## Summary Submission Cover Sheet

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

BHCs, SLHCs, and IHCs should complete all relevant cells in the corresponding worksheets, including this cover page. BHCs, SLHCs, and IHCs should not complete any shaded cells
Please ensure that the data submitted in this Summary Template match what was submitted in other data templates.
Please do not change the structure of this workbook.
Please note that unlike FR Y-9C reporting, all actual and projected income statement figures should be reported on a quarterly basis, and not on a cumulative basis.


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


Sums in $\$$ Millions
PQ2-PQ5 PQ6-PQ9 9-Quarter
LOSSES ASSOCIATED WITH LOANS HELD FOR INVESTMENT AT AMORTIZED COST
Real Estate Loans (in Domestic Offices)
First Lien Mortgage
First Lien HELOAN
Second / Junior Lien Mortgages
Closed-End Junior Liens
helocs
CRE Loans
Construction
10 Multifamily
11 Nonfarm, Non-residential
12 Owner-Occupied
13 Non-Owner-Occupied
4 Loans Secured by Farmland
15 Real Estate Loans (Not in Domestic Offices)
16 First Lien Mortgages
7 Second / Junior Lien Mortgages
18 CRE Loans
$\begin{array}{ll}19 & \text { Construction } \\ 20 & \text { Multifamily }\end{array}$
1 Nonfarm, Non-residential
22 Owner-Occupied
24 Loans Secured by Farmland
25 c\&lloans
C\&l Graded
27 Small Business (Scored/Delinquency Managed)
28 Business and Corporate Card
29 Credit Cards
30 Other Consume
$\begin{array}{ll}31 & \text { Auto Loans } \\ 32 & \text { Student Loans }\end{array}$
33 Other loans backed by securities (non-purpose lending)
34 Other
35 Other Loans
36 Loans to Foreign Governments
37 Agricultural Loans
Loans for purchasing or carrying securities (secured or unsecured)
Loans to Depositories and Other Financial Institutions
0 All Other Loans and Leases
All Other Loans (exclude consumer loans)
All Other Leases
43 Total Loans and Leases


Item
LOSSES ASSOCIATED WITH LOANS HELD FOR INVESTMENT AT AMORTIZED COST Real Estate Loans (in Domestic Offices)
First Lien Mortgages
first Lien HELOAN
Second / Junior Lien Mortgages
Closed-End Junior Liens
CRE Loan
CRE Loans
Construction
10 Multifamily
11 Nonfarm, Non-residential
12 Owner-Occupied
3 Non-Owner-Occupied
Loans Secured by Farmland
Real Estate Loans (Not in Domestic Offices)
6 First Lien Mortgages
17 Second / Junior Lien Mortgages
18 CRELoans
19
20
Construction
Multifamily
1 Nonfarm, Non-residential
22 Owner-Occupied
24 Loans Secured by Farmland
c\&lloans
C\&l Graded
27 Small Business (Scored/Delinquency Managed)
28 Business and Corporate Card
Credit Cards
30 Other Consume
32 Student Loan
33 Other loans backed by securities (non-purpose lending)
34 Other
35 Other Loans
36 Loans to Foreign Governments
37 Agricultural Loans
Loans for purctasing or carrying securities (secured or unsecured)
Loans to Depositories and Other Financial Institutions
All Other Loans and Leases
All Other Loans (exclude consumer loans)
3 Total Loans and Lease

Item
LOSSES ASSOCIATED WITH LOANS HELD FOR INVESTMENT AT AMORTIZED COST Real Estate Loans (in Domestic Offices)
First Lien Mortgages
first Lien HELOAN
Second / Junior Lien Mortgages
Closed-End Junior Liens
CRE Loan
CRE Loans
Construction
10 Multifamily
11 Nonfarm, Non-residential
12 Owner-Occupied
3 Non-Owner-Occupied
Loans Secured by Farmland
Real Estate Loans (Not in Domestic Offices)
6 First Lien Mortgages
17 Second / Junior Lien Mortgages
18 CRELoans
19
20
Construction
Multifamily
1 Nonfarm, Non-residential
22 Owner-Occupied
24 Loans Secured by Farmland
c\&lloans
C\&l Graded
27 Small Business (Scored/Delinquency Managed)
28 Business and Corporate Card
Credit Cards
30 Other Consume
32 Student Loan
33 Other loans backed by securities (non-purpose lending)
34 Other
35 Other Loans
36 Loans to Foreign Governments
37 Agricultural Loans
Loans for purctasing or carrying securities (secured or unsecured)
Loans to Depositories and Other Financial Institutions
All Other Loans and Leases
All Other Loans (exclude consumer loans)
3 Total Loans and Lease

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



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

Sums in \$Millions
PQ2-PQ 5 PQ6-PQ9 9-Quarter
$\xlongequal{\text { Item }}$ LOSSES ASSOCIATED WITH HELD FOR SALL LOANS AND LOANS ACCOUNTED FOR U
4 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 Loan
52 Loans Secured by Farmland
54 Credit Cards
54 Credit Cards
56 All Other Loans and Leases
57 Total Loans Held for Sale and Loans Accounted for under the Fair Value Option
TRADING ACCOUNT
$3 \frac{\text { Trading MTM Losse }}{\text { Tr }}$
59 Trading-Issuer Default Losses
60 Counterparty Credit MTM Losses (CVA losses)
61 Counterparty Default losses
Total Trading and Counterparty

other losses
64 Valuation Adjustment for firm's own debt under fair value option (FVO)
55 Other losses (describe in supporting documentation)
66 Total Other Losses
67 Total Losses


ALLOWANCE FOR LOAN and LEASE LOSSES (1)
68 Total allowance for loan and lease losses, prior quarter
68a ALLL, prior quarter
68b Allowance for credit losses on held-to-maturity debt securities, prior quarter (2)
68 Allowance for credit losses on available-for-sale debt securities, prior quarter (2)
68d Allowance for credit losses on all other financial assets, prior quarter (2)
69 Real Estate Loans (in Domestic Offices)
70 Residential Mortgages
1 First Lien Mortgage
72 Closed-End Junior Liens
helocs
74 CRE Loans
$\begin{array}{ll}75 & \text { Construction } \\ 76 \text { Multifamily }\end{array}$
76 Multifamily
77 Nonfarm, Non-residential

44 Real Estate Loans (in Domestic Offices)
45 First Lien Mortgages
46 Second / Junior Lien Mortgage
47 CRE Loans
49 Real Estate Loans (Not in Domestic Offices)
50 Residential Mortgages
51 CRE Loan
53 cell Loans
5 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
TRADING ACCOUNT
59 Trading-Issuer Default Losses
60 Counterparty Credit MTM Losses (CVA losses)
61 Counterparty Default losses

## other Losses

64 Valuation Adjustment for firm's own debt under fair value option (FVO)
65 Other losses (describe in supporting documentation)
Tota Other Losses
7 Total Losses
ALLOWANCE FOR LOAN and LEASE LOSSES (1)
68 Total allowance for loan and lease losses, prior quarter
68a ALLL, prior quarter
58b Allowance for credit losses on held-to-maturity debt securities, prior quarter (2)
68 C Allowance for credit losses on available-for-sale debt securities, prior quarter (2)
68d Allowance for credit losses on all other financial assets, prior quarter (2)
69 Real Estate Loans (in Domestic Offices)
70 Residential Mortgages
1 First Lien Mortgages
72 Closed-End Junior Liens
73 hetocs
75 Construction
75 Construction
77 Nonfarm, Non-residential

44 Real Estate Loans (in Domestic Offices)
45 First Lien Mortgages
46 Second / Junior Lien Mortgage
47 CRE Loans
49 Real Estate Loans (Not in Domestic Offices)
50 Residential Mortgages
51 CRE Loan
53 cell Loans
5 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
TRADING ACCOUNT
59 Trading-Issuer Default Losses
60 Counterparty Credit MTM Losses (CVA losses)
61 Counterparty Default losses

## other Losses

64 Valuation Adjustment for firm's own debt under fair value option (FVO)
65 Other losses (describe in supporting documentation)
Tota Other Losses
7 Total Losses
ALLOWANCE FOR LOAN and LEASE LOSSES (1)
68 Total allowance for loan and lease losses, prior quarter
68a ALLL, prior quarter
58b Allowance for credit losses on held-to-maturity debt securities, prior quarter (2)
68 C Allowance for credit losses on available-for-sale debt securities, prior quarter (2)
68d Allowance for credit losses on all other financial assets, prior quarter (2)
69 Real Estate Loans (in Domestic Offices)
70 Residential Mortgages
1 First Lien Mortgages
72 Closed-End Junior Liens
73 hetocs
75 Construction
75 Construction
77 Nonfarm, Non-residential

|  | Actual in \$Millions |  |  | Projected in \$Millions |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Item |  | as of date |  | PQ 1 | PQ 2 | PQ 3 | PQ4 | PQ 5 | PQ 6 | PQ 7 | PQ8 | PQ9 |
| 78 Loans Secured by Farmland | CASIP591 |  | CPSIP591 |  |  |  |  |  |  |  |  |  |
| 79 Real Estate Loans (Not in Domestic Offices) | CASIP592 |  | CPSIP592 | - | - |  | - |  |  | - |  | - |
| 80 Residential Mortgages | CASIP593 |  | CPSIP593 |  |  |  |  |  |  |  |  |  |
| 81 CRE Loans | CASP5994 |  | CPSIP594 |  |  |  |  |  |  |  |  |  |
| 82 Farmland | CASIP595 |  | CPSIP595 |  |  |  |  |  |  |  |  |  |
| 83 C\&l Loans | CASIP596 |  | CPSIP596 | - | - |  | - | - |  | - |  |  |
| 84 C\&l Graded | CASIP597 |  | CPSIP597 |  |  |  |  |  |  |  |  |  |
| 85 Small Business (Scored/Delinquency Managed) | CASIP598 |  | CPSIP598 |  |  |  |  |  |  |  |  |  |
| 86 Corporate and Business Cards | CASIP599 |  | CPSIP599 |  |  |  |  |  |  |  |  |  |
| 87 Credit Cards | CASIP600 |  | CPSIP600 |  |  |  |  |  |  |  |  |  |
| 88 Other Consumer | CASIP601 |  | CPSP601 |  |  |  |  |  |  |  |  |  |
| 89 All Other Loans and Leases | CASIP602 |  | CPSIP602 |  |  |  |  |  |  |  |  |  |
| 90 Unallocated | CASIP603 |  | CPSIP603 |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |
| 91 Total Provisions during the quarter | CASIKU79 |  | CPSIKU79 | - | - | - | - | - | - | - | - | - |
| 91a Provisions for loan and lease losses during the quarter (3) | CASS4230 |  | CPSS14230 |  |  |  |  |  |  |  |  |  |
| Provisions for credit losses on held-to-maturity debt securities during the quarter (4) | CASIKU80 |  | CPSIKU80 |  |  |  |  |  |  |  |  |  |
| 91 <br> Provisions for credit losses on available-for-sale debt securities during the quarter <br> (4) | CASIKU81 |  | CPSIKU81 |  |  |  |  |  |  |  |  |  |
| 91d Provisions for credit losses on all other financial assets during the quarter (4) | CASIKU82 |  | CPSIKU82 |  |  |  |  |  |  |  |  |  |
| 92 Real Estate Loans (in Domestic Offices) | CASIP604 |  | CPSIP604 | - | - | - | - | - | - | - | - | - |
| 93 Residential Mortgages | CASIP605 |  | CPSIP605 | - | - | - | - | - | - | - | - | - |
| 94 First Lien Mortgages | CASIP606 |  | CPSP1P606 |  |  |  |  |  |  |  |  |  |
| 95 Closed-End Junior Liens | CASIP607 |  | CPSIP607 |  |  |  |  |  |  |  |  |  |
| 96 helocs | CASIP608 |  | CPSP1P608 |  |  |  |  |  |  |  |  |  |
| 97 CRE Loans | CASIP609 |  | CPSIP609 | - | - | - | - | - | - | - | - | - |
| 98 Construction | CASP6610 |  | CPSP6610 |  |  |  |  |  |  |  |  |  |
| 99 Multifamily | CASIP611 |  | CPSP6611 |  |  |  |  |  |  |  |  |  |
| 100 Nonfarm, Non-residential | CASIP612 |  | CPSP6612 |  |  |  |  |  |  |  |  |  |
| 101 Loans Secured by Farmland | CASIP613 |  | CPSP6613 |  |  |  |  |  |  |  |  |  |
| 102 Real Estate Loans (Not in Domestic Offices) | CASIP614 |  | CPSP6614 | - | - | - | - | - | - | - | - | - |
| 103 Residential Mortgages | CASIP615 |  | CPSP6615 |  |  |  |  |  |  |  |  |  |
| 104 CRE Loans | CASIP616 |  | CPSIP616 |  |  |  |  |  |  |  |  |  |
| 105 Farmland | CASIP617 |  | CPSP6617 |  |  |  |  |  |  |  |  |  |
| 106 calloans | CASIP618 |  | CPSIP618 | - | - | - | - | - | - | - | - | - |
| 107 C\&/Graded | CASIP619 |  | CPSP619 |  |  |  |  |  |  |  |  |  |
| 108 Small Business (Scored/Delinquency Managed) | CASIP620 |  | CPSIP620 |  |  |  |  |  |  |  |  |  |
| 109 Corporate and Business Cards | CASIP621 |  | CPSIP621 |  |  |  |  |  |  |  |  |  |
| 110 Credit Cards | CASIP622 |  | CPSIP622 |  |  |  |  |  |  |  |  |  |
| 111 Other Consumer | CASIP623 |  | CPSIP623 |  |  |  |  |  |  |  |  |  |
| 112 All Other Loans and Leases | CASIP624 |  | CPSP624 |  |  |  |  |  |  |  |  |  |
| 113 Unallocated | CASIP625 |  | CPSIP625 |  |  |  |  |  |  |  |  |  |
| 114 Total Net charge-offs during the quarter | CASIKU83 |  | CPSIKU83 | - | - | - | - | - | - | - |  | - |
| 114a Net charge-offs during the quarter on loans and leases (5) | CASIP626 |  | CPSIP626 | - | - | - | - | - | - | - | - | - |
| 114b Net charge-offs during the quarter on held-to-maturity debt securities (6) | CASIKU84 |  | CPSIKU84 |  |  |  |  |  |  |  |  |  |
| 114c Net charge-offs during the quarter on available-for-sale debt securities (6) | CASIKU85 |  | CPSIKU85 |  |  |  |  |  |  |  |  |  |
| 114d Net charge-offs during the quarter on all other financial assets (6) | CASIKU86 |  | CPSIKU86 |  |  |  |  |  |  |  |  |  |
| 115 Total Other ALLL Changes | CASIKU87 |  | CPSIKU87 | - | - | - | - | - | - | - | - | - |
| 115a Other ALLL Changes (7) | CASIP627 |  | CPSIP627 |  |  |  |  |  |  |  |  |  |
| 115b Other allowances for credit losses changes on held-to-maturity debt securities (8) | CASIKU88 |  | CPSIKU88 |  |  |  |  |  |  |  |  |  |
| 115c Other allowances for credit losses changes on available-for-sale debt securities (8) | CASIKU89 |  | CPSIKU89 |  |  |  |  |  |  |  |  |  |
| 115d Other allowances for credit losses changes on all other financial assets(8) | CASIKU90 |  | CPSIKU90 |  |  |  |  |  |  |  |  |  |
| 116 Total Allowances, current quarter | CASIIUQ91 |  | CPSIKU91 | - | - | - | - | - | - | - | - | - |
| 116a ALLL, current quarter (9) | CASI3123 |  | CPSI3123 | - | - | - | - | - | - | - | - | - |
| Allowances for credit losses on held-to-maturity debt securities, current quarter <br> (10) | CASIKU92 |  | CPSIKU92 | . | . | - | . | - | . | . | . | . |
| Allowances for credit losses on available-for-sale debt securities, current quarter (10) | CASIKU93 |  | CPSIKU93 | - | - | - | - | - | - | - | - | - |
| 116d Allowances for credit losses on all other financial assets, current quarter (10) | CASIKU94 |  | CPSIKU94 |  | - |  | - | - | - |  |  | - |

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

Sums in \$Millions
$\xlongequal{\text { Item }}$
PQ2-PQ 5
PQ6-PQ9
79 Real Estate Loans (Not in Domestic Offices)
80 Residential Mortgages
81 CRE Loans
82
Farmland
$\begin{array}{ll}82 & \text { Farmland } \\ 83 & \text { c\& Lloan }\end{array}$
84 C\&I Graded
85 Small Business (Scored/Delinquency Managed)
${ }^{6}$ Corporate and Business Cards
87 Credit Cards
88 Other Consumer
89
All Other Loans and Leases
90 Unallocated
91 Total Provisions during the quarter
91a Provisions for loan and lease losses during the quarter (3)
Provisions for credit losses on held-to-maturity debt securities during the quarter (4)

Provisions for credit losses on available-for-sale debt securities during the quarter
91d Provisions for credit losses on all other financial assets during the quarter (4)
92 Real Estate Loans (in Domestic Offices)
3 Residential Mortgages
$\begin{array}{ll}94 & \text { First Lien Mortgages } \\ & 5 \\ \text { Closed-End Junior Liens }\end{array}$
96 HeLocs
97 CRE Loans
98 Construction
99
00 Nonfarm, Non-residential
101 Loans Secured by Farmland
102 Real Estate Loans (Not in Domestic Offices)
103 Residential Mortgages
104 CRE Loans
106 C\&I Loans
107 C\&l Graded
108 Small Business (Scored/Delinquency Managed)
109 Corporate and Business Cards
10 Credit Cards
112 All Other Loans and Leases
113 Unallocated
114 Total Net charge-offs during the quarter
114a Net charge-offs during the quarter on loans and leases (5)
114b Net charge-offs during the quarter on held-to-maturity debt securities (6)
114c Net charge-offs during the quarter on available-for-sale debt securities (6)
114d Net charge-offs during the quarter on all other financial assets (6)
115 Total Other ALLL Changes
115a Other ALLL Changes (7)
115b Other allowances for credit losses changes on held-to-maturity debt securities (8)
115c Other allowances for credit losses changes on available-for-sale debt securities (8)
115d Other allowances for credit losses changes on all other financial assets(8)
16a All Allowances, current quarter
116b Allowances for credit losses on held-to-maturity debt securities, current quarter
${ }^{116 b}$ (10)
es for credit losses on available-for-sale debt securities, current quarter
(10)

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

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

| Item |  |
| :---: | :---: |
| 78 | Loans Secured by Farmland |
| 79 | Real Estate Loans (Not in Domestic Offices) |
| 80 | Residential Mortgages |
| 81 | CRE Loans |
| 82 | Farmland |
| 83 | C\&l Loans |
| 84 | C\&1 Graded |
| 85 | Small Business (Scored/Delinquency Managed) |
| 86 | Corporate and Business Cards |
| 87 | Credit Cards |
| 88 | Other Consumer |
| 89 | All Other Loans and Leases |
| 90 | Unallocated |
| 91 | Total Provisions during the quarter |
| 91a | Provisions for loan and lease losses during the quarter (3) |
| 91b | Provisions for credit losses on held-to-maturity debt securities during the quarter (4) |
| 91c | Provisions for credit losses on available-for-sale debt securities during the quarter (4) |
| 91d | Provisions for credit losses on all other financial assets during the quarter (4) |
| 92 | Real Estate Loans (in Domestic Offices) |
| 93 | Residential Mortgages |
| 94 | First Lien Mortgages |
| 95 | Closed-End Junior Liens |
| 96 | helocs |
| 97 | CRE Loans |
| 98 | Construction |
| 99 | Multifamily |
| 100 | Nonfarm, Non-residential |
| 101 | Loans Secured by Farmland |
| 102 | Real Estate Loans (Not in Domestic Offices) |
| 103 | Residential Mortgages |
| 104 | CRE Loans |
| 105 | Farmland |
| 106 | C\&l Loans |
| 107 | C\&1 Graded |
| 108 | Small Business (Scored/Delinquency Managed) |
| 109 | Corporate and Business Cards |
| 110 | Credit Cards |
| 111 | Other Consumer |
| 112 | All Other Loans and Leases |
| 113 | Unallocated |
| 114 | Total Net charge-offs during the quarter |
| 114a | Net charge-offs during the quarter on loans and leases (5) |
| 114b Net charge-offs during the quarter on held-to-maturity debt securities (6) |  |
| 114c Net charge-offs during the quarter on available-for-sale debt securities (6) |  |
| 114d | Net charge-offs during the quarter on all other financial assets (6) |
| 115 | Total Other ALLL Changes |
| 115a | Other ALLL Changes (7) |
| 115b Other allowances for credit losses changes on held-to-maturity debt securities (8) |  |
| 115c Other allowances for credit losses changes on available-for-sale debt securities (8) |  |
| 115d Other allowances for credit losses changes on all other financial assets(8) |  |
| 116 Total Allowances, current quarter |  |
| 116a ALLL, current quarter (9) |  |
| 116b Allowances for credit losses on held-to-maturity debt securities, current quarter (10) |  |
| 116c | Allowances for credit losses on available-for-sale debt securities, current quarter (10) |
| 116d | Allowances for credit losses on all other financial assets, current quarter (10) |

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

| Item |  |
| :---: | :---: |
| 78 | Loans Secured by Farmland |
| 79 | Real Estate Loans (Not in Domestic Offices) |
| 80 | Residential Mortgages |
| 81 | CRE Loans |
| 82 | Farmland |
| 83 | C\&l Loans |
| 84 | C\&1 Graded |
| 85 | Small Business (Scored/Delinquency Managed) |
| 86 | Corporate and Business Cards |
| 87 | Credit Cards |
| 88 | Other Consumer |
| 89 | All Other Loans and Leases |
| 90 | Unallocated |
| 91 | Total Provisions during the quarter |
| 91a | Provisions for loan and lease losses during the quarter (3) |
| 91b | Provisions for credit losses on held-to-maturity debt securities during the quarter (4) |
| 91c | Provisions for credit losses on available-for-sale debt securities during the quarter (4) |
| 91d | Provisions for credit losses on all other financial assets during the quarter (4) |
| 92 | Real Estate Loans (in Domestic Offices) |
| 93 | Residential Mortgages |
| 94 | First Lien Mortgages |
| 95 | Closed-End Junior Liens |
| 96 | helocs |
| 97 | CRE Loans |
| 98 | Construction |
| 99 | Multifamily |
| 100 | Nonfarm, Non-residential |
| 101 | Loans Secured by Farmland |
| 102 | Real Estate Loans (Not in Domestic Offices) |
| 103 | Residential Mortgages |
| 104 | CRE Loans |
| 105 | Farmland |
| 106 | C\&l Loans |
| 107 | C\&1 Graded |
| 108 | Small Business (Scored/Delinquency Managed) |
| 109 | Corporate and Business Cards |
| 110 | Credit Cards |
| 111 | Other Consumer |
| 112 | All Other Loans and Leases |
| 113 | Unallocated |
| 114 | Total Net charge-offs during the quarter |
| 114a | Net charge-offs during the quarter on loans and leases (5) |
| 114b Net charge-offs during the quarter on held-to-maturity debt securities (6) |  |
| 114c Net charge-offs during the quarter on available-for-sale debt securities (6) |  |
| 114d | Net charge-offs during the quarter on all other financial assets (6) |
| 115 | Total Other ALLL Changes |
| 115a | Other ALLL Changes (7) |
| 115b Other allowances for credit losses changes on held-to-maturity debt securities (8) |  |
| 115c Other allowances for credit losses changes on available-for-sale debt securities (8) |  |
| 115d Other allowances for credit losses changes on all other financial assets(8) |  |
| 116 Total Allowances, current quarter |  |
| 116a ALLL, current quarter (9) |  |
| 116b Allowances for credit losses on held-to-maturity debt securities, current quarter (10) |  |
| 116c | Allowances for credit losses on available-for-sale debt securities, current quarter (10) |
| 116d | Allowances for credit losses on all other financial assets, current quarter (10) |

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



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

Sums in $\$$ Millions
PQ2-PQ5 PQ6-PQ9 9-Quarter
PRE-PROVISION NET REVENUE
117 Net interest income
118 Noninterest income
119 Noninterest expense


CONDENSED INCOME STATEMENT
121 Pre-Provision Net Revenue
122 Provisions during the quarter
124 Total Other Losses
125 Other I/S items - describe in supporting documentation
126 Realized Gains (Losses) on available-for-sale securities, including OTTI (11)
127a Realized Gains (Losses) on held-to-maturity securities, including OTTI (11) 127b Unrealized holding gains (losses) on equity securities not held for trading 128 Income (loss) before applicable income taxes and discontinued operations
$\frac{129}{}$ Applicable income taxes (foreign and domestic)
130 Income (loss) before discontinued operations and other adjustments
131 Discontinued operations, net of applicable income taxes
$\frac{131 \text { Discontinued operations, net of applicable income taxes }}{132 \text { Net income (loss) attributable to BHC and minority interests }}$
133 Net income (loss) attributable to minority interests
134 Net income (loss) attributable to BHC

REPURCHASE RESERVE/LLABILITY FOR MORTGAGE REPS AND WARRANTIES
136 Reserve, prior quarter
137 Provisions during the quarter
138 Net charges during the quarter
138 Net charges during the quar


Reserve, current quarter

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

$\xlongequal[\text { PRE-PROVISION NET REVENUE }]{ }$
$\frac{\text { PRe- interest income }}{\text { Net }}$
118 Noninterest income

| 119 Nonintersst expense |
| :--- |
| 120 Pre-Provision Net Revenue |

CONDENSED INCOME STATEMENT
121 Pre-Provision Net Revenue
122 Provisions during the quarter
123 Total Trading and Counterparty Losses
124 Total Other Losses
125 Other $1 / 5$ items - describe in supporting documentation
126 Realized Gains (Losses) on available-for-sale securities, including OTTI (11)
127a Realized Gains (Losses) on held-to-maturity securities, including OTTI (11)
127b Unrealized holding gains (losses) on equity securities not held for trading
128 Income (loss) before applicable income taxes and discontinued operations
129 Applicable income taxes (foreign and domestic)
130 Income (loss) before discontinued operations and other adjustments
131 Discontinued operations, net of applicable income taxes
$\frac{131 \text { Discontinued operations, net of applicable income taxes }}{132 \text { Net income (loss) attributable to BHC and minority interests }}$
133 Net income (loss) attributable to minority interests
Net income (loss) attributable to BHC
135 Effective Tax Rate (\%)
REPURCHASE RESERVE/LIABILTY FOR MORTGAGE REPS AND WARRANTIES
136 Reserve, prior quarter
137 Provisions during the quarter
Net charges during the quarter
139 Reserve, current quarter

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

$\xlongequal[\text { PRE-PROVISION NET REVENUE }]{ }$
$\frac{\text { PRe- interest income }}{\text { Net }}$
118 Noninterest income

| 119 Nonintersst expense |
| :--- |
| 120 Pre-Provision Net Revenue |

CONDENSED INCOME STATEMENT
121 Pre-Provision Net Revenue
122 Provisions during the quarter
123 Total Trading and Counterparty Losses
124 Total Other Losses
125 Other $1 / 5$ items - describe in supporting documentation
126 Realized Gains (Losses) on available-for-sale securities, including OTTI (11)
127a Realized Gains (Losses) on held-to-maturity securities, including OTTI (11)
127b Unrealized holding gains (losses) on equity securities not held for trading
128 Income (loss) before applicable income taxes and discontinued operations
129 Applicable income taxes (foreign and domestic)
130 Income (loss) before discontinued operations and other adjustments
131 Discontinued operations, net of applicable income taxes
$\frac{131 \text { Discontinued operations, net of applicable income taxes }}{132 \text { Net income (loss) attributable to BHC and minority interests }}$
133 Net income (loss) attributable to minority interests
Net income (loss) attributable to BHC
135 Effective Tax Rate (\%)
REPURCHASE RESERVE/LIABILTY FOR MORTGAGE REPS AND WARRANTIES
136 Reserve, prior quarter
137 Provisions during the quarter
Net charges during the quarter
139 Reserve, current quarter

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

| Item |
| :--- | :--- |
| It |

Actual in
\$Millions
as of date
ms 68 b and 68 lasses in tems 68 through 116 ,
13. losses on loans and leases.
tems 91b and 91c are only reported by institutions that have adopted ASU 2016
(5) Institutions that have adopted ASU 2016-13 st.
6) Items 114 b and 114 c are only reported by institutions that have adopted ASU

Institutions that have adopted ASU 2016-13 should report other changes to the
-
2016-13.
Institutions that have adopted ASU 2016-13 should report the allowance for credit
Items 116b and 116c are only reported by institutions that have adopted ASU
(11) Institutions that have adopted ASU 2016-13 should not include OTTI in items 126 and $127 a$.

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

Sums in \$Millions
Item

2016-13 should report the allowance and
(1) provision for credit losses in items 68 through 116 .
(2) Items 68 b and 68 C are only reported by institutions that have adopted ASU 2016
13. Institutions that have adopted ASU 2016-13 should report the provision for credit (3) Institutions that have adopted ASU 2016-13 should report the provision for creat
losses on loans and leases.

Items 91b and 91c are only
13.
5) the quarter on loans and leases in item 114a.
(6) Items 114 b and 114 c are only reported by institutions that have adopted ASU 2016-13.
7) Institutions that have adopted ASU $2016-13$ should report other changes to the
allowances for credit losses on loans and leases in item 115a.
(8) Items 115 b and 115 c are only reported by institutions that have adopted ASU 2016-13.
Institutions that have adopted ASU 2016-13 should report the allowance for credit leases in item 116a.
Items 116b and 116 c are only reported by institutions that have adopted ASU
Institutions that have adopted ASU 2016-13 should not include OTTI in items 126 (11) and 127a.

Item
and
(1) Institutions that have adopted ASU 2016-13 should
(2) 13 .ems 68 b and 68 c are only reported by institutions that have adopted ASU 2016

Institutions that have adopted ASU 2016-13 should report the provision for credit losses on loans and leases.
Items 91b and 91c are only reported by institutions that have adopted ASU 2016 -
the quarte that have adopted ASU 2016-13 should report net charge-offs during tems 113 on loans and leases in item 114a.
2016-13.
Institutions that have adopted ASU 2016-13 should report other changes to the
allowances for credit losses on loans and leases in item 115a
Items 115b and 115 c are only reported by institutions that have adopted ASU
$2016-13$. 2016-13.
Institutions that have adopted ASU 2016-13 should report the allowance for credit losses on loans and leases in item 116a
Items 116b and 116 c are only reported by institutions that have adopted ASU
Institution that have adopted ASU 2016-13 should not include OTTI in items 126 ${ }^{(11)}$ and 127a.

Item
and
(1) Institutions that have adopted ASU 2016-13 should
(2) 13 .ems 68 b and 68 c are only reported by institutions that have adopted ASU 2016

Institutions that have adopted ASU 2016-13 should report the provision for credit losses on loans and leases.
Items 91b and 91c are only reported by institutions that have adopted ASU 2016 -
the quarte that have adopted ASU 2016-13 should report net charge-offs during tems 113 on loans and leases in item 114a.
2016-13.
Institutions that have adopted ASU 2016-13 should report other changes to the
allowances for credit losses on loans and leases in item 115a
Items 115b and 115 c are only reported by institutions that have adopted ASU
$2016-13$. 2016-13.
Institutions that have adopted ASU 2016-13 should report the allowance for credit losses on loans and leases in item 116a
Items 116b and 116 c are only reported by institutions that have adopted ASU
Institution that have adopted ASU 2016-13 should not include OTTI in items 126 ${ }^{(11)}$ and 127a.


SECURITIES
1 Held to Maturity (HTM) (1)
2a Available for Sale (AFS)
2b Equity securities with readily determinable fair values not held for trading
3 Total Securities

## Of which:

4 Securitizations (investment grade)
5 Securitizations (non-investment grade)

## Total Loans and Leases

Real Estate Loans (in Domestic Offices)
7 First Lien Mortgages
8 First Lien Mortgages
9 First Lien HELOAN
10 Second / Junior Lien Mortgages
11 Closed-End Junior Liens
12 HELOCS
13 CRE Loans
14 Construction
15 Multifamily
16 Nonfarm, Non-residential
17 Owner-Occupied
18 Non-Owner-Occupied
19 Loans Secured by Farmland
20 Real Estate Loans (Not in Domestic Offices)
21 First Lien Mortgages
22 Second / Junior Lien Mortgages
23 CRE Loans
24 Construction
25 Multifamily
26 Nonfarm, Non-residential
27 Owner-Occupied
28 Non-Owner-Occupied
29 Loans Secured by Farmland


| CPSBP643 | - | - | - | - | - | - | - | - | - |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| CPSB5367 | - | - | - | - | - | - | - | - | - |
| CPSBP644 |  |  |  |  |  |  |  |  |  |
| CPSBP645 |  |  |  |  |  |  |  |  |  |
| CPSBP646 | - | - | - | - | - | - | - | - | - |
| CPSB5368 |  |  |  |  |  |  |  |  |  |
| CPSB1797 |  |  |  |  |  |  |  |  |  |
| CPSBP647 | - | - | - | - | - | - | - | - | - |
| CPSBP648 |  |  |  |  |  |  |  |  |  |
| CPSB1460 |  |  |  |  |  |  |  |  |  |
| CPSBP649 | - | - | - | - | - | - | - | - | - |
| CPSBF160 |  |  |  |  |  |  |  |  |  |
| CPSBF161 |  |  |  |  |  |  |  |  |  |
| CPSB1420 |  |  |  |  |  |  |  |  |  |
| CPSBP650 | - | - | - | - | - | - | - | - | - |
| CPSBP651 |  |  |  |  |  |  |  |  |  |
| CPSBP652 |  |  |  |  |  |  |  |  |  |
| CPSBP653 | - | - | - | - | - | - | - | - | - |
| CPSBP654 |  |  |  |  |  |  |  |  |  |
| CPSBP655 |  |  |  |  |  |  |  |  |  |
| CPSBP656 | - | - | - | - | - | - | - | - | - |
| CPSBP657 |  |  |  |  |  |  |  |  |  |
| CPSBP658 |  |  |  |  |  |  |  |  |  |
| CPSBP659 |  |  |  |  |  |  |  |  |  |

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



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



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



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

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

| Projected in \$M |  |  |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| Item |  | PQ 1 | PQ 2 | PQ 3 | PQ 4 | PQ 5 | PQ 6 | PQ 7 | PQ 8 | PQ 9 |
| Liabilities |  |  |  |  |  |  |  |  |  |  |
| 132 Deposits in domestic offices | CPSBP737 |  |  |  |  |  |  |  |  |  |
| 133 Deposits in foreign offices, Edge and Agreement subsidiaries, and IBFs | CPSBP738 |  |  |  |  |  |  |  |  |  |
| 134 Deposits | CPSBP739 | - | - | - | - | - | - | - | - | - |
| 135 <br> Federal funds purchased and securities sold under agreements to repurchase | CPSBP740 |  |  |  |  |  |  |  |  |  |
| 136 Trading Liabilities | CPSB3548 |  |  |  |  |  |  |  |  |  |
| 137 Other Borrowed Money | CPSB3190 |  |  |  |  |  |  |  |  |  |
| 138 Subordinated Notes and Debentures | CPSB4062 |  |  |  |  |  |  |  |  |  |
| 139 Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and 139 TruPS Issued by Consolidated Special Purpose Entities | CPSBC699 |  |  |  |  |  |  |  |  |  |
| 140 Other Liabilities | CPSB2750 |  |  |  |  |  |  |  |  |  |
| 141 Memo: Allowance for off-balance sheet credit exposures | CPSBB557 |  |  |  |  |  |  |  |  |  |
| 142 Total Liabilities | CPSB2948 |  |  |  |  |  |  |  |  |  |

Equity Capital

## 143 Perpetual Preferred Stock and Related Surplus

144 Common Stock (Par Value)
145 Surplus (Exclude All Surplus Related to Preferred Stock)
146 Retained Earnings
147 Accumulated Other Comprehensive Income (AOCI)
148 Other Equity Capital Components
149 Total BHC Equity Capital
150 Noncontrolling (Minority) Interests in Consolidated Subsidiaries 151 Total Equity Capital

Other

## Unused Commercial Lending Commitments and Letters of Credit

CPSBP741
Footnotes to the Balance Sheet Worksheet
(1) Institutions that have adopted ASU 2016-13 should report item 1 net of any applicable allowance for credit losses.
(2) For institutions that adopted ASU 2016-13, this item will represent the allowance for credit losses on loans and leases
(3) For institutions that adopted ASU 2016-13, this item will be net of unearned income and allowance for credit losses on loans and leases.
4) Institutions that adopted ASU 2016-13 should report item 120 net of any applicable allowance for credit losses.

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


## Standardized Approach (Revised regulatory capital rule, July 2013)

## Balance Sheet Asset Categories

1 Cash and balances due from depository institutions
2a Securities: Held-to-maturity
Securities: Available-for-sale and equity securities with readily determinable fair values not 2 b held for trading
3 Federal funds sold

## Loans and leases on held for sal

4a Residential Mortgage exposures
4b High Volatility Commercial Real Estate (HVCRE) exposures
4c Exposures past due 90 days or more or on nonaccrual
4d All other exposures

## Loans and leases, net of unearned income

5a Residential mortgage exposures
5b High Volatility Commercial Real Estate (HVCRE) exposure
5c Exposures past due 90 days or more or on nonaccrual
5 d All other exposures
6 Trading assets (excluding securitizations that receive standardized charges) 7a All Other assets
7 b Separate account bank-owned life insurance
7c Default fund contributions to central counterparties

## On-balance sheet securitization exposures

8a Held-to-maturity securities
b Available-for-sale securitie
8c Trading assets that receive standardized charges
8d All other on-balance sheet securitization exposures
9 Off-balance sheet securitization exposures

## 10 RWA for Balance Sheet Asset Categories (sum of items $\mathbf{1}$ though 8d)

Derivatives and Off-Balance-Sheet Asset Categories (Excluding Securitization Exposures) 11 Financial standby letters of credit
12 Performance standby letters of credit and transaction related contingent items
13 Commercial and similar letters of credit with an original maturity of one year or less 14 Retained recourse on small business obligations sold with recourse
15 Repo-style transactions
16 All other off-balance sheet liabilities
17a Unused commitments: Original maturity of one year or less, excluding ABCP conduits 17b Unused commitments: Original maturity of one year or less to ABCP conduits
17c Unused commitments: Original maturity exceeding one year
18 Unconditionally cancelable commitments
19 Over-the-counter derivatives
20 Centrally cleared derivatives
21 Unsettled transactions (failed trades)

| CASS0010 | CPSS0010 |  |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| CASS1754 | CPSS1754 |  |  |  |  |  |  |  |  |  |
| CASS1773 | CPSS1773 |  |  |  |  |  |  |  |  |  |
| CASSB987 | CPSSB987 |  |  |  |  |  |  |  |  |  |






| CASSS625 | - | CPSSS625 | - | - | - | - | - | - | - | - | - |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |



RWA for Assets, Derivatives and Off-Balance-Sheet Asset Categories (sum of items 9 22 through 21)

RWA for purposes of calculating the allowance for loan and lease losses 1.25 percent 23 threshold

| CASSS628 | - | CPSSS628 | - | - | - | - | - | - | - | - | - |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| CASS5580 |  | CPSS5580 |  |  |  |  |  |  |  |  |  |

## Market Risk

24 Value-at-risk (VaR) with Multiplier
25 Stressed VaR with Multiplier

## Specific risk add-on

26 Debt positions
27 Equity positions
Capital requirements for securitization positions using the Simplified Supervisory
28 Formula Approach (SSFA) or applying a specific risk-weighting factor of $1250 \%$ percent
29 Standardized measure of specific risk add-ons (sum of items 26, 27, and 28)
Item 30 is not applicable to an institution that does not calculate a modeled measure of 30 Incremental risk capital requirement

| CASSN811 | CPSSN811 |  |  |  |  |  |  |  |  |  |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |
| CASSN812 | CPSSN812 |  |  |  |  |  |  |  |  |  |


| CASSS305 |  | CPSSS305 |  |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| CASSS306 |  | CPSSS306 |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |
| CASSS307 |  | CPSSS307 |  |  |  |  |  |  |  |  |  |
| CASSS311 |  |  |  |  |  |  |  |  |  |  |  |
|  | - | CPSSS311 | - | - | - | - | - | - | - | - | - |



## Items 31 through 36 are not applicable to an institution that does not have a comprehensive risk model; such an institution should go to item 37

## mprensive risk capital requiremen

32 Standardized specific risk add-ons for net long correlation trading positions
33 Standardized specific risk add-on for net short correlation trading positions
34 Standardized measure of specific risk add-ons (greater of item 32 or 33
35 Surcharge for modeled correlation trading positions (item 34 multiplied by 0.08 ) 36 Comprehensive risk measure requirement

## De minimis positions and other adjustments

37 Capital requirement for all de minimis exposures
38 Additional capital requirement
39 Sum of items 37 and 38
Market risk-weighted assets
Standardized market risk-weighted assets: Sum of items 24, 25, 29, 30 (if applicable), 36 (as 40 appropriate), and 39

Risk-weighted assets before deductions for excess allowance of loan and lease losses
41 and allocated risk transfer risk reserve (sum of items 22 and 40)
42 LESS: Excess allowance for loan and lease losses
43 LESS: Allocated transfer risk reserve
44 Total risk-weighted assets (item 41 minus items 42 and 43)

| CASSS316 |  | CPSSS316 |  |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| CASSS325 |  | CPSSS325 |  |  |  |  |  |  |  |  |  |
| CASSS333 |  | CPSSS333 |  |  |  |  |  |  |  |  |  |
| CASSS335 | - | CPSSS335 | - | - | - | - | - | - | - | - | - |
|  | - | CPSSS336 | - | - | - | - | - | - | - | - | - |
| CASSS336 | - | CPSSN814 |  |  |  |  |  |  |  |  | - |


| CASSB825 |  | CPSSN825 |  |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| CASSS344 |  | CPSSS344 |  |  |  |  |  |  |  |  |  |
| CASSS345 | - | CPSSS345 | - | - | - | - | - | - | - | - | - |


| CASSS581 | - | CPSSS581 | - | - | - | - | - | - | - | - | - |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| CASSB704 | - | CPSSB704 | - | - | - | - | - | - | - | - | - |
| CASSA222 |  | CPSSA222 |  |  |  |  |  |  |  |  |  |
| CASS3128 |  | CPSS3128 |  |  |  |  |  |  |  |  |  |
| CASSA223 | - | CPSSA223 | - | - | - | - | - | - | - | - | - |

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

## Memoranda Items -- Derivatives

45 Current credit exposure across all derivative contracts covered by the regulatory capital rule
Notional principal amounts of over-the-counter derivative contracts (sum of lines 47a 46 through 47g)
47a Interest rate
47b Foreign exchange rate and gold
47 c Credit (investment grade reference asset)
47d Credit (non-investment grade reference asset)
47e Equity
47 f 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
s metals (except gold)
49g Other

| CASS8764 |  | CPSS8764 |  |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 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 |  |  |  |  |  |  |  |  |  |

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

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

CCARP005
$\underbrace{\text { Item As of Date }}$

Schedule HI-A-Changes in Bank Holding Company Equity Capital Total bank holding company equity capital most recently reported for the end of previous QUARTER
Effect of changes in accounting principles and corrections of material accounting
2 errors
3 Balance end of previous QUARTER as restated (sum of items 1 and 2)
4 Net income (loss) attributable to bank holding company
Sale of perpetual preferred stock (excluding treasury stock transactions):
5 Sale of perpetual preferred stock, gross
6 Conversion or retirement of perpetual preferred stock
Sale of common stock:
7 Sale of common stock, gross
8 Conversion or retirement of common stock
9 Sale of treasury stock
10 Purchase of treasury stock
11 Changes incident to business combinations, net
12 Cash dividends declared on preferred stock
13 Cash dividends declared on common stock
14 Other comprehensive income
Change in the offsetting debit to the liability for Employee Stock Ownership Plan (ESOP) debt guaranteed by the bank holding company
16 Other adjustments to equity capital (not included above)*
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 $10,12,13$ )

Schedule HC-R per Regulatory Capital Rule (12 CFR 217)
18 AOCl opt-out election? (enter "1" for Yes; enter "0" for No
Common equity tier 1
Common stock and related surplus, net of treasury stock and unearned
employee stock ownership plan (ESOP) shares
Retained earnings
21 Accumulated other comprehensive income (AOCI)
Common equity tier 1 minority interest includable in common equity tier 1 capital
Common equity tier 1 before adjustments and deductions (sum of items 19
through 22)
Common equity tier 1 capital: adjustments and deductions
24 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
26 carryforwards, net of any related valuation allowances and net of DTLs If Item 18 is " 1 " for "Yes", complete items 27 through 31 only for AOCI related adjustments.

Item


| Value $^{1}$ | PQ 1 | PQ 2 | PQ 3 | PQ 4 | PQ 5 | PQ 6 | PQ 7 | PQ 8 | PQ 9 | PQ 5 | PQ 9 | 9-Quarter |
| :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- | :--- |

securities (if a gain, report as a positive value; if a loss, report as a negative value)
AOCI related adjustments: Net unrealized loss on available-for-sale preferred
28 stock classified as an equity security under GAAP and available-for-sale equity exposures (report loss as a positive value)
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)

AOCI related adjustments: Amounts recorded in AOCl attributed to defined
30 benefit postretirement plans resulting from the initial and subsequen
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)
AOCI related adjustments: Net unrealized gains (losses) on held-to-maturity
31 securities that are included in AOCI (if a gain, report as a positive value; if a loss, report as a negative value)
If Item 18 is " 0 " for "No", complete item 32 only for AOCI related adjustments. AOCI related adjustments: Accumulated net gain (loss) on cash flow hedges
32 included in AOCI, net of applicable tax effects, that relate to the hedging of items that are not recognized at fair value on the balance sheet (if a gain, report as a positive value; if a loss, report as a negative value)
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)
Other deductions from (additions to) common equity tier capital 1 before
34 threshold-based deductions: All other deductions from (additions to) common equity tier 1 capital before threshold-based deductions
Non-significant investments in the capital of unconsolidated financial institution
in the form of common stock that exceed the 10 percent threshold for non significant investments
36 Subtotal (item 23 minus items 24 through 35)
Significant investments in the capital of unconsolidated financial institutions in
37 a the form of common stock, net of associated DTLs, that exceed the 10 percent common equity tier 1 capital deduction threshold (item 71) Investments in the capital of unconsolidated financial institutions, net of
37 associated DTLs, that exceed 25 percent common equity tier 1 capital deduction threshold
MSAs, net of associated DTLS, that exceed the common equity tier 1 capital deduction threshold

DTAs arising from temporary differences that could not be realized through net
39 operating loss carrybacks, net of related valuation allowances and net of DTLS, that exceed the common equity tier 1 capital deduction threshold
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 )
Deductions applied to common equity tier 1 capital due to insufficient amount of additional tier 1 capital and tier 2 capital to cover deductions
Total adjustments and deductions for common equity tier 1 capital (sum of items
42 37a through 41)
43 Common equity tier 1 capital (item 36 minus 42)

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CASDP848
CPSDP844

| CASDP846 |  |  |
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CASDP847
CPSDP847

CASD848


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

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|  |  | Adjusted |  |  |  |  | in |  |  |  |  |  | , |  |
| Item | As of Date | Starting Value ${ }^{1}$ | PQ 1 | PQ 2 | PQ 3 | PQ 4 | PQ 5 | PQ 6 | PQ 7 | PQ 8 | PQ 9 | $\begin{aligned} & \text { PQ } 2- \\ & \text { PQ } 5 \\ & \hline \end{aligned}$ | $\begin{aligned} & \text { PQ } 6 . \\ & \text { PQ } 9 \end{aligned}$ | 9-Quarter |

Additioniter 1 capital
Additional tier 1 capital instruments plus related surplus capital
46 Tier 1 minority interest not included in common equity tier 1 capital
47 Additional tier 1 capital before deductions
48 Additional tier 1 capital deductions
49 Additional tier 1 capital
Tier 1 capital
50 Tier 1 capital (sum of items 43 and 49)
Tier 2 capital
51 Tier 2 capital instruments plus related surplus
52 Non-qualifying capital instruments subject to phase out from tier 2 capital
53 Total capital minority interest that is not included in tier 1 capital
54 Allowance for loan and lease losses includable in tier 2 capital (2)
(Advanced approaches holding companies that exit parallel run only): eligible credit reserves includable in tier 2 capital Unrealized gains on available-for-sale preferred stock classified as an equity
56 security under GAAP and available porsale equity exposures includable in capit
57 Tier 2 capital before deductions (sum of items 51, 52, 53, 54 and 56)
(Advanced approaches holding companies that exit parallel run only): Tier 2
capital before deduction
Tier 2 capital deductions
60 Tier 2 capital (item 57 minus 59)
(Advanced approaches holding companies that exit parallel run only): Tier 2 capital

## Total capital

62 Total capital, (sum of items 50 and 60 )
63 (Advanced approaches holding companies that exit parallel run only): Total capital (sum of items 50 and 61)

| CASDP860 | CPSDP860 |  |  |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| CASDP861 | CPSDP861 |  |  |  |  |  |  |  |  |  |  |
| CASDP862 | CPSDP862 |  |  |  |  |  |  |  |  |  |  |
| CASDP863 | CPSDP863 |  |  |  |  |  |  |  |  |  |  |
| CASDP864 | CPSDP864 |  |  |  |  |  |  |  |  |  |  |
| CASDP865 | CPSDP865 |  |  |  |  |  |  |  |  |  |  |

CASD8274 - CPSD8274


| CASD3792 | - | CPSD3792 |
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| CASE3792 |  | CPSE3792 |

Threshold Deductions Calculations
Items 64-71 should only be filed by firms subject to Category I and II standards
Non-significant investments in the capital of unconsolidated financial institutions in the form of common stock, net of associated DTLs
Aggregate non-significant investments in the capital of unconsolidated financial
64a institutions, including in the form of common stock, additional tier 1, and tier 2 capital
Aggregate non-significant investments in the capital of unconsolidated financial institutions in the form of common stock
10 percent common equity tier 1 deduction threshold for non-significant
65 investments in the capital of unconsolidated financial institutions in the form of common stock
66 Amount of non-significant investments that exceed the 10 percent deduction threshold for non-significant investments

Significant investments in the capital of unconsolidated financial institutions in the form of common stock, net of associated DTL
Gross significant investments in the capital of unconsolidated financial institutions in the form of common stock
Permitted offsetting short positions in relation to the specific gross holdings included above
Significant investments in the capital of unconsolidated financial institutions in
69 the form of common stock net of short positions (greater of item 67 minus 68 or zero)

7010 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 71 threshold (greater of item 69 minus item 70 or zero), prior to transition provisions

| CASDR643 |  | CPSDR643 |  |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| CASDXXxx |  | CASDXXXX |  |  |  |  |  |  |  |  |  |
| CASDR646 | - | CPSDR646 | - | - | - | - | - | - | - | - | - |
| CASDR647 | - | CPSDR647 | - | - | - | - | - | - | - | - | - |

Investments in the capital of unconsolidated financial institutions (firms subject to Category III and IV standards only)
Aggregate amount of investments in the capital of unconsolidated financial Agstegate amount of investments in

7325 percent common equity tier 1 deduction threshold ( 25 percent of item 36 )
74 Amount to be deducted from common equity tier 1 due to 25 percent deduction threshold (greater of item $\mathbf{7 2}$ minus item 73 or zero)

## Items $75-82$ should be filed by all firms

 MSAs, net of associated DTLs76 Associated deferred tax liabilities which would be extinguished if the intangible becomes impaired or derecognized under the relevant accounting standards

Mortgage servicing assets net of related deferred tax liabilities (item 75 minus item 76)
78 Common equity tier 1 deduction threshold
Amount to be deducted from common equity tier 1 due to the deduction threshold

DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs

80 DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs
81 Common equity tier 1 deduction threshold

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|  |  |  |  |  | Adjusted |  |  |  |  | d in \$ |  |  |  |  |  | s in \$ $\mathbf{M}$ | ions |
| Item |  |  | Da |  | Starting Value ${ }^{1}$ | PQ 1 | PQ 2 | PQ 3 | PQ 4 | PQ 5 | PQ 6 | PQ 7 | PQ 8 | PQ 9 | $\begin{aligned} & \text { PQ } 2 . \\ & \text { PQ } 5 \\ & \hline \end{aligned}$ | $\begin{array}{r} \text { PQ } 6 . \\ \text { PQ } 9 \\ \hline \end{array}$ | 9-Quarter |
| 82 | Amount to be deducted from common equity tier 1 due to the deduction threshold | CASDP855 | - | CPSDP855 |  |  | - |  |  |  |  |  |  |  |  |  |  |

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

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

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|  |  | Adjusted |  |  |  |  | is |  |  |  |  |  |  |  |
| Item | As of Date | Starting Value ${ }^{1}$ | PQ 1 | PQ 2 | PQ 3 | PQ 4 | PQ 5 | PQ 6 | PQ 7 | PQ 8 | PQ 9 | $\begin{aligned} & \text { PQ } 2- \\ & \text { PQ } 5 \end{aligned}$ | $\begin{gathered} \text { PQ } 6 \text { - } \\ \text { PQ } 9 \end{gathered}$ | 9-Quarter |

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

83 Sum of items 69, 77, and 80
Sum of items 71,79 , and 82
86 Item 83 minus item 85
87 Amount to
Total Assets for the Leverage Ratio (12 CFR 217)
Average total consolidated assets
89 Deductions from common equity tier 1 capital and additional tier 1 capital
0 Other deductions from (additions to) assets for leverage ratio purposes
91 Total assets for the leverage ratio (item 88 minus items 89 and 90 )
REGULATORY CAPITAL AND RATIOS
92 Common equity tier 1 (item 43)
93 Tier 1 capital per revised regulatory capital rule
44 Total capital per revised regulatory capital rule
(Advanced approaches holding companies that exit parallel run only): Total capital per revised regulatory capital rule (item 63)
96 Total risk-weighted assets using standardized approach
(Advanced approaches holding companies that exit parallel run only): total riskweighted assets using advanced approaches rules

98 Total assets for the leverage ratio per revised regulatory capital rule (item 91)
99 Supplementary leverage ratio exposure



|  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
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|  |  |  |  |  |  |  |  |  | Proj | ted in \$ $\mathbf{M}$ | ions |  |  |  |  | in \$Mil |  |
| Item |  |  | As of Date |  | Starting <br> Value ${ }^{1}$ | PQ 1 | PQ 2 | PQ 3 | PQ 4 | PQ 5 | PQ 6 | PQ 7 | PQ 8 | PQ 9 | $\text { PQ } 2 \text { - }$ $\text { PQ } 5$ | $\text { PQ } 6 \text { - }$ $\text { PQ } 9$ | 9-Quarter |
| 100 | Common equity tier 1 ratio (\%) | CASDP793 | \#DIV/0! | CPSDP793 |  | \#DIV/0! | \#DIV/0! | \#DIV/0! | \#DIV/0! | \#DIV/0! | \#DIV/0! | \#DIV/0! | \#DIV/0! | \#DIV/0! |  |  |  |
| 101 | (Advanced approaches holding companies that exit parallel run only): Common equity tier 1 ratio (\%) | CASEP793 |  | CPSEP793 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 102 | Tier 1 capital ratio (\%) | CASD7206 | \#DIV/0! | CPSD7206 |  | \#DIV/O! | \#DIV/0! | \#DIV/0! | \#DIV/0! | \#DIV/O! | \#DIV/0! | \#DIV/0! | \#DIV/O! | \#DIV/0! |  |  |  |
| 103 | (Advanced approaches holding companies that exit parallel run only): Tier 1 capital ratio (\%) | CASE7206 |  | CPSE7206 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 104 | Total capital ratio (\%) | CASD7205 | \#DIV/0! | CPSD7205 |  | \#DIV/O! | \#DIV/0! | \#DIV/0! | \#DIV/0! | \#DIV/O! | \#DIV/0! | \#DIV/0! | \#DIV/O! | \#DIV/0! |  |  |  |
| 105 | (Advanced approaches holding companies that exit parallel run only): Total capital ratio (\%) | CASE7205 |  | CPSE7205 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 106 | Tier 1 leverage ratio (\%) | CASD7204 | \#DIV/0! | CPSD7204 |  | \#DIV/O! | \#DIV/O! | \#DIV/0! | \#DIV/0! | \#DIV/O! | \#DIV/0! | \#DIV/0! | \#DIV/O! | \#DIV/0! |  |  |  |
| 107 | Supplementary leverage ratio (\%) | CASKHK23 |  | CPSKHK23 |  |  |  |  |  |  |  |  |  |  |  |  |  |
|  | Schedule HC-F-Other Assets |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 108 | Net deferred tax assets | CASK2148 |  | CPSK2148 |  |  |  |  |  |  |  |  |  |  |  |  |  |
|  | Schedule HC-G-Other Liabilities |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 109 | Net deferred tax liabilities | CASK3049 |  | CPSK3049 |  |  |  |  |  |  |  |  |  |  |  |  |  |
|  | Issuances associated with the U.S. Department of Treasury Capital Purchase Program: |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 110 | Senior perpetual preferred stock or similar items | CASKG234 |  | CPSKG234 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 111 | Warrants to purchase common stock or similar items | CASKG235 |  | CPSKG235 |  |  |  |  |  |  |  |  |  |  |  |  |  |
|  | Deferred Tax Asset Information |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 112 | Taxes previously paid that the bank holding company could recover through allowed carrybacks if the bank holding company's DTAs on net operating loss, tax credits and temporary differences (both deductible and taxable) fully reverse at the report date | CASDQ275 |  | CPSDQ275 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 112a | U.S. Federal Government | CASDLC30 |  | CPSDLC30 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 112b | U.S. State Governments | CASDLC31 |  | CPSDLC31 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 112c | All non-U.S. tax jurisdictions | CASDLC32 |  | CPSDLC32 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 113 | Deferred tax assets that arise from net operating loss and tax credit carryforwards, net of DTLs, but gross of related valuation allowances | CASDR648 |  | CPSDR648 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 114 | Valuation allowances related to deferred tax assets that arise from net operating loss and tax credit carryforwards | CASDR649 |  | CPSDR649 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 114a | U.S. Federal Government | CASDLC33 |  | CPSDLC33 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 114b | U.S. State Governments | CASDLC34 |  | CPSDLC34 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 114c | All non-U.S. tax jurisdictions | CASDLC35 |  | CPSDLC35 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 115 | Deferred tax assets arising from temporary differences, net of DTLs | CASDR650 |  | CPSDR650 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 115a | U.S. Federal Government | CASDLC36 |  | CPSDLC36 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 115b | U.S. State Governments | CASDLC37 |  | CPSDLC37 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 115c | All non-U.S. tax jurisdictions | CASDLC38 |  | CPSDLC38 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 116 | Valuation allowances related to DTAs arising from temporary differences | CASDR651 |  | CPSDR651 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 116a | U.S. Federal Government | CASDLC39 |  | CPSDLC39 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 116b | U.S. State Governments | CASDLC40 |  | CPSDLC40 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 116c | All non-U.S. tax jurisdictions | CASDLC41 |  | CPSDLC41 |  |  |  |  |  |  |  |  |  |  |  |  |  |
|  | Supplemental Capital Action Information (report in \$Millions unless otherwise noted) ${ }^{* * *}$ |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 117 | Cash dividends declared on common stock | CASD4460 |  | CPSD4460 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 118 | Common shares outstanding (Millions) | CASDQ946 |  | CPSDQ946 |  |  |  |  |  |  |  |  |  |  |  |  |  |
| 119 | Common dividends per share (\$) | CASDQ282 | - | CPSDQ282 |  | - | - | - | - | - | - | - | - | - |  |  |  |

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



120 Issuance of common stock for employee compensation
121 Other issuance of common stock
122 Total issuance of common stock
123 Share repurchases to offset issuance for employee compensatio
124 Other share repurchase
125 Total share repurchases Supplemental Info
126 Outstanding trust preferred securities
127 Trust preferred securities included in Item 49
Capital Buffers and Ratios
128 Capital conservation buffer requirement (sum of items a through c)
28(a) of which: Stress capital buffer requirement
28(b) of which: GSIB surcharge (if applicable)
28(c) of which: Countercyclical capital buffer amount (if applicable)
129 Capital conservation buffer Leverage Buffer and Requirements

130 Total leverage exposure for the supplementary leverage ratio (SLR) (if applicable)
131 Leverage buffer requirement (if applicable)
132 Leverage buffer (if applicable)
Maximum Payout Ratio and Amounts
33 Eligible retained income
134 Maximum payout ratio
35 Maximum payout amount
136 Distributions and discretionary bonus payments during the quarter

## Memorand

*Please break out and explain below other adjustments to equity capital
137

| CASDQ283 |  | CPSDQ283 |  |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| CASDQ284 |  | CPSDQ284 |  |  |  |  |  |  |  |  |  |
| CASDQ285 | - | CPSDQ285 | - | - | - | - | - | - | - | - | - |
|  |  |  |  |  |  |  |  |  |  |  |  |
| CASDQ286 |  | CPSDQ286 |  |  |  |  |  |  |  |  |  |
| CASDQ287 |  | CPSDQ287 |  |  |  |  |  |  |  |  |  |
| CASDQ288 | - | CPSDQ288 | - | - | - | - | - | - | - | - | - |

**The carryback period is the prior two calendar tax years plus any current taxes paid in the year-to-date period. Please provide disaggregated data for item 112 as follows:
138 Taxes paid during the fiscal year ended two years ago
139 Taxes paid during the fiscal year ended one year ago
39 Taxes paid during the fiscal year ended one year ago
***Please reconcile the Supplemental Capital Action and HI-A projections (i.e.,
CASDQ295
141

## Footnotes to the Capital Worksheet

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

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



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



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

| Item |  | As-of |  | PQ 1 | PQ 2 | PQ 3 | PQ 4 | $\text { PQ } 5$ | $\text { PQ } 6$ | PQ 7 | PQ 8 | PQ 9 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| First Lien Mortgages and HELOANs (International) |  |  |  |  |  |  |  |  |  |  |  |  |
| 35 | Balances | CASRP415 | CPSRP415 |  |  |  |  |  |  |  |  |  |
| 35a | Balances -- PCD (1) | CASRKV15 | CPSRKV15 |  |  |  |  |  |  |  |  |  |
| 36 | New originations | CASRP416 | CPSRP416 |  |  |  |  |  |  |  |  |  |
| 37 | Paydowns | CASRP417 | CPSRP417 |  |  |  |  |  |  |  |  |  |
| 38 | Asset Purchases | CASRP418 | CPSRP418 |  |  |  |  |  |  |  |  |  |
| 39 | Asset Sales | CASRP419 | CPSRP419 |  |  |  |  |  |  |  |  |  |
| 40 | Loan Losses | CASRP420 | CPSRP420 |  |  |  |  |  |  |  |  |  |
| 40a | Loan Losses -- PCD (1) | CASRKV17 | CPSRKV17 |  |  |  |  |  |  |  |  |  |
| 41 | Not applicable |  |  |  |  |  |  |  |  |  |  |  |
| 42 | Not applicable |  |  |  |  |  |  |  |  |  |  |  |
| Closed-End Junior Liens and HELOCs (International) |  |  |  |  |  |  |  |  |  |  |  |  |
| 43 | Balances | CASRP423 | CPSRP423 |  |  |  |  |  |  |  |  |  |
| 43a | Balances -- PCD (1) | CASRKV20 | CPSRKV20 |  |  |  |  |  |  |  |  |  |
| 44 | New originations | CASRP424 | CPSRP424 |  |  |  |  |  |  |  |  |  |
| 45 | Paydowns | CASRP425 | CPSRP425 |  |  |  |  |  |  |  |  |  |
| 46 | Asset Purchases | CASRP426 | CPSRP426 |  |  |  |  |  |  |  |  |  |
| 47 | Asset Sales | CASRP427 | CPSRP427 |  |  |  |  |  |  |  |  |  |
| 48 | Loan Losses | CASRP428 | CPSRP428 |  |  |  |  |  |  |  |  |  |
| 48a | Loan Losses -- PCD (1) | CASRKV22 | CPSRKV22 |  |  |  |  |  |  |  |  |  |

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

| Item |  | As-of |  |  | PQ 1 | PQ 2 | PQ 3 | PQ 4 | $\text { PQ } 5$ | $\text { PQ } 6$ | 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 |  |  |  |  |  |  |  |  |  |

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

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

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

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

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



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

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

|  | AFS and HTM Securities | Threshold for Determining OTTI | Aggregate Cumulative <br> Lifetime Loss on <br> Underlying Collateral (\% Original Balance) | Discount Rate Methodology | Please provide the name(s) of any vendor(s) and any vendor model(s) that are used | Were all securities reviewed for potential OTTI (yes/no) for stress testing? | Macroeconomic/financial variables used in loss estimation |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  | CCARP084 | CASMN243 | CPSMN244 | CASMN245 | CASMN246 | CASMN247 | CASMN248 |
| 1 | Agency MBS |  |  |  |  |  |  |
| 2 | Auction Rate Securities |  |  |  |  |  |  |
| 3 | CDO |  |  |  |  |  |  |
| 4 | CLO |  |  |  |  |  |  |
| 5 | CMBS |  |  |  |  |  |  |
| 6 | Not Applicable |  |  |  |  |  |  |
| 7 | Auto ABS |  |  |  |  |  |  |
| 8 | Credit Card ABS |  |  |  |  |  |  |
| 9 | Student Loan ABS |  |  |  |  |  |  |
| 10 | Other ABS (excl HEL ABS) |  |  |  |  |  |  |
| 11 | Corporate Bond |  |  |  |  |  |  |
| 12 | Covered Bond |  |  |  |  |  |  |
| 13 | Domestic Non-Agency RMBS (incl HEL ABS) |  |  |  |  |  |  |
| 14 | Foreign RMBS |  |  |  |  |  |  |
| 15 | Municipal Bond |  |  |  |  |  |  |
| 16 | Mutual Fund |  |  |  |  |  |  |
| 17 | Not Applicable |  |  |  |  |  |  |
| 18 | Sovereign Bond |  |  |  |  |  |  |
| 19 | US Treasuries \& Agencies |  |  |  |  |  |  |
| 20 | Other* |  |  |  |  |  |  |

 rows, please ensure that grand totals sum appropriately.

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

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

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

${ }^{\text {*For 'Other' AFS }}$

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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


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

|  |  |  |  |
| :---: | :--- | :--- | :--- |

 rows, please ensure that grand totals sum appropriately.

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

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

## Note

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

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

|  | HTM Securities | PQ4 |  | PQ5 |  | PQ6 |  | PQ7 |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | Projected Amortized Cost | Provision for Credit Loss | Projected Amortized Cost | Provision for Credit Loss | Projected Amortized Cos | Provision for Credit Loss | Projected Amortized Cost | Provision for Credit Loss |
|  | CCARP084 | CPSSLC44 | CPSSLC45 | CPSSLC44 | CPSSLC45 | CPSSLC44 | CPSSLC45 | CPSSLC44 | CPSSLC45 |
| 1 | Agency MBS |  |  |  |  |  |  |  |  |
| 2 | Auction Rate Securities |  |  |  |  |  |  |  |  |
| 3 | CDO |  |  |  |  |  |  |  |  |
| 4 | CLO |  |  |  |  |  |  |  |  |
| 5 | CMBS |  |  |  |  |  |  |  |  |
| 6 | Auto ABS |  |  |  |  |  |  |  |  |
| 7 | Credit Card ABS |  |  |  |  |  |  |  |  |
| 8 | Student Loan ABS |  |  |  |  |  |  |  |  |
| 9 | Other ABS (excl HEL ABS) |  |  |  |  |  |  |  |  |
| 10 | Corporate Bond |  |  |  |  |  |  |  |  |
| 11 | Covered Bond |  |  |  |  |  |  |  |  |
| 12 | Domestric Non-Agency RMBS |  |  |  |  |  |  |  |  |
| 13 | Foreign RMBS |  |  |  |  |  |  |  |  |
| 14 | Municipal Bond |  |  |  |  |  |  |  |  |
| 15 | Mutual Fund |  |  |  |  |  |  |  |  |
| 16 | Sovereign Bond |  |  |  |  |  |  |  |  |
| 17 | US Treasuries \& Agencies |  |  |  |  |  |  |  |  |
| 18 | Other ${ }^{1}$ |  |  |  |  |  |  |  |  |
| 19 | Grand Total |  |  |  |  |  |  |  |  |

Note

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

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

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

## Note

1. Please provide name of security

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

|  | AFS Securities | Actual Amortized Cost (MM/DD/YYYY) | Total Allowance for Credit Loss (MM/DD/YYYY) | PQ1 |  |  | PQ2 |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  |  |  | Projected Amortized Cost | Expected credit loss before applying the fair value floor ${ }^{1}$ | Provision for Credit Loss | Projected Amortized Cost | Expected credit loss before applying the fair value floor ${ }^{1}$ | Provision for <br> Credit Loss |
|  | CCARP084 | CASSLC44 | CASSLC14 | CPSSLC44 | CPSSLC46 | CPSSLC45 | CPSSLC44 | CPSSLC46 | CPSSLC45 |
| 1 | Agency MBS |  |  |  |  |  |  |  |  |
| 2 | Auction Rate Securities |  |  |  |  |  |  |  |  |
| 3 | CDO |  |  |  |  |  |  |  |  |
| 4 | CLO |  |  |  |  |  |  |  |  |
| 5 | CMBS |  |  |  |  |  |  |  |  |
| 6 | Auto ABS |  |  |  |  |  |  |  |  |
| 7 | Credit Card ABS |  |  |  |  |  |  |  |  |
| 8 | Student Loan ABS |  |  |  |  |  |  |  |  |
| 9 | Other ABS (excl HEL ABS) |  |  |  |  |  |  |  |  |
| 10 | Corporate Bond |  |  |  |  |  |  |  |  |
| 11 | Covered Bond |  |  |  |  |  |  |  |  |
| 12 | Domestric Non-Agency RMBS |  |  |  |  |  |  |  |  |
| 13 | Foreign RMBS |  |  |  |  |  |  |  |  |
| 14 | Municipal Bond |  |  |  |  |  |  |  |  |
| 15 | Mutual Fund |  |  |  |  |  |  |  |  |
| 16 | Sovereign Bond |  |  |  |  |  |  |  |  |
| 17 | US Treasuries \& Agencies |  |  |  |  |  |  |  |  |
| 18 | Other ${ }^{2}$ |  |  |  |  |  |  |  |  |
| 19 | Grand Total |  |  |  |  |  |  |  |  |

## Note

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

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

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

## Note

1. Please do not include Expected
2. Please provide name of securit) grand totals sum appropriately.

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

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

## Note

1. Please do not include Expected
2. Please provide name of securit) grand totals sum appropriately.

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

P/L Results in \$Millions
(report profits as positive values and losses as negative values)


[^1]

|  |  | (B) | (c) |
| :---: | :---: | :---: | :---: |
| CPSSLD91 |  |  |  |
| CPSSLD92 |  |  |  |
| CPSSLD93 |  |  |  |
| CPSSLD94 |  |  |  |
| CPSSLD95 |  |  |  |
| CPSSLD96 |  |  |  |
| CPSSLD97 |  |  |  |
| CPSSLD98 |  |  |  |
| CPSSLD99 |  |  |  |
| CPSSLEOO |  |  |  |
| CPSSLE01 |  |  |  |
|  |  |  |  |
| CPSSLEO2 |  |  |  |
| CPSSLEO3 |  |  |  |
| CPSSLE04 |  |  |  |
| CPSSLE05 |  |  |  |
| CPSSLE06 |  |  |  |
| CPSSLE07 |  |  |  |
| CPSSLE08 |  |  |  |
| CPSSLEO9 |  |  |  |
| CPSSLE10 |  |  |  |
| CPSSLE11 |  |  |  |



| CPSSLE22 |  |  |  |
| :--- | :--- | :--- | :--- |
| CPSSLE22 |  |  |  |
| CPSLE22 |  |  |  |
| CPSSLE23 |  |  |  |
| CPSSLE24 |  |  |  |



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

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

| (A) | (B) | (C) |  |
| :--- | :--- | :--- | :--- |
| CPSSLD880 | Trading | CVA Hedges | Total |
| CPSSLD81 |  |  |  |
| CPSSLD82 |  |  |  |
| CPSSLD83 |  |  |  |
| CPSSLD84 |  |  |  |
| CPSSLD85 |  |  |  |
| CPSSLD86 |  |  |  |
| CPSSLD88 |  |  |  |
| CPSSLD88 |  |  |  |
| CPSSLD89 |  |  |  |
| CPSSLD90 |  |  |  |

Severely Adverse
BHC Scenario

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

```
    $Millions
    Losses should be reported as a positive value.
1 Trading Issuer Default Losses
1a Trading Issuer Default losses from securitized products
1b Trading Issuer Default losses from other credit sensitive instruments
Counterparty Credit MTM Losses (CVA losses)
    Counterparty CVA losses
    Offline reserve CVA losses
    Counterparty Default Losses
    Impact of Counterparty Default hedges
4 \text { Other Counterparty Losses}
5 Funding Valuation Adjustment (FVA) Losses
```

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


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


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


| CPSSN997 |  |
| :--- | :--- |

CPSSJA24

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

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

Note: Please add more rows if needed.

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



| FR Y9C Codes |  | Projected in \$Millions |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  | PQ 1 | PQ 2 | PQ 3 | PQ 4 | PQ 5 | PQ 6 | PQ 7 | PQ 8 | PQ 9 |
|  | CPSNQ159 | - | - | - | - | - | - | - | - | - |
|  | CPSNQ160 | - | - | - | - | - | - | - | - | - |
|  | CPSNQ161 |  |  |  |  |  |  |  |  |  |
|  | CPSNQ162 |  |  |  |  |  |  |  |  |  |
|  | CPSNQ163 |  |  |  |  |  |  |  |  |  |
|  | CPSNQ164 |  |  |  |  |  |  |  |  |  |
|  | CPSNQ165 |  |  |  |  |  |  |  |  |  |
|  | CPSNQ166 |  |  |  |  |  |  |  |  |  |
|  | CPSNQ167 |  |  |  |  |  |  |  |  |  |
|  | CPSNQ168 |  |  |  |  |  |  |  |  |  |
|  | CPSNQ169 |  |  |  |  |  |  |  |  |  |
|  | CPSNQ170 | - | - | - | - | - | - | - | - | - |
|  | CPSNQ171 |  |  |  |  |  |  |  |  |  |
|  | CPSNQ172 |  |  |  |  |  |  |  |  |  |
|  | CPSNQ173 |  |  |  |  |  |  |  |  |  |
|  | CPSNQ174 |  |  |  |  |  |  |  |  |  |
|  | CPSNQ175 |  |  |  |  |  |  |  |  |  |
|  | CPSNQ176 |  |  |  |  |  |  |  |  |  |
|  | CPSNQ177 |  |  |  |  |  |  |  |  |  |
|  | CPSNQ178 |  |  |  |  |  |  |  |  |  |
|  | CPSNQ179 |  |  |  |  |  |  |  |  |  |

Net Interest Income by Business Segment: (17)

## Retail and Small Business

Domestic (11)
Credit and Charge Cards (10)
Mortgages
Home Equity
Retail and Small Business Deposits
Other Retail and Small Business Lending
International Retail and Small Business (16)
Commercial Lending
Investment Banking
Merchant Banking / Private Equity
Sales and Trading
Prime Brokerage
Other
Investment Management
Investment Services
Treasury Services
Insurance Services
Retirement / Corporate Benefits Products
Corporate / Other
Optional Immaterial Business Segments (7)

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

Non Interest Income by Business Segment: (17)
Retail and Small Business
Domestic
Credit and Charge Cards (10)
Credit and Charge Card Interchange Revenues - Gross Other
Mortgages and Home Equity
Production
Gains/(Losses) on Sale (18)
Other
Servicing
Servicing \& Ancillary Fees
MSR Amortization (20)
MSR Value Changes due to Changes in Assumptions/Model Inputs/Othe Net of Hedge Performance (19)(21)
Other
Provisions to Repurchase Reserve / Liability for Residential Mortgage Representations and Warranties (contra-revenue) (12)
Retail and Small Business Deposits
Non Sufficient Funds / Overdraft Fees - Gross
Debit Interchange - Gross
Other (22)
Other Retail and Small Business Lending
International Retail and Small Business (16)
Commercial Lending
Investment Banking
Advisory
Equity Capital Markets
Debt Capital Markets
Syndicated / Corporate Lending
Merchant Banking / Private Equity
Net Investment Mark-to-Marke
Management Fees
Other

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

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

|  |  | FR Y9C Codes | Projected in \$Millions |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
|  |  |  | PQ 1 | PQ 2 | PQ 3 | PQ 4 | PQ 5 | PQ 6 | PQ 7 | PQ 8 | PQ 9 |
| 18 | Sales and Trading | CPSNQ211 | - | - | - | - | - | - | - | - | - |
| 18A | Equities | CPSNQ212 | - | - | - | - | - | - | - | - | - |
| 18B | Commission and Fees | CPSNQ213 |  |  |  |  |  |  |  |  |  |
| 18C | Other (23) | CPSNQ214 |  |  |  |  |  |  |  |  |  |
| 18D | Fixed Income | CPSNQ215 | - | - | - | - | - | - | - | - | - |
| 18E | Rates | CPSNQ216 |  |  |  |  |  |  |  |  |  |
| 18F | Credit | CPSNQ217 |  |  |  |  |  |  |  |  |  |
| 18G | Other | CPSNQ218 |  |  |  |  |  |  |  |  |  |
| 18H | Commodities | CPSNQ219 | - | - | - | - | - | - | - | - | - |
| 181 | Commission and Fees | CPSNQ220 |  |  |  |  |  |  |  |  |  |
| 18 J | 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 |  |  |  |  |  |  |  |  |  |
| 20 C | 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 | - | - | - | - | - | - | - | - | - |
| $\underline{27}$ | Total Revenues | CPSNQ239 | - | - | - | - | - | - | - | - | - |

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

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


|  | Non Interest Expense: |  |  |  |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| 28 | Compensation Expense |  | CPSNQ240 | - | - | - | - | - | - | - | - | - |
| 28A | Salary (14) |  | CPSNQ241 |  |  |  |  |  |  |  |  |  |
| 28B | Benefits (14) |  | CPSNQ242 |  |  |  |  |  |  |  |  |  |
| 28C | Commissions (6) |  | CPSNQ243 |  |  |  |  |  |  |  |  |  |
| 28D | Stock Based Compensation |  | CPSNQ244 |  |  |  |  |  |  |  |  |  |
| 28E | Cash Variable Pay |  | CPSNQ245 |  |  |  |  |  |  |  |  |  |
| 29 | Operational Risk Expense (8) |  | CPSNQ246 | - | - | - | - | - | - | - | - | - |
| 30 | Provisions to Repurchase Reserve / Liability for Residential Mortgage Representations and Warranties (12) |  | CPSNQ247 |  |  |  |  |  |  |  |  |  |
| 31 | Professional and Outside Services Expenses (13) |  | CPSNQ248 |  |  |  |  |  |  |  |  |  |
| 32 | Expenses of Premises and Fixed Assets | BHCK4217 | CPSN4217 |  |  |  |  |  |  |  |  |  |
| 33 | Amortization Expense and Impairment Losses for Other Intangible Assets | BHCKC232 | CPSNC232 |  |  |  |  |  |  |  |  |  |
| 34 | Marketing Expense |  | CPSNQ249 | - | - | - | - | - | - | - | - | - |
| 34A | Domestic Credit and Charge Card Marketing Expense (10)(15)(17) |  | CPSNQ250 |  |  |  |  |  |  |  |  |  |
| 34B | Other |  | CPSNQ251 |  |  |  |  |  |  |  |  |  |
| 35 | Other Real Estate Owned Expense |  | CPSNQ252 |  |  |  |  |  |  |  |  |  |
| 36 | Provision for Unfunded Off-Balance Sheet Credit Exposures (to build/decrease item 141 (BHCKB557) in Balance Sheet) |  | CPSNQ253 |  |  |  |  |  |  |  |  |  |
| 37 | Other Non-Interest Expense (4) |  | CPSNQ254 |  |  |  |  |  |  |  |  |  |
|  |  |  |  |  |  |  |  |  |  |  |  |  |
| 38 | Total Non-Interest Expense (3) |  | CPSNP630 | - | - | - | - | - | - | - | - | - |
|  |  |  |  |  |  |  |  |  |  |  |  |  |
| 39 | Projected PPNR (5) | BHCK4079- <br> BHCK4093+B <br> HCKC216- <br> Line Item 40 | CPSNP631 | - | - | - | - | - | - | - | - | - |
| 40 | Valuation Adjustment for firm's own debt under fair value option (FVO) (9) (27) |  | CPSNQ255 |  |  |  |  |  |  |  |  |  |
| 41 | Goodwill Impairment | BHCKC216 | CPSNC216 |  |  |  |  |  |  |  |  |  |
| 42 | Loss resulting from trading shock exercise (if applicable) (24) (25) |  | CPSNQ256 | - | - | - | - | - | - | - | - | - |

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

## FR Y9C Codes

Projected in \$Millions
PQ 1 PQ 2 PQ 3 PQ 4 PQ 5 PQ


| Footno |
| :--- |
| $(1)$ |
| (2) |
| (3) |
| $(4)$ |

CPSNO947

CPSNQ949
CPSNQ951
CPSNQ953
CPSNQ955 CPSNQ957
CPSNQ959
CPSNQ961
CPSNQ963 CPSNQ965 CPSNQ967

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



CPSNQ950 CPSNQ952 CPSNQ954 CPSNQ9956 SNQ958 CPSNQ962 CPSNQ964 CPSNQ968

By definition, PPNR will calculate as Net Interest Income plus Non-Interest Income less Non-Interest Expense, excluding items broken out in items 40-41.
Report commissions only in "Commissions" line item 28C; do not report commissions in any other compensation line items.
See instructions for guidance on related thresholds. List segments included in this line item
CPSNQ969
All operational loss items, including operational losses that are contra revenue amounts or cannot be separately identified, should be reported in the operational risk expense. Any legal consultation or retainer fees specifically linked to an operationa risk event should be included in the Operational Risk Expense. Include all Provisions to Litigation Reserves / Liability for Claims related to Sold Residential Mortgages and all Litigation Settlements \& Penalties in this line item and not any other items.

CPSNQ970
List segments from which item was excluded:
Include domestic $\mathrm{BHC} / \mathrm{IHC} / \mathrm{SLHC}$ issued credit and charge cards including those that result from a partnership agreement. Applies to line items 1A-1F; US and Puerto Rico only
Provisions to build any non-litigation reserves/accrued liabilities that have been established for losses related to sold or government-insured residential mortgage loans (first or second lien). Do not report such provisions in any other items; report them only in line items $\mathbf{1 4 N}$ or $\mathbf{3 0}$, as applicable.

Include routine legal expenses (i.e legal expenses not related to operational losses) here.
Do not report stock based and cash variable pay compensation here.
Include both direct and allocated expenses. Report any expenses that are made to expand the company's card member and/or merchant base, facilitate greater segment penetration, enhance the perception of the company's credit card brand, and/or increase the utilization of the existing card member base across the spectrum of marketing and advertising mediums.

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



Projected in \$Millions

|  | PQ 1 | PQ 2 | PQ 3 | PQ 4 | PQ 5 | PQ 6 | PQ 7 | PQ 8 | PQ 9 |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| CPSNP975 |  |  |  |  |  |  |  |  |  |
| CPSNP976 | - | - | - | - | - | - | - | - | - |
| CPSNP977 |  |  |  |  |  |  |  |  |  |
| CPSNP978 |  |  |  |  |  |  |  |  |  |
| CPSNP979 |  |  |  |  |  |  |  |  |  |
| CPSNP980 |  |  |  |  |  |  |  |  |  |
| CPSNP981 |  |  |  |  |  |  |  |  |  |
| CPSNP982 | - | - | - | - | - | - | - | - | - |
| CPSNP983 |  |  |  |  |  |  |  |  |  |
| CPSNP984 |  |  |  |  |  |  |  |  |  |
| CPSNP985 |  |  |  |  |  |  |  |  |  |
| CPSNP986 | - | - | - | - | - | - | - | - | - |
| CPSNP987 |  |  |  |  |  |  |  |  |  |
| CPSNP988 |  |  |  |  |  |  |  |  |  |
| CPSNP989 |  |  |  |  |  |  |  |  |  |
| CPSNP990 |  |  |  |  |  |  |  |  |  |
| CPSNP991 |  |  |  |  |  |  |  |  |  |
| CPSNP992 |  |  |  |  |  |  |  |  |  |
| CPSNP993 |  |  |  |  |  |  |  |  |  |
| CPSNP994 |  |  |  |  |  |  |  |  |  |
| CPSNP995 |  |  |  |  |  |  |  |  |  |
| CPSNP996 |  |  |  |  |  |  |  |  |  |
| CPSNP997 |  |  |  |  |  |  |  |  |  |

AverageAsset Balances (\$(Millions) (1)
First Lien Residential Mortgages (in Domestic Offices)
Second / Junior Lien Residential Mortgages (in Domestic Offices)
Closed-End Junior Liens
Home Equity Lines Of Credit (HELOCs)
C\&I Loans (7)
CRE Loans (in Domestic Offices)
Credit Cards
Other Consumer
Auto Loans
Student Loans
Other, incl. loans backed by securities (non-purpose lending)
Real Estate Loans (Not in Domestic Offices)
Residential Mortgages (First and Second Lien)
Other
Other Loans \& Leases (10)
Nonaccrual Loans (5)
Securities (AFS and HTM) - Treasuries and Agency Debentures
Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs) Securities (AFS and HTM) - Other
Trading Assets
Deposits with Banks \& Other
Other Interest/Dividend Bearing Assets (2)
Other Assets

Average Rates Earned (\%) (9)
First Lien Residential Mortgages (in Domestic Offices)
Second / Junior Lien Residential Mortgages (in Domestic Offices) Closed-End Junior Liens
HELOCs
C\&I Loans (7)
CRE Loans (in Domestic Offices)
Credit Cards
Other Consumer
Auto Loans
Student Loans
Other, incl. loans backed by securities (non-purpose lending)
Real Estate Loans (Not in Domestic Offices)
Residential Mortgages (First and Second Lien)
Other
Other Loans \& Leases
Nonaccrual Loans (5)
Securities (AFS and HTM) - Treasuries and Agency Debentures
Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)
Securities (AFS and HTM) - Other
Trading Assets
Deposits with Banks \& Other
Other Interest/Dividend Bearing Assets

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

| CPSNP999 |  |  |  |  |  |  |  |  |  |
| :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: | :---: |
| - |  |  |  |  |  |  |  |  |  |
| CPSNQ002 |  |  |  |  |  |  |  |  |  |
| CPSNQ003 |  |  |  |  |  |  |  |  |  |
| CPSNQ004 |  |  |  |  |  |  |  |  |  |
| CPSNQ005 |  |  |  |  |  |  |  |  |  |
| CPSNQ006 |  |  |  |  |  |  |  |  |  |
| - |  |  |  |  |  |  |  |  |  |
| CPSNQ008 |  |  |  |  |  |  |  |  |  |
| CPSNQ009 |  |  |  |  |  |  |  |  |  |
| CPSNQ010 |  |  |  |  |  |  |  |  |  |
| - |  |  |  |  |  |  |  |  |  |
| CPSNQ012 |  |  |  |  |  |  |  |  |  |
| CPSNQ013 |  |  |  |  |  |  |  |  |  |
| CPSNQ014 |  |  |  |  |  |  |  |  |  |
| CPSNQ015 |  |  |  |  |  |  |  |  |  |
| CPSNQ016 |  |  |  |  |  |  |  |  |  |
| CPSNQ017 |  |  |  |  |  |  |  |  |  |
| CPSNQ018 |  |  |  |  |  |  |  |  |  |
| CPSNQ019 |  |  |  |  |  |  |  |  |  |
| CPSNQ020 |  |  |  |  |  |  |  |  |  |
| CPSNQ021 |  |  |  |  |  |  |  |  |  |

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



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

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

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




[^0]:    Footnotes to the Retail Balance and Loss Projections Worksheet
    (1) This item is only reported by institutions that have adopted ASU 2016-13.

[^1]:    Other Credit
    Corporate Credit (Advanced)
    Bonds
    Loans
    Single-Name CDS
    Loan CDS
    Covered Bonds
    Indices
    Index Tranches
    Index Options
    Other/Unspecified
    Corporate Credit (Emerging Markets)
    Bonds
    Loans
    Single-Name CDS
    Loan CDS
    Covered Bonds
    Indices
    Index Tranches
    Index Options
    Other/Unspecif
    Other/Unspecified

    > Sovereign Credit
    > Advanced Economies
    > Emerging Europe
    > LatAm \& Caribbean
    > Asia ex Japan
    > Middle east/North Africa
    > Sub-Saharan Africa
    > Supranationals

    Munis
    ARS
    Base Correlation
    Higher order
    Other (Please describe in documentation)

    15 Private Equity
    Funded
    15B Unfunded
    $15 \mathrm{C} \quad$ Other (Please describe in documentation)

