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, Supervisory Adverse, and Supervisory Severely Adverse* - and additional scenarios that are named accordingly.

BHCs and IHCs should complete all relevant cells in the corresponding worksheets, including this cover page. BHCs 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 or IHC
Submission Date (MM/DD/YYYY):
When Received:

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

Briefly describe the scenario below:

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

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

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

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

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

Item			Actual in $Millions as of date		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
				Projected in $Millions									
	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									
51	CRE Loans	CASIP564		CPSIP564									
52	Loans Secured by Farmland	CASIP565		CPSIP565									
53	**C&I Loans**	CASIP566		CPSIP566									
54	**Credit Cards**	CASIP567		CPSIP567									
55	**Other Consumer**	CASIP568		CPSIP568									
56	**All Other Loans and Leases**	CASIP569		CPSIP569									
57	**Total Loans Held for Sale and Loans Accounted for under the Fair Value Option**	CASIP570	-	CPSIP570	-	-	-	-	-	-	-	-	-
	TRADING ACCOUNT												
58	**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	-	-	-	-	-	-	-	-	-
65	**Other losses (describe in supporting documentation)**	CASIP578		CPSIP578									
66	**Total Other Losses**	CASIP579		CPSIP579	-	-	-	-	-	-	-	-	-
67	**Total Losses**	CASIP580		CPSIP580	-	-	-	-	-	-	-	-	-
	ALLOWANCE FOR LOAN and LEASE LOSSES												
68	**ALLL, prior quarter**	CASIP581		CPSIP581	-	-	-	-	-	-	-	-	-
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									
77	Nonfarm, Non-residential	CASIP590		CPSIP590									

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

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

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

Item		Actual in $Millions as of date			Projected in $Millions								
					PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
78	Loans Secured by Farmland	CASIP591		CPSIP591									
79	**Real Estate Loans (Not in Domestic Offices)**	CASIP592		CPSIP592	-	-	-	-	-	-	-	-	-
80	Residential Mortgages	CASIP593		CPSIP593									
81	CRE Loans	CASIP594		CPSIP594									
82	Farmland	CASIP595		CPSIP595									
83	**C&I Loans**	CASIP596		CPSIP596	-	-	-	-	-	-	-	-	-
84	C&I Graded	CASIP597		CPSIP597									
85	Small Business (Scored/Delinquency Managed)	CASIP598		CPSIP598									
86	Corporate and Business Cards	CASIP599		CPSIP599									
87	**Credit Cards**	CASIP600		CPSIP600									
88	**Other Consumer**	CASIP601		CPSIP601									
89	**All Other Loans and Leases**	CASIP602		CPSIP602									
90	**Unallocated**	CASIP603		CPSIP603									
91	**Provisions during the quarter**	CASI4230		CPSI4230	-	-	-	-	-	-	-	-	-
92	**Real Estate Loans (in Domestic Offices)**	CASIP604		CPSIP604	-	-	-	-	-	-	-	-	-
93	Residential Mortgages	CASIP605		CPSIP605	-	-	-	-	-	-	-	-	-
94	First Lien Mortgages	CASIP606		CPSIP606									
95	Closed-End Junior Liens	CASIP607		CPSIP607									
96	HELOCs	CASIP608		CPSIP608									
97	CRE Loans	CASIP609		CPSIP609	-	-	-	-	-	-	-	-	-
98	Construction	CASIP610		CPSIP610									
99	Multifamily	CASIP611		CPSIP611									
100	Nonfarm, Non-residential	CASIP612		CPSIP612									
101	Loans Secured by Farmland	CASIP613		CPSIP613									
102	**Real Estate Loans (Not in Domestic Offices)**	CASIP614		CPSIP614	-	-	-	-	-	-	-	-	-
103	Residential Mortgages	CASIP615		CPSIP615									
104	CRE Loans	CASIP616		CPSIP616									
105	Farmland	CASIP617		CPSIP617									
106	**C&I Loans**	CASIP618		CPSIP618	-	-	-	-	-	-	-	-	-
107	C&I Graded	CASIP619		CPSIP619									
108	Small Business (Scored/Delinquency Managed)	CASIP620		CPSIP620									
109	Corporate and Business Cards	CASIP621		CPSIP621									
110	**Credit Cards**	CASIP622		CPSIP622									
111	**Other Consumer**	CASIP623		CPSIP623									
112	**All Other Loans and Leases**	CASIP624		CPSIP624									
113	**Unallocated**	CASIP625		CPSIP625									
114	**Net charge-offs during the quarter**	CASIP626		CPSIP626	-	-	-	-	-	-	-	-	-
115	**Other ALLL Changes**	CASIP627		CPSIP627									
116	**ALLL, current quarter**	CASI3123		CPSI3123	-	-	-	-	-	-	-	-	-
	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	-	-	-	-	-	-	-	-	-

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

Item		Sums in $Millions		
		PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
78	Loans Secured by Farmland			
79	**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	**Provisions during the quarter**	-	-	-
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	**Net charge-offs during the quarter**	-	-	-
115	**Other ALLL Changes**	-	-	-
116	**ALLL, current quarter**			

PRE-PROVISION NET REVENUE

Item		PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
117	**Net interest income**	-	-	-
118	**Noninterest income**	-	-	-
119	**Noninterest expense**	-	-	-
120	**Pre-Provision Net Revenue**	-	-	-

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

Item		Actual in $Millions as of date		Projected in $Millions								
				PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	CONDENSED INCOME STATEMENT											
121	**Pre-Provision Net Revenue**	CASIP632	CPSIP632	-	-	-	-	-	-	-	-	-
122	**Provisions during the quarter**	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**	CASI3196	CPSI3196									
127	**Realized Gains (Losses) on held-to-maturity securities, including OTTI**	CASI3521	CPSI3521									
128	**Income (loss) before taxes and extraordinary items**	CASI4310	CPSI4310	-	-	-	-	-	-	-	-	-
129	**Applicable income taxes (foreign and domestic)**	CASI4302	CPSI4302									
130	**Income (loss) before extraordinary items and other adjustments**	CASI4300	CPSI4300	-	-	-	-	-	-	-	-	-
131	**Extraordinary items and other adjustments, net of income taxes**	CASI4320	CPSI4320									
132	**Net income (loss) attributable to BHC and minority interests**	CASIG104	CPSIG104	-	-	-	-	-	-	-	-	-
133	**Net income (loss) attributable to minority interests**	CASIG103	CPSIG103									
134	**Net income (loss) attributable to BHC**	CASI4340	CPSI4340	-	-	-	-	-	-	-	-	-
135	**Effective Tax Rate (%)**	CASIP636	CPSIP636	-na-	-na-	-na-	-na-	-na-	-na-	-na-	-na-	-na-
	REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES											
136	**Reserve, prior quarter**	CASIP637	CPSIP637	-	-	-	-	-	-	-	-	-
137	**Provisions during the quarter**	CASIP638	CPSIP638	-	-	-	-	-	-	-	-	-
138	**Net charges during the quarter**	CASIP195	CPSIP195	-	-	-	-	-	-	-	-	-
139	**Reserve, current quarter**	CASIP639	CPSIP639	-	-	-	-	-	-	-	-	-

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

Item		Sums in $Millions		
		PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
	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**			
127	**Realized Gains (Losses) on held-to-maturity securities, including OTTI**			
128	**Income (loss) before taxes and extraordinary items**	-	-	-
129	**Applicable income taxes (foreign and domestic)**	-	-	-
130	**Income (loss) before extraordinary items and other adjustments**	-	-	-
131	**Extraordinary items and other adjustments, net of income taxes**	-	-	-
132	**Net income (loss) attributable to BHC and minority interests**	-	-	-
133	**Net income (loss) attributable to minority interests**	-	-	-
134	**Net income (loss) attributable to BHC**	-	-	-
135	**Effective Tax Rate (%)**	-na-	-na-	-na-
	REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES			
136	**Reserve, prior quarter**			
137	**Provisions during the quarter**	-	-	-
138	**Net charges during the quarter**	-	-	-
139	**Reserve, current quarter**			

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

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

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

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

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

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

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

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	-	-	-	-	-	-	-	-	-
	Loans Held for Sale and Loans Accounted for under the Fair Value Option										
95	**Real Estate Loans (in Domestic Offices)**	CPSBP712	-	-	-	-	-	-	-	-	-
96	First Lien Mortgages	CPSBP713	-	-	-	-	-	-	-	-	-
97	Second / Junior Lien Mortgages	CPSBP714	-	-	-	-	-	-	-	-	-
98	CRE Loans	CPSBP715	-	-	-	-	-	-	-	-	-
99	Loans Secured by Farmland	CPSBP716	-	-	-	-	-	-	-	-	-
100	**Real Estate Loans (Not in Domestic Offices)**	CPSBP717	-	-	-	-	-	-	-	-	-
101	Residential Mortgages	CPSBP718	-	-	-	-	-	-	-	-	-
102	CRE Loans	CPSBP719	-	-	-	-	-	-	-	-	-
103	Loans Secured by Farmland	CPSBP720	-	-	-	-	-	-	-	-	-
104	**C&I Loans**	CPSBP721	-	-	-	-	-	-	-	-	-
105	**Credit Cards**	CPSBP722	-	-	-	-	-	-	-	-	-
106	**Other Consumer**	CPSBP723	-	-	-	-	-	-	-	-	-
107	**Other Loans and Leases**	CPSBP724	-	-	-	-	-	-	-	-	-
108	**Total Loans Held for Sale and Loans Accounted for under the Fair Value Option**	CPSBP725	-	-	-	-	-	-	-	-	-

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

Item			Projected in $Millions								
			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
109	Unearned Income on Loans	CPSB2123									
110	Allowance for Loan and Lease Losses	CPSB3123	-	-	-	-	-	-	-	-	-
111	Loans and Leases (Held for Investment and Held for Sale), Net of Unearned Income and Allowance for Loan and Lease Losses	CPSBP726	-	-	-	-	-	-	-	-	-
	TRADING										
112	Trading Assets	CPSB3545									
	INTANGIBLES										
113	Goodwill	CPSB3163									
114	Mortgage Servicing Rights	CPSB3164									
115	Purchased Credit Card Relationships and Nonmortgage Servicing Rights	CPSBB026									
116	All Other Identifiable Intangible Assets	CPSB5507									
117	Total Intangible Assets	CPSBP727	-	-	-	-	-	-	-	-	-
	OTHER										
118	Cash and cash equivalent	CPSBP728									
119	Federal funds sold	CPSBB987									
120	Securities purchased under agreements to resell	CPSBB989									
121	Premises and Fixed Assets	CPSB2145									
122	OREO	CPSB2150	-	-	-	-	-	-	-	-	-
123	Commercial	CPSBP729									
124	Residential	CPSBP730									
125	Farmland	CPSBP731									
126	Collateral Underlying Operating Leases for Which the Bank is the Lessor (1)	CPSBP732	-	-	-	-	-	-	-	-	-
127	Autos	CPSBP733									
128	Other	CPSBP734									
129	Other Assets	CPSBP735									
130	Total Other	CPSBP736	-	-	-	-	-	-	-	-	-
131	**TOTAL ASSETS**	CPSB2170	-	-	-	-	-	-	-	-	-

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

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

Footnotes to the *Balance Sheet Worksheet*

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

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

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

Standardized Approach (Revised regulatory capital rule, July 2013)

Balance Sheet Asset Categories

	Actual code	Projected code
1 Cash and balances due from depository institutions	CASS0010	CPSS0010
2a Securities (excluding securitizations): Held-to-maturity	CASS1754	CPSS1754
2b Securities (excluding securitizations): Available-for-sale	CASS1773	CPSS1773
3 Federal funds sold	CASSB987	CPSSB987

Loans and leases on held for sale

	Actual code	Projected code
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

	Actual code	Projected code
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

	Actual code	Projected code
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

	Actual code	Projected code
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

	Actual code	Projected code
9 Off-balance sheet securitization exposures	CASSS495	CPSSS495

	Actual code		Projected code	
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)

	Actual code	Projected code
11 Financial standby letters of credit	CASSB546	CPSSB546
12 Performance standby letters of credit and transaction related contingent items	CASS6570	CPSS6570
13 Commercial and similar letters of credit with an original maturity of one year or less	CASS3411	CPSS3411
14 Retained recourse on small business obligations sold with recourse	CASSA250	CPSSA250
15 Repo-style transactions	CASSS515	CPSSS515
16 All other off-balance sheet liabilities	CASSB681	CPSSB681
17a Unused commitments: Original maturity of one year or less, excluding ABCP conduits	CASSS525	CPSSS525
17b Unused commitments: Original maturity of one year or less to ABCP conduits	CASSG591	CPSSG591
17c Unused commitments: Original maturity exceeding one year	CASS6572	CPSS6572
18 Unconditionally cancelable commitments	CASSS540	CPSSS540
19 Over-the-counter derivatives	CASSS626	CPSSS626
20 Centrally cleared derivatives	CASSS627	CPSSS627
21 Unsettled transactions (failed trades)	CASSH191	CPSSH191

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

#	Description												
22	**RWA for Assets, Derivatives and Off-Balance-Sheet Asset Categories (sum of items 9 through 21)**	CASSS628	-	CPSSS628	-	-	-	-	-	-	-	-	-
23	**RWA for purposes of calculating the allowance for loan and lease losses 1.25 percent threshold**	CASSS580		CPSSS580									
	Market Risk												
24	**Value-at-risk (VaR)-based capital requirement**	CASSN811		CPSSN811									
25	**Stressed VaR-based capital requirement**	CASSN812		CPSSN812									
	Specific risk add-on												
26	Debt positions	CASSS305		CPSSS305									
27	Equity positions	CASSS306		CPSSS306									
28	Capital requirements for securitization positions using the Simplified Supervisory Formula Approach (SSFA) or applying a specific risk-weighting factor of 1250% percent	CASSS307		CPSSS307									
29	Standardized measure of specific risk add-ons (sum of items 26, 27, and 28)	CASSS311	-	CPSSS311	-	-	-	-	-	-	-	-	-
	Item 30 is not applicable to an institution that does not calculate a modeled measure of												
30	**Incremental risk capital requirement**	CASSN813		CPSSN813									
	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												
31	Modeled comprehensive risk measure	CASSS316		CPSSS316									
32	Standardized specific risk add-ons for *net long* correlation trading positions	CASSS325		CPSSS325									
33	Standardized specific risk add-on for *net short* correlation trading positions	CASSS333		CPSSS333									
34	Standardized measure of specific risk add-ons (greater of item 32 or 33)	CASSS335	-	CPSSS335	-	-	-	-	-	-	-	-	-
35	Surcharge for modeled correlation trading positions (item 34 multiplied by 0 08)	CASSS336	-	CPSSS336	-	-	-	-	-	-	-	-	-
36	Comprehensive risk measure requirement	CASSN814		CPSSN814									
	De minimis positions and other adjustments												
37	Capital requirement for all *de minimis* exposures	CASSB825		CPSSN825									
38	Additional capital requirement	CASSS344		CPSSS344									
39	Sum of items 37 and 38	CASSS345	-	CPSSS345	-	-	-	-	-	-	-	-	-
	Market risk-weighted assets												
40	Standardized market risk-weighted assets: Sum of items 24, 25, 29, 30 (if applicable), 36 (as appropriate), and 39	CASSS581	-	CPSSS581	-	-	-	-	-	-	-	-	-
41	**Risk-weighted assets before deductions for excess allowance of loan and lease losses 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									
43	**LESS: Allocated transfer risk reserve**	CASS3128		CPSS3128									
44	**Total risk-weighted assets (item 41 minus items 42 and 43)**	CASSA223	-	CPSSA223	-	-	-	-	-	-	-	-	-

Memoranda Items -- Derivatives

45 Current credit exposure across all derivative contracts covered by the regulatory capital rule	CASS8764		CPSS8764									
46 **Notional principal amounts of over-the-counter derivative contracts (sum of lines 47a through 47g)**	CASSS629	-	CPSSS629	-	-	-	-	-	-	-	-	-
47a Interest rate	CASSS630		CPSSS630									
47b Foreign exchange rate and gold	CASSS631		CPSSS631									
47c Credit (investment grade reference asset)	CASSS632		CPSSS632									
47d Credit (non-investment grade reference asset)	CASSS633		CPSSS633									
47e Equity	CASSS634		CPSSS634									
47f Precious metals (except gold)	CASSS635		CPSSS635									
47g Other	CASSS636		CPSSS636									
48 **Notional principal amounts of centrally cleared derivative contracts (sum of lines 49a**	CASSS637	-	CPSSS637	-	-	-	-	-	-	-	-	-
49a Interest rate	CASSS638		CPSSS638									
49b Foreign exchange rate and gold	CASSS639		CPSSS639									
49c Credit (investment grade reference asset)	CASSS640		CPSSS640									
49d Credit (non-investment grade reference asset)	CASSS641		CPSSS641									
49e Equity	CASSS642		CPSSS642									
49f Precious metals (except gold)	CASSS643		CPSSS643									
49g Other	CASSS644		CPSSS644									

Please note that for purposes of CCAR 2017, BHCs/IHCs are not required to complete the following worksheet.

Advanced Approaches Credit Risk (Including CCR and non-trading credit risk), with 1.06 scaling factor and Operational Risk

#		FFIEC 101 reference	Actual in $Millions as of date		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
1	**Credit RWA**	*Sum of AABGJ151, AABGJ198*	CASAN835 -	CPSAN835	-	-	-	-	-	-	-	-	-
2	Wholesale Exposures		CASAN836 -	CPSAN836	-	-	-	-	-	-	-	-	-
	Corporate												
3	Balance Sheet Amount	*AABBJ124*	CASAN837	CPSAN837									
4	RWA	*AABGJ124*	CASAN838	CPSAN838									
	Bank												
5	Balance Sheet Amount	*AABBJ125*	CASAN839	CPSAN839									
6	RWA	*AABGJ125*	CASAN840	CPSAN840									
	Sovereign												
7	Balance Sheet Amount	*AABBJ126*	CASAN841	CPSAN841									
8	RWA	*AABGJ126*	CASAN842	CPSAN842									
	IPRE												
9	Balance Sheet Amount	*AABBJ127*	CASAN843	CPSAN843									
10	RWA	*AABGJ127*	CASAN844	CPSAN844									
	HVCRE												
11	Balance Sheet Amount	*AABBJ128*	CASAN845	CPSAN845									
12	RWA	*AABGJ128*	CASAN846	CPSAN846									
13	Counterparty Credit Risk		CASAN847 -	CPSAN847	-	-	-	-	-	-	-	-	-
14	RWA of eligible margin loans, repostyle transactions and OTC derivatives with crossproduct netting—EAD adjustment method	*AABGJ129*	CASAN848	CPSAN848									
15	RWA of eligible margin loans, repostyle transactions and OTC derivatives with crossproduct netting—collateral reflected in LGD	*AABGJ130*	CASAN849	CPSAN849									
16	RWA of eligible margin loans, repostyle transactions—no cross-product netting—EAD adjustment method	*AABGJ131*	CASAN850	CPSAN850									
17	RWA of eligible margin loans, repostyle transactions—no cross-product netting—collateral reflected in LGD	*AABGJ132*	CASAN851	CPSAN851									
18	RWA of OTC derivatives—no cross-product netting—EAD adjustment method	*AABGJ133*	CASAN852	CPSAN852									
19	RWA of OTC derivatives—no crossproduct netting—collateral reflected in LGD	*AABGJ134*	CASAN853	CPSAN853									
20	Retail Exposures		CASAN854 -	CPSAN854	-	-	-	-	-	-	-	-	-
	Residential mortgage— closed-end first lien exposures												
21	Balance Sheet Amount	*AABBJ135*	CASAN855	CPSAN855									
22	RWA	*AABGJ135*	CASAN856	CPSAN856									
	Residential mortgage— closed-end junior lien exposures												
23	Balance Sheet Amount	*AABBJ136*	CASAN857	CPSAN857									
24	RWA	*AABGJ136*	CASAN858	CPSAN858									
	Residential mortgage—revolving exposures												
25	Balance Sheet Amount	*AABBJ137*	CASAN859	CPSAN859									
26	RWA	*AABGJ137*	CASAN860	CPSAN860									
	Qualifying revolving exposures												
27	Balance Sheet Amount	*AABBJ138*	CASAN861	CPSAN861									
28	RWA	*AABGJ138*	CASAN862	CPSAN862									
	Other retail exposures												
29	Balance Sheet Amount	*AABBJ139*	CASAN863	CPSAN863									
30	RWA	*AABGJ139*	CASAN864	CPSAN864									
	Securitization Exposures (72 Federal Register 69288, December 7, 2007)												
31	Balance Sheet Amount	*Sum of AABBJ140, AABBJ141, AABBJ142*	CASAN865	CPSAN865									
32	RWA	*Sum of AABGJ140, AABGJ141, AABGJ142, AABGJ143*	CASAN866	CPSAN866									
33	Securitization Exposures (Revised regulatory capital rule, July 2013)		CASAN867 -	CPSAN867	-	-	-	-	-	-	-	-	-
	Subject to supervisory formula approach (SFA)												
34	Balance Sheet Amount		CASAN868	CPSAN868									
35	RWA		CASAN869	CPSAN869									
	Subject to simplified supervisory formula approach (SSFA)												
36	Balance Sheet Amount		CASAN870	CPSAN870									
37	RWA		CASAN871	CPSAN871									
	Subject to 1,250% risk-weight												
38	Balance Sheet Amount		CASAN872	CPSAN872									
39	RWA		CASAN873	CPSAN873									
40	Cleared Transactions (Revised regulatory capital rule, July 2013)		CASAN874 -	CPSAN874	-	-	-	-	-	-	-	-	-
	Derivative contracts and netting sets to derivatives												
41	Balance Sheet Amount		CASAN875	CPSAN875									
42	RWA		CASAN876	CPSAN876									
	Repo-style transactions												
43	Balance Sheet Amount		CASAN877	CPSAN877									
44	RWA		CASAN878	CPSAN878									
	Default fund contributions												
45	Balance Sheet Amount		CASAN879	CPSAN879									
46	RWA		CASAN880	CPSAN880									
47	Equity Exposures RWA	*Sum of AABGJ144, AABGJ145,AABGJ146*	CASAN881	CPSAN881									
	Other Assets												
48	Balance Sheet Amount	*Sum of AABBJ147, AABBJ148, AABBJ149*	CASAN882	CPSAN882									
49	RWA	*Sum of AABGJ147, 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	-	-	-	-	-	-	-	-	-	-
74	**Other RWA**		CASAN826		CPSAN826										
75	**Excess eligible credit reserves not included in tier 2 capital**	AABGJ152	CASAJ152		CPSAJ152										
76	**Total RWA**		CASAA223	-	CPSAA223	-	-	-	-	-	-	-	-	-	-

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

CCARP005

Item		As of Date		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
	Schedule HI-A—Changes in Bank Holding Company Equity Capital														
1	Total bank holding company equity capital most recently reported for the end of previous QUARTER	CASK3217	CPSK3217	-	-	-	-	-	-	-	-	-	-	-	-
2	Effect of changes in accounting principles and corrections of material accounting errors	CASKB507	CPSKB507										-	-	-
3	Balance end of previous QUARTER as restated (sum of items 1 and 2)	CASKB508	CPSKB508	-	-	-	-	-	-	-	-	-	-	-	-
4	Net income (loss) attributable to bank holding company	CASK4340	CPSK4340										-	-	-
	Sale of perpetual preferred stock (excluding treasury stock transactions):														
5	Sale of perpetual preferred stock, gross	CASK3577	CPSK3577										-	-	-
6	Conversion or retirement of perpetual preferred stock	CASK3578	CPSK3578										-	-	-
	Sale of common stock:														
7	Sale of common stock, gross	CASK3579	CPSK3579										-	-	-
8	Conversion or retirement of common stock	CASK3580	CPSK3580										-	-	-
9	**Sale of treasury stock**	CASK4782	CPSK4782										-	-	-
10	**Purchase of treasury stock**	CASK4783	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										-	-	-
15	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										-	16	-
17	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														
19	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												
22	Common equity tier 1 minority interest includable in common equity tier 1 capital	CASDP839	CPSDP839												
23	Common equity tier 1 before adjustments and deductions (sum of items 19 through 22)	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												
25	Intangible assets (other than goodwill and mortgage servicing assets (MSAs)), net of associated DTLs	CASDP842	CPSDP842												
26	Deferred tax assets (DTAs) that arise from net operating loss and tax credit carryforwards, net of any related valuation allowances and net of DTLs	CASDP843	CPSDP843												

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

				Projected in $Millions										Sums in $Millions		
Item		As of Date		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
27	AOCI related adjustments: Net unrealized gains (losses) on available-for-sale securities (if a gain, report as a positive value; if a loss, report as a negative value)	CASDP844		CPSDP844												
28	AOCI related adjustments: Net unrealized loss on available-for-sale preferred stock classified as an equity security under GAAP and available-for-sale equity exposures (report loss as a positive value)	CASDP845		CPSDP845												
29	AOCI related adjustments: Accumulated net gains (losses) on cash flow hedges (if a gain, report as a positive value; if a loss, report as a negative value)	CASDP846		CPSDP846												
30	AOCI related adjustments: Amounts recorded in AOCI attributed to defined 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												
31	AOCI related adjustments: Net unrealized gains (losses) on held-to-maturity securities that are included in AOCI (if a gain, report as a positive value; if a loss, report as a negative value)	CASDP848		CPSDP848												

If Item 18 is "0" for "No", complete item 32 only for AOCI related adjustments.

32	AOCI related adjustments: Accumulated net gain (loss) on cash flow hedges included in AOCI, net of applicable tax effects, that relate to the hedging of items 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												
33	Other deductions from (additions to) common equity tier capital 1 before threshold-based deductions: Unrealized net gain (loss) related to changes in the 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 equity tier 1 capital before threshold-based deductions	CASDP850		CPSDP850												
35	Non-significant investments in the capital of unconsolidated financial institutions 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	-	-	-	-	-	-	-	-	-				
37	Significant investments in the capital of unconsolidated financial institutions in 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 capital deduction threshold (item 76)	CASKP854		CPSKP854												
39	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 exceed the 10 percent common equity tier 1 capital deduction threshold (item 79)	CASKP855		CPSKP855												
40	Amount of significant investments in the capital of unconsolidated financial institutions in the form of common stock; MSAs, net of associated DTLs; and DTAs arising from temporary differences that could not be realized through net 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 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)	CASDP859	-	CPSDP859	-	-	-	-	-	-	-	-	-				

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

Item		As of Date			Projected in $Millions									Sums in $Millions		
				PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
	Additional tier 1 capital														
44	**Additional tier 1 capital instruments plus related surplus**	CASDP860	CPSDP860												
45	**Non-qualifying capital instruments subject to phase out from additional tier 1 capital**	CASDP861	CPSDP861												
46	**Tier 1 minority interest not included in common equity tier 1 capital**	CASDP862	CPSDP862												
47	**Additional tier 1 capital before deductions**	CASDP863	CPSDP863												
48	**Additional tier 1 capital deductions**	CASDP864	CPSDP864												
49	**Additional tier 1 capital**	CASDP865	CPSDP865												
	Tier 1 capital														
50	**Tier 1 capital (sum of items 43 and 49)**	CASD8274 -	CPSD8274	-	-	-	-	-	-	-	-	-			
	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**	CASD5310	CPSD5310												
55	**(Advanced approaches holding companies that exit parallel run only): eligible credit reserves includable in tier 2 capital**	CASE5310	CPSE5310												
56	**Unrealized gains on available-for-sale preferred stock classified as an equity 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												
59	**Tier 2 capital deductions**	CASDP872	CPSDP872												
60	**Tier 2 capital (item 57 minus 59)**	CASD5311 -	CPSD5311	-	-	-	-	-	-	-	-	-			
61	**(Advanced approaches holding companies that exit parallel run only): Tier 2 capital**	CASE5311	CPSE5311												
	Total capital														
62	**Total capital, (sum of items 50 and 60)**	CASD3792 -	CPSD3792	-	-	-	-	-	-	-	-	-			
63	**(Advanced approaches holding companies that exit parallel run only): Total capital (sum of items 50 and 61)**	CASE3792	CPSE3792												

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

					Projected in $Millions								Sums in $Millions		
Item		As of Date		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
	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	-	-	-	-	-	-	-	-	-		
66	**Amount of non-significant investments that exceed the 10 percent deduction threshold for non-significant investments**	CASDR647	-	CPSDR647	-	-	-	-	-	-	-	-	-		
	Significant investments in the capital of unconsolidated financial institutions in the form of common stock, net of associated DTLs														
67	**Gross significant investments in the capital of unconsolidated financial institutions in the form of common stock**	CASDQ259		CPSDQ259											
68	**Permitted offsetting short positions in relation to the specific gross holdings included above**	CASDQ260		CPSDQ260											
69	**Significant investments in the capital of unconsolidated financial institutions in the form of common stock net of short positions (greater of item 67 minus 68 or zero)**	CASDQ261	-	CPSDQ261	-	-	-	-	-	-	-	-	-		
70	**10 percent common equity tier 1 deduction threshold (10 percent of item 36)**	CASDQ262	-	CPSDQ262	-	-	-	-	-	-	-	-	-		
71	**Amount to be deducted from common equity tier 1 due to 10 percent deduction threshold (greater of item 69 minus item 70 or zero), prior to transition provisions**	CASDP853	-	CPSDP853	-	-	-	-	-	-	-	-	-		
	MSAs, net of associated DTLs														
72	**Total mortgage servicing assets classified as intangible**	CASDQ263		CPSDQ263											
73	**Associated deferred tax liabilities which would be extinguished if the intangible becomes impaired or derecognized under the relevant accounting standards**	CASDQ264		CPSDQ264											
74	**Mortgage servicing assets net of related deferred tax liabilities (item 72 minus item 73)**	CASDQ265	-	CPSDQ265	-	-	-	-	-	-	-	-	-		
75	**10 percent common equity tier 1 deduction threshold (10 percent of item 36)**	CASDQ262	-	CPSDQ262	-	-	-	-	-	-	-	-	-		
76	**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														
77	**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	-	-	-	-	-	-	-	-	-		

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

			Projected in $Millions										Sums in $Millions		
Item		As of Date	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter

Aggregate of items subject to the 15% limit (significant investments, mortgage servicing assets and deferred tax assets arising from temporary differences)

Item	Description	As of Date (L)		As of Date (R)	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
80	Sum of items 69, 74, and 77	CASDQ266	-	CPSDQ266	-	-	-	-	-	-	-	-	-
81	15 percent common equity tier 1 deduction threshold (Prior to Q1 2018, 15 percent of item 36; in Q1 2018 and after, 17.65 percent of the quantity item 36 less the sum of items 69, 74, and 77)	CASDQ267	-	CPSDQ267	-	-	-	-	-	-	-	-	-
82	Sum of items 71, 76, and 79	CASDQ268	-	CPSDQ268	-	-	-	-	-	-	-	-	-
83	Item 80 minus item 82	CASDQ269	-	CPSDQ269	-	-	-	-	-	-	-	-	-
84	Amount to be deducted from common equity tier 1 due to 15 percent deduction 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									
86	Deductions from common equity tier 1 capital and additional tier 1 capital	CASDP875		CPSDP875									
87	Other deductions from (additions to) assets for leverage ratio purposes	CASDB596		CPSDB596									
88	Total assets for the leverage ratio (item 85 minus items 86 and 87)	CASDA224	-	CPSDA224	-	-	-	-	-	-	-	-	-

<u>REGULATORY CAPITAL AND RATIOS</u>

89	Common equity tier 1 (item 43)	CASDP859	-	CPSDP859	-	-	-	-	-	-	-	-	-
90	Tier 1 capital per revised regulatory capital rule	CASD8274	-	CPSD8274	-	-	-	-	-	-	-	-	-
91	Total capital per revised regulatory capital rule	CASD3792	-	CPSD3792	-	-	-	-	-	-	-	-	-
92	(Advanced approaches holding companies that exit parallel run only): Total capital per revised regulatory capital rule (item 63)	CASE3792		CPSE3792									
93	Total risk-weighted assets using standardized approach	CASDA223		CPSDA223									
94	(Advanced approaches holding companies that exit parallel run only): total risk-weighted assets using advanced approaches rules	CASEA223		CPSEA223									
95	Total assets for the leverage ratio per revised regulatory capital rule (item 88)	CASKA224	-	CPSKA224	-	-	-	-	-	-	-	-	-
96	Supplementary leverage ratio exposure	CASKHK22		CPSKHK22									

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

				Projected in $Millions									Sums in $Millions		
Item		As of Date		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
97	Common equity tier 1 ratio (%)	CASDP793	#DIV/0!	CPSDP793	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!			
98	(Advanced approaches holding companies that exit parallel run only): Common 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!			
104	Supplementary leverage ratio (%)	CASKHK23		CPSKHK23												
	Schedule HC-F—Other Assets															
105	Net deferred tax assets	CASK2148		CPSK2148												
	Schedule HC-G—Other Liabilities															
106	Net deferred tax liabilities	CASK3049		CPSK3049												
	Issuances associated with the U.S. Department of Treasury Capital Purchase Program:															
107	Senior perpetual preferred stock or similar items	CASKG234		CPSKG234												
108	Warrants to purchase common stock or similar items	CASKG235		CPSKG235												
	Deferred Tax Asset Information															
109	Potential Net operating loss carrybacks**	CASDQ275		CPSDQ275												
110	Deferred tax assets that arise from net operating loss and tax credit carryforwards, net of DTLs, but gross of related valuation allowances	CASDR648		CPSDR648												
111	Valuation allowances related to deferred tax assets that arise from net operating loss and tax credit carryforwards	CASDR649		CPSDR649												
112	Deferred tax assets arising from temporary differences, net of DTLs	CASDR650		CPSDR650												
113	Valuation allowances related to DTAs arising from temporary differences	CASDR651		CPSDR651												
	Supplemental Capital Action Information (report in $Millions unless otherwise noted)*															
114	Cash dividends declared on common stock	CASD4460		CPSD4460												
115	Common shares outstanding (Millions)	CASDQ946		CPSDQ946												
116	Common dividends per share ($)	CASDQ282	-	CPSDQ282	-	-	-	-	-	-	-	-	-			

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Item		As of Date			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
					Projected in $Millions									**Sums in $Millions**		
117	**Issuance of common stock for employee compensation**	CASDQ283		CPSDQ283												
118	**Other issuance of common stock**	CASDQ284		CPSDQ284												
119	**Total issuance of common stock**	CASDQ285	-	CPSDQ285	-	-	-	-	-	-	-	-	-			
120	**Share repurchases to offset issuance for employee compensation**	CASDQ286		CPSDQ286												
121	**Other share repurchase**	CASDQ287		CPSDQ287												
122	**Total share repurchases**	CASDQ288	-	CPSDQ288	-	-	-	-	-	-	-	-	-			
	Supplemental Information on Trust Preferred Securities Subject to Phase-Out from Tier 1 Capital															
123	**Outstanding trust preferred securities**	CASKC699		CPSKC699												
124	**Trust preferred securities included in Item 49**	CASDQ289		CPSDQ289												

Memoranda

*Please break out and explain below other adjustments to equity capital: CASDQ290

125

**The carryback period is the prior two calendar tax years plus any current taxes paid in the year-to-date period. Please provide disaggregated data for item 109 as follows:

126	Taxes paid during the fiscal year ended two years ago	CASDQ292
127	Taxes paid during the fiscal year ended one year ago	CASDQ293
128	Taxes paid through the as-of date of the current fiscal year	CASDQ294

***Please reconcile the Supplemental Capital Action and HI-A projections (i e., allocate the capital actions among the HI-A buckets): CASDQ295

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

Item		As-of			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	First Lien Mortgages (in Domestic Offices)												
1	Balances	CASRP381		CPSRP381									
2	New originations	CASRP382		CPSRP382									
3	Paydowns	CASRP383		CPSRP383									
4	Asset Purchases	CASRP384		CPSRP384									
5	Asset Sales	CASRP385		CPSRP385									
6	Loan Losses	CASRP386		CPSRP386									
7	Cumulative interim loan losses - Non PCI	CASRP387											
8	Cumulative interim loan losses - PCI	CASRP388											
	First Lien HELOANs (in Domestic Offices)												
9	Balances	CASRP389		CPSRP389									
10	New originations	CASRP390		CPSRP390									
11	Paydowns	CASRP391		CPSRP391									
12	Asset Purchases	CASRP392		CPSRP392									
13	Asset Sales	CASRP393		CPSRP393									
14	Loan Losses	CASRP394		CPSRP394									
15	Cumulative interim loan losses - Non PCI	CASRP395											
16	Cumulative interim loan losses - PCI	CASRP396											
	Closed-End Junior Liens (in Domestic Offices)												
17	Balances	CASRP397		CPSRP397									
18	New originations	CASRP398		CPSRP398									
19	Paydowns	CASRP399		CPSRP399									
20	Asset Purchases	CASRP400		CPSRP400									
21	Asset Sales	CASRP401		CPSRP401									
22	Loan Losses	CASRP402		CPSRP402									
23	Cumulative interim loan losses - Non PCI	CASRP403											
24	Cumulative interim loan losses - PCI	CASRP404											

Projected in $Millions

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

Item		As-of			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
								Projected in $Millions					
	HELOCs (in Domestic Offices)												
25	Balances	CASRP405	-	CPSRP405	-	-	-	-	-	-	-	-	-
26	Balance from vintages < PQ 1	CASRP406		CPSRP406									
27	Balance from vintage PQ 1 - PQ 5			CPSRP407									
28	Balance from vintage PQ 6 - PQ 9			CPSRP408									
29	Paydowns	CASRP409		CPSRP409									
30	Asset Purchases	CASRP410		CPSRP410									
31	Asset Sales	CASRP411		CPSRP411									
32	Loan Losses	CASRP412		CPSRP412									
33	Cumulative interim loan losses - Non PCI	CASRP413											
34	Cumulative interim loan losses - PCI	CASRP414											
	First Lien Mortgages and HELOANs (International)												
35	Balances	CASRP415		CPSRP415									
36	New originations	CASRP416		CPSRP416									
37	Paydowns	CASRP417		CPSRP417									
38	Asset Purchases	CASRP418		CPSRP418									
39	Asset Sales	CASRP419		CPSRP419									
40	Loan Losses	CASRP420		CPSRP420									
41	Cumulative interim loan losses - Non PCI	CASRP421											
42	Cumulative interim loan losses - PCI	CASRP422											
	Closed-End Junior Liens and HELOCs (International)												
43	Balances	CASRP423		CPSRP423									
44	New originations	CASRP424		CPSRP424									
45	Paydowns	CASRP425		CPSRP425									
46	Asset Purchases	CASRP426		CPSRP426									
47	Asset Sales	CASRP427		CPSRP427									
48	Loan Losses	CASRP428		CPSRP428									
49	Cumulative interim loan losses - Non PCI	CASRP429											
50	Cumulative interim loan losses - PCI	CASRP430											

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

Item		As-of			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
								Projected in $Millions					
	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									

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

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

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

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

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

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

Projected in $Millions

FR Y-14A Schedule A.2.b - Retail Repurchase Projections

Table A.1 LOANS SOLD TO FANNIE MAE, BHC/IHC ABLE TO REPORT OUTSTANDING UPB AND DELINQUENCY INFORMATION REQUESTED IN TABLE A.1

$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	Unallocated	Total
								Vintage								
Estimated Lifetime Net Credit Losses *(Excluding Exempt Population)*	CPSVP107															-
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve *(Excluding Exempt Population)*	CPSVP108															-

Table A.2 LOANS SOLD TO FANNIE MAE, BHC/IHC UNABLE TO REPORT OUTSTANDING UPB OR DELINQUENCY INFORMATION REQUESTED IN TABLE A.1

$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	Unallocated	Total
								Vintage								
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve *(Excluding Exempt Population)*	CPSVP112															-

Table A.3 Loss Projections for LOANS SOLD TO FANNIE MAE

$Millions		P1	P2	P3	P4	P5	P6	P7	P8	P9	P10 or Later	Total	
					Projected in $Millions								
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve	CPSRP113											-	All Scenarios

Table B.1 LOANS SOLD TO FREDDIE MAC, BHC/IHC ABLE TO REPORT OUTSTANDING UPB AND DELINQUENCY INFORMATION REQUESTED IN TABLE B.1

$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	Unallocated	Total
								Vintage								
Estimated Lifetime Net Credit Losses *(Excluding Exempt Population)*	CPSVP123															-
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve *(Excluding Exempt Population)*	CPSVP124															-

Table B.2 LOANS SOLD TO FREDDIE MAC, BHC/IHC UNABLE TO REPORT OUTSTANDING UPB OR DELINQUENCY INFORMATION REQUESTED IN TABLE B.1

$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	Unallocated	Total
								Vintage								
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve *(Excluding Exempt Population)*	CPSVP128															-

Table B.3 Loss Projections for LOANS SOLD TO FREDDIE MAC

$Millions		P1	P2	P3	P4	P5	P6	P7	P8	P9	P10 or Later	Total	
					Projected in $Millions								
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve	CPSRP129											-	All Scenarios

FR Y-14A Schedule A.2.b - Retail Repurchase Projections

Table C.1 LOANS INSURED BY THE US GOVERNMENT (e.g. FHA, VA), BHC/IHC ABLE TO REPORT OUTSTANDING UPB AND DELINQUENCY INFORMATION REQUESTED IN TABLE C.1

$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	Unallocated	Total
																Vintage
Estimated Lifetime Net Credit Losses *(Excluding Exempt Population)*	CPSVP140															-
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve *(Excluding Exempt Population)*	CPSVP141															-

Table C.2 LOANS INSURED BY THE US GOVERNMENT (e.g. FHA, VA), BHC/IHC UNABLE TO REPORT OUTSTANDING UPB OR DELINQUENCY INFORMATION REQUESTED IN TABLE C.1

$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	Unallocated	Total
																Vintage
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve *(Excluding Exempt Population)*	CPSVP145															-

Table C.3 Loss Projections for LOANS INSURED BY THE US GOVERNMENT (e.g. FHA, VA)

$Millions		P1	P2	P3	P4	P5	P6	P7	P8	P9	P10 or Later	Total	
						Projected in $Millions							
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve	CPSRP146											-	All Scenarios

Table D.1 LOANS SECURITIZED WITH MONOLINE INSURANCE, BHC/IHC ABLE TO REPORT OUTSTANDING UPB AND DELINQUENCY INFORMATION REQUESTED IN TABLE D.1

$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	Unallocated	Total
																Vintage
Estimated Lifetime Net Credit Losses *(Excluding Exempt Population)*	CPSVP156															-
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve *(Excluding Exempt Population)*	CPSVP157															-

Table D.2 LOANS SECURITIZED WITH MONOLINE INSURANCE, BHC/IHC UNABLE TO REPORT OUTSTANDING UPB OR DELINQUENCY INFORMATION REQUESTED IN TABLE D.1

$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	Unallocated	Total
																Vintage
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve *(Excluding Exempt Population)*	CPSVP161															-

Table D.3 Loss Projections for LOANS SECURITIZED WITH MONOLINE INSURANCE

$Millions		P1	P2	P3	P4	P5	P6	P7	P8	P9	P10 or Later	Total	
						Projected in $Millions							
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve	CPSRP162											-	All Scenarios

FR Y-14A Schedule A.2.b - Retail Repurchase Projections

Table E.1 LOANS SECURITIZED WITHOUT MONOLINE INSURANCE, BHC/IHC ABLE TO REPORT OUTSTANDING UPB AND DELINQUENCY INFORMATION REQUESTED IN TABLE E.1

$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	Unallocated	Total
															Vintage	
Estimated Lifetime Net Credit Losses *(Excluding Exempt Population)*	CPSVP172															-
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve *(Excluding Exempt Population)*	CPSVP173															-

Table E.2 LOANS SECURITIZED WITHOUT MONOLINE INSURANCE, BHC/IHC UNABLE TO REPORT OUTSTANDING UPB OR DELINQUENCY INFORMATION REQUESTED IN TABLE E.1

$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	Unallocated	Total
															Vintage	
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve *(Excluding Exempt Population)*	CPSVP177															-

Table E.3 Loss Projections for LOANS SECURITIZED WITHOUT MONOLINE INSURANCE

$Millions		P1	P2	P3	P4	P5	P6	P7	P8	P9	P10 or Later	Total	
					Projected in $Millions								
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve	CPSRP178											-	All Scenarios

Table F.1 WHOLE LOANS SOLD, BHC/IHC ABLE TO REPORT OUTSTANDING UPB AND DELINQUENCY INFORMATION REQUESTED IN TABLE F.1

$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	Unallocated	Total
															Vintage	
Estimated Lifetime Net Credit Losses *(Excluding Exempt Population)*	CPSVP188															-
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve *(Excluding Exempt Population)*	CPSVP189															-

Table F.2 WHOLE LOANS SOLD, BHC/IHC UNABLE TO REPORT OUTSTANDING UPB OR DELINQUENCY INFORMATION REQUESTED IN TABLE F.1

$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	Unallocated	Total
															Vintage	
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve *(Excluding Exempt Population)*	CPSVP193															-

Table F.3 Loss Projections for WHOLE LOANS SOLD

$Millions		P1	P2	P3	P4	P5	P6	P7	P8	P9	P10 or Later	Total	
					Projected in $Millions								
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve	CPSRP194											-	All Scenarios

Table G.3 TOTAL Loss Projections

$Millions		P1	P2	P3	P4	P5	P6	P7	P8	P9	P10 or Later	Total	
					Projected in $Millions								
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve	CPSRP195	-	-	-	-	-	-	-	-	-	-	-	All Scenarios

	Actual in $Millions
REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES	**P0**
Reserve, prior quarter	-
Provisions during the quarter	-
Net charges during the quarter	-
Reserve, current quarter	-

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

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 should reconcile to the total sum of projected 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

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

	AFS and HTM Securities	Accounting Intent (AFS, HTM)	Actual Amortized Cost (MM/DD/YYYY)	PQ 1			PQ 2			PQ 3		
				Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI
	CCARP084	CCARP092	CASPP087	CPSPN234	CPSPN235	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

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

	AFS and HTM Securities	Accounting Intent (AFS, HTM)	Actual Amortized Cost (MM/DD/YYYY)	PQ 7			PQ 8			PQ 9		
				Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI
	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.d - Projected OCI and Fair Value for AFS Securities

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

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

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

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

* For 'Other' AFS securities, please pr...
rows, please ensure that grand totals

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

	AFS Securities	Beginning Fair Market Value PQ 8	Fair Value Rate of Change PQ8	Projected OCI - PQ 8	Beginning Fair Market Value PQ 9	Fair Value Rate of Change PQ9	Projected OCI - PQ 9	Total Projected OCI in all Quarters	Estimated Total Fair Market Value after OCI Shock applied to all 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 pr⊘
rows, please ensure that grand totals

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

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

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

P/L Results in $Millions

		(A) Firmwide Trading Total		(B) Contributions from Higher-Order Risks		(C) Firmwide CVA Hedges Total
1	Equity	CPSSN963		CPSSN973		CPSSN981
2	FX	CPSSN964		CPSSN974		CPSSN982
3	Rates	CPSSN965		CPSSN975		CPSSN983
4	Commodities	CPSSN966		CPSSN976		CPSSN984
5	Securitized Products	CPSSN967		CPSSN977		CPSSN985
6	Other Credit	CPSSN968		CPSSN978		CPSSN986
7	Private Equity	CPSSN969		CPSSN979		CPSSN987
8	Other Fair Value Assets	CPSSN970		CPSSN980		CPSSN988
9	Cross-Asset Terms	CPSSN971				CPSSD950
10	**Total**	CPSSN972	-			CPSSD951	-

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	

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

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

Note: Please add more rows if needed.

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

Please indicate if deposits are 25% or more of total liabilities
Net Interest Income Designation Field - Populated Automatically

		FR Y9C Codes	Projected in $Millions								
			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 Y-14A Schedule A.7.a - PPNR Projections

		FR Y9C Codes	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									
14I	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									
14O	Retail and Small Business Deposits	CPSNQ195	-	-	-	-	-	-	-	-	-
14P	Non Sufficient Funds / Overdraft Fees - Gross	CPSNQ196									
14Q	Debit Interchange - Gross	CPSNQ197									
14R	Other **(22)**	CPSNQ198									
14S	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 Y-14A Schedule A.7.a - PPNR Projections

		FR Y9C Codes	Projected in $Millions								
			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
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	-	-	-	-	-	-	-	-	-
18I	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 Y-14A Schedule A.7.a - PPNR Projections

		FR Y9C Codes		Projected in $Millions								
				PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	Non Interest 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									
36	Provision for Unfunded Off-Balance Sheet Credit Exposures (to build/decrease item 141 (BHCKB557) in Balance Sheet)		CPSNQ253									
37	Other Non-Interest Expense **(4)**		CPSNQ254									
38	**Total Non-Interest Expense (3)**		CPSNP630	-	-	-	-	-	-	-	-	-
39	**Projected PPNR (5)**	*BHCK4074-BHCK4079-BHCK4093+BHCKC216-Line Item 40*	**CPSNP631**	-	-	-	-	-	-	-	-	-
40	Valuation Adjustment for firm's own debt under fair value option (FVO) **(9) (27)**		CPSNQ255									
41	Goodwill Impairment	*BHCKC216*	CPSNC216									
42	Loss resulting from trading shock exercise (if applicable) **(24) (25)**		CPSNQ256	-	-	-	-	-	-	-	-	-

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

	FR Y9C Codes					Projected in $Millions				
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9

Footnotes to the *PPNR Projections Worksheet*

(1)	Amount should equal item **49** of the PPNR NII Worksheet, if completed.
(2)	Excludes Valuation Adjustment for firm's own debt under fair value option (FVO) in item **40**.
(3)	Excludes Goodwill Impairment included in item **41**.
(4)	Provide a further break out of significant items included in Other Non-Interest Expense such that no more than 5% of Non Interest Expense are reported without further breakout:

CPSNQ947		CPSNQ948									
CPSNQ949		CPSNQ950									
CPSNQ951		CPSNQ952									
CPSNQ953		CPSNQ954									
CPSNQ955		CPSNQ956									
CPSNQ957		CPSNQ958									
CPSNQ959		CPSNQ960									
CPSNQ961		CPSNQ962									
CPSNQ963		CPSNQ964									
CPSNQ965		CPSNQ966									
CPSNQ967		CPSNQ968									

(5)	By definition, PPNR will calculate as Net Interest Income plus Non-Interest Income less Non-Interest Expense, excluding items broken out in items **40-41**.
(6)	Report commissions only in "Commissions" line item **28C**; do not report commissions in any other compensation line items.
(7)	See instructions for guidance on related thresholds. List segments included in this line item.

CPSNQ969 [   ]

(8)	All operational loss items, including operational losses that are contra revenue amounts or cannot be separately identified, should be reported in the operational risk expense. Any legal consultation or retainer fees specifically linked to an operational risk event should be included in the Operational Risk Expense. Include all Provisions to Litigation Reserves / Liability for Claims related to Sold Residential Mortgages and all Litigation Settlements & Penalties in this line item and not any other items.
(9)	List segments from which item was excluded:

CPSNQ970 [   ]

(10)	Include domestic BHC/IHC issued credit and charge cards including those that result from a partnership agreement.
(11)	Applies to line items **1A-1F**; US and Puerto Rico only.
(12)	Provisions to build any non-litigation reserves/accrued liabilities that have been established for losses related to sold or government-insured residential mortgage loans (first or second lien). Do not report such provisions in any other items; report them only in line items **14N** or **30**, as applicable.
(13)	Include routine legal expenses (i.e legal expenses not related to operational losses) here.
(14)	Do not report stock based and cash variable pay compensation here.
(15)	Include both direct and allocated expenses. Report any expenses that are made to expand the company's card member and/or merchant base, facilitate greater segment penetration, enhance the perception of the company's credit card brand, and/or increase the utilization of the existing card member base across the spectrum of marketing and advertising mediums.

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

(16) Revenues from regions outside the US and Puerto Rico.

(17) See Instructions for description of standardized Business Segments/Lines. Unless specified otherwise, all numbers are global.

(18) Gains/(Losses) from the sale of mortgages and home equity originated through all production channels (retail, broker, correspondent, etc.) with the intent to sell. Such gains/losses should include deferred fees and costs that are reported as adjustments to the carrying balance of the sold loan, fair value changes on loan commitments with rate locks that are accounted for as derivatives, fair value changes on mortgage loans held-for-sale designated for fair value treatment, lower-of-cost or market adjustments on mortgage loans held-for-sale not designated for fair value treatment, fair value changes on derivative instruments used to hedge loan commitments and held-of-sale mortgages, and value associated with the initial capitalization of the MSR upon sale of the loan.

(19) Report changes in the MSR value here and not in any other items. Report changes in the MSR hedges here and not in any other items.

(20) Include economic amortization or scheduled and unscheduled payments, net of defaults under both FV and LOCOM accounting methods.

(21) Include MSR changes under both FV and LOCOM accounting methods.

(22) 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 separate line item) and excluding Commissions and Fees. This includes trading profits and other non-interest non-commission income.

(24) BHCs should not report changes in value of the MSR asset or hedges within the trading book.

(25) List segments from which item was excluded:

CPSNQ971

(26) Exclude result of trading shock exercise (where applicable), as it is reported in item **42**.

(27) List FR Y-9C HI Schedule items in which this item is normally reported although excluded from PPNR for this report:

CPSNQ972

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

Please indicate if deposits are 25% or more of total liabilities
Net Interest Income Designation Field - Populated Automatically

			Projected in $Millions								
			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	Average Asset Balances ($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	-	-	-	-	-	-	-	-	-

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

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

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

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

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

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

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

	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9

Footnotes to the *Net Interest Income Worksheet*

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

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

CPSNQ973		CPSNQ974								
CPSNQ975		CPSNQ976								
CPSNQ977		CPSNQ978								
CPSNQ979		CPSNQ980								
CPSNQ981		CPSNQ982								

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

CPSNQ983		CPSNQ984								
CPSNQ985		CPSNQ986								
CPSNQ987		CPSNQ988								
CPSNQ989		CPSNQ990								
CPSNQ991		CPSNQ992								

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

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

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

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

(8) Rates are equal to zero by definition.

(9) All rates are annualized.

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

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

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

	FR Y9C Codes	Units		PQ 1	PQ 2	PQ 3	PQ 4	Projected PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
A. Metrics by Business Segment/Line (9)												
Retail and Small Business Segment												
Domestic **(24)**												
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 **(23) (34)**		$Millions	CPSNQ060									
Mortgages and Home Equity												
4 Average Third-Party Residential Mortgages Serviced **(3)**		$Millions	CPSNQ061									
5 Residential Mortgage Originations Industry Market Size − Volume **(25)**		$Millions	CPSNQ062									
6 Mortgages and Home Equity Sold during the quarter **(26)**	*BHCKF070+BHCKF071+BHDMF674+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 **(31)**		#	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 **(30)**		$Millions	-									
Equity Capital Markets												
18 Deal Volume		$Millions	CPSNQ075									
19 Industry Market Size - Fees		$Millions	CPSNQ076									
20 Industry Market Size - Volume		$Millions	CPSNQ077									
Debt Capital Markets												
21 Deal Volume		$Millions	CPSNQ078									
22 Industry Market Size - Fees		$Millions	CPSNQ079									
23 Industry Market Size - Volume		$Millions	CPSNQ080									
Syndicated Lending												
24 Deal Volume		$Millions	CPSNQ081									
25 Industry Market Size - Fees		$Millions	CPSNQ082									
26 Industry Market Size - Volume		$Millions	CPSNQ083									
Sales and Trading Segment												
27 Number of Employees **(15)**		#	CPSNQ085									
28 Compensation - Total **(8)**		$Millions	CPSNQ087									
29 Stock Based Compensation and Cash Variable Pay **(8)**		$Millions	CPSNQ088									
Equities												
30 Average Asset Balance		$Millions	CPSNQ089									
Fixed Income												
31 Average Asset Balance		$Millions	CPSNQ090									
Commodities												
32 Average Asset Balance		$Millions	CPSNQ091									
Prime Brokerage												
33 Average Client Balances **(13)**		$Millions	CPSNQ092									
34 Transaction Volume		$Millions	CPSNQ093									

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

		FR Y9C Codes	Units		PQ 1	PQ 2	PQ 3	PQ 4	Projected PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	Investment Management Segment												
	Asset Management												
35	AUM - Total **(10)**		$Millions	CPSNQ094	-	-	-	-	-	-	-	-	-
35A	AUM - Equities		$Millions	CPSNQ095									
35B	AUM - Fixed Income		$Millions	CPSNQ096									
35C	AUM - Other		$Millions	CPSNQ097									
36	Net Inflows/Outflows		$Millions	CPSNQ098									
	Wealth Management/Private Banking												
37	Fee Earning Client Assets - Total **(10)**		$Millions	CPSNQ099	-	-	-	-	-	-	-	-	-
37A	Fee Earning Client Assets - Equities		$Millions	CPSNQ100									
37B	Fee Earning Client Assets - Fixed Income		$Millions	CPSNQ101									
37C	Fee Earning Client Assets - Other		$Millions	CPSNQ102									
38	Net Inflows/Outflows		$Millions	CPSNQ103									
39	Number of Financial Advisors **(11)**		#	CPSNQ104									
	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									
42	Revenues - International		$Millions	CPSNQ107	-	-	-	-	-	-	-	-	-
42A	Revenues - APAC **(2) (16)**		$Millions	CPSNQ108									
42B	Revenues - EMEA **(2) (17)**		$Millions	CPSNQ109									
42C	Revenues - LatAm **(2) (18)**		$Millions	CPSNQ110									
42D	Revenues - Canada **(2)**		$Millions	CPSNQ111									
43	Revenues - Domestic		$Millions	CPSNQ112	-	-	-	-	-	-	-	-	-
44	Severance Costs **(14)**		$Millions	CPSNQ113									
45	Collateral Underlying Operating Leases for Which the Bank is the Lessor **(22)**		$Millions	CPSNQ114	-	-	-	-	-	-	-	-	-
45A	Auto		$Millions	CPSNQ115	-	-	-	-	-	-	-	-	-
45B	Other		$Millions	CPSNQ116	-	-	-	-	-	-	-	-	-
46	OREO Balance	*BHCK2150*	$Millions	CPSN2150	-	-	-	-	-	-	-	-	-
46A	Commercial		$Millions	CPSNQ117	-	-	-	-	-	-	-	-	-
46B	Residential		$Millions	CPSNQ118	-	-	-	-	-	-	-	-	-
46C	Farmland		$Millions	CPSNQ119	-	-	-	-	-	-	-	-	-
47	Non-Recurring PPNR Items **(32)**		$Millions	CPSNQ120									
48	Trading Revenue	*BHCKA220*	$Millions	CPSNA220									
49	Net Gains/(Losses) on Sales of Other Real Estate Owned **(19)**	*BHCK8561*	$Millions	CPSN8561									

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

		FR Y9C Codes	Units	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	C. Firm Wide Metrics: Net Interest Income Worksheet (Required only for BHCs that were required to complete the Net Interest Income Worksheet)											
50	Carrying Value of Purchased Credit Impaired (PCI) Loans	*BHCKC780*	$Millions	CPSNC780								
51	Net Accretion of discount on PCI Loans included in interest Revenues		$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) **(33)**		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								
77	Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS Issued by Consolidated Special Purpose Entities		months	CPSNQ147								
78	All Other Interest Bearing Liabitilies		months	CPSNQ148								

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

	FR Y9C Codes	Units		PQ 1	PQ 2	PQ 3	PQ 4	Projected PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
				For upward rate movements	For downward rate movements	Assumed Floor						
	Average Domestic Deposit Repricing Beta in a 'Normal Environment' **(5)**			CPSNQ149	CPSNQ933	CPSNQ939						
79	Money Market Accounts	basis points										
				CPSNQ150	CPSNQ934	CPSNQ940						
80	Savings	basis points										
				CPSNQ151	CPSNQ935	CPSNQ941						
81	NOW, ATS, and other Transaction Accounts	basis points										
				CPSNQ152	CPSNQ936	CPSNQ942						
82	Time Deposits	basis points										
				CPSNQ153	CPSNQ937	CPSNQ943						
	Average Foreign Deposit Repricing Beta in a 'Normal Environment' **(5)**											
83	Foreign Deposits	basis points										
				CPSNQ154	CPSNQ938	CPSNQ944						
84	Foreign Deposits-Time	basis points										
85	New Domestic Business Pricing for Time Deposits **(27)**			-								
85A	Curve (if multiple terms assumed) **(28)**		CPSNQ156									
85B	Index rate (if single term assumed) **(29)**		CPSNQ157									
85C	Spread relative to the Index Rate **(29)**	basis points	CPSNQ158									

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

		FR Y9C Codes	Units		PQ 1	PQ 2	PQ 3	PQ 4	Projected PQ 5	PQ 6	PQ 7	PQ 8	PQ 9

Footnotes to the *PPNR Metrics Worksheet*

(1) Provide metrics data for all quarters, but only if International Retail and Small Business Segment revenues exceeded 5% of Total Retail and Small Business Segment and Total Retail and Small Business revenue exceeded 5% of total revenues in any of the last four actual quarters requested in the PPNR schedule.

(2) Provide regional breakouts for all quarters but only if international revenue exceeded 5% of the total revenue in any of the last four actual quarters requested in the PPNR schedule.

(3) Average oustanding principal balance fo residential mortgage loans the BHC/IHC services for others.

(4) The Weighted Average Life should reflect the current position, the impact of new business activity, as well as the impact of behavioral assumptions such as prepayments or defaults, based on the expected remaining lives, inclusive of behavioral assumptions. It should reflect the weighted average of time to principal actual repayment (as modeled) for all positions in that portfolio, rounded to the nearest monthly term. For revolving products, the WAL should reflect the underlying repayment behavior assumptions assumed by the institution, which would include contractual repayments, any assumed excess payments or prepayments, and defaults. The WAL for the FR Y-14Q disclosures should reflect the spot balance sheet position for each time period. For the FR Y-14A, given that it covers forecasted time periods, the WAL should be forward-looking which incorporates the changes to the projected WAL, including new business activity.

(5) A rate movement in an environment where the repricing assumption assumed by each of the major deposit products is not restricted by a cap, floor, or zero. Beta should be reported as a balance-weighted average of the betas of the line items that contribute to the roll up point requested, with an as-of date equal to the reporting date.

(6) Reference PPNR Net Interest Income worksheet for product definitions.

(7) 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 stated otherwise. See Instructions for defintions of standardized Business Segments/Lines. Unless specified otherwise, all numbers are global. Only line items with "Industry Market Size" in the name are industry/market-wide items; all other items are BHC/IHC-specific.

(10) Assets under Management

(11) Provide a relevant headcount number (e.g. financial advisors, portfolio managers) to facilitate the assessment of revenue productivity in the Wealth Management/Private Banking 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 [ ]

(20) List Business Segments reported on PPNR Projections Worksheet that include this item if any:

CPSNQ995 [ ]

(21) List Business Segments reported on PPNR Projections Worksheet that include this item if any:

CPSNQ996 [ ]

(22) Refers to the balance sheet carrying amount of any equipment or other asset rented to others under operating leases, net of accumulated depreciation. The total in line item **49** 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.

(23) Credit cards (including charge cards). List which line item(s) on PPNR Submission worksheet contain(s) the Cards Rewards/Partner Sharing contra-revenues and/or expenses.

CPSNQ997 [ ]

(24) Applies to line items **1-9**; US and Puerto Rico only.

(25) Total domestic mortgages originated during the quarter.

(26) FR Y-9C name is "Residential Mortgages Sold During the Quarter"; this metric need not be limited to Mortgages and Home Equity business line.

(27) New business pricing for time deposits refers to the anticipated average rate on newly issued domestic time deposits, including renewals. Given that time deposits have a stated maturity, all time deposits issued for that time period are considered new business.

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

		FR Y9C Codes	Units	PQ 1	PQ 2	PQ 3	PQ 4	Projected PQ 5	PQ 6	PQ 7	PQ 8	PQ 9

(28) The term "curve" refers to the reference rate used to price time deposits. Given that the pricing of time deposits is dependent on the term, the institution should provide the overall curve used to price time deposits. If the institution only assumes a single maturity term for new issuances, complete line 88B and 88C only, otherwise complete line 88A only.

(29) If the institution only assumes a single maturity term for new issuance, then the institution should provide the relative index and spread used to estimate new business pricing in lieu of the curve.

(30) A backlog should be based on probability weighted fees. The data should be consistent with historical internal reporting, not by market measurement. The last quarter should be the BHC s/IHC's latest backlog estimate.

(31) Provide description of the accounts included in this line item (e.g. Negotiable Order of Withdrawal, Interest Bearing Checking, Non Interest Bearing Demand Deposit Account, Money Market Savings, etc.)

CPSNQ998 [   ]

(32) 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)

Code		Units	Proj Code	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
CPSNQ999		$ Milllion	CPSNR001									
CPSNR002		$ Milllion	CPSNR003									
CPSNR004		$ Milllion	CPSNR005									
CPSNR006		$ Milllion	CPSNR007									
CPSNR008		$ Milllion	CPSNR009									
CPSNR010		$ Milllion	CPSNR011									
CPSNR012		$ Milllion	CPSNR013									

(b) Non Interest Expenses

Code		Units	Proj Code	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
CPSNR014		$ Milllion	CPSNR015									
CPSNR016		$ Milllion	CPSNR017									
CPSNR018		$ Milllion	CPSNR019									
CPSNR020		$ Milllion	CPSNR021									
CPSNR022		$ Milllion	CPSNR023									
CPSNR024		$ Milllion	CPSNR025									
CPSNR026		$ Milllion	CPSNR027									

(33) For WAL, exclude from the reported number Loans Held For Sale

(34) Note if this item includes any contra-revenues other than Rewards/Partner Sharing (e.g. Marketing Expense Amortization)

CPSNR028 [   ]