-			
	Derivative contracts and netting sets to derivatives												
41	Balance Sheet Amount		CASAN875	CPSA	1875								
42	RWA		CASAN876	CPSA									1
42	Repo-style transactions		CAJANO70	LF3A									
			CASAN877	CPSA	1077								1
43				LP3A	10//	1	1	1		1	1		
43	Balance Sheet Amount			CDCA	1070								
43 44	Balance Sheet Amount RWA Default fund contributions		CASAN878	CPSA	1878								

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45 Balance Sheet Amount		CASAN879	CPSAN879					
46 RWA		CASAN880	CPSAN880					
	Sum of AABGJ144,							
47 Equity Exposures RWA	AABGJ145,AABGJ146	CASAN881	CPSAN881					
Other Assets	-							
	Sum of AABBJ147, AABBJ148,							
48 Balance Sheet Amount	AABBJ149	CASAN882	CPSAN882					
	Sum of AABGJ147,							
49 RWA	AABGJ148, AABGJ149	CASAN883	CPSAN883					
50 CVA Capital Charge (risk-weighted asset equivalent)(Revised regulatory capital rule, July 2013)		CASAN884	- CPSAN884	-	-	-	-	-
51 Advanced CVA Approach		CASAN885	- CPSAN885	-	-	-	-	-
52 Unstressed VaR with Multipliers		CASAN886	CPSAN886					
53 Stressed VaR with Multipliers		CASAN887	CPSAN887					
54 Simple CVA Approach		CASAN888	CPSAN888					
55 Assets subject to the general risk-based capital requirements	AABGJ198	CASAJ198	CPSAJ198					
Operational RWA								
56 Operational RWA	AABGJ154	CASAJ154	CPSAJ154					
57 Total risk-based capital requirement for operational risk without dependence assumptions	AASAJ084	CASAJ084	CPSAJ084					
Market Risk								
58 VaR-based capital requirement		CASAN811	CPSAN811					
59 Stressed VaR-based capital requirement		CASAN812	CPSAN812					
60 Incremental risk capital requirement		CASAN813	CPSAN813					
61 Comprehensive risk capital requirement (excluding non-modeled correlation)		CASAN814	CPSAN814					
62 Non-modeled Securitization		CASAN815	- CPSAN815	-			-	-
63 Net Long		CASAN816	CPSAN816					
64 Net Short		CASAN817	CPSAN817					
65 Specific risk add-on (excluding securitization and correlation)		CASAN818	- CPSAN818	-	-	-	-	-
66 Sovereign debt positions		CASAN819	CPSAN819					
67 Government sponsored entity debt positions		CASAN820	CPSAN820					
68 Depository institution, foreign bank, and credit union debt positions		CASAN821	CPSAN821					
69 Public sector entity debt positions		CASAN822	CPSAN822					
70 Corporate debt positions		CASAN823	CPSAN823					
71 Equity		CASAN824	CPSAN824					
72 Capital requirement for de minimis exposures		CASAN825	CPSAN825					
73 Market risk equivalent assets	bhck1651	CASA1651	- CPSA1651	-	-	-	-	-
	F							
74 Other RWA		CASAN826	CPSAN826					
75 Excess eligible credit reserves not included in tier 2 capital	AABGJ152	CASAJ152	CPSAJ152					
76 Total RWA		CASAA223	- CPSAA223	-	-		-	-

carryforwards, net of any related valuation allowances and net of DTLs

adjustments.

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

CASDP843

CPSDP843

Submission Indicator - Indicate if this Capital sub-schedule pertains CCARP005 to Capital - CCAR or Capital - DFAST Projected in \$Millions Sums in \$Millions Adjusted Starting PQ 2 -PQ 6 -Item As of Date Value¹ PQ 2 PQ 3 PQ 4 PQ6 PQ7 PQ8 PQ 9 PQ9 9-Quarter PQ 1 PQ 5 PQ 5 Schedule HI-A—Changes in Bank Holding Company Equity Capital Total bank holding company equity capital most recently reported for the end of CPSK3217 previous QUARTER CASK3217 Effect of changes in accounting principles and corrections of material accounting CASKB507 CPSKB507 Balance end of previous QUARTER as restated (sum of items 1 and 2) CASKB508 CPSKB508 4 Net income (loss) attributable to bank holding company CASK4340 CPSK4340 Sale of perpetual preferred stock (excluding treasury stock transactions): 5 Sale of perpetual preferred stock, gross CASK3577 CPSK3577 6 Conversion or retirement of perpetual preferred stock CASK3578 CPSK3578 Sale of common stock: Sale of common stock, gross CASK3579 CPSK3579 8 Conversion or retirement of common stock CASK3580 CPSK3580 CASK4782 CPSK4782 9 Sale of treasury stock CASK4783 10 Purchase of treasury stock CPSK4783 11 Changes incident to business combinations, net CASK4356 CPSK4356 12 Cash dividends declared on preferred stock CASK4598 CPSK4598 13 Cash dividends declared on common stock CASK4460 CPSK4460 14 Other comprehensive income CASKB511 CPSKB511 Change in the offsetting debit to the liability for Employee Stock Ownership Plan (ESOP) debt guaranteed by the bank holding company CASK4591 CPSK4591 16 Other adjustments to equity capital (not included above)* CASK3581 CPSK3581 Total bank or intermediate B24holding company equity capital end of current period (sum of items 3, 4, 5, 6, 7, 8, 9, 11, 14, 15, 16, less items 10, 12, 13) CASK3210 CPSK3210 Schedule HC-R Part I.B. per Revised Regulatory Capital Rule (12 CFR 217) 18 AOCI opt-out election? (enter "1" for Yes; enter "0" for No) CASDP838 CPSDP838 Common equity tier 1 Common stock and related surplus, net of treasury stock and unearned employee stock ownership plan (ESOP) shares CASDP742 CPSDP742 20 Retained earnings CASK3247 CPSK3247 21 Accumulated other comprehensive income (AOCI) CASDB530 CPSDB530 Common equity tier 1 minority interest includable in common equity tier 1 22 capital CASDP839 CPSDP839 Common equity tier 1 before adjustments and deductions (sum of items 19 23 CASDP840 CPSDP840 Common equity tier 1 capital: adjustments and deductions: where applicable, report all line items reflective of transition provisions 24 Goodwill net of associated deferred tax liabilities (DTLs) CASDP841 CPSDP841 Intangible assets (other than goodwill and mortgage servicing assets (MSAs)), net of associated DTLs CASDP842 CPSDP842 Deferred tax assets (DTAs) that arise from net operating loss and tax credit

						Projected in \$Millions									Sums in \$Millions					
							•													
Item					Starting										PQ 2 -	PQ 6 -				
			As of Date		Value ¹	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 5	PQ 9	9-Quarter			
	AOCI related adjustments: Net unrealized gains (losses) on available-for-sale																			
27	securities (if a gain, report as a positive value; if a loss, report as a negative value)	CASDP844		CPSDP844																
	AOCI related adjustments: Net unrealized loss on available-for-sale preferred	CA3DF644		CF3DF644																
28	stock classified as an equity security under GAAP and available-for-sale equity																			
	exposures (report loss as a positive value)	CASDP845		CPSDP845																
	AOCI related adjustments: Accumulated net gains (losses) on cash flow hedges (if a gain, report as a positive value; if a loss, report as a negative value)																			
29																				
		CASDP846		CPSDP846																
	AOCI related adjustments: Amounts recorded in AOCI attributed to defined																			
30	benefit postretirement plans resulting from the initial and subsequent																			
	application of the relevant GAAP standards that pertain to such plans (if a gain, report as a positive value; if a loss, report as a negative value)																			
		CASDP847		CPSDP847																
	AOCI related adjustments: Net unrealized gains (losses) on held-to-maturity																			
31	securities that are included in AOCI (if a gain, report as a positive value; if a loss, report as a negative value)	CASDP848		CPSDP848																
		CASDP646		CP3DP646																
	If Item 18 is "0" for "No", complete item 32 only for AOCI related adjustments.																			
	AOCI related adjustments: Accumulated net gain (loss) on cash flow hedges																			
32	included in AOCI, net of applicable tax effects, that relate to the hedging of items																			
	that are not recognized at fair value on the balance sheet (if a gain, report as a positive value; if a loss, report as a negative value)	CASDP849		CPSDP849																
	Other deductions from (additions to) common equity tier capital 1 before	CA3DF643		CF3DF643																
	threshold-based deductions: Unrealized net gain (loss) related to changes in the																			
33	fair value of liabilities that are due to changes in own credit risk (if a gain, report																			
	as a positive value; if a loss, report as a negative value)	CASDQ258		CPSDQ258																
34	Other deductions from (additions to) common equity tier capital 1 before threshold-based deductions: All other deductions from (additions to) common																			
54	equity tier 1 capital before threshold-based deductions	CASDP850		CPSDP850																
	Non-significant investments in the capital of unconsolidated financial institutions			0.00.000																
35	in the form of common stock that exceed the 10 percent threshold for non-																			
	significant investments	CASDP851		CPSDP851																
36	Subtotal (item 23 minus items 24 through 35)	CASDP852	-	CPSDP852		-	-	-	-	-	-	-	-	-						
	Significant investments in the capital of unconsolidated financial institutions in																			
37	the form of common stock, net of associated DTLs, that exceed the 10 percent																			
	common equity tier 1 capital deduction threshold (item 71)	CASKP853		CPSKP853																
38	MSAs, net of associated DTLs, that exceed the 10 percent common equity tier 1	l																		
	capital deduction threshold (item 76) DTAs arising from temporary differences that could not be realized through net	CASKP854		CPSKP854																
	operating loss carrybacks, net of related valuation allowances and net of DTLs,																			
39	that exceed the 10 percent common equity tier 1 capital deduction threshold																			
	(item 79)	CASKP855		CPSKP855																
	Amount of significant investments in the capital of unconsolidated financial																			
	institutions in the form of common stock; MSAs, net of associated DTLs; and																			
40	DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs;																			
	that exceeds the 15 percent common equity tier 1 capital deduction threshold																			
	(item 84)	CASKP856		CPSKP856																
41	Deductions applied to common equity tier 1 capital due to insufficient amount of																			
71	additional tier 1 capital and tier 2 capital to cover deductions	CASDP857		CPSDP857																
42	Total adjustments and deductions for common equity tier 1 capital (sum of items 37 through 41)	CASDP858		CPSDP858																
43	Common equity tier 1 capital (item 36 minus 42)	CASDP858	-	CPSDP858 CPSDP859		-	-	-	-	-	-		-							
.5		5, 1551 655		0.001000																

					_	Projected in \$Millions									Sums in \$Millions				
					Adjusted														
Item			As of Date		Starting Value ¹	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quartei		
	Additional tier 1 capital																		
44	Additional tier 1 capital instruments plus related surplus	CASDP860		CPSDP860															
45	Non-qualifying capital instruments subject to phase out from additional tier 1																		
45	capital	CASDP861		CPSDP861															
46	Tier 1 minority interest not included in common equity tier 1 capital	CASDP862		CPSDP862															
47	Additional tier 1 capital before deductions	CASDP863		CPSDP863															
48	Additional tier 1 capital deductions	CASDP864		CPSDP864															
49	Additional tier 1 capital	CASDP865		CPSDP865															
	Tier 1 capital	CACDOSTA		CDCD0274															
50	Tier 1 capital (sum of items 43 and 49)	CASD8274	-	CPSD8274		-	-	-	-	-	-	-	-	-					
	Tier 2 capital																		
51	Tier 2 capital instruments plus related surplus	CASDP866		CPSDP866															
52	Non-qualifying capital instruments subject to phase out from tier 2 capital	CASDP867		CPSDP867															
53	Total capital minority interest that is not included in tier 1 capital	CASDP868		CPSDP868															
54	Allowance for loan and lease losses includable in tier 2 capital (2)	CASD5310		CPSD5310															
55	(Advanced approaches holding companies that exit parallel run only): eligible																		
33	credit reserves includable in tier 2 capital	CASE5310		CPSE5310															
	Unrealized gains on available-for-sale preferred stock classified as an equity																		
56	security under GAAP and available-for-sale equity exposures includable in tier 2																		
	capital	CASDQ257		CPSDQ257															
57	Tier 2 capital before deductions (sum of items 51, 52, 53, 54 and 56)	CASDP870	-	CPSDP870		-	-	-	-	-	-	-	-	-					
58	(Advanced approaches holding companies that exit parallel run only): Tier 2																		
	capital before deductions	CASEP870		CPSEP870															
	·	CASDP872		CPSDP872															
60	Tier 2 capital (item 57 minus 59)	CASD5311	-	CPSD5311		-	-	-	-	-	-	-	-	-					
61	(Advanced approaches holding companies that exit parallel run only): Tier 2	64655344		60655344															
	capital	CASE5311		CPSE5311															
	Total capital																		
62	Total capital, (sum of items 50 and 60)	CASD3792	-	CPSD3792		-	-	-	-	-	-	-	-	-					
	(Advanced approaches holding companies that exit parallel run only): Total																		
63	capital (sum of items 50 and 61)	CASE3792		CPSE3792															

r	r-14A Schedule A.1.d 1. Capital - CCAR and 2.	Саріта	I - DFA	31	Adjusted				Proje	cted in \$Mil	llions			
tem			As of Date		Starting Value ¹	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	Threshold Deductions Calculations Non-significant investments in the capital of unconsolidated financial institutions in the form of common stock, net of associated DTLs													
64	Aggregate Nnon-significant investments in the capital of unconsolidated financial institutions, including in the form of common stock, additional tier 1, and tier 2 capital	CASDR643		CPSDR643										
65	10 percent common equity tier 1 deduction threshold for non-significant investments in the capital of unconsolidated financial institutions in the form of common stock	CASDR646	-	CPSDR646		_	<u>-</u>	_	_	_	_	_	_	
66	Amount of non-significant investments that exceed the 10 percent deduction threshold for non-significant investments	CASDR647	-	CPSDR647		-	-	-	-	-	-	-	-	-
	Significant investments in the capital of unconsolidated financial institutions in the form of common stock, net of associated DTLs													
57	Gross significant investments in the capital of unconsolidated financial institutions in the form of common stock Permitted offsetting short positions in relation to the specific gross holdings	CASDQ259		CPSDQ259										
8	included above Significant investments in the capital of unconsolidated financial institutions in	CASDQ260		CPSDQ260										
	the form of common stock net of short positions (greater of item 67 minus 68 or zero)	CASDQ261	-	CPSDQ261		-	-	-	-	-	-	-	-	-
0	10 percent common equity tier 1 deduction threshold (10 percent of item 36) Amount to be deducted from common equity tier 1 due to 10 percent deduction	CASDQ262	-	CPSDQ262		-	-	-	-	-	-	-	-	-
1	threshold (greater of item 69 minus item 70 or zero), prior to transition provisions	CASDP853	-	CPSDP853		-	-	-	-	-	-	-	-	-
2	MSAs, net of associated DTLs Total mortgage servicing assets classified as intangible	CASDQ263		CPSDQ263										
'3	Associated deferred tax liabilities which would be extinguished if the intangible becomes impaired or derecognized under the relevant accounting standards	CASDQ264		CPSDQ264										
4	Mortgage servicing assets net of related deferred tax liabilities (item 72 minus item 73)	CASDQ265	-	CPSDQ265		-	-	-	-	-	-	-	-	-
5	10 percent common equity tier 1 deduction threshold (10 percent of item 36)	CASDQ262	-	CPSDQ262		-	-	-	-	-	-	-	-	-
6	Amount to be deducted from common equity tier 1 due to 10 percent deduction threshold (greater of item 74 minus item 75 or zero), prior to transiton provisions	CASDP854	-	CPSDP854			-			-	-		_	-
	DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs													
7	DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs	CASDQ296	_	CPSDQ296		-	-	_	_	_	_	_	_	_
78	10 percent common equity tier 1 deduction threshold (10 percent of item 36)	CASDQ262	-	CPSDQ262		-	-	-	-	-	-	-	-	-
79	Amount to be deducted from common equity tier 1 due to 10 percent deduction threshold (greater of item 77 minus item 78 or zero), prior to transition provisions	CASDP855	-	CPSDP855		-	_			-			_	-

Sums in \$Millions

PQ 6 -

PQ 9 9-Quarter

PQ 2 -

PQ 5

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• • •		- Capital		•													
					-				Proje	cted in \$Mi	llions				Su	ms in \$Mill	llions
Item	i		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-Qua
	Aggregate of items subject to the 15% limit (significant investments, mortgage servicing assets and deferred tax assets arising from temporary differences)																
80	Sum of items 69, 74, and 77	CASDQ266	-	CPSDQ266		-	-	-	-	-	-	-	-	-			
81	15 percent common equity tier 1 deduction threshold	CASDQ267	-	CPSDQ267		-	-	-	-	-	-	-	-	-			
82	Sum of items 71, 76, and 79	CASDQ268	-	CPSDQ268		-	-	-	-	-	-	-	-	-			
83	Item 80 minus item 82	CASDQ269	-	CPSDQ269		-	-	-	-	-	-	-	-	-			
	Amount to be deducted from common equity tier 1 due to 15 percent deduction																
84	threshold (greater of item 83 minus item 81 or zero), prior to transition																
	provisions	CASDQ270	-	CPSDQ270		-	-	-	-	-	-	-	-	-			
	Total Assets for the Leverage Ratio (12 CFR 217)																
85	Average total consolidated assets	CASK3368		CPSK3368													
	Deductions from common equity tier 1 capital and additional tier 1 capital	CASDP875		CPSDP875													
87	· · · · · · · · · · · · · · · · · · ·	CASDB596		CPSDB596													
88	Total assets for the leverage ratio (item 85 minus items 86 and 87)	CASDA224	-	CPSDA224		-	-	-	-	-	-	-	-	-			
	REGULATORY CAPITAL AND RATIOS																
29	Common equity tier 1 (item 43)	CASDP859		CPSDP859		-		-	-	_							
	Tier 1 capital per revised regulatory capital rule	CASD8274	-	CPSD8274			-	-	-	-	-	-		-			
	Total capital per revised regulatory capital rule	CASD3792		CPSD3792				-		-	-	-	-				
	(Advanced approaches holding companies that exit parallel run only): Total																
92	capital per revised regulatory capital rule (item 63)	CASE3792		CPSE3792													
93	Total risk-weighted assets using standardized approach	CASDA223		CPSDA223													
	(Advanced approaches holding companies that exit parallel run only): total risk-	0.102.122		0.01													
94	weighted assets using advanced approaches rules	CASEA223		CPSEA223													
O.E.	Total assets for the leverage ratio per revised regulatory capital rule (item 88)																
33	Total assets for the leverage ratio per revised regulatory capital rule (item 86)	CASKA224	-	CPSKA224		-	-	-	-	-	-	-	-	-			
96	Supplementary leverage ratio exposure	CASKHK22		CPSKHK22													

PQ 9 9-Quarter

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

• • • •	1-14A Schedule A.I.d I. Capital - COAN and 2.	Capita	i - Di A.	,	8 di	Projected in \$Millions									Su	ms in \$Mill	ions
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
07	Common equity tier 1 ratio (%)	CASDP793		CPSDP793	Value	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!		143	3 Quarter
	(Advanced approaches holding companies that exit parallel run only): Common	CASDI 755	#DIV/0:	CI JUI 755		#510/0:	#210/0:	#510/0:	#510/0:	#510/0:	#517/0:	#510/0:	#210/0:	#510/0:			
98	equity tier 1 ratio (%)	CASEP793		CPSEP793													
99	Tier 1 capital ratio (%)	CASD7206	#DIV/0!	CPSD7206		#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!			
100	(Advanced approaches holding companies that exit parallel run only): Tier 1																
	capital ratio (%)	CASE7206		CPSE7206													
101	Total capital ratio (%)	CASD7205	#DIV/0!	CPSD7205		#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!			
102	(Advanced approaches holding companies that exit parallel run only): Total capital ratio (%)	CASE7205		CPSE7205													
103	Tier 1 leverage ratio (%)	CASD7204	#DIV/0!	CPSD7204		#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!			
	Supplementary leverage ratio (%)	CASKHK23		CPSKHK23													
	Capital Buffers and Ratios	CASKIIKES		CI SKIIKZS													
105	Capital conservation buffer requirement (sum of items a through c)	CASDLE84		CPSDLE84													
105a	of which: Stress capital buffer requirement	CASDLE85		CPSDLE85													
105b	of which: GSIB surcharge (if applicable)	CASDLE86		CPSDLE86													
	of which: Countercyclical capital buffer amount (if applicable)	CASDLE87		CPSDLE87													
106	Capital conservation buffer	CASDH311		CPSDH311													
	Leverage Buffer and Requirements																
107	Total leverage exposure for the supplementary leverage ratio (SLR) (if applicable)	CASDLE88		CPSDLE88													
108	Leverage buffer requirement (if applicable)	CASDLE89		CPSDLE89													
	Leverage buffer (if applicable)	CASDLE90		CPSDLE90													
105	Maximum Payout Ratios and Amounts	CHOBLESO		Crobbest													
110	Eligible retained income	CASDH313		CPSDH313													
111	Maximum payout ratio	CASDLE91		CPSDLE91													
	Maximum payout amount	CASDLE92		CPSDLE92													
113	Distributions and discretionary bonus payments during the quarter	CASDH314		CPSDH314													
	Schedule HC-F—Other Assets																
11/	Net deferred tax assets	CASK2148		CPSK2148			1	I	1	1			I				
114	Net deletted tax assets	CA3KZ140		Cr 3K2140													
	Schedule HC-G—Other Liabilities																
115	Net deferred tax liabilities	CASK3049		CPSK3049													
	Issuances associated with the U.S. Department of Treasury Capital Purchase																
116	Program:	CASKG234	I	CPSKG234		I	1	1	1	1	I	I	1				
	Senior perpetual preferred stock or similar items Warrants to purchase common stock or similar items	CASKG234 CASKG235		CPSKG234													
117	Waltants to parenase common stock of similar recins	CHSKG255	I	CI SKG255		I	1	1	1	1	1	1	1				
	Deferred Tax Asset Information																
	<u> </u>																
	Taxes previously paid that the bank holding company could recover through																
118	allowed carrybacks if the bank holding company's DTAs on net operating loss,																
	tax credits and temporary differences (both deductible and taxable) fully reverse	CACDOST		CDCDCGG													
110-	at the report date.	CASDQ275 CASDLC30		CPSDQ275 CPSDLC30													
	U.S. Federal Government U.S. State Governments	CASDLC30		CPSDLC30													
	All non-U.S. tax jursidictions	CASDLC31		CPSDLC31													
1100	Deferred tax assets that arise from net operating loss and tax credit	3,002002		3.052052													
119	carryforwards, net of DTLs, but gross of related valuation allowances	CACDRCAC		CDCDDC40													
		CASDR648		CPSDR648													
120	Valuation allowances related to deferred tax assets that arise from net operating loss and tax credit carryforwards																
	ioss and tax credit carrytorwards	CASDR649		CPSDR649													
120a	U.S. Federal Government																
		CASDLC33		CPSDLC33													
120h	U.S. State Governments																
1200	on state esternitents	CASDLC34		CPSDLC34													
120-	All non II S tay jurgidictions																
1200	All non-U.S. tax jursidictions	CASDLC35		CPSDLC35													
121	Deferred tax assets arising from temporary differences, net of DTLs	CASDR650		CPSDR650													
	•	2551.050		J. 5. 55 11050													

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

							Proje	ectea in Sivii	ilions				Su	ms in Şiviili	ions
om			Adjusted Starting										PQ 2 -	PQ 6 -	
em	As of	Date	Value ¹	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 5	PQ 9	9-Quai
21a U.S. Federal Government	CASDLC36	CPSDLC36													
21b U.S. State Governments	CASDLC37	CPSDLC37													
21c All non-U.S. tax jursidictions	CASDLC38	CPSDLC38													
22 Valuation allowances related to DTAs arising from temporary differences	CASDR651	CPSDR651													
2a U.S. Federal Government	CASDLC39	CPSDLC39													
2b U.S. State Governments															
2c All non-U.S. tax jursidictions	CASDLC40 CASDLC41	CPSDLC40 CPSDLC41										-			
Supplemental Capital Action Information (report in \$Millions unless otherwise noted)***	CASSICATI	C1 3D2C41			l			l							
Cash dividends declared on common stock	CASD4460	CPSD4460													
4 Common shares outstanding (Millions)	CASDQ946	CPSDQ946													
5 Common dividends per share (\$)	CASDQ282	- CPSDQ282		-	-	-	-	-	-	-	-	-			
15 Issuance of common stock for employee compensation 17 Other issuance of common stock	CASDQ283 CASDQ284	CPSDQ283 CPSDQ284													
Total issuance of common stock	CASDQ284	- CPSDQ285		-	-	-	-	-	-	-	-	-			
	0.02 4200	1 5: 52 4255				ı	ı								
9 Share repurchases to offset issuance for employee compensation	CASDQ286	CPSDQ286													
Other share repurchase	CASDQ287	CPSDQ287													
1 Total share repurchases	CASDQ288	- CPSDQ288		-	-	-	-	-	-	-	-	-			
Supplemental Information on Trust Preferred Securities Subject to Phase-Out															
from Tier 1 Capital															
2 Outstanding trust preferred securities	CASKC699	CPSKC699													
Trust preferred securities included in Item 49	CASDQ289	CPSDQ289													
Memoranda															
*Please break out and explain below other adjustments to equity capital:	CASDQ290														
34															
**The carryback period is the prior two calendar tax years plus any current taxes	paid in the year-to-da	e period. Please p	rovide disag	gregated da	ta for item 1	.18 as follow	rs:								
5 Taxes paid during the fiscal year ended two years ago	CASDQ292														
6 Taxes paid during the fiscal year ended one year ago	CASDQ293														
7 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.,	CASDQ295														
allocate the capital actions among the HI-A buckets):	CA3DQ233														
38															

- 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.

Not applicable

Not applicable

15 16

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

33

34

Not applicable

Not applicable

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

	A	s-of	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
First Lien Mortgages and HELOANs (Internation	onal)										
Balances	CASRP415	CPSRP415									
Balances PCD (1)	CASRKV15	CPSRKV15									
New originations	CASRP416	CPSRP416									
Paydowns	CASRP417	CPSRP417									
Asset Purchases	CASRP418	CPSRP418									
Asset Sales	CASRP419	CPSRP419									
Loan Losses	CASRP420	CPSRP420									
Loan Losses PCD (1)	CASRKV17	CPSRKV17									
Not applicable											
Not applicable											
Closed-End Junior Liens and HELOCs (Internat	tional)										
Balances	CASRP423	CPSRP423									
Balances PCD (1)	CASRKV20	CPSRKV20									
New originations	CASRP424	CPSRP424									
Paydowns	CASRP425	CPSRP425									
Asset Purchases	CASRP426	CPSRP426									
Asset Sales	CASRP427	CPSRP427									
Loan Losses	CASRP428	CPSRP428									
Loan Losses PCD (1)	CASRKV22	CPSRKV22									
Not applicable											
	Balances Balances PCD (1) New originations Paydowns Asset Purchases Asset Sales Loan Losses Loan Losses PCD (1) Not applicable Not applicable Closed-End Junior Liens and HELOCs (International Balances Balances Balances PCD (1) New originations Paydowns Asset Purchases Asset Sales Loan Losses Loan Losses PCD (1)	First Lien Mortgages and HELOANs (International) Balances Balances PCD (1) New originations CASRP416 Paydowns Asset Purchases Asset Sales Loan Losses Loan Losses PCD (1) Not applicable Not applicable Closed-End Junior Liens and HELOCs (International) Balances Balances PCD (1) New originations Paydowns CASRP420 CASRP423 CASRP423 CASRP423 CASRP423 Asset Purchases Asset Purchases Asset Purchases Asset Purchases Asset Sales CASRP425 CASRP426 CASRP427 Loan Losses Loan Losses PCD (1) CASRKV22	Balances Balances PCD (1) CASRKV15 CPSRKV15 New originations CASRP416 CPSRP416 Paydowns CASRP417 CPSRP417 Asset Purchases CASRP418 CPSRP418 Asset Sales CASRP419 CPSRP419 Loan Losses CASRP420 CPSRP420 CPSRKV17 Not applicable Not applicable Not applicable Closed-End Junior Liens and HELOCs (International) Balances Balances PCD (1) CASRKV20 CPSRP423 CPSRP423 Paydowns CASRP424 CPSRP424 Paydowns CASRP425 CPSRP425 Asset Purchases CASRP426 CPSRP426 Asset Sales CASRP427 CPSRP427 CPSRP428 Loan Losses PCD (1) CASRKV22 CPSRKV22	Balances BalancesPCD (1) CASRP415 CPSRP415 BalancesPCD (1) CASRKV15 CPSRRV15 New originations CASRP416 CPSRP416 Paydowns CASRP417 CPSRP417 Asset Purchases CASRP418 CPSRP418 Asset Sales CASRP419 CPSRP419 CPSRP419 CPSRP419 CPSRP419 COBRP410 CASRV17 Not applicable Not applicable Not applicable Closed-End Junior Liens and HELOCs (International) Balances BalancesPCD (1) CASRV20 CPSRP420 CPSRP420 CPSRRV17 COBRRV17 COBRRV17 COBRRV17 COBRRV17 CASRRV20 CPSRRV20 CPSRP423 CPSRP423 CPSRP423 CPSRP424 CPSRP424 CPSRP424 CPSRP424 CASRP425 CASRP426 CASRP426 CASRP427 CPSRP427 Loan Losses CASRP428 CPSRP428 CPSRP428 CPSRP428 CPSRP428 CPSRP428 CPSRRV22	Balances Balances - PCD (1) CASRKV15 CPSRKV15 New originations CASRP416 CPSRP416 Paydowns CASRP417 CPSRP417 Asset Purchases CASRP418 CPSRP418 CPSRP419 CPSRP419 CPSRP419 CPSRP419 CPSRP410 CASRKV17 Not applicable Not applicable Rota purious and HELOCs (International) Balances Balances - PCD (1) CASRKV20 CPSRP423 Balances - PCD (1) CASRKV20 CPSRP424 Paydowns CASRP424 CPSRP424 Paydowns CASRP425 CASRP425 CASRP426 CPSRP426 Asset Purchases CASRP426 CPSRP427 CPSRP427 CPSRP427 Loan Losses CASRP428 CPSRP428 Loan Losses CASRP428 CPSRP428 C	First Lien Mortgages and HELOANs (International) Balances CASRP415 CPSRV15 Balances-PCD (1) CASRKV15 CPSRV15 CPSRV15 New originations CASRP416 CPSRP416 Paydowns CASRP417 CPSRP417 CPSRP417 Asset Purchases CASRP418 CPSRP418 CPSRP418 CPSRP419 CPSRP419 CPSRP419 CPSRP419 Coar Losses CASRP420 CPSRP420 CPSRP420 CPSRKV17 Not applicable Not applicable Not applicable Closed-End Junior Liens and HELOCs (International) Balances Balances-PCD (1) CASRKV20 CPSRP423 CPSRP423 Paydowns CASRP424 CPSRP424 Paydowns CASRP425 CPSRP425 Asset Purchases CASRP426 CPSRP426 Asset Sales CASRP427 CPSRP427 CPSRP428 Loan Losses-PCD (1) CASRKV20 CPSRP428 CPSRP428 CPSRP428 CPSRP428 CPSRP428 CPSRP428 CPSRP428	New originations CASRP415 CPSRP415 C	New Originations New Origina	Balances	PQ 1	PQ 1

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

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

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

							Proje	cted in \$M	illions			
Item		As-of	f	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.a - Projected OTTI for AFS Securities and HTM by Security

This sub-schedule, A.3.a, would be eliminated.

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

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

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

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.

		7 1	Aggregate Cumulative		Please provide the	Were all securities	
		Threshold for	Lifetime Loss on	Discount Rate	name(s) of any vendor(s) and any vendor model(s)	reviewed for potential	Macroeconomic/financial variables used in loss
	AFS and HTM Securities	Determining OTTI	Underlying Collateral (% Original Balance)	Methodology	that are used	OTTI (yes/no) for stress testing?	estimation
	CCARP084	CASMN243	CPSMN244	CASMN245	CASMN246	CASMN247	CASMN248
1	Agency MBS	CASIVIN245	CP3IVIIV244	CASIVIN245	CASIVIN246	CASIVIN247	CASIVIIV246
2	Auction Rate Securities						
3	CDO						
	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						
13	(incl HEL ABS)						
14	Foreign RMBS						
15	Municipal Bond						
16	Mutual Fund						
17	Not Applicable						
18	Sovereign Bond						
	US Treasuries & Agencies						
20	Other*						

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

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

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

A.3.g.

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

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

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

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

A.3.g.

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

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

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

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

A.3.g.

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

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

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

	AFS Securities CCARP084	Total Actual Fair Market Value MM/DD/YY CASPP088	Beginning Fair Market Value PQ 1 CPSPS677	Fair Value Rate of Change PQ1 CPSPS678	Projected OCI - PQ 1 CPSPB530	Beginning Fair Market Value PQ 2 CPSPS677	Fair Value Rate of Change PQ2 CPSPS678	Projected OCI - PQ 2 CPSPB530	Beginning Fair Market Value PQ 3 CPSPS677	Fair Value Rate of Change PQ3 CPSPS678	Projected OCI - PQ 3 CPSPB530
1	Agency MBS	CASPPUSS	CP3P3077	CP3P3078	CP3PB33U	CP3P3077	CP3P3078	CP3PB330	CP3P3077	CP3P3076	CP3PB330
2	Auction Rate Securities										
3											
	CDO CLO										
4	CMBS										
5											
6	Common Stock (Equity)										
	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

					Projecte	d OCI Based on N	Aacro-Economic	Scenario					
					l	d OCI Based OII N	nacro-Economic	. Scenario					
	AFS Securities	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									
1	Agency MBS												
2	Auction Rate Securities												
3	CDO												
4	CLO												
5	CMBS												
6	Common Stock (Equity)												
7	Auto ABS												
8	Credit Card ABS												
9	Student Loan ABS												
10	Other ABS (excl HEL ABS)												
11	Corporate Bond												
12	Covered Bond												
13	Domestic Non-Agency RMBS												
14	Foreign RMBS												
15	Municipal Bond												
16	Mutual Fund												
17	Preferred Stock (Equity)												
18	Sovereign Bond												
19	US Treasuries & Agencies												
20	Other*												
21	GRAND TOTAL	-	-	-	-	-	-	-	-	-	-	-	-

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

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

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

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

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

		Actual Amortized	Total Allowance for	PC)1	PO	.2	PC	13
	HTM Securities	Cost (MM/DD/YYYY)	Credit Loss (MM/DD/YYYY)	Projected Amortized Cost	Provision for Credit Loss	I Amortized Coct	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	Domestric Non-Agency RMBS								
13	Foreign RMBS								
14	Municipal Bond								
15	Mutual Fund								
16	Sovereign Bond								
	US Treasuries & Agencies								
18	Other ¹								
19	Grand Total								

Note

1. Please provide name of security 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

		PQ	4	PC	15	PC)(6	PC	17
	HTM Securities	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	Domestric Non-Agency RMBS								
13	Foreign RMBS								
14	Municipal Bond								
15	Mutual Fund								
16	Sovereign Bond								
17	US Treasuries & Agencies								
18	Other ¹								
	Grand Total								

Note

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

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

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

1. Please provide name of security

					PQ1			PQ2	
	AFS Securities	Actual Amortized Cost (MM/DD/YYYY)	Total Allowance for Credit Loss (MM/DD/YYYY)	Amortized Cost	loss before applying the fair	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	Domestric Non-Agency RMBS		·					-	
13	Foreign RMBS								
	Municipal Bond		·						
15	Mutual Fund								
	Sovereign Bond								
	US Treasuries & Agencies		·					-	
18	Other ²								
	Grand Total								

- 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.

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

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

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

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

FR Y-14A Schedule A.4 - Trading

Other (Please describe in documentation)

CPSSLD79

P/L Results in \$Millions										
(report profits as positive values and losses as negative values)		(A)	(B)	(C)				(A)	(B)	(C)
		Trading	CVA Hedges	Total				Trading	CVA Hedges	Total
1 Equity	CPSSLD42	uug	- Continuação	1014.	6	Other Credit	CPSSLD91		- Continuação	10101
1A Delta/Gamma	CPSSLD43						0.000			
1B Vega	CPSSLD44				7	Corporate Credit (Advanced)	CPSSLD92			
1C Dividends	CPSSLD45				7A	Bonds	CPSSLD93			
1D Correlation	CPSSLD46				7B	Loans	CPSSLD94			
1E Vanna (dVega / dSpot)	CPSSLD47				7C	Single-Name CDS	CPSSLD95			
1F Volgamma (dVega / dVol)	CPSSLD48				7D	Loan CDS	CPSSLD96			
1G Skew (moneyness)	CPSSLD49				7E	Covered Bonds	CPSSLD97			
1H Higher order	CPSSLD50				7F	Indices	CPSSLD98			
Other (Please describe in documentation)	CPSSLD51				7G	Index Tranches	CPSSLD99			
,	L				7H	Index Options	CPSSLE00			
					71	Other/Unspecified	CPSSLE01			
2 FX	CPSSLD52				8	Corporate Credit (Emerging Markets)	CPSSLE02			
2A Delta/Gamma	CPSSLD53				8A	Bonds	CPSSLE03			
2B Vega	CPSSLD54				8B	Loans	CPSSLE04			
2C Higher order	CPSSLD55				8C	Single-Name CDS	CPSSLE05			
2D Other (Please describe in documentation)	CPSSLD56				8D	Loan CDS	CPSSLE06			
,		U			8E	Covered Bonds	CPSSLE07			
					8F	Indices	CPSSLE08			
					8G	Index Tranches	CPSSLE09			
3 Rates	CPSSLD57				8H	Index Options	CPSSLE10			
3A Delta/Gamma	CPSSLD58				81	Other/Unspecified	CPSSLE11			
3B Vega	CPSSLD59					, , ,	<u> </u>			
3C Swap Spreads	CPSSLD60									
3D Basis Spreads	CPSSLD61				9	Sovereign Credit	CPSSLE12			
3E Cross Currency Basis	CPSSLD62				9A	Advanced Economies	CPSSLE13			
3F Inflation	CPSSLD63				9B	Emerging Europe	CPSSLE14			
3G Higher order	CPSSLD64				9C	LatAm & Caribbean	CPSSLE15			
3H Other (Please describe in documentation)	CPSSLD65				9D	Asia ex Japan	CPSSLE16			
		U			9E	Middle East/North Africa	CPSSLE17			
					9F	Sub-Saharan Africa	CPSSLE18			
					9G	Supranationals	CPSSLE19			
4 Commodities	CPSSLD66					•	<u> </u>			
4A Oil Products	CPSSLD67				10	Munis	CPSSLE20			
4B Natural Gas	CPSSLD68				11	ARS	CPSSLE21			
4C Power	CPSSLD69				12	Base Correlation	CPSSLE22			
4D Emissions	CPSSLD70				13	Higher order	CPSSLE23			
4E Coal	CPSSLD71				14	Other (Please describe in documentation)	CPSSLE24			
4F Dry Freight	CPSSLD72						<u> </u>			
4G Structured Products	CPSSLD73									
4H Precious Metals	CPSSLD74				15	Private Equity	CPSSLE25			
4I Base Metals	CPSSLD75				15A		CPSSLE26			
4J Ags & Softs	CPSSLD76				15B	Unfunded	CPSSLE27			
4K Indices	CPSSLD77				150		CPSSLE28			
4L Higher order	CPSSLD78						<u> </u>			
	00001000									

FR Y-14A Schedule A.4 - Trading

5 Securitized Products

A 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

51 Higher order

5J Other (Please describe in documentation)

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

18 TOTAL

Severely Adverse BHC Scenario

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

CPSSLE34

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

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

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

	Contribution PY 1 (\$millions)						PY 2							Total (\$millions)
Risk Segment	PQ 1	PQ 2	PQ 3	PQ 4	PO	շ 5	PQ 6		PQ 7	PC	8	PQ 9		
CPSSN962		•	•		CPSNQ9	45		•		•		•		
													\$	-
													\$	-
													\$	-
													\$	-
Total (\$millions)	\$ -	\$ -	\$ -	\$	- \$	-	\$	- \$	-	\$	-	\$	- \$	-

Note: Please add more rows if needed.

		TR 19C codes			• • • • • • • • • • • • • • • • • • • •								
			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9		
	Net Interest Income by Business Segment: (17)												
1	Retail and Small Business	CPSNQ159	-	-	-	-	-	-	-	-	-		
1A	Domestic (11)	CPSNQ160	-	-	-	-	-	-	-	-	-		
1B	Credit and Charge Cards (10)	CPSNQ161											
1C	Mortgages	CPSNQ162											
1D	Home Equity	CPSNQ163											
1E	Retail and Small Business Deposits	CPSNQ164											
1F	Other Retail and Small Business Lending	CPSNQ165											
1G	International Retail and Small Business (16)	CPSNQ166											
2	Commercial Lending	CPSNQ167											
3	Investment Banking	CPSNQ168											
4	Merchant Banking / Private Equity	CPSNQ169											
5	Sales and Trading	CPSNQ170	-	-	-	-	-	-	-	-	-		
5A	Prime Brokerage	CPSNQ171											
5B	Other	CPSNQ172											
6	Investment Management	CPSNQ173											
7	Investment Services	CPSNQ174											
8	Treasury Services	CPSNQ175											
9	Insurance Services	CPSNQ176											
10	Retirement / Corporate Benefits Products	CPSNQ177											
11	Corporate / Other	CPSNQ178											
12	Optional Immaterial Business Segments (7)	CPSNQ179											
13	Total Net Interest Income (1)	CPSN4074	-	-	-	-	-	-	-	-	-		

FR Y9C Codes

FR Y9C Codes Projected in \$Millions

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

FR Y9C Codes

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

		FR Y9C Code	s	Projected in \$Millions								
				PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	Non Interest Expense:											
28	Compensation Expense		CPSNQ240	-	-	-	-	-	-	-	-	-
28A	Salary (14)		CPSNQ241									
28B	Benefits (14)		CPSNQ242									
28C	Commissions (6)		CPSNQ243									
28D	Stock Based Compensation		CPSNQ244									
28E	Cash Variable Pay		CPSNQ245									
29	Operational Risk Expense (8)		CPSNQ246	-	-	-	-	-	-	-	-	-
30	Provisions to Repurchase Reserve / Liability for Residential Mortgage Representations and Warranties (12)		CPSNQ247									
31	Professional and Outside Services Expenses (13)		CPSNQ248									
32	Expenses of Premises and Fixed Assets	BHCK4217	CPSN4217									
33	Amortization Expense and Impairment Losses for Other Intangible Assets	BHCKC232	CPSNC232									
34	Marketing Expense		CPSNQ249	-	-	-	-	-	-	-	-	-
34A	Domestic Credit and Charge Card Marketing Expense (10)(15)(17)		CPSNQ250									
34B	Other		CPSNQ251									
35	Other Real Estate Owned Expense		CPSNQ252									
	Provision for Unfunded Off-Balance Sheet Credit Exposures (to build/decrease											
36	item 141 (BHCKB557) in Balance Sheet)		CPSNQ253									
37	Other Non-Interest Expense (4)		CPSNQ254									
20	Total Non Interest Europea (2)		CPSNP630					-				
38	Total Non-Interest Expense (3)		CPSNP630	-	-	-	-	-	-	-	-	-
		BHCK4074 BHCK4079- BHCK4093+B HCKC216-	CPSNP631	-	-	-	-	-				
39	Projected PPNR (5)	Line Item 40										
	110,0000 111111 (3)	2 7.0 40										
40	Valuation Adjustment for firm's own debt under fair value option (FVO)(9) (27)		CPSNQ255									
41	Goodwill Impairment	ВНСКС216	CPSNC216									
42	Loss resulting from trading shock exercise (if applicable) (24) (25)		CPSNQ256	-	-	-	-	-	-	-	-	-

			FR Y9C Codes		Projected in \$Millions								
				1	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
			=										
Footn	otes 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 i	tem 40 .										
(3)		Excludes Goodwill Impairment included in item 41.											
(4)		Provide a further break out of significant items included in Other Non-Interest Expen	ise such that no m	nore than 5% of N	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 le			_	roken out i	n items 40-41	L.					
(6)		Report commissions only in "Commissions" line item 28C; do not report commissions	•	npensation line it	ems.								
(7)		See instructions for guidance on related thresholds. List segments included in this lin	ie item										
	CPSNQ969												
(8)		All operational loss items, including operational losses that are contra revenue amou											
		should be reported in the operational risk expense. Any legal consultation or retained											
		risk event should be included in the Operational Risk Expense. Include all Provisions	•										
		related to Sold Residential Mortgages and all Litigation Settlements & Penalties in th	is line item and no	ot any other item	ıs.								
(=)													
(9)	CDCNICOTO	List segments from which item was excluded											
	CPSNQ970												
(10)		Include domestic BHC/IHC/SLHC issued credit and charge cards including those that	result from a pari	tnersnip agreeme	ent.								
(11)		Applies to line items 1A-1F ; US and Puerto Rico only.	lation and four language		_								
(12)		Provisions to build any non-litigation reserves/accrued liabilities that have been esta											
		government-insured residential mortgage loans (first or second lien). Do not report	such provisions in	n 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) h	nere.										
(14)		Do not report stock based and cash variable pay compensation here.											
(15)		Include both direct and allocated expenses. Report any expenses that are made to e	expand the compa	any's card membe	er and/or	merchant	base,						
		facilitate greater segment penetration, enhance the perception of the company's cre	edit card brand, a	nd/or increase th	ie utilizat	ion of the e	existing card						
		member base across the spectrum of marketing and advertising mediums.											

	FR Y9C Codes		Projected in \$Millions							
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
(16) (17) (18)	Revenues from regions outside the US and Puerto Rico. See Instructions for description of standardized Business Segments/Lines. Unless specified otherwise, all num Gains/(Losses) from the sale of mortgages and home equity originated through all production channels (retai intent to sell. Such gains/losses should include deferred fees and costs that are reported as adjustments to the value changes on loan commitments with rate locks that are accounted for as derivatives, fair value changes designated for fair value treatment, lower-of-cost or market adjustments on mortgage loans held-for-sale no value changes on derivative instruments used to hedge loan commitments and held-of-sale mortgages, and value changes on the MSR upon sale of the loan.	I, broker, corresponder the carrying balance on mortgage loan t designated for fo	ce of the solo s held-for-sa air value trea	d loan, fair ile atment, fair						
(19) (20) (21) (22)	Report changes in the MSR value here and not in any other items. Report changes in the MSR hedges here an Include economic amortization or scheduled and unscheduled payments, net of defaults under both FV and L Include MSR changes under both FV and LOCOM accounting methods. Among items included here are debit card contra-revenues and overdraft waivers, as applicable.	•								
(23)	Report all Non-Interest Income for Equities Sales and Trading, excluding Prime Brokerage (to be reported as a Commissions and Fees. This includes trading profits and other non-interest non-commission income.	separate line ite	m) and exclu	iding						
(24) (25) CPSNQS (26) (27) CPSNQS	Exclude result of trading shock exercise (where applicable), as it is reported in item42. List FR Y-9C HI Schedule items in which this item is normally reported although excluded from PPNR for this r	eport								

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

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

			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	Average Liability Balances (\$Millions)										
34	Deposits-Domestic (6)	CPSNQ023		_	_		_		_	-	-
34A	Non-Interest-Bearing Demand	CPSNQ024		-	-	-	-	-	-	-	-
34A 34B		CPSNQ024									
	Money Market Accounts	-									
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									
-	- · · · · · · · · · · · · · · · · · · ·	,, <u>,</u>		1	I	I	I.	1	I		
41	Total Average Liability Balances	CPSNQ040	-	-	-	-	-	-	-	-	-

			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	Average Liability Rates (%) (9)										
42	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%	0.0%
42B	Money Market Accounts	CPSNQ043	515/1	3.0,0	0.074	0.074	5.074	0.0.1	5.67.1	0.074	
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	-	-	-	-	-	-	-	-	-

Projected in \$Millions PQ1 PQ 2 PQ3 PQ4 PQ 5 PQ 6 PQ7 PQ8 PQ9 Footnotes to the Net Interest Income Worksheet Exclude nonaccrual loans from lines 1-8, reporting these balances in item 9. Include purchased credit impaired loans. (1) (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 CPSNQ976 CPSNQ975 CPSNQ978 CPSNQ977 CPSNQ980 CPSNQ979 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 CPSNQ988 CPSNQ987 CPSNQ989 CPSNQ990 CPSNQ992 CPSNQ991 Amount should equal item 13 of the PPNR Projections Worksheet. (4) (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 Sum of line items 36C and 39 equals sum of BHCK3190, BHCK4062, and interest-bearing liabilities reported in BHCK2750; item 40 captures non-interest bearing liabilities in BHCK2751 (11)

									Burtantal				
		FR Y9C Codes	Units		PQ 1	PQ 2	PQ 3	PQ 4	Projected PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
			· · · · · ·										
	A. Metrics by Business Segment/Line (9)												
	Retail and Small Business Segment												
	Domestic (22)												
	Credit and Charge Cards												
1	Total Open Accounts – End of Period		#	CPSNQ058									
2	Credit and Charge Card Purchase Volume		\$Millions	CPSNQ059									
3	Credit and Charge Card Rewards/Partner Sharing Expense (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									
		BHCKF070+BHCKF											
6	Mortgages and Home Equity Sold during the quarter (24)	071+BHDMF674+											1 1
		BHDMF675	\$Millions	CPSNQ063									
7	Servicing Expenses (8)		\$Millions	CPSNQ064									
	Retail and Small Business Deposits												
8	Total Open Checking and Money Market Accounts – End of Period (29)		#	CPSNQ065									
9	Debit Card Purchase Transactions		#	CPSNQ066									
	International Retail and Small Business (12)												
10	Credit Card Revenues (1)		\$Millions	CPSNQ067									
	Investment Banking Segment												
11	Number of Employees (15)		#	CPSNQ068									
12	Compensation - Total (8)		\$Millions	CPSNQ069									
13	Stock Based Compensation and Cash Variable Pay (8)		\$Millions	CPSNQ070									
	Advisory					-			-				
14	Deal Volume		\$Millions	CPSNQ071									
15	Industry Market Size - Fees		\$Millions	CPSNQ072									
16	Industry Market Size - Completed Deal Volume		\$Millions	CPSNQ073									
17	Backlog (28)		\$Millions	-									
	Equity Capital Markets		***************************************										
18	Deal Volume		\$Millions	CPSNQ075									
19	Industry Market Size - Fees		\$Millions	CPSNQ076									
20	Industry Market Size - Volume		\$Millions	CPSNQ077									
20	Debt Capital Markets		Ç	Ci Siriqu'i		I.							
21	Deal Volume		\$Millions	CPSNQ078									
22	Industry Market Size - Fees		\$Millions	CPSNQ079									
23	Industry Market Size - Volume		\$Millions	CPSNQ080									
23	Syndicated Lending		Şiviiiioii3	CI SIVQUOU		l							
24	Deal Volume		\$Millions	CPSNQ081									
25	Industry Market Size - Fees		\$Millions	CPSNQ081									\vdash
26	Industry Market Size - Pees Industry Market Size - Volume		\$Millions	CPSNQ082									
20	Sales and Trading Segment		SHOIIIINIS	CP3NQ063									
27			#	CPSNQ085		1	1	I				1	
	Number of Employees (15)			-									
28	Compensation - Total (8)		\$Millions	CPSNQ087									
29	Stock Based Compensation and Cash Variable Pay (8)		\$Millions	CPSNQ088									
	Equities		A. 4:11:	00010000		1	1	1				1	
30	Average Asset Balance		\$Millions	CPSNQ089									
	Fixed Income		_										
31	Average Asset Balance		\$Millions	CPSNQ090									
	Commodities												
32	Average Asset Balance		\$Millions	CPSNQ091									
	Prime Brokerage												
33													
34	Transaction Volume		\$Millions	CPSNQ093									
33 34	Average Client Balances (13) Transaction Volume		\$Millions \$Millions	CPSNQ092 CPSNQ093									

		ED VOC Codes	11-14-		PQ 1	PQ 2	PQ 3	PQ 4	Projected PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
		FR Y9C Codes	Units		PQI	PQZ	PQ3	PQ 4	PQ3	ruo	PQ /	ruo	PQS
	Investment Management Segment												
	Asset Management												
35	AUM - Total (10)		\$Millions	CPSNQ094	-	-	_	_	-	-	_	-	-
35A	AUM - Equities		ŚMillions	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									
	Investment Services Segment												
	Asset Servicing												
40	Assets under Custody and Administration		\$Millions	CPSNQ105									
	B. Firm Wide Metrics: PPNR Projections Worksheet												
41	Number of Employees	BHCK4150	#	CPSN4150				1	1			1	
41 42	Revenues - International	BHCK4130	# \$Millions	CPSNQ107	-	_	_	_	_	_	-	_	
42 42A	Revenues - APAC (2) (16)		\$Millions	CPSNQ107	-	-	-	-	-	-	-	-	-
42A 42B	Revenues - EMEA (2) (17)		ŚMillions	CPSNQ108									
42C	Revenues - LatAm (2) (18)		ŚMillions	CPSNQ110									
42C 42D	Revenues - Canada (2)		\$Millions	CPSNQ111									
43	Revenues - Domestic		\$Millions	CPSNQ111	-	_	_	_	_		-	_	_
44	Severance Costs (14)		\$Millions	CPSNQ113	-			_	_			-	-
45	Collateral Underlying Operating Leases for Which the Bank is the Lessor (20)		ŚMillions	CPSNQ114	-	_	_	_	_	_	_	_	_
45A	Auto		\$Millions	CPSNQ115	-	_		_	_		-	_	_
45B	Other		\$Millions	CPSNQ116	-	_	_	_	_		_	_	-
46	OREO Balance	BHCK2150	ŚMillions	CPSN2150	-	_		_	_		-	_	_
46A	Commercial	DITCKZ130	\$Millions	CPSNQ117	-			-	-		-	_	-
46B	Residential		\$Millions	CPSNQ118	-	-	-	-	-		-	_	-
46C	Farmland		\$Millions	CPSNQ119	-	_	_	_	_		_	_	-
47	Non-Recurring PPNR Items (30)		\$Millions	CPSNQ120	-								
47	Non necaring it increases (30)		\$14HHI0113	Ci SivQ120				l	1			I	
48	Trading Revenue	ВНСКА220	ŚMillions	CPSNA220									
49	Net Gains/(Losses) on Sales of Other Real Estate Owned (19)	BHCK8561	\$Millions	CPSN8561									
+3	the dame, (2000es) on oures of other near Estate owned (20)	Direntosos	φ.7IIIIO113	CI 3110301									

		FR Y9C Codes Units		PQ 1	PQ 2	PQ 3	PQ 4	Projected PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
		TR 15c codes Onits				. 40		. 4.5			. 40	
	C. Firm Wide Metrics: Net Interest Income Worksheet (Required only for respondents that we	ere required to complete the Net In	terest Income Worksh	neet								
50	Carrying Value of Purchased Credit Impaired (PCI) Loans (33)	BHCKC780 \$Millions	CPSNC780									
51	Net Accretion of discount on PCI Loans included in interest Revenues (34)	\$Millions	CPSNQ121									
52	Loans Held for Sale - First Lien Residential Liens in Domestic Offices (Average Balances)	\$Millions	CPSNQ122									
53	Average Rate on Loans Held for Sale-First Lien Residential Liens in Domestic Offices	%	CPSNQ123									
	Quarter End Weighted Average Life of Assets (4) (6)											
54	First Lien Residential Mortgages (in Domestic Offices) (31)	months	CPSNQ124									
55	Closed-End Junior Residential Liens (in Domestic Offices)	months	CPSNQ125									
56	Home Equity Lines Of Credit (HELOCs)	months	CPSNQ126									
57	C&I Loans	months	CPSNQ127									
58	CRE Loans (in Domestic Offices)	months	CPSNQ128									
59	Credit Cards	months	CPSNQ129									
60	Auto Loans	months	CPSNQ130									
61	Student Loans	months	CPSNQ131									
62	Other, incl. loans backed by securities (non-purpose lending) (7)	months	CPSNQ132									
63	Residential Mortgages (First and Second Lien, Not in Domestic Offices)	months	CPSNQ133									
64	Other Real Estate Loans (Not in Domestic Offices)	months	CPSNQ134									
65	Other Loans & Leases	months	CPSNQ135									
66	Securities (AFS and HTM) - Treasuries and Agency Debentures	months	CPSNQ136									
67	Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)	months	CPSNQ137									
68	Securities (AFS and HTM) - Other	months	CPSNQ138									
69	Trading Assets	months	CPSNQ139									
70	All Other Earning Assets	months	CPSNQ140									
	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 Liabitilies	months	CPSNQ148									

		FR Y9C Codes	Units		PQ 1	PQ 2	PQ 3	PQ 4	Projected PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
					Farment	For							
					For upward rate	downward rate	Assumed						
	Average Domestic Deposit Repricing Beta in a 'Normal Environment' (5)				movements	movements	Floor						
	Werage bornesse beposit reprining beta in a Normal Environment (b)				CPSNQ149								
						,							
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										
91	NOW, A13, and other transaction Accounts		basis points		CDSNO152	CPSNQ936	CDSNIO943						
					CI SIVQ132	CI SIVQ550	CI SIVQ542						
82	Time Deposits		basis points										
					CPSNQ153	CPSNQ937	CPSNQ943						
	Average Ferring Denseit Densising Date in a Mayoral Ferring month (F)												
83	Average Foreign Deposit Repricing Beta in a 'Normal Environment' (5) Foreign Deposits		basis points										
03	Torcign Deposits		busis points		CPSNQ154	CPSNQ938	CPSNQ944						
84	Foreign Deposits-Time		basis points										
85	New Domestic Business Pricing for Time Deposits (25)			-		7							
85A	Curve (if multiple terms assumed) (26)			CPSNQ156									
85B	Index rate (if single term assumed) (27)			CPSNQ157									
85C	Spread relative to the Index Rate (27)		basis points	CPSNQ158]							

	FR Y9C Codes Units		PQ 1	PQ 2	PQ 3	PQ 4
	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 Tota Business revenue exceeded 5% of total revenues in any of the last four actual quarters requested in the PPNR schedule.	Retail and Small Business	Segment and	d Total Reta	il and Small	
(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 reques	sted in the P	PNR schedu	ıle	
(3)	Average oustanding principal balance fo 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 behavior on the expected remaining lives, inclusive of behavioral assumptions. It should reflect the weighted average of time to principal portfolio, rounded to the nearest monthly term. For revolving products, the WAL should reflect the underlying repayment behavinclude contractual repayments, any assumed excess payments or prepayments, and defaults. The WAL for the FR Y-14Q disclostime period. For the FR Y-14A, given that it covers forecasted time periods, the WAL should be forward-looking which incorporate business activity.	Il actual repayment (as mod avior assumptions assumed sures should reflect the spo	deled) for all d by the insti- ot balance sl	l positions in itution, whic heet position	n that ch would on for each	
(5)	A rate movement in an environment where the repricing assumption assumed by each of the major deposit products is not rest balance-weighted average of the betas of the line items that contribute to the roll up point requested, with an as-of date equal		ro. Beta sho	ould be repo	orted as a	
(6)	Reference PPNR Net Interest Income worksheet for product definitions					
(7)	Corresponds to line item 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 Submission worksheet, unless explicitly st standardized Business Segments/Lines. Unless specified otherwise, all numbers are global. Only line items with "Industry Marl other items are BHC/IHC-specific.					
(10)	Assets under Management					
(11)	Provide a relevant headcount number (e.g. financial advisors, portfolio managers) to facilitate the assessment of revenue produces a relevant headcount number (e.g. financial advisors, portfolio managers) to facilitate the assessment of revenue produces a relevant headcount number (e.g. financial advisors, portfolio managers) to facilitate the assessment of revenue produces a relevant headcount number (e.g. financial advisors, portfolio managers) to facilitate the assessment of revenue produces a relevant headcount number (e.g. financial advisors, portfolio managers) to facilitate the assessment of revenue produces a relevant headcount number (e.g. financial advisors) and the revenue produces are relevant number (e.g. financial advisors).	ctivity in the Wealth Mana	gement/Priv	vate Banking	g business	
	line.					
(12)	Regions outside the US and Puerto Rico.					
(13)	Report the grossed up "interest balances" that result from prime brokerage activities					
(14)	List items on PPNR Projections worksheet that include this item if any					
CPSNQ993						
(15)	Full-time equivalent employees at end of current period (BHCK4150) for a given segment only					
(16)	Asia and Pacific region (incl. South Asia, Australia, and New Zealand)					
(17)	Europe, Middle East, and Africa					
(18)	Latin America, including Mexico					
(19)	List Business Segments reported on PPNR Projections Worksheet that include this item if any					
CPSNQ994			-1 1.			
(20)	Refers to the balance sheet carrying amount of any equipment or other asset rented to others under operating leases, net of ac	·				
	line item 49 should correspond to the amount provided in Y-9C Schedule HC-F Line 6, item 13 in the instructions. The amount in	cluded should only reflect	collateral			
	rented under operating leases and not include collateral subject to capital/ financing type leases.					
(21)	Credit cards (including charge cards). List which line item(s) on PPNR Submission worksheet contain(s) the Cards Rewards/Parti expenses.	ier Sharing contra-revenue	s and/or			
CPSNQ997						
(22)	Applies to line items 1-9; US and Puerto Rico only.					
(23)	Total domestic mortgages originated during the quarter.					
(24)	FR Y-9C name is "Residential Mortgages Sold During the Quarter"; this metric need not be limited to Mortgages and Home Equi	ty business line.				
(25)	New business pricing for time deposits refers to the anticipated average rate on newly issued domestic time deposits, including	renewals. Given that time	deposits ha	ve a stated	maturity, al	
	time deposits issued for that time period are considered new business.					

Projected PQ 5

PQ 6

PQ 7

PQ8

PQ 9

			Projected										
		FR Y9C Codes Units		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ8	PQ 9	
26)	The term "curve" refers to the reference rate used to price time deposits. Given that the pric	ing of time deposits is depende	ent on the term, the i	nstitution should	provide the ov	erall curve							
	used to price time deposits. If the institution only assumes a single maturity term for new issu	uances, complete line 88B and	88C only, otherwise of	complete line 88A	only.								
27)	If the institution only assumes a single maturity term for new issuance, then the institution sh	ould provide the relative index	and spread used to	estimate new busi	iness pricing ir	lieu of the							
	curve.												
28)	A backlog should be based on probability weighted fees. The data should be consistent with h	nistorical internal reporting inc	it hy market measure	ment The last									
20)	quarter should be the BHC's/IHC's/SLHC's latest backlog estimate.	iistoricai iiiteriiai reportiiig, iic	it by market measure	ment. The last									
	quarter should be the brie syme system of latest backing estimate.												
29)	Provide description of the accounts included in this line item (e.g. Negotiable Order of Withdr	awal, Interest Bearing Checkin	g, Non Interest Bearin	ng Demand Depos	sit								
•	Account, Money Market Savings, etc.)	,	<i>5</i> ,										
CPSNQ	998												
30)	Please break out and explain nature of non-recurring items included in PPNR. Also indicate												
	which items on PPRN Projections worksheet include the items broken out in footnote 32:												
(a)	Revenues (Net Interest Income + Non Interest Income)	1											
CPSNQ		\$ Million	CPSNR001										
CPSNR		\$ Million	CPSNR003										
CPSNR		\$ Million	CPSNR005										
CPSNR(CPSNR(\$ Million \$ Million	CPSNR007 CPSNR009										
CPSNR(\$ Million	CPSNR011							\vdash			
CPSNR		\$ Million	CPSNR013										
b)	Non Interest Expenses	J	CI 51111015										
CPSNR(\$ Milllion	CPSNR015										
CPSNR		\$ Million	CPSNR017										
CPSNR	018	\$ Milllion	CPSNR019										
CPSNR	020	\$ Milllion	CPSNR021										
CPSNR	022	\$ Milllion	CPSNR023										
CPSNR	024	\$ Milllion	CPSNR025										
CPSNR	026	\$ Milllion	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. Mark	eting Expense Amortization)											
CPSNR	128	1											
33)	Institutions that have adopted ASU 2016-13 should report the carrying value of PCD loans in	1											
•	item 50												
	Institutions that have adopted ASU 2016-13 should report the net accretion of discount on												
	loans included in net interest income as included on the PPNR Submission Worksheet and												
34)	Net Interest Income worksheet.												