### 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.

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:

Actual in \$Millions

Projected in \$Millions

Item			as of date		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
1	LOSSES ASSOCIATED WITH LOANS HELD FOR INVESTMENT AT AMORTIZED COST	CASIP521	-	CPSIP521	_		_	_	_		_	_	_
2	Real Estate Loans (in Domestic Offices) First Lien Mortgages	CASIP521 CASIP522	-	CPSIP521 CPSIP522	-		-	-	-		-	-	-
3		CASIP322 CASIP386	-	CPSIP322 CPSIP386	-		-	-	-		-	-	-
3 4	First Lien Mortgages First Lien HELOAN	CASIP366 CASIP394		CPSIP386 CPSIP394	-		-	-	-		-	-	-
5	Second / Junior Lien Mortgages	CASIP594 CASIP523	-	CPSIP523	-		-	-			-	-	-
6	Closed-End Junior Liens	CASIP323 CASIP402	-	CPSIP523 CPSIP402	-		-	-	-		-	-	-
7	HELOCs	CASIP402 CASIP412		CPSIP402 CPSIP412	-			-				-	-
8	CRE Loans	CASIP412 CASIP524	-	CPSIP524	-			-					
9	Construction	CASIP524 CASIP525	-	CPSIP525	-	-	-	-	-	-	-	-	
10	Multifamily	CASIP525 CASIP526		CPSIP526									
11	Nonfarm, Non-residential	CASIP520		CPSIP527	_		_				_	_	_
12	Owner-Occupied	CASIP527	-	CPSIP528	-	-	-	-	-	-	-	-	-
	Non-Owner-Occupied	CASIP528		CPSIP529									
14	Loans Secured by Farmland	CASIP539		CPSIP530									
15	Real Estate Loans (Not in Domestic Offices)	CASIP531	-	CPSIP531			_	_			_	_	_
16	First Lien Mortgages	CASIP420		CPSIP420									
17	Second / Junior Lien Mortgages	CASIP428		CPSIP428	_				_		_		_
18	CRE Loans	CASIP532	-	CPSIP532	-				-		_		_
19	Construction	CASIP533		CPSIP533									
20	Multifamily	CASIP534		CPSIP534									
21	Nonfarm, Non-residential	CASIP535	-	CPSIP535	_	_	_	_	_	_	_	_	_
22	Owner-Occupied	CASIP536		CPSIP536									
23	Non-Owner-Occupied	CASIP537		CPSIP537									
24	Loans Secured by Farmland	CASIP538		CPSIP538									
	C&I Loans	CASIP539	-	CPSIP539	_	_	_	_	_	_	_	_	_
26	C&I Graded	CASIP540		CPSIP540									
27	Small Business (Scored/Delinquency Managed)	CASIP541		CPSIP541	-	-	-	-	-	-	-	-	_
28	Business and Corporate Card	CASIP542		CPSIP542	-		-	-	_		-	-	-
29	Credit Cards	CASIP543		CPSIP543	-		-		_		_	-	_
30	Other Consumer	CASIP544	-	CPSIP544	-			-	_		_		_
31	Auto Loans	CASIP545		CPSIP545	-	-	-	-	-		-	-	-
32	Student Loans	CASIP496		CPSIP496	-	-	-	-	-	-	-	-	-
33	Other loans backed by securities (non-purpose lending)	CASIP546		CPSIP546									
34	Other	CASIP547		CPSIP547	-	-	-	-	-	-	-	-	-
35	Other Loans	CASIP548	-	CPSIP548	-	-	-	-	-	-	-	-	-
36	Loans to Foreign Governments	CASIP549		CPSIP549									
37	Agricultural Loans	CASIP550		CPSIP550									
38	Loans for purchasing or carrying securities (secured or unsecured)	CASIP551		CPSIP551									
39	Loans to Depositories and Other Financial Institutions	CASIP552		CPSIP552									
40	All Other Loans and Leases	CASIP553	-	CPSIP553	-	-	-	-	-	-	-	-	-
41	All Other Loans (exclude consumer loans)	CASIP554		CPSIP554									
42	All Other Leases	CASIP555		CPSIP555									
43	Total Loans and Leases	CASIP556		CPSIP556	-	-	-	-	-	-	-	-	-
-													

#### Sums in \$Millions

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

Actual in \$Millions

Projected in \$Millions

Item			as of date		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ8	PQ 9
	LOSSES ASSOCIATED WITH HELD FOR SALE LOANS AND LOANS ACCOUNTED FOR	UNDER THE FAI	R 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									
37	Total Loans field for Sale and Loans Accounted for under the Fair Value Option		-		-	-	-	-	-	-	-	-	-
	TRADING ACCOUNT												
	Trading MTM Losses			CPSIP571									
59	Trading-Issuer Default Losses			CPSIP572									
60	Counterparty Credit MTM Losses (CVA losses)			CPSIP573									
61	Counterparty Default losses			CPSIP574									
62	Total Trading and Counterparty			CPSIP576	-	-	-	-	-	-	-	-	-
	OTHER LOSSES	0.0000		00010010									
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									_
07	Total Losses	CASIPSOU		CPSIPS60	-	-	-	-	-	-	-	-	-
	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	_	_	_	_	_	_	_	_	_
	First Lien Mortgages	CASIP584		CPSIP584									
72	Closed-End Junior Liens	CASIP585		CPSIP585									
	HELOCs	CASIP586		CPSIP586									
	CRE Loans	CASIP587		CPSIP587	-	-	-	-	-	-	-	-	-
75	Construction	CASIP588		CPSIP588									
	Multifamily	CASIP589		CPSIP589									
	Nonfarm, Non-residential	CASIP590		CPSIP590									
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#### Sums in \$Millions

Item		PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
	LOSSES ASSOCIATED WITH HELD FOR SALE LOANS AND LOANS ACCOUNTED FOR I			
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

Actual in \$Millions

Projected in \$Millions

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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
78	Loans Secured by Farmland	CASIP591	CPSIP59:									
79	Real Estate Loans (Not in Domestic Offices)	CASIP592	CPSIP592	-	-	-	-	-	-	-	-	-
80	Residential Mortgages	CASIP593	CPSIP593									
81	CRE Loans	CASIP594	CPSIP594									
82	Farmland	CASIP595	CPSIP59									
83	C&I Loans	CASIP596	CPSIP596	-	-	-	-	-	-	-	-	-
84	C&I Graded	CASIP597	CPSIP59	·								
85	Small Business (Scored/Delinquency Managed)	CASIP598	CPSIP598	:								
86	Corporate and Business Cards	CASIP599	CPSIP599	1								
87	Credit Cards	CASIP600	CPSIP600	)								
88	Other Consumer	CASIP601	CPSIP60:									
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	CPSIP60	-	-	-	-	-	-	-	-	-
94	First Lien Mortgages	CASIP606	CPSIP60									
95	Closed-End Junior Liens	CASIP607	CPSIP60	'								
96	HELOCs	CASIP608	CPSIP608									
97	CRE Loans	CASIP609	CPSIP609	-	-	-	-	-	-	-	-	-
98	Construction	CASIP610	CPSIP610	)								
99	Multifamily	CASIP611	CPSIP61:									
100	Nonfarm, Non-residential	CASIP612	CPSIP612									
	Loans Secured by Farmland	CASIP613	CPSIP613									
102	Real Estate Loans (Not in Domestic Offices)	CASIP614	CPSIP614	-	-	-	-	-	-	-	-	-
103	Residential Mortgages	CASIP615	CPSIP61									
104	CRE Loans	CASIP616	CPSIP61									
105	Farmland	CASIP617	CPSIP61	'								
106	C&I Loans	CASIP618	CPSIP61	-	-	-	-	-	-	-	-	-
107	C&I Graded	CASIP619	CPSIP619	1								
108	Small Business (Scored/Delinquency Managed)	CASIP620	CPSIP620	1								
109	Corporate and Business Cards	CASIP621	CPSIP62:	_								
110	Credit Cards	CASIP622	CPSIP622									
111	Other Consumer	CASIP623	CPSIP62									
112	All Other Loans and Leases	CASIP624	CPSIP624									
113	Unallocated	CASIP625	CPSIP62									
114	Net charge-offs during the quarter	CASIP626	CPSIP62		-	-	-	-	-	-	-	-
115	Other ALLL Changes	CASIP627	CPSIP62	'								
116	ALLL, current quarter	CASI3123	CPSI312	-	-	-	-	-	-	-	-	-
	PRE-PROVISION NET REVENUE											
117	Net interest income	CASI4074	CPSI4074			_	_	_	_	_	_	_
118	Noninterest income	CASI4074	CPSI4079				_				-	
	Noninterest income Noninterest expense	CASIP630	CPSIP630		-		_				-	_
	Pre-Provision Net Revenue	CASIP630	CPSIP63:								_	
120	FIE-FIOVISION NEC REVENUE	CASIFUSI	CP3IP03.	_		_	_	_		_	_	

119 Noninterest expense120 Pre-Provision Net Revenue

Sums in \$Millions PQ 6 - PQ 9 Item PQ 2 - PQ 5 9-Quarter 78 Loans Secured by Farmland 79 Real Estate Loans (Not in Domestic Offices) Residential Mortgages 81 CRE Loans 82 Farmland 83 C&I Loans 84 C&I Graded Small Business (Scored/Delinquency Managed) 86 Corporate and Business Cards 87 Credit Cards Other Consumer All Other Loans and Leases 90 Unallocated 91 Provisions during the quarter 92 Real Estate Loans (in Domestic Offices) --Residential Mortgages 94 First Lien Mortgages Closed-End Junior Liens -96 HELOCs 97 CRE Loans 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 117 Net interest income 118 Noninterest income

Actual in \$Millions

Projected in \$Millions

Item			as of date		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	CONDENSED INCOME STATEMENT												
121	Pre-Provision Net Revenue	CASIP632	С	CPSIP632	-	-	-	-	-	-	-	-	-
122	Provisions during the quarter	CASI4230	C	CPSI4230	-	-	-	-	-	-	-	-	-
123	Total Trading and Counterparty Losses	CASIP633	C	CPSIP633	-	-	-	-	-	-	-	-	-
124	Total Other Losses	CASIP634	С	CPSIP634	-	-	-	-	-	-	-	-	-
125	Other I/S items - describe in supporting documentation	CASIP635	С	CPSIP635									
126	Realized Gains (Losses) on available-for-sale securities, including OTTI	CASI3196	C	CPSI3196									
127	Realized Gains (Losses) on held-to-maturity securities, including OTTI	CASI3521	C	CPSI3521									
128	Income (loss) before taxes and extraordinary items	CASI4310	C	CPSI4310	-	-	-	-	-	-	-	-	-
129	Applicable income taxes (foreign and domestic)	CASI4302	C	CPSI4302									
130	Income (loss) before extraordinary items and other adjustments	CASI4300	C	CPSI4300	-	-	-	-	-	-	-	-	-
131	Extraordinary items and other adjustments, net of income taxes	CASI4320	C	CPSI4320									
132	Net income (loss) attributable to BHC and minority interests	CASIG104	С	CPSIG104	-	-	-	-	-	-	-	-	-
133	Net income (loss) attributable to minority interests	CASIG103	С	CPSIG103									
134	Net income (loss) attributable to BHC	CASI4340	C	CPSI4340	-	-	-	-	-	-	-	-	-
135	Effective Tax Rate (%)	CASIP636	С	CPSIP636	-na-								
	REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES												
136	Reserve, prior quarter	CASIP637	С	CPSIP637	-	-	-	-	-	-	-	-	-
137	Provisions during the quarter	CASIP638	С	CPSIP638	-	-	-	-	-	-	-	-	-
138	Net charges during the quarter	CASIP195	С	CPSIP195	-	-	-	-	-	-	-	-	-
139	Reserve, current quarter	CASIP639	С	CPSIP639	-	-	-	-	-	-	-	-	-

#### Sums in \$Millions

Item		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			

						Proje	cted in \$Millio	ons			
Iten			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
				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									

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

					Proje	ected in \$Millio	ons			
Item		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
LOANS HELD FOR INVESTMENT AT AMORTIZED COST										
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	-	-	-	-	-	-	-	-	-

						Proje	ected in \$Milli	ons			
Iten	1		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	-	-	-	-	-	-	-	-	-
95	Loans Held for Sale and Loans Accounted for under the Fair Value Option Real Estate Loans (in Domestic Offices)										
		CDSRD712		_		_	_	_	_	_	_
	•	CPSBP712	-	-	-	-	-	-	-	-	
96	First Lien Mortgages	CPSBP713	-	-	-	-	-	-	-	-	-
96 97	First Lien Mortgages Second / Junior Lien Mortgages	CPSBP713 CPSBP714	-	-	-	-	-	-	-	-	-
96 97 98	First Lien Mortgages Second / Junior Lien Mortgages CRE Loans	CPSBP713 CPSBP714 CPSBP715		- - -	- - -	- - -	- - -	-	-		- - -
96 97 98 99	First Lien Mortgages Second / Junior Lien Mortgages CRE Loans Loans Secured by Farmland	CPSBP713 CPSBP714 CPSBP715 CPSBP716	- - -	- - -		- - -	- - -	- - -	- - -	-	- -
96 97 98 99	First Lien Mortgages Second / Junior Lien Mortgages CRE Loans Loans Secured by Farmland Real Estate Loans (Not in Domestic Offices)	CPSBP713 CPSBP714 CPSBP715 CPSBP716 CPSBP717	- - - -	- - - -	- - - -	- - - -	- - - -	- - - -	-	- - - -	- - - -
96 97 98 99 100 101	First Lien Mortgages Second / Junior Lien Mortgages CRE Loans Loans Secured by Farmland Real Estate Loans (Not in Domestic Offices) Residential Mortgages	CPSBP713 CPSBP714 CPSBP715 CPSBP716 CPSBP717 CPSBP718	- - - - -	- - - - -	- - - - -	- - - - -		- - - - -			- - - - -
96 97 98 99 100 101	First Lien Mortgages Second / Junior Lien Mortgages CRE Loans Loans Secured by Farmland Real Estate Loans (Not in Domestic Offices) Residential Mortgages CRE Loans	CPSBP713 CPSBP714 CPSBP715 CPSBP716 CPSBP717 CPSBP718 CPSBP719	- - - -	- - - -	- - - -	- - - -	- - - -	- - - -	- - - -	- - - -	- - - - -
96 97 98 99 100 101 102	First Lien Mortgages Second / Junior Lien Mortgages CRE Loans Loans Secured by Farmland Real Estate Loans (Not in Domestic Offices) Residential Mortgages CRE Loans Loans Secured by Farmland	CPSBP713 CPSBP714 CPSBP715 CPSBP716 CPSBP717 CPSBP718 CPSBP719 CPSBP720	-	-	-	- - - - - -		- - - - -		-	- - - - -
96 97 98 99 100 101 102 103 104	First Lien Mortgages Second / Junior Lien Mortgages CRE Loans Loans Secured by Farmland Real Estate Loans (Not in Domestic Offices) Residential Mortgages CRE Loans Loans Secured by Farmland C&I Loans	CPSBP713 CPSBP714 CPSBP715 CPSBP716 CPSBP717 CPSBP718 CPSBP719 CPSBP720 CPSBP721	-	-		- - - - - -		- - - - -		-	-
96 97 98 99 100 101 102 103 104 105	First Lien Mortgages Second / Junior Lien Mortgages CRE Loans Loans Secured by Farmland Real Estate Loans (Not in Domestic Offices) Residential Mortgages CRE Loans Loans Secured by Farmland C&I Loans Credit Cards	CPSBP713 CPSBP714 CPSBP715 CPSBP716 CPSBP717 CPSBP718 CPSBP719 CPSBP720 CPSBP721 CPSBP722			- - - - - - -	- - - - - - - -		- - - - - -			- - - - - - - -
96 97 98 99 100 101 102 103 104 105 106	First Lien Mortgages Second / Junior Lien Mortgages CRE Loans Loans Secured by Farmland Real Estate Loans (Not in Domestic Offices) Residential Mortgages CRE Loans Loans Secured by Farmland C&I Loans Credit Cards Other Consumer	CPSBP713 CPSBP714 CPSBP715 CPSBP716 CPSBP717 CPSBP718 CPSBP719 CPSBP720 CPSBP721 CPSBP722 CPSBP723						- - - - - - - - -			-
96 97 98 99 100 101 102 103 104 105	First Lien Mortgages Second / Junior Lien Mortgages CRE Loans Loans Secured by Farmland Real Estate Loans (Not in Domestic Offices) Residential Mortgages CRE Loans Loans Secured by Farmland C&I Loans Credit Cards Other Consumer Other Loans and Leases Total Loans Held for Sale and Loans Accounted for under the	CPSBP713 CPSBP714 CPSBP715 CPSBP716 CPSBP717 CPSBP718 CPSBP719 CPSBP720 CPSBP721 CPSBP722						- - - - - - - - - -			-

					Proje	ected in \$Milli	ons			
em		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
09 Unearned Income on Loans	CPSB2123									
10 Allowance for Loan and Lease Losses	CPSB3123	-	-	-	-	-	-	-	-	
Loans and Leases (Held for Investment and Held for Sale),										
11 Net of Unearned Income and Allowance for Loan and Lease										
Losses	CPSBP726	-	-	-	-	-	-	-	-	
TRADING										
12 Trading Assets	CPSB3545									
Truding Added	CI 353343									
<u>INTANGIBLES</u>										
13 Goodwill	CPSB3163									
14 Mortgage Servicing Rights	CPSB3164									
Purchased Credit Card Relationships and Nonmortgage										
Servicing Rights	CPSBB026									
16 All Other Identifiable Intangible Assets	CPSB5507									
17 Total Intangible Assets	CPSBP727	-	-	-	-	-	-	-	-	
			·							
<u>OTHER</u>										
18 Cash and cash equivalent	CPSBP728									
19 Federal funds sold	CPSBB987									
20 Securities purchased under agreements to resell	CPSBB989									
21 Premises and Fixed Assets	CPSB2145									
22 OREO	CPSB2150	-	-	-	-	-	-	-	-	
23 Commercial	CPSBP729									
24 Residential	CPSBP730									
25 Farmland	CPSBP731									
Collateral Underlying Operating Leases for Which the Bank is										
the Lessor (1)	CPSBP732	_	-	-	_	-	-	-	-	
27 Autos	CPSBP733									
28 Other	CPSBP734									
29 Other Assets	CPSBP735									
30 Total Other	CPSBP736	-	-	-	-	-	-	-	-	
.31 TOTAL ASSETS	CPSB2170		_	_	_	_	_	_		

					Proje	ected in \$Milli	ons			
tem		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
			Liabilities							
132 Deposits in domestic offices	CPSBP737									
Deposits in foreign offices, Edge and Agreement subsidiaries,										
and IBFs	CPSBP738									
Deposits	CPSBP739	-	-	-	-	-	-	-	-	
Federal funds purchased and securities sold under	60600740									
agreements to repurchase	CPSBP740 CPSB3548									
136 Trading Liabilities 137 Other Borrowed Money	CPSB3548 CPSB3190									
138 Subordinated Notes and Debentures	CPSB4062									
Subordinated Notes Payable to Unconsolidated Trusts	CF3B4002									
139 Issuing TruPS and TruPS Issued by Consolidated Special										
Purpose Entities	CPSBC699									
140 Other Liabilities	CPSB2750									
	0.011.00									
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	-	-	-	-	-	-	-	-	
Noncontrolling (Minority) Interests in Consolidated										
Subsidiaries	CPSB3000									
151 Total Equity Capital	CPSBG105	_	_	_	_		_	-	-	
10 to the Equity Capital	C. 300103									
			Other							
		1	1							
Unused Commercial Lending Commitments and Letters of										
Credit	CPSBP741									

#### Footnotes to the Balance Sheet Worksheet

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.

		Actual in										
		\$Millions		DO 4	20.2	20.2	-	cted in \$Mi		20.7	DO 0	20.0
		as of date		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
Standardized Approach (Revised regulatory capital rule, July 2013)												
Balance Sheet Asset Categories												
1 Cash and balances due from depository institutions	CASS0010		CPSS0010									
2a Securities (excluding securitizations): Held-to-maturity	CASS1754		CPSS1754									
2b Securities (excluding securitizations): Available-for-sale	CASS1773		CPSS1773									
3 Federal funds sold	CASSB987		CPSSB987									
Loans and leases on held for sale												
4a Residential Mortgage exposures	CASSS413		CPSSS413									
4b High Volatility Commercial Real Estate (HVCRE) exposures	CASSS419		CPSSS419									
4c Exposures past due 90 days or more or on nonaccrual	CASSS423		CPSSS423									
4d All other exposures	CASSS431		CPSSS431									
Loans and leases, net of unearned income												
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									
Su 7iii Other exposures	C/1000457		CI 333437		I				1	1	1	1
6 Trading assets (excluding securitizations that receive standardized charges)	CASS3545		CPSS3545									
7a All Other assets	CASSB639		CPSSB639									
7b Separate account bank-owned life insurance	CASSR644		CPSSR644									
7c Default fund contributions to central counterparties	CASSR645		CPSSR645									
On-balance sheet securitization exposures												
8a Held-to-maturity securities	CASSS475		CPSSS475									
8b Available-for-sale securities	CASSS480		CPSSS480									
8c Trading assets that receive standardized charges	CASSS485		CPSSS485									
8d All other on-balance sheet securitization exposures	CASSS490		CPSSS490									
9 Off-balance sheet securitization exposures	CASSS495		CPSSS495									
10 RWA for Balance Sheet Asset Categories (sum of items 1 though 8d)	CASSS625	-	CPSSS625		_				_			
10 NWA for balance sheet Asset Categories (sum of items 1 though ou)	CA333023		CF333023		<u> </u>	_	_					
Derivatives and Off-Balance-Sheet Asset Categories (Excluding Securitization Exposures)												
11 Financial standby letters of credit	CASSB546		CPSSB546									
12 Performance standby letters of credit and transaction related contingent items	CASS6570		CPSS6570									
13 Commercial and similar letters of credit with an original maturity of one year or less	CASS3411		CPSS3411									
14 Retained recourse on small business obligations sold with recourse	CASSA250		CPSSA250									
15 Repo-style transactions	CASSS515		CPSSS515									
16 All other off-balance sheet liabilities	CASSB681		CPSSB681									
10 All other on balance sheet habilities	CA33B081		CI 33B001									
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, excluding ABCP conduits	CASSG591		CPSSG591									
17c Unused commitments: Original maturity of one year of less to ABCF conduits  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									

						1					1		
	NA for Assets, Derivatives and Off-Balance-Sheet Asset Categories (sum of items 9												
22 <b>t</b> h	rough 21)	CASSS628	-	CPSSS628	-	-	-	-	-	-	-	-	-
_			1			1					ı		
	NA for purposes of calculating the allowance for loan and lease losses 1.25 percent												
23 tr	reshold	CASSS580		CPSSS580									
	Pt-I.												
Market		CACCNICAA		CDCCNIGAA		I	1	I			I		
	alue-at-risk (VaR) with Multiplier	CASSN811 CASSN812		CPSSN811 CPSSN812									
25 <b>3</b> 1	ressed VaR with Multiplier	CASSIN812		CP35N812									
c.	pecific risk add-on												
اد 26	Debt positions	CASSS305		CPSSS305				I					
27	Equity positions	CASSS305		CPSSS306									
21	Equity positions	CA333300		CF333300									
	Capital requirements for securitization positions using the Simplified Supervisory												
28	Formula Approach (SSFA) or applying a specific risk-weighting factor of 1250% percent	CASSS307		CPSSS307									
20	romidia Approach (35) A) or applying a specific risk-weighting factor of 1250% percent	CA333307		CF333307									
20	Chandradiand assessment from all free date and the artificial and the	64555344		CDCCC244									
29	Standardized measure of specific risk add-ons (sum of items 26, 27, and 28)	CASSS311	-	CPSSS311	-	-	-	-	-	-	-	-	-
	20 to and small miles to an institution that does not collected a man 1.1.												
	em 30 is not applicable to an institution that does not calculate a modeled measure of	01001010	ı	000011040			1						
30 In	cremental risk capital requirement	CASSN813		CPSSN813									
	24 th	dala are al ale are ale a			27								
	ems 31 through 36 are not applicable to an institution that does not have a comprehensive r	isk moaei; such d	an institution	i snoula go to it	em 37.								
	omprehensive risk capital requirement	CACCCOAC	1	CDCCC24.C		I	1				I		
	odeled comprehensive risk measure	CASSS316		CPSSS316									
	andardized specific risk add-ons for <i>net long</i> correlation trading positions	CASSS325		CPSSS325									
	andardized specific risk add-on for <i>net short</i> correlation trading positions	CASSS333		CPSSS333									
34 St	andardized measure of specific risk add-ons (greater of item 32 or 33)	CASSS335	-	CPSSS335	-	-	-	-	-	-	-	-	-
	rcharge for modeled correlation trading positions (item 34 multiplied by 0.08)	CASSS336	-	CPSSS336	-	-	-	-	-	-	-	-	-
36 C	omprehensive risk measure requirement	CASSN814		CPSSN814									
_													
	e minimis positions and other adjustments		1			1	1				1		
	apital requirement for all <i>de minimis</i> exposures	CASSB825		CPSSN825									
	dditional capital requirement	CASSS344		CPSSS344									
39 Sı	um of items 37 and 38	CASSS345	-	CPSSS345	-	-	-	-	-	-	-	-	-
	arket risk-weighted assets												
	andardized market risk-weighted assets: Sum of items 24, 25, 29, 30 (if applicable), 36 (as												
40 a <sub>l</sub>	propriate), and 39	CASSS581	-	CPSSS581	-	-	-	-	-	-	-	-	-
	alaiabkad aasaka bafana daduukiana fan ausasa allauranaa af laan and laasa laasaa and												
	sk-weighted assets before deductions for excess allowance of loan and lease losses and	CASSB704		CPSSB704									
41 ai	located risk transfer risk reserve (sum of items 22 and 40)	CA55B704	-	CP55B704	-	-	-	-	-	-	-	-	-
42.11	CC. F	CACCADDO	1	CDCC 4 222		I	1				I		
42 LI	SS: Excess allowance for loan and lease losses	CASSA222		CPSSA222									
42	CC. Allows had have after the assessment	64663433	l	CDCC2422		I		1			I		
43 LI	SS: Allocated transfer risk reserve	CASS3128	<u> </u>	CPSS3128		l							
	And while we had a constant through a will we have a grant and any	CACCAGGG		CDCC 4 222									
44 To	otal 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

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

#### 46 through 47g)

47a Interest rate

47b Foreign exchange rate and gold

47c Credit (investment grade reference asset)

47d Credit (non-investment grade reference asset)

47e Equity

47f Precious metals (except gold)

47g Other

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

49a Interest rate

49b Foreign exchange rate and gold

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

49e Equity

49f Precious metals (except gold)

49g Other

CASS8764		CPSS8764									
						!					
CACCCCOO		CDCCCC20									
CASSS629		CPSSS629									
	-		-	-	-	-	-	-	-	-	-
CASSS630		CPSSS630									
CASSS631		CPSSS631									
CASSS632		CPSSS632									
CASSS633		CPSSS633									
CASSS634		CPSSS634									
CASSS635		CPSSS635									
CASSS636		CPSSS636									
CASSS637	-	CPSSS637	-	-	-	-	-	-	-	-	-
CASSS638		CPSSS638									
CASSS639		CPSSS639									
CASSS640		CPSSS640									
CASSS641		CPSSS641									
CASSS642		CPSSS642									
CASSS643		CPSSS643									
CASSS644		CPSSS644									

#### Please note that for purposes of CCAR 2018, BHCs/IHCs are <u>not</u> required to complete the following worksheet.

Actual in \$Millions

Projected in \$Millions

		FFIEC 101 reference		s of date	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ8	PQ 9
vanced	Approaches Credit Risk (Including CCR and non-trading credit risk), with 1.06 scaling factor and Operational Risk	THE LOT TELEFORE											
1	Credit RWA	Sum of AABGJ151, AABGJ198	CASAN835	- CPSAN835	-	-	-		-	-	-		
2	Wholesale Exposures		CASAN836	- CPSAN836	-				- 1		-		
3	Corporate  Balance Sheet Amount	AABBJ124	CASAN837	CPSAN837									
4	RWA	AABGJ124 AABGJ124	CASAN837 CASAN838	CPSAN837 CPSAN838									
-	Bank	AAB03124	CASANOSO	Cr JAN030									
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									
.0	RWA	AABGJ127	CASAN844	CPSAN844									
	HVCRE												
1	Balance Sheet Amount	AABBJ128	CASAN845	CPSAN845									
2	RWA	AABGJ128	CASAN846	CPSAN846									
3	Counterparty Credit Risk		CASAN847	- CPSAN847	-	-	-		-		-	-	
4	RWA of eligible margin loans, repostyle transactions and OTC derivatives with crossproduct netting—EAD adjustment method	AABGJ129	CASAN848	CPSAN848									
5	RWA of eligible margin loans, repostyle transactions and OTC derivatives with crossproduct netting—collateral reflected in LGD	AABGJ130	CASAN849	CPSAN849									
.6	RWA of eligible margin loans, repostyle transactions—no cross-product netting—EAD adjustment method	AABGJ131	CASAN850	CPSAN850									
7	RWA of eligible margin loans, repostyle transactions—no cross-product netting—collateral reflected in LGD	AABGJ132	CASAN851	CPSAN851									
8	RWA of OTC derivatives—no cross-product netting—EAD adjustment method	AABGJ133	CASAN852	CPSAN852									
.9	RWA of OTC derivatives—no crossproduct netting—collateral reflected in LGD	AABGJ134	CASAN853	CPSAN853									
:0	Retail Exposures		CASAN854	- CPSAN854	-	-			-		-		
	Residential mortgage— closed-end first lien exposures						1						_
1	Balance Sheet Amount	AABBJ135	CASAN855	CPSAN855 CPSAN856									
2	RWA	AABGJ135	CASAN856	CPSAN856									
	Residential mortgage— closed-end junior lien exposures Balance Sheet Amount	AABBJ136	CASAN857	CPSAN857									1
!3 !4	RWA		CASAN857 CASAN858	CPSAN857 CPSAN858									
24	Residential mortgage—revolving exposures	AABGJ136	CASAINOSO	CF3AIV030		-							
25	Balance Sheet Amount	AABBJ137	CASAN859	CPSAN859	1	1			T				1
26	RWA	AABGJ137	CASAN860	CPSAN860	-	-							
.0	Qualifying revolving exposures	AABGJ137	CASANOOO	CF JAN 000		1							1
27	Balance Sheet Amount	AABBJ138	CASAN861	CPSAN861									
18	RWA	AABGJ138	CASAN862	CPSAN862									
	Other retail exposures				-	-							
9	Balance Sheet Amount	AABBJ139	CASAN863	CPSAN863									
0	RWA	AABGJ139	CASAN864	CPSAN864									
	Securitization Exposures (72 Federal Register 69288, December 7, 2007)												
		Sum of AABBJ140, AABBJ141,											
1	Balance Sheet Amount	AABBJ142	CASAN865	CPSAN865									
		Sum of AABGJ140, AABGJ141,											
12	RWA	AABGJ142, AABGJ143	CASAN866	CPSAN866									
3	Securitization Exposures (Revised regulatory capital rule, July 2013)		CASAN867	- CPSAN867	-	-	-		-		-	-	
	Subject to supervisory formula approach (SFA)												
4	Balance Sheet Amount		CASAN868	CPSAN868									
5	RWA		CASAN869	CPSAN869									
	Subject to simplified supervisory formula approach (SSFA)												
6	Balance Sheet Amount		CASAN870	CPSAN870									
7	RWA		CASAN871	CPSAN871									
	Subject to 1,250% risk-weight												
8	Balance Sheet Amount		CASAN872	CPSAN872				1					1
9	RWA		CASAN873	CPSAN873									
0	Cleared Transactions (Revised regulatory capital rule, July 2013)		CASAN874	- CPSAN874			-		-	-	-	-	
	Derivative contracts and netting sets to derivatives						ı	1					
1	Balance Sheet Amount		CASAN875	CPSAN875									1
2	RWA		CASAN876	CPSAN876									
_	Repo-style transactions						I	T					
13	Balance Sheet Amount		CASAN877	CPSAN877					1				
14	RWA		CASAN878	CPSAN878	1			1					

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

45	Balance Sheet Amount		CASAN879	CP:	SAN879								
46	RWA		CASAN880	CP:	SAN880								
		Sum of AABGJ144,											
47	Equity Exposures RWA	AABGJ145,AABGJ146	CASAN881	CP	SAN881								
	Other Assets												
		Sum of AABBJ147, AABBJ148,											
48	Balance Sheet Amount	AABBJ149	CASAN882	CP:	SAN882								
		Sum of AABGJ147, AABGJ148,											
49	RWA	AABGJ149	CASAN883	CP:	SAN883								
50	CVA Capital Charge (risk-weighted asset equivalent)(Revised regulatory capital rule, July 2013)		CASAN884	- CP:	SAN884		-	-	-	-	-	-	-
51	Advanced CVA Approach		CASAN885	- CP:	SAN885	-	-	-	-	-	-	-	-
52	Unstressed VaR with Multipliers		CASAN886	CP:	SAN886								
53	Stressed VaR with Multipliers		CASAN887	CP:	SAN887								
54	Simple CVA Approach		CASAN888	CP:	SAN888								
55	Assets subject to the general risk-based capital requirements	AABGJ198	CASAJ198	CP	SAJ198								
	Operational RWA												
56	Operational RWA	AABGJ154	CASAJ154	CP	SAJ154								
57	Total risk-based capital requirement for operational risk without dependence assumptions	AASAJ084	CASAJ084	CP	SAJ084								
Market F	Risk												
58 Va	R-based capital requirement		CASAN811	CP:	SAN811								
59 Str	essed VaR-based capital requirement		CASAN812	CP:	SAN812								
60 In/	remental risk capital requirement		CASAN813	CP:	SAN813								
	mprehensive risk capital requirement (excluding non-modeled correlation)		CASAN814		SAN814								
	n-modeled Securitization		CASAN815	- CP:	SAN815		-	-	-	-	-	-	-
63	Net Long		CASAN816	CP:	SAN816								
64	Net Short		CASAN817	CP:	SAN817								
	ecific risk add-on (excluding securitization and correlation)		CASAN818		SAN818		-	-	-	-	-	-	-
66	Sovereign debt positions		CASAN819	CP:	SAN819								
67	Government sponsored entity debt positions		CASAN820	CP:	SAN820								
68	Depository institution, foreign bank, and credit union debt positions		CASAN821	CP	SAN821								
69	Public sector entity debt positions		CASAN822	CP:	SAN822								
70	Corporate debt positions		CASAN823	CP:	SAN823								
71	Equity		CASAN824	CP	SAN824								
	pital requirement for de minimis exposures		CASAN825		SAN825								
	arket risk equivalent assets	bhck1651	CASA1651	- CP	SA1651		-	-	-	-	-	-	-
74	Other RWA		CASAN826	CP:	SAN826								
75	Excess eligible credit reserves not included in tier 2 capital	AABGJ152	CASAJ152		SAJ152								
76	Total RWA		CASAA223	- CP:	SAA223	-							-
		L.	,										

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

CCARP005

			•				Proj	ected in \$Mi	llions				Su PQ 2 -	ms in \$Mill PQ 6 -	ions
tem		As of Date		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 5	PQ 9	9-Quarte
Schedule HI-A—Changes in Bank Holding Company Equity Capital  Total bank holding company equity capital most recently reported for the end of															
1 previous QUARTER	CASK3217		CPSK3217	_	_	_		_	_	_	_	_	_	_	
Effect of changes in accounting principles and corrections of material accounting	CASKSZI7		CI SKSZ17												
2 errors	CASKB507		CPSKB507										_	_	
3 Balance end of previous QUARTER as restated (sum of items 1 and 2)	CASKB508		CPSKB508	-	_	_	_	_	_	_	_	_	_	_	
Net income (loss) attributable to bank holding company	CASK4340		CPSK4340											_	
Sale of perpetual preferred stock (excluding treasury stock transactions):	CA3K4340		CF3K4340										_	_	
	010/0577		0001/0577								1				
5 Sale of perpetual preferred stock, gross 6 Conversion or retirement of perpetual preferred stock	CASK3577		CPSK3577										-	-	
	CASK3578		CPSK3578										-	-	
Sale of common stock:  7 Sale of common stock, gross	CASK3579		CPSK3579								1		_	_	
8 Conversion or retirement of common stock	CASK3579		CPSK3579									+	-	_	
9 Sale of treasury stock	CASK4782		CPSK4782										-	_	
10 Purchase of treasury stock	CASK4782		CPSK4783									-	-	_	
11 Changes incident to business combinations, net	CASK4783		CPSK4356										-		
12 Cash dividends declared on preferred stock	CASK4598		CPSK4598									_	_	-	
13 Cash dividends declared on common stock	CASK4460	+	CPSK4460									_	_	_	
14 Other comprehensive income												-		_	
·	CASKB511	-	CPSKB511										-	-	
Change in the offsetting debit to the liability for Employee Stock Ownership Plan (ESOP) debt guaranteed by the bank holding company	CASK4591		CPSK4591										_	_	
CESOP) debt guaranteed by the bank holding company  16 Other adjustments to equity capital (not included above)*															
	CASK3581		CPSK3581										-	-	
Total bank or intermediate B24holding company equity capital end of current															
period (sum of items 3, 4, 5, 6, 7, 8, 9, 11, 14, 15, 16, less items 10, 12, 13)	CASK3210	-	CPSK3210	-	-	-	-	-	-	-	-	-	-	-	
Schedule HC-R Part I.B. per Revised Regulatory Capital Rule (12 CFR 217)		1			1										
18 AOCI opt-out election? (enter "1" for Yes; enter "0" for No)	CASDP838		CPSDP838												
Common equity tier 1		1			1		1	1		1	1				
Common stock and related surplus, net of treasury stock and unearned employee															
stock ownership plan (ESOP) shares	CASDP742		CPSDP742									-			
20 Retained earnings	CASK3247		CPSK3247												
21 Accumulated other comprehensive income (AOCI)	CASDB530		CPSDB530									-			
22 Common equity tier 1 minority interest includable in common equity tier 1 capital	CASDP839		CPSDP839												
Common equity tier 1 before adjustments and deductions (sum of items 19	CASDP659		CP3DP639												
through 22)	CASDP840		CPSDP840	_	_		_	_	_	_	_				
tillough 22)	CA3D1 040		CI 3DI 040												
Common equity tier 1 capital: adjustments and deductions: where applicable.															
Common equity tier 1 capital: adjustments and deductions: where applicable, report all line items reflective of transition provisions															
Common equity tier 1 capital: adjustments and deductions: where applicable, report all line items reflective of transition provisions															
report all line items reflective of transition provisions	CASDP841		CPSDP841												
report all line items reflective of transition provisions  4 Goodwill net of associated deferred tax liabilities (DTLs) Intangible assets (https://dx.doi.org/10.1006/j.j.net	CASDP841		CPSDP841												
report all line items reflective of transition provisions  4 Goodwill net of associated deferred tax liabilities (DTLs)  Intangible assets (MSAs)), net	CASDP841		CPSDP841												
report all line items reflective of transition provisions  Goodwill net of associated deferred tax liabilities (DTLs) Intangible assets (other than goodwill and mortgage servicing assets (MSAs)), net of associated DTLs  Deferred tax assets (DTAs) that arise from net operating loss and tax credit															
report all line items reflective of transition provisions  24 Goodwill net of associated deferred tax liabilities (DTLs)  Intangible assets (other than goodwill and mortgage servicing assets (MSAs)), net of associated DTLs															
report all line items reflective of transition provisions  Goodwill net of associated deferred tax liabilities (DTLs) Intangible assets (other than goodwill and mortgage servicing assets (MSAs)), net of associated DTLs Deferred tax assets (DTAs) that arise from net operating loss and tax credit	CASDP842		CPSDP842												

Itom								Proj	ected in \$Mi	illions				Sur PQ 2 -	ns in \$Mill PQ 6 -	ions
Item			As of Date		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 5	PQ 9	9-Quarte
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)			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															
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	CASKP856 CASDP857		CPSKP856 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	-	-	-	-	-	-	-	-	-			

			-				Proj	ected in \$M	illions					ms in \$Mill	ions
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
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												
(Advanced approaches holding companies that exit parallel run only): eligible credit reserves includable in tier 2 capital	CASE5310		CPSE5310												
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	-	-	-	-	-	-	-	-	-			
(Advanced approaches holding companies that exit parallel run only): Tier 2 capital before deductions	CASEP870		CPSEP870												
59 Tier 2 capital deductions															
60 Tier 2 capital (item 57 minus 59)	CASDP872 CASD5311		CPSDP872 CPSD5311												
61 (Advanced approaches holding companies that exit parallel run only): Tier 2 capita			CPSE5311												
Total capital															
62 Total capital, (sum of items 50 and 60)	CASD3792	-	CPSD3792	-	-	-	-	-	-	-	-	-			
(Advanced approaches holding companies that exit parallel run only): Total capita (sum of items 50 and 61)	CASE3792		CPSE3792												

R Y-14A Schedule A.1.d 1. Capital - CCAR and 2. Ca	pitai - D	FASI					Proie	cted in \$Mil	lions			
m		As of Date	P	Q 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
Threshold Deductions Calculations  Non-significant investments in the capital of unconsolidated financial institutions in the form of common stock, net of associated DTLs				<u> </u>	<u> </u>	•	•	<u> </u>	•	·	· · ·	
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	CPS	SDR643									
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	- CP4	SDR646	_	_	_	_	_	_	_	_	_
Amount of non-significant investments that exceed the 10 percent deduction threshold for non-significant investments	CASDR647		SDR647	-	-	-	-	-	-	-	-	-
Significant investments in the capital of unconsolidated financial institutions in the form of common stock, net of associated DTLs												
Gross significant investments in the capital of unconsolidated financial institutions in the form of common stock	CASDQ259	CPS	SDQ259									
Permitted offsetting short positions in relation to the specific gross holdings included above	CASDQ260	CPS	SDQ260									
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	- CPS	SDQ261	-	-	-	-	-	-	-	-	-
10 percent common equity tier 1 deduction threshold (10 percent of item 36)	CASDQ262	- CPS	SDQ262	-	-	-	-	-	-	-	-	-
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	- CP:	SDP853	-	-	-	-	-	-	-	-	-
MSAs, net of associated DTLs												
Total mortgage servicing assets classified as intangible	CASDQ263	CPS	SDQ263									
Associated deferred tax liabilities which would be extinguished if the intangible becomes impaired or derecognized under the relevant accounting standards	CASDQ264	CPS	SDQ264									
Mortgage servicing assets net of related deferred tax liabilities (item 72 minus item 73)	CASDQ265	- CPS	SDQ265	-	-	-	-	-	-	-	-	-
10 percent common equity tier 1 deduction threshold (10 percent of item 36)  Amount to be deducted from common equity tier 1 due to 10 percent deduction	CASDQ262	- CPS	SDQ262	-	-	-	-	-	-	-	-	-
threshold (greater of item 74 minus item 75 or zero), prior to transiton provisions	CASDP854	- CP:	SDP854	-	-	-	-	-	-	-	-	-
DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs												
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	- CPS	SDQ296	-	-	-	-	-	-	-	-	-
10 percent common equity tier 1 deduction threshold (10 percent of item 36)	CASDQ262		SDQ262	-	-	-	-	-	-	-	-	-
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	- CP	SDP855		_	_	_	_	_	_	_	

Sums in \$Millions

PQ 6 -

PQ 9 9-Quarter

PQ 2 -

PQ 5

	·			=				Proje	cted in \$Mi	llions			
Iten	1		As of Date		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	Aggregate of items subject to the 15% limit (significant investments, mortgage servicing assets and deferred tax assets arising from temporary differences)												
80	Sum of items 69, 74, and 77	CASDQ266	-	CPSDQ266	-	-	-	-	-	-	-	-	-
01	15 percent common equity tier 1 deduction threshold (Prior to Q1 2018, 15												
81	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	-	-	-	-	-	-	-	-	-
	Tabel Assats fronth a Laurence Post's (42 CFD 247)												
85	Total Assets for the Leverage Ratio (12 CFR 217)  Average total consolidated assets	CASK3368		CPSK3368									
86		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	-	-	-	-	-	-	-	-	-
	REGULATORY CAPITAL AND RATIOS												
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									

Sums in \$Millions

PQ 6 -

PQ 9 9-Quarter

PQ 2 -

PQ 5

•							Proj	ected in \$Mi	Ilions					ms in \$Mil	ions
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!			
(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!			
(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!			
(Advanced approaches holding companies that exit parallel run only): Total capital ratio (%)	CASE7205	#510/0:	CPSE7205	#510/0:	#BIV/O:	#510/0:	#51070:	#51070:	#510/0:	#510/0:	#DIV/O:	#510/01			
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												
Deferred tax assets that arise from net operating loss and tax credit carryforwards, net of DTLs, but gross of related valuation allowances	CASDR648		CPSDR648												
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	-	-	-	-	-	-	-	-	-			

		Projected in \$Millions PQ 2 -													
em		As of Date	!	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 5	PQ 6 - PQ 9	9-Quar
7 Issuance of common stock for employee compensation	CASDQ283		CPSDQ283												
8 Other issuance of common stock	CASDQ284		CPSDQ284												
9 Total issuance of common stock	CASDQ285	-	CPSDQ285	-	-	-	-	-	-	-	-	-			
Share repurchases to offset issuance for employee compensation	CASDQ286		CPSDQ286												
1 Other share repurchase	CASDQ287		CPSDQ287												
! Total share repurchases	CASDQ288	-	CPSDQ288	-	-	-	-	-	-	-	-	-			
Supplemental Information on Trust Preferred Securities Subject to Phase-Out	<u>from</u>														
Tier 1 Capital  3 Outstanding trust preferred securities	CASKC699		CPSKC699												
Trust preferred securities included in Item 49	CASDQ289		CPSDQ289												
5															
**The carryback period is the prior two calendar tax years plus any current taxes C6 Taxes paid during the fiscal year ended two years ago C7 Taxes paid during the fiscal year ended one year ago C8 Taxes paid through the as-of date of the current fiscal year	CASDQ293 CASDQ294	date perio	d. Please provi	ide disaggre	egated data	for item 109	as follows:								
***Please reconcile the Supplemental Capital Action and HI-A projections (i.e., allocate the capital actions among the HI-A buckets):	CASDQ295														
9															

							Proje	cted in \$M	illions			
Item		А	ls-of	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
F	irst 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										
F	irst 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										
C	losed-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 As-of PQ 1 PQ 2 PQ3 PQ4 PQ 5 PQ6 PQ 7 PQ8 PQ9 Item **HELOCs (in Domestic Offices)** CASRP405 CPSRP405 25 **Balances** 26 Balance from vintages < PQ 1 CASRP406 CPSRP406 Balance from vintage PQ 1 - PQ 5 27 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) CASRP415 CPSRP415 35 **Balances** CASRP416 CPSRP416 36 New originations CASRP417 CPSRP417 37 Paydowns 38 **Asset Purchases** CASRP418 CPSRP418 **Asset Sales** CASRP419 CPSRP419 39 CASRP420 CPSRP420 40 Loan Losses CASRP421 41 Cumulative interim loan losses - Non PCI CASRP422 42 Cumulative interim loan losses - PCI **Closed-End Junior Liens and HELOCs (International)** CASRP423 CPSRP423 43 **Balances** CASRP424 CPSRP424 44 New originations **Paydowns** CASRP425 CPSRP425 45 **Asset Purchases** CPSRP426 CASRP426 46 47 **Asset Sales** CASRP427 CPSRP427 48 Loan Losses CASRP428 CPSRP428 CASRP429 49 Cumulative interim loan losses - Non PCI 50 Cumulative interim loan losses - PCI CASRP430

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

Projected in \$Millions As-of PQ 1 PQ 2 PQ3 PQ4 PQ 5 PQ6 PQ 7 PQ8 PQ9 Item **Bank Card (Domestic)** #N/A Balances CASRP449 CPSRP449 69 CPSRP450 70 Balance from vintages < PQ 1 CASRP450 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 CASRP458 78 Paydowns CPSRP458 79 **Asset Purchases** CASRP459 CPSRP459 **Asset Sales** CASRP460 CPSRP460 80 CASRP461 CPSRP461 81 Loan Losses **Bank and Charge Card (International)** 82 CASRP462 CPSRP462 Balances CASRP463 CPSRP463 83 **Paydowns Asset Purchases** CASRP464 CPSRP464 84 85 Asset Sales CASRP465 CPSRP465 86 Loan Losses CASRP466 CPSRP466 Auto Loans (Domestic) 87 Balances CASRP467 CPSRP467 New originations 88 CASRP468 CPSRP468 CASRP469 CPSRP469 89 **Paydowns** 90 **Asset Purchases** CASRP470 CPSRP470 **Asset Sales** 91 CASRP471 CPSRP471 CASRP472 92 CPSRP472 Loan Losses

Projected in \$Millions As-of PQ 1 PQ 2 PQ3 PQ4 PQ 5 PQ6 PQ 7 PQ8 PQ9 Item **Auto Loans (International)** Balances CASRP473 CPSRP473 93 CPSRP474 94 New originations CASRP474 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 **Asset Purchases** CASRP482 CPSRP482 102 **Asset Sales** CASRP483 CPSRP483 103 CASRP484 CPSRP484 104 Loan Losses **Auto Leases (International)** 105 Balances CASRP485 CPSRP485 CASRP486 CPSRP486 106 New originations CASRP487 CPSRP487 107 **Paydowns** 108 **Asset Purchases** CASRP488 CPSRP488 109 **Asset Sales** CASRP489 CPSRP489 110 Loan Losses CASRP490 CPSRP490 **Student Loan** 111 Balances CASRP491 CPSRP491 **New originations** 112 CASRP492 CPSRP492 CASRP493 CPSRP493 113 **Paydowns** 114 **Asset Purchases** CASRP494 CPSRP494 **Asset Sales** CASRP495 115 CPSRP495 116 CASRP496 CPSRP496 Loan Losses

Projected in \$Millions As-of PQ 1 PQ 2 PQ3 PQ4 PQ 5 PQ6 PQ 7 PQ8 PQ9 Item Small Business Loan - Scored (Domestic) Balances CASRP497 CPSRP497 117 118 **New originations** CASRP498 CPSRP498 119 **Paydowns** CASRP499 CPSRP499 120 **Asset Purchases** CASRP500 CPSRP500 121 **Asset Sales** CASRP501 CPSRP501 122 CASRP502 CPSRP502 Loan Losses Small Business Loan - Scored (International) 123 **Balances** CASRP503 CPSRP503 124 New originations CASRP504 CPSRP504 125 **Paydowns** CASRP505 CPSRP505 **Asset Purchases** 126 CASRP506 CPSRP506 127 CASRP507 CPSRP507 **Asset Sales** 128 CASRP508 CPSRP508 Loan Losses Other Consumer Loans and Leases (Domestic) 129 Balances CASRP509 CPSRP509 CASRP510 CPSRP510 130 New originations CASRP511 CPSRP511 131 **Paydowns** 132 **Asset Purchases** CASRP512 CPSRP512 133 **Asset Sales** CASRP513 CPSRP513 134 Loan Losses CASRP514 CPSRP514 Other Consumer Loans and Leases (International) 135 CASRP515 CPSRP515 **Balances** New originations 136 CASRP516 CPSRP516 CASRP517 CPSRP517 137 **Paydowns** 138 **Asset Purchases** CASRP518 CPSRP518 **Asset Sales** 139 CASRP519 CPSRP519 140 CASRP520 CPSRP520 Loan Losses

# 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  Vintage																	row should be reporte
\$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	Unallocated	Total	
Estimated Lifetime Net Credit Losses (Excluding Exempt Population)	CPSVP107																
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve (Excluding Exempt	CPSVP108																
Population)																-	
Table A.2 LOANS SOLD TO FANNIE MAE, B	HC/IHC UNABLE	TO REPORT	OUTSTAND	ING UPB OR D	ELINQUENCY	/ INFORMAT	ION REQUES		E A.1 tage								
\$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	Unallocated	Total	
Projected Future Losses to BHC/IHC Charged		2004	2003	2000	2007	2008	2009	2010	2011	2012	2013	2014	2013	2010	Ullallocated	iotai	
to Repurchase Reserve (Excluding Exempt Population)	CPSVP112															-	
Table A.3 Loss Projections for LOANS SOLD	TO FANNIE MA	E															
								-	n \$Millions								
\$Millions					P1	P2	P3	P4	P5	P6	P7	P8	P9	P10 or Later	Total		
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve				CPSRP113											-		All Scenarios
to Repurchase Reserve  Table B.1 LOANS SOLD TO FREDDIE MAC, I	BHC/IHC ABLE T			G UPB AND DE				Vin	tage	2012	2013	2014	2015	2016		Total	All Scenarios
to Repurchase Reserve  Table B.1 LOANS SOLD TO FREDDIE MAC, I  \$Millions  Estimated Lifetime Net Credit Losses	CPSVP123	O REPORT O	OUTSTANDIN 2005		ELINQUENCY 2007	INFORMATION 2008	ON REQUEST			2012	2013	2014	2015	2016	Unallocated	Total	All Scenarios
to Repurchase Reserve  Table B.1 LOANS SOLD TO FREDDIE MAC, I  \$Millions Estimated Lifetime Net Credit Losses (Excluding Exempt Population)	-			G UPB AND DE				Vin	tage	2012	2013	2014	2015	2016		Total -	All Scenarios
to Repurchase Reserve  Table B.1 LOANS SOLD TO FREDDIE MAC, I  \$Millions Estimated Lifetime Net Credit Losses (Excluding Exempt Population) Projected Future Losses to BHC/IHC Charged to Repurchase Reserve (Excluding Exempt	-			G UPB AND DE				Vin	tage	2012	2013	2014	2015	2016			All Scenarios
to Repurchase Reserve  Table B.1 LOANS SOLD TO FREDDIE MAC, I  \$Millions  Estimated Lifetime Net Credit Losses (Excluding Exempt Population)  Projected Future Losses to BHC/IHC Charged to Repurchase Reserve (Excluding Exempt  Population)	CPSVP123	2004	2005	G UPB AND DE	2007	2008	2009	Vin 2010	2011	2012	2013	2014	2015	2016			All Scenarios
to Repurchase Reserve  Table B.1 LOANS SOLD TO FREDDIE MAC, I  \$Millions Estimated Lifetime Net Credit Losses (Excluding Exempt Population) Projected Future Losses to BHC/IHC Charged to Repurchase Reserve (Excluding Exempt	CPSVP123	2004	2005	G UPB AND DE	2007	2008	2009	Vin 2010 STED IN TABI	2011 E B.1	2012	2013	2014	2015	2016			All Scenarios
to Repurchase Reserve  Table B.1 LOANS SOLD TO FREDDIE MAC, I  \$Millions  Estimated Lifetime Net Credit Losses (Excluding Exempt Population)  Projected Future Losses to BHC/IHC Charged to Repurchase Reserve (Excluding Exempt  Population)	CPSVP123	2004	2005	G UPB AND DE	2007	2008	2009	Vin 2010 STED IN TABI	2011	2012	2013	2014	2015	2016			All Scenarios
to Repurchase Reserve  Table B.1 LOANS SOLD TO FREDDIE MAC, I  \$Millions Estimated Lifetime Net Credit Losses (Excluding Exempt Population) Projected Future Losses to BHC/IHC Charged to Repurchase Reserve (Excluding Exempt Population)  Table B.2 LOANS SOLD TO FREDDIE MAC, I	CPSVP123	2004 E TO REPOR	2005	2006  DING UPB OR D	2007	2008	2009	Vin 2010  STED IN TABI	2011  E B.1 tage						Unallocated		All Scenarios
to Repurchase Reserve  Table B.1 LOANS SOLD TO FREDDIE MAC, I  \$Millions Estimated Lifetime Net Credit Losses (Excluding Exempt Population) Projected Future Losses to BHC/IHC Charged to Repurchase Reserve (Excluding Exempt Population)  Table B.2 LOANS SOLD TO FREDDIE MAC, I  \$Millions	CPSVP123	2004 E TO REPOR	2005	2006  DING UPB OR D	2007	2008	2009	Vin 2010  STED IN TABI	2011  E B.1 tage						Unallocated		All Scenarios
to Repurchase Reserve  Table B.1 LOANS SOLD TO FREDDIE MAC, I  \$Millions  Estimated Lifetime Net Credit Losses (Excluding Exempt Population)  Projected Future Losses to BHC/IHC Charged to Repurchase Reserve (Excluding Exempt Population)  Table B.2 LOANS SOLD TO FREDDIE MAC, I  \$Millions  Projected Future Losses to BHC/IHC Charged to Repurchase Reserve (Excluding Exempt	CPSVP123  CPSVP124  BHC/IHC UNABL  CPSVP128	2004 E TO REPOR 2004	2005	2006  DING UPB OR D	2007	2008	2009	Vin 2010  STED IN TABI	2011  E B.1 tage						Unallocated		All Scenarios
to Repurchase Reserve  Table B.1 LOANS SOLD TO FREDDIE MAC, I  \$Millions Estimated Lifetime Net Credit Losses (Excluding Exempt Population) Projected Future Losses to BHC/IHC Charged to Repurchase Reserve (Excluding Exempt Population)  Table B.2 LOANS SOLD TO FREDDIE MAC, I  \$Millions Projected Future Losses to BHC/IHC Charged to Repurchase Reserve (Excluding Exempt Population)	CPSVP123  CPSVP124  BHC/IHC UNABL  CPSVP128	2004 E TO REPOR 2004	2005	2006  DING UPB OR D	2007	2008	2009	STED IN TABI	2011  E B.1 tage						Unallocated		All Scenarios
to Repurchase Reserve  Table B.1 LOANS SOLD TO FREDDIE MAC, I  \$Millions Estimated Lifetime Net Credit Losses (Excluding Exempt Population) Projected Future Losses to BHC/IHC Charged to Repurchase Reserve (Excluding Exempt Population)  Table B.2 LOANS SOLD TO FREDDIE MAC, I  \$Millions Projected Future Losses to BHC/IHC Charged to Repurchase Reserve (Excluding Exempt Population)	CPSVP123  CPSVP124  BHC/IHC UNABL  CPSVP128	2004 E TO REPOR 2004	2005	2006  DING UPB OR D	2007	2008	2009	STED IN TABI	E B.1 tage						Unallocated		All Scenarios

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

Projected Future Losses to BHC/IHC Charged

to Repurchase Reserve

Table C.1 LOANS INSURED BY THE US GOVERN	NMENT (e.g. FHA,	VA), BHC/IHC	ABLE TO RE	PORT OUTSTAND	DING UPB ANI	D DELINQUEN	CY INFORMA			C.1							
\$Millions		2004	2005	2006	2007	2008	2009	2010	ntage 2011	2012	2013	2014	2015	2016	Unallocated	Total	
Estimated Lifetime Net Credit Losses (Excluding Exempt Population)	CPSVP140	2004	2003	2000	2007	2008	2003	2010	2011	2012	2013	2014	2013	2010	Onanocated	-	
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve (Excluding Exempt	CPSVP141																
Population)																-	
Table C.2 LOANS INSURED BY THE US GOVERN	NMENT (e.g. FHA,	VA), BHC/IHC	UNABLE TO	REPORT OUTSTA	ANDING UPB	OR DELINQUE	NCY INFORM		ESTED IN TABL	.E C.1							
\$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	Unallocated	Total	_
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve (Excluding Exempt	CPSVP145																
Population)																-	
Table C.3 Loss Projections for LOANS INSU	RED BY THE US	GOVERNMEN	NT (e.g. FHA	. VA)													
Tuble els 2000 i rojections for 20 Alto moo		30 V EINIVIEI	11 (0.6.111)	, , , ,				Projected	l in \$Millions								
\$Millions					P1	P2	P3	P4	P5	P6	P7	P8	P9	P10 or Later	Total		
Projected Future Losses to BHC/IHC Charged																	
to Repurchase Reserve				CPSRP146											-		All Scenario
Table D.1 LOANS SECURITIZED WITH MONOLI	NE INSURANCE, B	HC/IHC ABLE	TO REPORT	OUTSTANDING U	JPB AND DELI	NQUENCY IN	ORMATION I	REQUESTED IN	N TABLE D.1								
								Vi	ntage								
\$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	Unallocated	Total	
Estimated Lifetime Net Credit Losses (Excluding Exempt Population)	CPSVP156															-	
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve (Excluding Exempt	CPSVP157																
Population)																-	
Table D.2 LOANS SECURITIZED WITH MONOLI	NE INSTIDANCE P	חכ/וחכ וואיעם	RIE TO DEDO	DT ULITSTANDIN	C LIDE OF DE	I INOLIENCY II	NEODMATION	PEOLIESTED	IN TARIED 1								
Table D.2 LOANS SECONTIZED WITH MONOLI	INE INSURANCE, B	IIC, IIIC ONAL	JEL 10 REPUI	KI GOIJIANDIN	G OF B OR DE	LINQUENCTII	VI ONIVIATION		ntage								
\$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	Unallocated	Total	
Projected Future Losses to BHC/IHC Charged																	
to Repurchase Reserve (Excluding Exempt Population)	CPSVP161															-	
Table D.3 Loss Projections for LOANS SECU	JRITIZED WITH N	ONOLINE IN	NSURANCE														
								-	l in \$Millions								
\$Millions					P1	P2	P3	P4	P5	P6	P7	P8	P9	P10 or Later	Total		

All Scenarios

CPSRP162

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

Table E 1 LOANS SECURITIZED WITHOU	T MONOLINE INSURANCE, BHC/IHC ABLE TO R	EDORT OUTSTANDING LIDE AND DELINOLIENC	V INCORMATION REQUIESTED IN TARIE E 1

Table E.1 LOANS SECURITIZED WITHOUT MON	NOLINE INSURANC	E, BHC/IHC A	BLE TO REPO	ORT OUTSTANDIN	IG UPB AND I	DELINQUENCY	/ INFORMATION	-	ED IN TABLE E	.1							
\$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	Unallocated	Total	
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 MON	NOLINE INSURANC	E, BHC/IHC U	NABLE TO R	EPORT OUTSTAN	DING UPB OR	DELINQUEN	CY INFORMAT	-	TED IN TABLE	E.1							
\$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	Unallocated	Total	
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve (Excluding Exempt Population)	CPSVP177															-	
Table E.3 Loss Projections for LOANS SECU	IRITIZED WITHOU	JT MONOLIN	NE INSURAN	NCE				Projected	l in \$Millions								
\$Millions					P1	P2	P3	P4	P5	P6	P7	P8	Р9	P10 or Later	Total		
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve				CPSRP178											-		All Scenarios
Table F.1 WHOLE LOANS SOLD, BHC/IHC	ABLE TO REPORT	OUTSTAND	ING UPB AN	ND DELINQUENC	CY INFORMA	ATION REQU	ESTED IN TA		ntage								
\$Millions		2004	2005	2006	2007	2008	2009	2010	2011	2012	2013	2014	2015	2016	Unallocated	Total	
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 L	JNABLE TO REPO	ORT OUTSTA	NDING UPB	OR DELINQUE	NCY INFORM	ATION REQ	UESTED IN T										
\$Millions		2004	2005	2006	2007	2008	2009	2010	ntage 2011	2012	2013	2014	2015	2016	Unallocated	Total	
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve (Excluding Exempt Population)	CPSVP193	2004	2003	2000	2007	2000	2003	2010	2011	2012	2013	2014	2013	2010	Chanocated	-	
Table F.3 Loss Projections for WHOLE LOA	NS SOLD																
•								Projected	l in \$Millions								
\$Millions					P1	P2	P3	P4	P5	P6	P7	P8	P9	P10 or Later	Total		
Projected Future Losses to BHC/IHC Charged to Repurchase Reserve				CPSRP194											-		All Scenarios
Table 6.2 TOTAL Lors Projections																	
Table G.3 TOTAL Loss Projections								Projected	in \$Millions								
\$Millions					P1	P2	Р3	P4	P5	P6	P7	P8	Р9	P10 or Later	Total		
Projected Future Losses to BHC/IHC Charged				CPSRP195													

All Scenarios

Actual in \$Millions

REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES

Reserve, prior quarter Provisions during the quarter Net charges during the quarter Reserve, current quarter

to Repurchase Reserve

PU
-
-
-
-

## 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 in the Credit Loss Portion should reconcile to the total sum of projected credit losses (across all quarters) provided in the Securities OTTI by Portfolio tab of this schedule. Responses should be provided in \$Millions.

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

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

			Aggregate Cumulative		Please provide the name(s)	Were all securities	
		Threshold for	Lifetime Loss on		of any vendor(s) and any	reviewed for potential	Macroeconomic/financial
		Determining OTTI	Underlying Collateral	Discount Rate	vendor model(s) that are	OTTI (yes/no) for stress	variables used in loss
	AFS and HTM Securities		(% Original Balance)	Methodology	used	testing?	estimation
	CCARP084	CASMN243	CPSMN244	CASMN245	CASMN246	CASMN247	CASMN248
1	Agency MBS						
2	Auction Rate Securities						
3	CDO						
4	CLO						
5	CMBS						
6	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						
13	(incl HEL ABS)						
14	Foreign RMBS						
15	Municipal Bond						
16	Mutual Fund						
	Preferred Stock (Equity)						
18	Sovereign Bond						
19	US Treasuries & Agencies						
20	Other*						

<sup>\*</sup>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

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

<sup>\*</sup>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

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

<sup>\*</sup>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

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

<sup>\*</sup>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 CCARP084	Total Actual Fair Market Value MM/DD/YY CASPP088	Beginning Fair Market	Fair Value Rate of Change PQ1 CPSPS678	Projected OCI - PQ 1 CPSPB530	Beginning Fair Market Value PQ 2 CPSPS677	Fair Value Rate of Change PQ2 CPSPS678	Projected OCI - PQ 2 CPSPB530	Beginning Fair Market Value PQ 3 CPSPS677	Fair Value Rate of Change PQ3 CPSPS678	Projected OCI - PQ 3 CPSPB530
1	Agency MBS										
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	-	-	-	-	-	-	-	-	-	-

<sup>\*</sup> 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

	T				<b>D</b>	100101							
					Projecte	d OCI Based on N	riacro-Economic	Scenario			T		
	AFS Securities	Beginning Fair Market Value PQ 4	Fair Value Rate of Change PQ4	Projected OCI - PQ 4	Beginning Fair Market Value PQ 5	Fair Value Rate of Change PQ5	Projected OCI - PQ 5	Beginning Fair Market Value PQ 6	Fair Value Rate of Change PQ6	Projected OCI - PQ 6	Beginning Fair Market Value PQ 7	Fair Value Rate of Change PQ7	Projected OCI - PQ 7
	CCARP084	CPSPS677	CPSPS678	CPSPB530									
1	Agency MBS												
2	Auction Rate Securities												
3	CDO												
4	CLO												
5	CMBS												
6	Common Stock (Equity)												
7	Auto ABS												
8	Credit Card ABS												
9	Student Loan ABS												
10	Other ABS (excl HEL ABS)												
11	Corporate Bond												
12	Covered Bond												
13	Domestic Non-Agency RMBS												
14	Foreign RMBS												
15	Municipal Bond												
16	Mutual Fund												
17	Preferred Stock (Equity)												
18	Sovereign Bond												
19	US Treasuries & Agencies												
20	Other*												
21	GRAND TOTAL	-	-	-	-	-	-	-	-	-	-	-	-

<sup>\*</sup> For 'Other' AFS securities, please pro rows, please ensure that grand totals

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

		Paginning	Fair Value	Duciostod	Regioning	Fair Value	Duningtod	Total	Estimated Total Fair Market Value after OCI
		Beginning Fair Market		Projected OCI -	Beginning Fair Market		Projected OCI -	Projected OCI in all	
	AFS Securities		Change PQ8			Change PQ9		Quarters	Shock applied to all Quarters
	CCARP084	CPSPS677	CPSPS678	CPSPB530	CPSPS677	CPSPS678	CPSPB530	Quarters	CPSPP088
1	Agency MBS	CI 31 3077	Ci 3i 3070	Ci 3i 2330	C1 31 3077	CI 31 3070	Ci 3i 2330		CI 31 1 000
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	-	-	-	-	-	-	-	-

<sup>\*</sup> For 'Other' AFS securities, please pro 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  CCARP084	Principal Market Value Source Please state whether a vendor or proprietary model is used. If using a 3rd party vendor, please provide the name(s) of the 3rd party vendor(s).  CASMN240	In general, how often are securities normally marked (e.g., daily, weekly, quarterly, etc.)?  CASMN241
1		CASIVINZ4U	CASIVIN241
2	Agency MBS Auction Rate Securities		
3	CDO		
4	CLO		
5	CMBS		
6			
7	Common Stock (Equity) Auto ABS		
8	Credit Card ABS		
9	Student Loan ABS	+	
10	Other ABS (excl HEL ABS)	+	
11	Corporate Bond		
12	Covered Bond		
-			
13	Domestic Non-Agency RMBS (incl HEL ABS)		
-	Foreign RMBS		
15	Municipal Bond Mutual Fund		
	Preferred Stock (Equity)		
18	Sovereign Bond		
19	US Treasuries & Agencies		
20	Other*		

<sup>\*</sup>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.

			(A)		(B)		(C)
	P/L Results in \$Millions		Firmwide Trading Total		Contributions from Higher- Order Risks		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	
5	Funding Valuation Adjustment (FVA)		

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

	Contribution (\$millions)		PY 1									P'	Y 2				otal illions)
Risk Segment	PQ 1	PQ 2	!	PQ 3		PQ 4	PO	5	PC	Q 6	PC	ე 7	Р	Q 8	PO	<b>9</b>	
CPSSN962							CPSNQ94	.5			•						
																	\$ -
																	\$ -
																	\$ -
																	\$ -
Total (\$millions)	\$ -	\$	-	\$ -	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$ -

Note: Please add more rows if needed.

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

Net Interest Income Designation Field - Populated Automatically

#### FR Y9C Codes

			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ8	PQ 9
	Net Interest Income by Business Segment: (17)										
1	Retail and Small Business	CPSNQ159	-	-	-	-	-	-	-	-	-
1A	Domestic (11)	CPSNQ160	-	-	-	-	-	-	-	-	-
1B	Credit and Charge Cards (10)	CPSNQ161									
1C	Mortgages	CPSNQ162									
1D	Home Equity	CPSNQ163									
1E	Retail and Small Business Deposits	CPSNQ164									
1F	Other Retail and Small Business Lending	CPSNQ165									
1G	International Retail and Small Business (16)	CPSNQ166									
2	Commercial Lending	CPSNQ167									
3	Investment Banking	CPSNQ168									
4	Merchant Banking / Private Equity	CPSNQ169									
5	Sales and Trading	CPSNQ170	-	-	-	-	-	-	-	-	-
5A	Prime Brokerage	CPSNQ171									
5B	Other	CPSNQ172									
6	Investment Management	CPSNQ173									
7	Investment Services	CPSNQ174									
8	Treasury Services	CPSNQ175									
9	Insurance Services	CPSNQ176									
10	Retirement / Corporate Benefits Products	CPSNQ177									
11	Corporate / Other	CPSNQ178									
12	Optional Immaterial Business Segments (7)	CPSNQ179									
13	Total Net Interest Income (1)	CPSN4074	-	-	-	-	-	-	-	-	-

FR Y9C Codes Projected in \$Millions

			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	New Johnson Lances In Province Community (47)										
4.4	Non Interest Income by Business Segment: (17)	CPSNQ180	_	_		_	_		_	-	
14	Retail and Small Business	CPSNQ181		-	-	-		-			-
14A	Domestic	CPSNQ181					-	-	-	-	
14B	Credit and Charge Cards (10)  Credit and Charge Card Interchange Revenues - Gross	CPSNQ182	-	-	-	-	-	-	-	-	-
14C	Other	CPSNQ184									
14D 14E	Mortgages and Home Equity	CPSNQ185	_	_	_	_	_		_	_	_
14E 14F	Production	CPSNQ186					_	_			-
14G	Gains/(Losses) on Sale <b>(18)</b>	CPSNQ187	-	-	-	_	-	-	-	-	-
140 14H	Other	CPSNQ188									
141	Servicing	CPSNQ189	-	_	_	_				_	_
14J	Servicing & Ancillary Fees	CPSNQ190									
14K	MSR Amortization (20)	CPSNQ191									
14L	MSR Value Changes due to Changes in Assumptions/Model Inputs/Other Net of Hedge Performance (19)(21)	CPSNQ192									
14M	Other	CPSNQ193									
14N	Provisions to Repurchase Reserve / Liability for Residential Mortgage Representations and Warranties (contra-revenue) (12)	CPSNQ194									
140	Retail and Small Business Deposits	CPSNQ195	-	-	-	-	-	-	-	-	-
14P	Non Sufficient Funds / Overdraft Fees - Gross	CPSNQ196									
14Q	Debit Interchange - Gross	CPSNQ197									
14R	Other <b>(22)</b>	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 Y9C Codes

						-					
			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ8	PQ 9
18	Sales and Trading	CPSNQ211	-	-	-	-	-	-	-	-	-
18A	Equities	CPSNQ212	-	-	-	-	-	-	-	-	-
18B	Commission and Fees	CPSNQ213									
18C	Other <b>(23)</b>	CPSNQ214									
18D	Fixed Income	CPSNQ215	-	-	-	-	-	-	-	-	-
18E	Rates	CPSNQ216									
18F	Credit	CPSNQ217									
18G	Other	CPSNQ218									
18H	Commodities	CPSNQ219	-	-	-	-	-	-	-	-	-
181	Commission and Fees	CPSNQ220									
18J	Other	CPSNQ221									
18K	Prime Brokerage	CPSNQ222	-	-	-	-	-	-	-	-	-
18L	Commission and Fees	CPSNQ223									
18M	Other	CPSNQ224									
19	Investment Management	CPSNQ225	-	-	-	-	-	-	-	-	-
19A	Asset Management	CPSNQ226									
19B	Wealth Management / Private Banking	CPSNQ227									
20	Investment Services	CPSNQ228	-	-	-	-	-	-	-	-	-
20A	Asset Servicing	CPSNQ229	-	-	-	-	-	-	-	-	-
20B	Securities Lending	CPSNQ230									
20C	Other	CPSNQ231									
20D	Issuer Services	CPSNQ232									
20E	Other	CPSNQ233									
21	Treasury Services	CPSNQ234									
22	Insurance Services	CPSNQ235									
23	Retirement / Corporate Benefits Products	CPSNQ236									
24	Corporate / Other	CPSNQ237									
25	Optional Immaterial Business Segments (7)	CPSNQ238									
26	Total Non-Interest Income (2) (26)	CPSN4079	-	-	-	-	-	-	-	-	-
27	Total Revenues	CPSNQ239	-	-	-	-	-	-	-	-	-
		0.0.10223									

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

			FR Y9C Codes				Proje	ected in \$Mi	llions			
				PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ8	PQ 9
			=									
Footn	otes to the	PPNR Projections Worksheet										
(1)		Amount should equal item <b>49</b> of the PPNR NII Worksheet, if completed.										
(2)		Excludes Valuation Adjustment for firm's own debt under fair value option (FVO) in i	tem <b>40</b> .									
(3)		Excludes Goodwill Impairment included in item <b>41</b> .										
(4)		Provide a further break out of significant items included in Other Non-Interest Exper	nse such that no m	ore 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) (6) (7) (8)	CPSNQ969	Report commissions only in "Commissions" line item 28C; do not report commission See instructions for guidance on related thresholds. List segments included in this line.  All operational loss items, including operational losses that are contra revenue amous should be reported in the operational risk expense. Any legal consultation or retainerisk event should be included in the Operational Risk Expense. Include all Provisions related to Sold Residential Mortgages and all Litigation Settlements & Penalties in the	ne item. unts or cannot be ser fees specifically to Litigation Reser	separately identified, linked to an operational ves / Liability for Claims								
(9) (10) (11) (12)	CPSNQ970	List segments from which item was excluded:  Include domestic BHC/IHC issued credit and charge cards including those that result Applies to line items 1A-1F; US and Puerto Rico only.  Provisions to build any non-litigation reserves/accrued liabilities that have been esta government-insured residential mortgage loans (first or second lien). Do not report them only in line items 14N or 30, as applicable.	blished for losses is such provisions in	related to sold or								
(13)		Include routine legal expenses (i.e legal expenses not related to operational losses) h	nere.									
(14) (15)		Do not report stock based and cash variable pay compensation here. Include both direct and allocated expenses. Report any expenses that are made to e facilitate greater segment penetration, enhance the perception of the company's cremember base across the spectrum of marketing and advertising mediums.		•		-						

FR Y9C Codes				Proje	cted in \$Mi	llions			
	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ8	PQ 9
Gains/(Losses) from the sale of mortgages and home equity originated through all production channels (retail, br intent to sell. Such gains/losses should include deferred fees and costs that are reported as adjustments to the c value changes on loan commitments with rate locks that are accounted for as derivatives, fair value changes on designated for fair value treatment, lower-of-cost or market adjustments on mortgage loans held-for-sale not de	oker, corresponding balance of the control of the c	e of the sold s held-for-sal air value trea	loan, fair le tment, fair						
	•								
Report all Non-Interest Income for Equities Sales and Trading, excluding Prime Brokerage (to be reported as a sep Commissions and Fees. This includes trading profits and other non-interest non-commission income.	oarate line iter	n) and exclud	ding						
BHCs should not report changes in value of the MSR asset or hedges within the trading book.  List segments from which item was excluded:  Exclude result of trading shock exercise (where applicable), as it is reported in item 42.  List FR Y-9C HI Schedule items in which this item is normally reported although excluded from PPNR for this reported	rt:								
	Revenues from regions outside the US and Puerto Rico.  See Instructions for description of standardized Business Segments/Lines. Unless specified otherwise, all number Gains/(Losses) from the sale of mortgages and home equity originated through all production channels (retail, br intent to sell. Such gains/losses should include deferred fees and costs that are reported as adjustments to the c value changes on loan commitments with rate locks that are accounted for as derivatives, fair value changes on designated for fair value treatment, lower-of-cost or market adjustments on mortgage loans held-for-sale not de value changes on derivative instruments used to hedge loan commitments and held-of-sale mortgages, and value capitalization of the MSR upon sale of the loan.  Report changes in the MSR value here and not in any other items. Report changes in the MSR hedges here and n Include economic amortization or scheduled and unscheduled payments, net of defaults under both FV and LOCO Include MSR changes under both FV and LOCOM accounting methods.  Among items included here are debit card contra-revenues and overdraft waivers, as applicable.  Report all Non-Interest Income for Equities Sales and Trading, excluding Prime Brokerage (to be reported as a seg Commissions and Fees. This includes trading profits and other non-interest non-commission income.  BHCs should not report changes in value of the MSR asset or hedges within the trading book.  List segments from which item was excluded:  Exclude result of trading shock exercise (where applicable), as it is reported in item 42.  List FR Y-9C HI Schedule items in which this item is normally reported although excluded from PPNR for this reported in the profits and although excluded from PPNR for this reported.	Revenues from regions outside the US and Puerto Rico.  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Please indicate if deposits are 25% or more of total liabilities

Net Interest Income Designation Field - Populated Automatically

						,					
		ī	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	AverageAsset Balances (\$Millions) (1)										
1	First Lien Residential Mortgages (in Domestic Offices)	CPSNP975									
2	Second / Junior Lien Residential Mortgages (in Domestic Offices)	CPSNP976	-	-	-	-	-	-	-	-	-
2A	Closed-End Junior Liens	CPSNP977									
2B	Home Equity Lines Of Credit (HELOCs)	CPSNP978									
3	C&I Loans (7)	CPSNP979									
4	CRE Loans (in Domestic Offices)	CPSNP980									
5	Credit Cards	CPSNP981									
6	Other Consumer	CPSNP982	-	-	-	-	-	-	-	-	-
6A	Auto Loans	CPSNP983									
6B	Student Loans	CPSNP984									
6C	Other, incl. loans backed by securities (non-purpose lending)	CPSNP985									
7	Real Estate Loans (Not in Domestic Offices)	CPSNP986	-	-	-	-	-	-	-	-	-
7A	Residential Mortgages (First and Second Lien)	CPSNP987									
7B	Other	CPSNP988									
8	Other Loans & Leases (10)	CPSNP989									
9	Nonaccrual Loans (5)	CPSNP990									
10	Securities (AFS and HTM) - Treasuries and Agency Debentures	CPSNP991									
11	Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)	CPSNP992									
12	Securities (AFS and HTM) - Other	CPSNP993									
13	Trading Assets	CPSNP994									
14	Deposits with Banks & Other	CPSNP995									
15	Other Interest/Dividend Bearing Assets (2)	CPSNP996									
16	Other Assets	CPSNP997									
17	Total Average Asset Balances	CPSNP998	_	-	_	-	-	_	_	_	_
	i otal Average Asset Dalances	CI 3141 330									

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

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

Other Interest-Bearing Liabilities (3)(11)

42

42A

42B

42C

42D

42E

43

43A

43B

44

44A

44B

44C

45

46

47

#### Projected in \$Millions PQ 1 PQ 2 PQ3 PQ 4 PQ 5 PQ6 PQ 7 PQ8 PQ 9 Average Liability Rates (%) (9) Deposits-Domestic (6) 0.0% CPSNQ042 Non-Interest-Bearing Demand (8) 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% Money Market Accounts CPSNQ043 CPSNQ044 Savings Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and CPSNQ045 other Transaction Accounts CPSNQ046 **Time Deposits** 0.0% Deposits-Foreign (6) CPSNQ048 Foreign Deposits CPSNQ049 Foreign Deposits-Time Fed Funds, Repos, & Other Short Term Borrowing 0.0% CPSNQ051 Fed Funds CPSNQ052 Repos Other Short Term Borrowing CPSNQ053 CPSNQ054 **Trading Liabilities Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS** CPSNQ055 **Issued by Consolidated Special Purpose Entities**

48	Total Interest Expense	CPSNQ057	=	=	-	-	-	-	=	=	-
49	Total Net Interest Income (4)	CPSS4074	-	-	-	-	-	-	-	-	-

CPSNQ056

**Projected in \$Millions** PQ 1 PQ 2 PQ3 PQ 4 PQ 5 PQ6 PQ 7 PQ8 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 CPSNQ978 CPSNQ977 CPSNQ979 CPSNQ980 CPSNQ981 CPSNQ982 (3) Break out and explain nature of significant items included in All Other Interest Bearing Liabilities Balances such that no more than 5% of total Liability Balances are reported without a further breakout. CPSNQ983 CPSNQ984 CPSNQ986 CPSNQ985 CPSNQ988 CPSNQ987 CPSNQ989 CPSNQ990 CPSNQ992 CPSNQ991 (4) Amount should equal item 13 of the PPNR Projections Worksheet. (5) Institutions are to provide additional details within the supporting documentation; the composition of the non-accrual loans by key loan type over the reported time periods for each of the scenarios. A sum of average domestic and foreign deposits should be equal to a sum of average BHDM6631, BHDM6636, BHFN6631, and BHFN6636. (7) Report C&I Graded, Small Business (Scored/Delinquency Managed), Corporate Card, Business 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

				Projected									
		FR Y9C Codes	Units		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	A Addition by During Comment (1) or (0)												
	A. Metrics by Business Segment/Lin e (9)  Retail and Small Business Segment												
	Domestic (22)												
1	Credit and Charge Cards		#	CPSNQ058									
	Total Open Accounts — End of Period		# \$Millions	CPSNQ059									
2	Credit and Charge Card Purchase Volume Credit and Charge Card Rewards/Partner Sharing Expense (21) (32)		\$Millions	CPSNQ060									
3			SHOIIIINIS	CPSNQUOU									
4	Mortgages and Home Equity  Average Third-Party Residential Mortgages Serviced (3)		\$Millions	CPSNQ061									
5	Residential Mortgage Originations Industry Market Size – Volume (23)		\$Millions	CPSNQ062									
5	Residential Mortgage Originations industry Market Size – Volume (25)	BHCKF070+BHCKF		CPSINQUOZ									
6	Mortgages and Home Equity Sold during the quarter (24)	071+BHDMF674+											
	mongages and nome equity sold daming the quarter (=1)	BHDMF675	\$Millions	CPSNQ063									
7	Servicing Expenses (8)		\$Millions	CPSNQ064									
	Retail and Small Business Deposits												
8	Total Open Checking and Money Market Accounts – End of Period (29)		#	CPSNQ065									
9	Debit Card Purchase Transactions		#	CPSNQ066									
	International Retail and Small Business (12)												
10	Credit Card Revenues (1)		\$Millions	CPSNQ067									
	Investment Banking Segment												
11	Number of Employees (15)		#	CPSNQ068									
12	Compensation - Total (8)		\$Millions	CPSNQ069									
13	Stock Based Compensation and Cash Variable Pay (8)		\$Millions	CPSNQ070									
	Advisory												
14	Deal Volume		\$Millions	CPSNQ071									
15	Industry Market Size - Fees		\$Millions	CPSNQ072									
16	Industry Market Size - Completed Deal Volume		\$Millions	CPSNQ073									
17	Backlog (28)		\$Millions	-									
	Equity Capital Markets												-
18	Deal Volume		\$Millions	CPSNQ075									
19	Industry Market Size - Fees		\$Millions	CPSNQ076									
20	Industry Market Size - Volume		\$Millions	CPSNQ077									
	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									
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		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 <b>(10)</b>		\$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	BHCK4130	* \$Millions	CPSNQ107	-	-	_	_	_	_	_	-	_
42 42A	Revenues - APAC (2) (16)		\$Millions	CPSNQ107	-	-	-	-	-	-	-	-	-
	Revenues - APAC (2) (17)		\$Millions	CPSNQ108									
42B 42C	Revenues - LatAm (2) (18)		\$Millions	CPSNQ109									
	Revenues - Canada (2)		\$Millions	CPSNQ110									
42D			•	-									
43	Revenues - Domestic		\$Millions \$Millions	CPSNQ112	-	-	-	-	-	-	-	-	-
44	Severance Costs (14)		•	CPSNQ113									
45	Collateral Underlying Operating Leases for Which the Bank is the Lessor (20)		\$Millions	CPSNQ114	-	-	-	-	-	-	-	-	-
45A	Auto		\$Millions	CPSNQ115	-	-	-	-	-	-	-	-	
45B	Other	DUCK2450	\$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 (30)		\$Millions	CPSNQ120									
48	Trading Revenue	BHCKA220	ŚMillions	CPSNA220									
49	Net Gains/(Losses) on Sales of Other Real Estate Owned (19)	BHCK8561	\$Millions	CPSN8561					+				

								Projected						
		FR Y9C Codes	Units		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	
				<del>-</del>										
	C. Firm Wide Metrics: Net Interest Income Worksheet (Required only for BHCs that were required)	red to complete		ncome Worksheet)										
50	Carrying Value of Purchased Credit Impaired (PCI) Loans	ВНСКС780	\$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) (31)		months	CPSNQ124										
55	Closed-End Junior Residential Liens (in Domestic Offices)		months	CPSNQ125										
56	Home Equity Lines Of Credit (HELOCs)		months	CPSNQ126										
57	C&I Loans		months	CPSNQ127										
58	CRE Loans (in Domestic Offices)		months	CPSNQ128										
59	Credit Cards		months	CPSNQ129										
60	Auto Loans		months	CPSNQ130										
61	Student Loans		months	CPSNQ131										
62	Other, incl. loans backed by securities (non-purpose lending) (7)		months	CPSNQ132										
63	Residential Mortgages (First and Second Lien, Not in Domestic Offices)		months	CPSNQ133										
64	Other Real Estate Loans (Not in Domestic Offices)		months	CPSNQ134										
65	Other Loans & Leases		months	CPSNQ135										
66	Securities (AFS and HTM) - Treasuries and Agency Debentures		months	CPSNQ136										
67	Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)		months	CPSNQ137										
68	Securities (AFS and HTM) - Other		months	CPSNQ138										
69	Trading Assets		months	CPSNQ139										
70	All Other Earning Assets		months	CPSNQ140										
	Quarter End Weighted Average Life of Liabilities (4) (6)													
71	Domestic Deposits - Time		months	CPSNQ141										
71 72	Foreign Deposits-Time		months	CPSNQ141										
73	Fed Funds		months	CPSNQ143										
73 74	Repos		months	CPSNQ144										
74 75	Other Short Term Borrowing		months	CPSNQ145										
75 76	Trading Liabilities		months	CPSNQ145										
70	Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS Issued		monus	CF3NQ140										
77	by Consolidated Special Purpose Entities		months	CPSNQ147										
78	All Other Interest Bearing Liabitilies		months	CPSNQ147										
/0	All Other filterest bearing Liabitilies		HIGHLIS	CP3NQ148		1	1	1	1	1	1	1	1	

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

			FR Y9C Codes	Units	PQ 1	PQ 2	PQ 3					
		Footnotes to the PPNR Metrics Worksheet		<del></del>								
(1)	•	Provide metrics data for all quarters, but only if International Retail and Small Business Segmen Business revenue exceeded 5% of total revenues in any of the last four actual quarters requested.			Susiness Segment and	Total Retail a	nd Small					
(2) (3) (4)		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. Average oustanding principal balance fo residential mortgage loans the BHC/IHC services for others.  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 m balance-weighted average of the betas of the line items that contribute to the roll up point requ		, , , , ,		ıld be reporte	ed as a					
(6) (7) (8) (9) (10) (11)		Reference PPNR Net Interest Income worksheet for product definitions.  Corresponds to line item 7C on the Net Interest Income worksheet Include both direct and allocated expenses.  "Metrics by Business Segment/Line" correspond to Business Segments/Lines on PPNR Submissi Business Segments/Lines. Unless specified otherwise, all numbers are global. Only line items of BHC/IHC-specific.  Assets under Management  Provide a relevant headcount number (e.g. financial advisors, portfolio managers) to facilitate t line.	with "Industry Ma	rket Size" in the name are indust	ry/market-wide items;	; all other iter	ms are					
(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:	1									
(20)	CPSNQ994	Refers to the balance sheet carrying amount of any equipment or other asset rented to others is	under enerating l	asses not of assumulated denres	viation. The total in							
(20)		line item <b>49</b> should correspond to the amount provided in Y-9C Schedule HC-F Line 6, item 13 ir rented under operating leases and not include collateral subject to capital/ financing type lease	the instructions.	·								
(21)		Credit cards (including charge cards). List which line item(s) on PPNR Submission worksheet co expenses.	ntain(s) the Cards	Rewards/Partner Sharing contra	-revenues and/or							
	CPSNQ997		]									
(22)		Applies to line items <b>1-9</b> ; US and Puerto Rico only.	4									
(23)		Total domestic mortgages originated during the quarter.										
(24)		FR Y-9C name is "Residential Mortgages Sold During the Quarter"; this metric need not be limited	ed to Mortgages a	and Home Equity business line.								
(25)		New business pricing for time deposits refers to the anticipated average rate on newly issued d time deposits issued for that time period are considered new business.	omestic time dep	osits, including renewals. Given t	hat time deposits have	e a stated ma	iturity, all					

Projected PQ 5

PQ 6

PQ 7

PQ8

PQ 9

								Projected				
		FR Y9C Codes Units		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
26)	The term "curve" refers to the reference rate used to price time deposits. Given that the prici	ng of time deposits is dependen	t on the term, the inst	itution should pro	vide the overa	ll curve						
	used to price time deposits. If the institution only assumes a single maturity term for new issu	ances, complete line 88B and 88	C only, otherwise con	nplete line 88A onl	y.							
27)	If the institution only assumes a single maturity term for new issuance, then the institution sho	uld provide the relative index a	nd spread used to esti	mate new busines	s pricing in lieu	ı of the						
	curve.											
28)	A backlog should be based on probability weighted fees. The data should be consistent with hi	storical internal reporting not l	ov market measureme	nt The last								
	quarter should be the BHC's/IHC's latest backlog estimate.	storical internal reporting, not i	y market measureme	inci Tine idat								
	Ψ											
29)	Provide description of the accounts included in this line item (e.g. Negotiable Order of Withdra	wal, Interest Bearing Checking,	Non Interest Bearing I	Demand Deposit								
	Account, Money Market Savings, etc.)											
		7										
CPSNO												
30)	Please break out and explain nature of non-recurring items included in PPNR. Also indicate											
	which items on PPRN Projections worksheet include the items broken out in footnote 32:											
(a)	Revenues (Net Interest Income + Non Interest Income)											
CPSNO		\$ Milllion	CPSNR001									
CPSNF	002	\$ Milllion	CPSNR003									
CPSNF	004	\$ Milllion	CPSNR005									
CPSNF	.006	\$ Milllion	CPSNR007									
CPSNF		\$ Milllion	CPSNR009									
CPSNF		\$ Milllion	CPSNR011					ļ'				
CPSNF		\$ Milllion	CPSNR013									
(b)	Non Interest Expenses	C A ATTUE	CPSNR015	1					1	1		
CPSNF CPSNF		\$ Milllion \$ Milllion	CPSNR015 CPSNR017									
CPSNF		\$ Million	CPSNR019									
CPSNF		\$ Million	CPSNR021									
CPSNF		\$ Million	CPSNR023									
CPSNF		\$ Milllion	CPSNR025									
CPSNF	026	\$ Milllion	CPSNR027									
31)	For WAL, exclude from the reported number Loans Held For Sale											
32)	Note if this item includes any contra-revenues other than Rewards/Partner Sharing (e.g. Market)	eting Expense Amortization)										
CPSNF	028	1										
		-										