FR Y-14A Schedule A - Summary

DRAFT

Summary Submission Cover Sheet

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

BHCs, SLHCs, and IHCs should complete all relevant cells in the corresponding worksheets, including this cover page. BHCs, SLHCs, and IHCs should not complete any shaded cells. Please ensure that the data submitted in this Summary Template match what was submitted in other data templates.

Please do not change the structure of this workbook.

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

Institution Name:	
RSSD ID:	
Source:	BHC, SLHC, or IHC
Submission Date (MM/DD/YYYY):	
When Received:	

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

Briefly describe the scenario below:

			\$Millions		Projected in \$Millions								
Item			as of date		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	LOSSES ASSOCIATED WITH LOANS HELD FOR INVESTMENT AT AMORTIZED O												
1	Real Estate Loans (in Domestic Offices)	CASIP521	-	CPSIP521	-	-	-	-	-	-	-	-	-
2	First Lien Mortgages	CASIP522	-	CPSIP522	-	-	-	-	-	-	-	-	-
3	First Lien Mortgages	CASIP386		CPSIP386	-	-	-	-	-	-	-	-	-
4	First Lien HELOAN	CASIP394		CPSIP394	-	-	-	-	-	-	-	-	-
5	Second / Junior Lien Mortgages	CASIP523	-	CPSIP523	-	-	-	-	-	-	-	-	-
6	Closed-End Junior Liens	CASIP402		CPSIP402	-	-	-	-	-	-	-	-	-
7	HELOCs	CASIP412		CPSIP412	-	-	-	-	-	-	-	-	-
8	CRE Loans	CASIP524	-	CPSIP524	-	-	-	-	-	-	-	-	-
9	Construction	CASIP525		CPSIP525									
10	Multifamily	CASIP526		CPSIP526									
11	Nonfarm, Non-residential	CASIP527	-	CPSIP527	-	-	-	-	-	-	-	-	-
12	Owner-Occupied	CASIP528		CPSIP528									
13	Non-Owner-Occupied	CASIP529		CPSIP529									
14	Loans Secured by Farmland	CASIP530		CPSIP530									
15	Real Estate Loans (Not in Domestic Offices)	CASIP531	-	CPSIP531	-	-	-	-	-	-	-	-	-
16	First Lien Mortgages	CASIP420		CPSIP420	-	-	-	-	-	-	-	-	-
17	Second / Junior Lien Mortgages	CASIP428		CPSIP428	-	-	-	-	-	-	-	-	-
18	CRE Loans	CASIP532	-	CPSIP532	-	-	-	-	-	-	-	-	-
19	Construction	CASIP533		CPSIP533									
20	Multifamily	CASIP534		CPSIP534									
21	Nonfarm, Non-residential	CASIP535	-	CPSIP535	-	-	-	-	-	-	-	-	-
22	Owner-Occupied	CASIP536		CPSIP536									
23	Non-Owner-Occupied	CASIP537		CPSIP537									
24	Loans Secured by Farmland	CASIP538		CPSIP538									
25	C&I Loans	CASIP539	-	CPSIP539	-	-	-	-	-	-	-	-	-
26	C&I Graded	CASIP540		CPSIP540									
27	Small Business (Scored/Delinquency Managed)	CASIP541		CPSIP541	-	-	-	-	-	-	-	-	-
28	Business and Corporate Card	CASIP542		CPSIP542	_	-	-	-		-		-	-
20	Credit Cards	CASIP543		CPSIP543	_	-		-				-	-
30	Other Consumer	CASIP544	-	CPSIP544		-	-	-	_			-	
31	Auto Loans	CASIP544 CASIP545		CPSIP544 CPSIP545		-	-	-	-			-	-
32	Student Loans	CASIP345		CPSIP343 CPSIP496	-	-	-	-	-	-	-	-	-
		CASIP496 CASIP546		CPSIP496 CPSIP546	-	-	-	-	-	-		-	
33 34	Other loans backed by securities (non-purpose lending) Other												
		CASIP547		CPSIP547	-	-	-	-	-	-	-	-	-
35	Other Loans	CASIP548	-	CPSIP548	-	-	-	-	-	-	-	-	-
36	Loans to Foreign Governments	CASIP549		CPSIP549									
37	Agricultural Loans	CASIP550		CPSIP550									
38	Loans for purchasing or carrying securities (secured or unsecured)	CASIP551		CPSIP551									
39	Loans to Depositories and Other Financial Institutions	CASIP552		CPSIP552									
40	All Other Loans and Leases	CASIP553	-	CPSIP553	-	-	-	-	-	-	-	-	-
41	All Other Loans (exclude consumer loans)	CASIP554		CPSIP554									
42	All Other Leases	CASIP555		CPSIP555									

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

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

- 40 All Other Loans and Leases
- 41 All Other Loans (exclude consumer loans)
- 42 All Other Leases
- 43 Total Loans and Leases

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

- 40 All Other Loans and Leases
- 41 All Other Loans (exclude consumer loans)
- 42 All Other Leases
- 43 Total Loans and Leases

			Actual in \$Millions					Proje	ected in \$Mi	llions			
Item			as of date		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	LOSSES ASSOCIATED WITH HELD FOR SALE LOANS AND LOANS ACCOUNTED FOR U	NDER THE FAIR	VALUE OPTION										
44	Real Estate Loans (in Domestic Offices)	CASIP557	-	CPSIP557	-	-	-	-	-	-	-	-	-
45	First Lien Mortgages	CASIP558		CPSIP558									
46	Second / Junior Lien Mortgages	CASIP559		CPSIP559									
47	CRE Loans	CASIP560		CPSIP560									
48	Loans Secured by Farmland	CASIP561		CPSIP561									
49	Real Estate Loans (Not in Domestic Offices)	CASIP562	-	CPSIP562	-	-	-	-	-	-	-	-	-
50	Residential Mortgages	CASIP563		CPSIP563									
51	CRE Loans	CASIP564		CPSIP564									
52	Loans Secured by Farmland	CASIP565		CPSIP565									
53	C&I Loans	CASIP566		CPSIP566									
54	Credit Cards	CASIP567		CPSIP567									
55	Other Consumer	CASIP568		CPSIP568									
56	All Other Loans and Leases	CASIP569		CPSIP569									
57	Total Loans Held for Sale and Loans Accounted for under the Fair Value Option	CASIP570		CPSIP570									
57	Total Loans Held for Sale and Loans Accounted for under the Fair Value Option		-		-	-	-	-	-	-	-	-	-
	TRADING ACCOUNT												
58	Trading MTM Losses			CPSIP571									
59	Trading-Issuer Default Losses			CPSIP572									
60	Counterparty Credit MTM Losses (CVA losses)			CPSIP573									
61	Counterparty Default losses			CPSIP574									
62	Total Trading and Counterparty			CPSIP576	-	-	-	-	-	-	-	-	-
	OTHER LOSSES												
63	Goodwill impairment	CASIC216		CPSIC216	-	-	-	-	-	-	-	-	
64	Valuation Adjustment for firm's own debt under fair value option (FVO)	CASIP577		CPSIP577	-	-	-	-	-	-	-	-	
65	Other losses (describe in supporting documentation)	CASIP578		CPSIP578									<i>\</i>
66	Total Other Losses	CASIP579		CPSIP579	-	-	-	-	-	-	-	-	-
C 7	Table and	CACIDERO		CDCIDE 00									
67	Total Losses	CASIP580		CPSIP580	-	-	-	-	-	-	-	-	-
	ALLOWANCE FOR LOAN and LEASE LOSSES (1)												
68	Total allowance for loan and lease losses, prior quarter	CASIKU69		CPSIKU69									
		CASIRO09 CASIP581			-	-	-	-	-	-	-	-	-
000	ALLL, prior quarter	CASIPSOI		CPSIP581	-	-	-	-	-	-	-	-	-
68b	Allowance for credit losses on held-to-maturity debt securities, prior quarter (2)	CASIKU70		CPSIKU70									
		CASIKU70		CPSIK070									
68c	Allowance for credit losses on available-for-sale debt securities, prior quarter (2)	CASIKU71		CPSIKU71									
		CASIKU/1		CPSIKU/1									
68d	Allowance for credit losses on all other financial assets, prior quarter (2)												
		CASIKU72		CPSIKU72									<i>\</i>
69	Real Estate Loans (in Domestic Offices)	CASIP582		CPSIP582	-	-	-	-	-	-	-	-	-
70	Residential Mortgages	CASIP583		CPSIP583	-	-	-	-	-	-	-	-	-
71		CASIP584		CPSIP584									ļ
72	Closed-End Junior Liens	CASIP585		CPSIP585									<u> </u>
73	HELOCs	CASIP586		CPSIP586									
74	CRE Loans	CASIP587		CPSIP587	-	-	-	-	-	-	-	-	-
75		CASIP588		CPSIP588									ļ/
	Multifamily	CASIP589		CPSIP589									
77	Nonfarm, Non-residential	CASIP590		CPSIP590									

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

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

Item LOSSES ASSOCIATED WITH HELD FOR SALE LOANS AND LOANS ACCOUNTED FOR U 44 Real Estate Loans (in Domestic Offices) 45 First Lien Mortgages 46 Second / Junior Lien Mortgages 47 CRE Loans 48 Loans Secured by Farmland 49 Real Estate Loans (Not in Domestic Offices) 50 Residential Mortgages 51 CRE Loans 52 Loans Secured by Farmland 53 C&I Loans 54 Credit Cards 55 Other Consumer 56 All Other Loans and Leases 57 Total Loans Held for Sale and Loans Accounted for under the Fair Value Option TRADING ACCOUNT 58 Trading MTM Losses 59 Trading-Issuer Default Losses 60 **Counterparty Credit MTM Losses (CVA losses)**

- 61 Counterparty Default losses
- 62 **Total Trading and Counterparty**

OTHER LOSSES

63 Goodwill impairment

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

ALLOWANCE FOR LOAN and LEASE LOSSES (1)

- 68 Total allowance for loan and lease losses, prior quarter
- 68a ALLL, prior quarter
- 68b Allowance for credit losses on held-to-maturity debt securities, prior quarter (2)
- 68c Allowance for credit losses on available-for-sale debt securities, prior quarter (2)
- 68d Allowance for credit losses on all other financial assets, prior quarter (2)

69 Real Estate Loans (in Domestic Offices)

- 70 Residential Mortgages
- 71 First Lien Mortgages
- 72 Closed-End Junior Liens
- 73 HELOCs
- 74 CRE Loans 75 Construction
- 76 Multifamily
- 77 Nonfarm, Non-residential

Item LOSSES ASSOCIATED WITH HELD FOR SALE LOANS AND LOANS ACCOUNTED FOR U 44 Real Estate Loans (in Domestic Offices) 45 First Lien Mortgages 46 Second / Junior Lien Mortgages 47 CRE Loans 48 Loans Secured by Farmland 49 Real Estate Loans (Not in Domestic Offices) 50 Residential Mortgages 51 CRE Loans 52 Loans Secured by Farmland 53 C&I Loans 54 Credit Cards 55 Other Consumer 56 All Other Loans and Leases 57 Total Loans Held for Sale and Loans Accounted for under the Fair Value Option TRADING ACCOUNT 58 Trading MTM Losses 59 Trading-Issuer Default Losses 60 **Counterparty Credit MTM Losses (CVA losses)**

- 61 Counterparty Default losses
- 62 **Total Trading and Counterparty**

OTHER LOSSES

63 Goodwill impairment

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

ALLOWANCE FOR LOAN and LEASE LOSSES (1)

- 68 Total allowance for loan and lease losses, prior quarter
- 68a ALLL, prior quarter
- 68b Allowance for credit losses on held-to-maturity debt securities, prior quarter (2)
- 68c Allowance for credit losses on available-for-sale debt securities, prior quarter (2)
- 68d Allowance for credit losses on all other financial assets, prior quarter (2)

69 Real Estate Loans (in Domestic Offices)

- 70 Residential Mortgages
- 71 First Lien Mortgages
- 72 Closed-End Junior Liens
- 73 HELOCs
- 74 CRE Loans 75 Construction
- 76 Multifamily
- 77 Nonfarm, Non-residential

			Actual in										
			\$Millions					-	cted in \$Mill				
Item			as of date		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	Loans Secured by Farmland	CASIP591		PSIP591									
79	Real Estate Loans (Not in Domestic Offices)	CASIP592		PSIP592	-	-	-	-	-	-	-	-	-
80	Residential Mortgages	CASIP593		PSIP593									
81	CRE Loans	CASIP594		PSIP594									
82	Farmland	CASIP595		PSIP595									
83 84	C&I Loans C&I Graded	CASIP596 CASIP597		PSIP596 PSIP597	-	-	-	-	-	-	-	-	-
85	Small Business (Scored/Delinquency Managed)	CASIP597 CASIP598		PSIP597									
86	Corporate and Business Cards	CASIP598		PSIP598									
87	Credit Cards	CASIP600		PSIP600									
88	Other Consumer	CASIP601		PSIP601									
89	All Other Loans and Leases	CASIP602		PSIP602									
90	Unallocated	CASIP603		PSIP603									
50		0,1011 000											
91	Total Provisions during the quarter	CASIKU79	СР	PSIKU79	-	-	-	-	-	-	-	-	-
91a	Provisions for loan and lease losses during the quarter (3)	CASI4230		PSI4230									
	Provisions for credit losses on held-to-maturity debt securities during the quarter												
91b	(4)	CASIKU80	СР	PSIKU80									
~ ~	Provisions for credit losses on available-for-sale debt securities during the quarter												
91c	(4)	CASIKU81	СР	PSIKU81									
04	Ĩ												
91d	Provisions for credit losses on all other financial assets during the quarter (4)	CASIKU82	СР	PSIKU82									
92	Real Estate Loans (in Domestic Offices)	CASIP604	СР	PSIP604	-	-	-	-	-	-	-	-	-
93	Residential Mortgages	CASIP605	СР	PSIP605	-	-	-	-	-	-	-	-	-
94	First Lien Mortgages	CASIP606	СР	PSIP606									
95	Closed-End Junior Liens	CASIP607	СР	PSIP607									
96	HELOCs	CASIP608	СР	PSIP608									
97	CRE Loans	CASIP609	СР	PSIP609	-	-	-	-	-	-	-	-	-
98	Construction	CASIP610	CP	PSIP610									
99	Multifamily	CASIP611	СР	PSIP611									
100	Nonfarm, Non-residential	CASIP612	СР	PSIP612									
101	Loans Secured by Farmland	CASIP613	СР	PSIP613									
102	Real Estate Loans (Not in Domestic Offices)	CASIP614	СР	PSIP614	-	-	-	-	-	-	-	-	-
103	Residential Mortgages	CASIP615	СР	PSIP615									
104	CRE Loans	CASIP616	СР	PSIP616									
	Farmland	CASIP617		PSIP617									
	C&I Loans	CASIP618		PSIP618	-	-	-	-	-	-	-	-	-
	C&I Graded	CASIP619		PSIP619									
	Small Business (Scored/Delinquency Managed)	CASIP620		PSIP620									
	Corporate and Business Cards	CASIP621		PSIP621									
	Credit Cards	CASIP622		PSIP622									
	Other Consumer	CASIP623		PSIP623									
	All Other Loans and Leases	CASIP624		PSIP624									
	Unallocated	CASIP625		PSIP625									
	Total Net charge-offs during the quarter	CASIKU83		PSIKU83	-	-	-	-	-	-	-	-	-
114a	Net charge-offs during the quarter on loans and leases (5)	CASIP626	CP	PSIP626	-	-	-	-	-	-	-	-	-
114b	Net charge-offs during the quarter on held-to-maturity debt securities (6)	CASIKU84	СР	PSIKU84									
114c	Net charge-offs during the quarter on available-for-sale debt securities (6)	CASIKU85	СР	PSIKU85									
	Net charge-offs during the quarter on all other financial assets (6)	CASIKU86		PSIKU86									
115	Total Other ALLL Changes	CASIKU87	СР	PSIKU87	-	-	-	-	-	-	-	-	-
115a	Other ALLL Changes (7)	CASIP627	СР	PSIP627									
115b	Other allowances for credit losses changes on held-to-maturity debt securities (8)	CASIKU88	СР	PSIKU88									
115c	Other allowances for credit losses changes on available-for-sale debt securities (8)	CASIKU89	СР	PSIKU89									
115d	Other allowances for credit losses changes on all other financial assets(8)	CASIKU90	СР	PSIKU90									
116	Total Allowances, current quarter	CASIKU91		PSIKU91	-	-	-	-	-	-	-	-	-
	ALLL, current quarter (9)	CASI3123		PSI3123	-	-	-	-	-	-	-	-	-
	Allowances for credit losses on held-to-maturity debt securities, current quarter												
116b	(10)	CASIKU92	СР	PSIKU92	-	-	-	-	-	-	-	-	-
110	Allowances for credit losses on available-for-sale debt securities, current quarter												
116c	(10)	CASIKU93	СР	PSIKU93	-	-	-	-	-	-	-	-	-
116d	Allowances for credit losses on all other financial assets, current quarter (10)	CASIKU94	СР	PSIKU94	-	-	-	-	-	-	-	-	-

l in \$Millions

			Sums in \$Millions	
tem		PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
78	Loans Secured by Farmland			
79	Real Estate Loans (Not in Domestic Offices)			
80	Residential Mortgages			
81	CRE Loans			
82	Farmland			
83	C&I Loans			
84	C&I Graded			
85	Small Business (Scored/Delinquency Managed)			
86	Corporate and Business Cards			
87	Credit Cards			
88	Other Consumer			
89	All Other Loans and Leases			
90	Unallocated			
91	Total Provisions during the quarter			
91 91a	Provisions for loan and lease losses during the quarter (3)	_	_	
91a	Provisions for credit losses on held-to-maturity debt securities during the quarter			
91b	(4)			
	Provisions for credit losses on available-for-sale debt securities during the quarter			
91c	(4)			
91d	Provisions for credit losses on all other financial assets during the quarter (4)			
92	Real Estate Loans (in Domestic Offices)	-	-	-
93	Residential Mortgages	-	-	-
94	First Lien Mortgages	-	-	-
95	Closed-End Junior Liens	-	-	-
96	HELOCs	-	-	-
97	CRE Loans	-	-	-
98	Construction	-	-	-
99	Multifamily	-	-	-
100	Nonfarm, Non-residential	-	-	-
101	Loans Secured by Farmland	-	-	-
102	Real Estate Loans (Not in Domestic Offices)	-	-	-
L03	Residential Mortgages	-	-	-
104	CRE Loans	-	-	-
105	Farmland	-	-	-
106	C&I Loans	-	-	-
107	C&I Graded	-	-	-
108	Small Business (Scored/Delinquency Managed)	-	-	-
109	Corporate and Business Cards	-	-	-
	Credit Cards	-	-	-
111	Other Consumer	-	-	-
112	All Other Loans and Leases	-	-	-
113	Unallocated	-	-	-
	Total Net charge-offs during the quarter	-	-	-
14a	Net charge-offs during the quarter on loans and leases (5)			
14b	Net charge-offs during the quarter on held-to-maturity debt securities (6)			
.14c	Net charge-offs during the quarter on available-for-sale debt securities (6)			
	Net charge-offs during the quarter on all other financial assets (6)			
	Total Other ALLL Changes Other ALLL Changes (7)	-	-	-
15b	Other allowances for credit losses changes on held-to-maturity debt securities (8)			
.15c	Other allowances for credit losses changes on available-for-sale debt securities (8)			
15d	Other allowances for credit losses changes on all other financial assets(8)			
16	Total Allowances, current quarter			
	ALLL, current quarter (9)			
	Allowances for credit losses on held-to-maturity debt securities, current quarter			

- Allowances for credit losses on held-to-maturity debt securities, current quarter (10)
 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)

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

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)

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

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)

			Actual in					D !					
			\$Millions					•	cted in \$Mil				
Item			as of date		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	PRE-PROVISION NET REVENUE												
117	Net interest income	CASI4074		CPSI4074	-	-	-	-	-	-	-	-	-
118	Noninterest income	CASI4079		CPSI4079	-	-	-	-	-	-	-	-	-
119	Noninterest expense	CASIP630		CPSIP630	-	-	-	-	-	-	-	-	-
120	Pre-Provision Net Revenue	CASIP631		CPSIP631	-	-	-	-	-	-	-	-	-
	CONDENSED INCOME STATEMENT												
121	Pre-Provision Net Revenue	CASIP632		CPSIP632	-	-	-	-	-	-	-	-	-
122	Provisions during the quarter	CASIKU79		CPSIKU79	-	-	-	-	-	-	-	-	-
123	Total Trading and Counterparty Losses	CASIP633		CPSIP633	-	-	-	-	-	-	-	-	-
124	Total Other Losses	CASIP634		CPSIP634	-	-	-	-	-	-	-	-	-
125	Other I/S items - describe in supporting documentation	CASIP635		CPSIP635									
126	Realized Gains (Losses) on available-for-sale securities, including OTTI (11)	CASI3196		CPSI3196									
127a	Realized Gains (Losses) on held-to-maturity securities, including OTTI (11)	CASI3521		CPSI3521									
127b	Unrealized holding gains (losses) on equity securities not held for trading	CASIXXXX		CPSIXXXX									
128	Income (loss) before applicable income taxes and discontinued operations	CASI4310		CPSI4310	-	-	-	-	-	-	-	-	-
129		CASI4302		CPSI4302									
130	Income (loss) before discontinued operations and other adjustments	CASI4300		CPSI4300	-	-	-	-	-	-	-	-	-
131	Discontinued operations, net of applicable income taxes	CASI4320		CPSI4320									
132	Net income (loss) attributable to BHC and minority interests	CASIG104		CPSIG104	-	-	-	-	-	-	-	-	-
133	Net income (loss) attributable to minority interests	CASIG103		CPSIG103									
	Net income (loss) attributable to BHC	CASI4340		CPSI4340	-	-	-	-	-	-	-	-	-
135	Effective Tax Rate (%)	CASIP636		CPSIP636	-na-	-na-	-na-	-na-	-na-	-na-	-na-	-na-	-na
	REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES												
136	Reserve, prior quarter	CASIP637		CPSIP637	-	-	-	-	-	-	-	-	-
137		CASIP638		CPSIP638	-	-	-	-	-	-	-	-	-
138		CASIP195		CPSIP195	-	-	-	-	-	-	-	-	-
	Reserve, current quarter	CASIP639		CPSIP639	-	-	-	-	-	-	-	-	-

	i k	in	\$Millions
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			Sums in \$Millions	
Item		PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
	PRE-PROVISION NET REVENUE			
117	Net interest income	-	-	-
118	Noninterest income	-	-	-
119	Noninterest expense	-	-	-
120	Pre-Provision Net Revenue	-	-	-
	CONDENSED INCOME STATEMENT			
121		-	-	-
122	Provisions during the quarter	-	-	-
123	Total Trading and Counterparty Losses	-	-	-
124	Total Other Losses	-	-	-
125	Other I/S items - describe in supporting documentation	-	-	-
126	Realized Gains (Losses) on available-for-sale securities, including OTTI (11)			
127a	Realized Gains (Losses) on held-to-maturity securities, including OTTI (11)			
127b	Unrealized holding gains (losses) on equity securities not held for trading			
128	Income (loss) before applicable income taxes and discontinued operations	-	-	-
129	Applicable income taxes (foreign and domestic)	-	-	-
130	Income (loss) before discontinued operations and other adjustments	-	-	-
131	Discontinued operations, net of applicable income taxes	-	-	-
132	Net income (loss) attributable to BHC and minority interests	-	-	-
133	Net income (loss) attributable to minority interests	-	-	-
134	Net income (loss) attributable to BHC	-	-	-
135	Effective Tax Rate (%)	-na-	-na-	-na-
	REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES			
136	Reserve, prior quarter			
407				

137 Provisions during the quarter

138 Net charges during the quarter

139 Reserve, current quarter

-	-	-
-	-	-

Item	
	PRE-PROVISION NET REVENUE
117	Net interest income
118	Noninterest income
119	Noninterest expense
120	Pre-Provision Net Revenue
	CONDENSED INCOME STATEMENT
	Pre-Provision Net Revenue
	Provisions during the quarter
	Total Trading and Counterparty Losses
	Total Other Losses
125	Other I/S items - describe in supporting documentation
126	Realized Gains (Losses) on available-for-sale securities, including OTTI (11)
127a	Realized Gains (Losses) on held-to-maturity securities, including OTTI (11)
127b	Unrealized holding gains (losses) on equity securities not held for trading
128	Income (loss) before applicable income taxes and discontinued operations
129	Applicable income taxes (foreign and domestic)
130	Income (loss) before discontinued operations and other adjustments
131	Discontinued operations, net of applicable income taxes
132	Net income (loss) attributable to BHC and minority interests
	Net income (loss) attributable to minority interests
134	Net income (loss) attributable to BHC

- 135 Effective Tax Rate (%)
- **REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES**
- 136 Reserve, prior quarter
- 137 Provisions during the quarter
- 138 Net charges during the quarter
- 139 Reserve, current quarter

Item	
	PRE-PROVISION NET REVENUE
117	Net interest income
118	Noninterest income
119	Noninterest expense
120	Pre-Provision Net Revenue
	CONDENSED INCOME STATEMENT
	Pre-Provision Net Revenue
	Provisions during the quarter
	Total Trading and Counterparty Losses
	Total Other Losses
125	Other I/S items - describe in supporting documentation
126	Realized Gains (Losses) on available-for-sale securities, including OTTI (11)
127a	Realized Gains (Losses) on held-to-maturity securities, including OTTI (11)
127b	Unrealized holding gains (losses) on equity securities not held for trading
128	Income (loss) before applicable income taxes and discontinued operations
129	Applicable income taxes (foreign and domestic)
130	Income (loss) before discontinued operations and other adjustments
131	Discontinued operations, net of applicable income taxes
132	Net income (loss) attributable to BHC and minority interests
	Net income (loss) attributable to minority interests
134	Net income (loss) attributable to BHC

- 135 Effective Tax Rate (%)
- **REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES**
- 136 Reserve, prior quarter
- 137 Provisions during the quarter
- 138 Net charges during the quarter
- 139 Reserve, current quarter

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

Footnotes to the Income Statement Worksheet

Institutions that have adopted ASU 2016-13 should report the allowance and provision for credit losses in items 68 through 116.

- (2) Items 68b and 68c are only reported by institutions that have adopted ASU 2016-13.
- (3) Institutions that have adopted ASU 2016-13 should report the provision for credit losses on loans and leases.
- (4) Items 91b and 91c are only reported by institutions that have adopted ASU 2016-13.
- Institutions that have adopted ASU 2016-13 should report net charge-offs during the quarter on loans and leases in item 114a.
- (6) Items 114b and 114c are only reported by institutions that have adopted ASU 2016-13.
- Institutions that have adopted ASU 2016-13 should report other changes to the allowances for credit losses on loans and leases in item 115a.
- (8) Items 115b and 115c are only reported by institutions that have adopted ASU 2016-13.
- (9) Institutions that have adopted ASU 2016-13 should report the allowance for credit losses on loans and leases in item 116a.
- (10) Items 116b and 116c are only reported by institutions that have adopted ASU 2016-13.
- Institutions that have adopted ASU 2016-13 should not include OTTI in items 126 and 127a.

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

Footnotes to the Income Statement Worksheet

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- (5) Institutions that have adopted ASU 2016-13 should report net charge-offs during the quarter on loans and leases in item 114a.
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- (10) Items 116b and 116c are only reported by institutions that have adopted ASU 2016-13.
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Item

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Item

Footnotes to the Income Statement Worksheet

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						Proi	ected in \$Milli	ons			
ltem			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
			Ass	ets							
	<u>SECURITIES</u>										
1	Held to Maturity (HTM) (1)	CPSB1754									
	Available for Sale (AFS)	CPSB1773									
	Equity securities with readily determinable fair values not held for trading	CPSBXXXX									
3	Total Securities	CPSBP640	-	-	-	-	-	-	-	-	-
	Of which:										
4	Securitizations (investment grade)	CPSBP641									
5	Securitizations (non-investment grade)	CPSBP642									
	Total Loans and Leases										
6	Real Estate Loans (in Domestic Offices)	CPSBP643	-	-	-	-	-	-	-	-	-
7	First Lien Mortgages	CPSB5367	-	-	-	-	-	-	-	-	-
8	First Lien Mortgages	CPSBP644									
9	First Lien HELOAN	CPSBP645									
10	Second / Junior Lien Mortgages	CPSBP646	-	-	-	-	-	-	-	-	-
11	Closed-End Junior Liens	CPSB5368									
12	HELOCs	CPSB1797									
13	CRE Loans	CPSBP647	-	-	-	-	-	-	-	-	-
14	Construction	CPSBP648									
15	Multifamily	CPSB1460									
	Nonfarm, Non-residential	CPSBP649	-	-	-	-	-	-	-	-	-
	Owner-Occupied	CPSBF160									
	Non-Owner-Occupied	CPSBF161									
	Loans Secured by Farmland	CPSB1420									
	Real Estate Loans (Not in Domestic Offices)	CPSBP650	-	-	-	-	-	-	-	-	-
	First Lien Mortgages	CPSBP651									
	Second / Junior Lien Mortgages	CPSBP652									
	CRE Loans	CPSBP653	-	-	-	-	-	-	-	-	-
	Construction	CPSBP654									
	Multifamily	CPSBP655									
	Nonfarm, Non-residential	CPSBP656	-	-	-	-	-	-	-	-	_
	Owner-Occupied	CPSBP657									
	Non-Owner-Occupied	CPSBP658									
	Loans Secured by Farmland	CPSBP659									<u> </u>
29	LUANS SECURED by Farmianu	CF30F039									

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

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

-				Duet					
				Proje	ected in \$Milli	ons			
	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
SBP699	-	-	-	-	-	-	-	-	-
PSBP700	-	-	-	-	-	-	-	-	-
PSBP491	-	-	-	-	-	-	-	-	-
PSBP701									
PSBP702	-	-	-	-	-	-	-	-	-
PSBP703	-	-	-	-	-	-	-	-	-
PSBP704									
SBP705									
SBP706									
PSBP707									
PSBP708	-	-	-	-	-	-	-	-	-
SBP709									
PSBP710									
PSBP711	-	-	-	-	-	-	-	-	-
	SBP700 SBP491 SBP701 SBP702 SBP703 SBP704 SBP705 SBP706 SBP707 SBP708 SBP709 SBP710	SBP699 - SBP700 - SBP701 - SBP701 - SBP702 - SBP703 - SBP704 - SBP705 - SBP706 - SBP707 - SBP708 - SBP709 -	SBP699 - - SBP700 - - SBP701 - - SBP701 - - SBP702 - - SBP703 - - SBP704 - - SBP705 - - SBP706 - - SBP707 - - SBP708 - - SBP709 - -	SBP699 - - SBP700 - - SBP491 - - SBP701 - - SBP702 - - SBP703 - - SBP704 - - SBP705 - - SBP706 - - SBP707 - - SBP708 - - SBP709 - -	SBP699 - - - SBP700 - - - SBP491 - - - SBP701 - - - SBP702 - - - SBP703 - - - SBP703 - - - SBP704 - - - SBP705 - - - SBP706 - - - SBP707 - - - SBP708 - - - SBP709 - - -	SBP699 - - - SBP700 - - - SBP491 - - - SBP701 - - - SBP702 - - - SBP703 - - - SBP704 - - - SBP705 - - - SBP706 - - - SBP707 - - - SBP708 - - - SBP709 - - - SBP709 - - -	SBP699SBP700SBP701SBP701SBP702SBP703SBP704SBP705SBP706SBP708SBP709	SBP699SBP700SBP491SBP701SBP702 <td>SBP699</td>	SBP699

Loans Held for Sale and Loans Accounted for under the Fair Value Option

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

						ected in \$Milli				
tem		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ
109 Unearned Income on Loans	CPSB2123									
110 Allowance for Loan and Lease Losses (2)	CPSB3123	-	-	_	-	-	-	-	-	
Loans and Leases (Held for Investment and Held for Sale). Net of Unearned										
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	-	-	-	-	-	-	-	-	
	CDCD2470									
131 TOTAL ASSETS	CPSB2170	-	-	-	-	-	-	-	-	

						Proje	cted in \$Milli	ons	
Item	1		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	Р
			Liabil	ities					
132	Deposits in domestic offices	CPSBP737							
133	Deposits in foreign offices, Edge and Agreement subsidiaries, and IBFs	CPSBP738							
134	Deposits	CPSBP739	-	-	-	-	-	-	
135	Federal funds purchased and securities sold under agreements to repurchase	CPSBP740							
136	5 Trading Liabilities	CPSB3548							
	Other Borrowed Money	CPSB3190							
138	Subordinated Notes and Debentures	CPSB4062							
139	Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and								
	TruPS Issued by Consolidated Special Purpose Entities	CPSBC699							
	Other Liabilities	CPSB2750							
	Memo: Allowance for off-balance sheet credit exposures	CPSBB557							
142	Total Liabilities	CPSB2948	-	-	-	-	-	-	
			Equity	Capital					
			1						
	Perpetual Preferred Stock and Related Surplus	CPSB3283							
	Common Stock (Par Value)	CPSB3230							
	Surplus (Exclude All Surplus Related to Preferred Stock)	CPSB3240 CPSB3247							
	 Retained Earnings Accumulated Other Comprehensive Income (AOCI) 	CPSB5247 CPSBB530							
	Other Equity Capital Components	CPSBA130							
	• Total BHC Equity Capital	CPSBA130 CPSB3210	_		-	-	-	-	
145		CI 303210							
150	Noncontrolling (Minority) Interests in Consolidated Subsidiaries	CPSB3000							
151	Total Equity Capital	CPSBG105	-	-	-	-	-	-	
			Oth	ner					

152 Unused Commercial Lending Commitments and Letters of Credit

CPSBP741

Footnotes to the Balance Sheet Worksheet

(1) Institutions that have adopted ASU 2016-13 should report item 1 net of any applicable allowance for credit losses.

(2) For institutions that adopted ASU 2016-13, this item will represent the allowance for credit losses on loans and leases.

(3) For institutions that adopted ASU 2016-13, this item will be net of unearned income and allowance for credit losses on loans and leases.

(4) Institutions that adopted ASU 2016-13 should report item 120 net of any applicable allowance for credit losses.

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

(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.

Q 7	PQ 8	PQ 9	

-	-	-
-	-	-

-	-	-
-	-	-

		Actual in \$Millions				Droio	cted in \$Mi	llions			
		as of date	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
Standardized Approach (Revised regulatory capital rule, July 2013)											
Balance Sheet Asset Categories											
1 Cash and balances due from depository institutions	CASS0010	CPSS0010									
2a Securities: Held-to-maturity	CASS1754	CPSS1754									
Securities: Available-for-sale and equity securities with readily determinable fair values not											
2b held for trading	CASS1773	CPSS1773									<u> </u>
3 Federal funds sold	CASSB987	CPSSB987									
Loans and leases on held for sale											
4a Residential Mortgage exposures	CASSS413	CPSSS413									
4b High Volatility Commercial Real Estate (HVCRE) exposures	CASSS419	CPSSS419									
4c Exposures past due 90 days or more or on nonaccrual	CASSS423	CPSSS423									
4d All other exposures	CASSS431	CPSSS431									
Loans and leases, net of unearned income											
5a Residential mortgage exposures	CASSS439	CPSSS439									
5b High Volatility Commercial Real Estate (HVCRE) exposures	CASSS445	CPSSS445									
5c Exposures past due 90 days or more or on nonaccrual	CASSS449	CPSSS449									
5d All other exposures	CASSS457	CPSSS457									
6 Trading assets (excluding securitizations that receive standardized charges)	CASS3545	CPSS3545									
7a All Other assets	CASSB639	CPSSB639									
7b Separate account bank-owned life insurance	CASSR644	CPSSR644									
7c Default fund contributions to central counterparties	CASSR645	CPSSR645									1
On-balance sheet securitization exposures											
8a Held-to-maturity securities	CASSS475	CPSSS475									
8b Available-for-sale securities	CASSS480	CPSSS480									
8c Trading assets that receive standardized charges	CASSS485	CPSSS485									
8d All other on-balance sheet securitization exposures	CASSS490	CPSSS490									
9 Off-balance sheet securitization exposures	CASSS495	CPSSS495									
10 RWA for Balance Sheet Asset Categories (sum of items 1 though 8d)	CASSS625	- CPSSS625	-	-	-	-	-	-	-	-	-
Derivatives and Off-Balance-Sheet Asset Categories (Excluding Securitization Exposures)											
11 Financial standby letters of credit	CASSB546	CPSSB546									
12 Performance standby letters of credit and transaction related contingent items	CASS6570	CPSS6570									
13 Commercial and similar letters of credit with an original maturity of one year or less	CASS3411	CPSS3411									
14 Retained recourse on small business obligations sold with recourse	CASSA250	CPSSA250									
15 Repo-style transactions	CASSS515	CPSSS515									
16 All other off-balance sheet liabilities	CASSB681	CPSSB681									
17a Unused commitments: Original maturity of one year or less, excluding ABCP conduits	CASSS525	CPSSS525									
17b Unused commitments: Original maturity of one year or less to ABCP conduits	CASSG591	CPSSG591									+
17c Unused commitments: Original maturity exceeding one year	CASS6572	CPSS6572									
18 Unconditionally cancelable commitments	CASSS540	CPSSS540							1		<u> </u>
19 Over-the-counter derivatives	CASSS626	CPSSS626									<u> </u>
20 Centrally cleared derivatives	CASSS627	CPSSS627									1
21 Unsettled transactions (failed trades)	CASSH191	CPSSH191							1		

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

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 Formula Approach (SSFA) or applying a specific risk-weighting factor of 1250% percent 28

Standardized measure of specific risk add-ons (sum of items 26, 27, and 28) 29

Item 30 is not applicable to an institution that does not calculate a modeled measure of 30 Incremental risk capital requirement

Items 31 through 36 are not applicable to an institution that does not have a comprehensive ri **Comprehensive risk capital requirement**

- 31 Modeled comprehensive risk measure
- 32 Standardized specific risk add-ons for *net long* correlation trading positions
- 33 Standardized specific risk add-on for *net short* correlation trading positions
- 34 Standardized measure of specific risk add-ons (greater of item 32 or 33)

35 Surcharge for modeled correlation trading positions (item 34 multiplied by 0.08) 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)

CASSS628	-	CPSSS628	-	-	-	-	-	-	-	-	-
CASSS580		CPSSS580									
				- -			2				
CASSN811		CPSSN811									
CASSN812		CPSSN812									
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CASSS305		CPSSS305									
CASSS305 CASSS306		CPSSS305									
CA355500		CF333500									
CASSS307		CPSSS307									
CASSS311	-	CPSSS311	-	-	-	-	-	-	-	-	-
CASSN813		CPSSN813									
isk model; such	an institutior	n should go to i	tem 37.								
CASSS316		CPSSS316									
CASSS325		CPSSS325									
CASSS333		CPSSS333									
CASSS335	-	CPSSS335	-	-	-	-	-	-	-	-	-
CASSS336	-	CPSSS336	-					_	_	_	
CASSN814	-	CPSSN814									
CASSINGIA		CI 3311014									
CASSB825		CPSSN825									
CASSS344		CPSSS344									
CASSS345	-	CPSSS345	-	-	-	-	-	-	-	-	-
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CASSESS		CDCCCCOA									
CASSS581	-	CPSSS581	-	-	-	-	-	-	-	-	-
CASSB704	-	CPSSB704	-	-	-	-	-	-	-	-	-
CASSA222		CPSSA222									
CASS2420		CD552420									
CASS3128		CPSS3128									
CASSA223	-	CPSSA223	-	-	_	_	-		-	-	
CASSAZZS	-	CF33AZZ3	-	-	-	-	-	-	-	-	-

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CASSS628	-	CPSSS628	-	-	-	-	-	-	-	-	-
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CASSS580		CPSSS580									
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CASSINGIZ		CF 5511012									
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CASSS305		CPSSS305									
CASSS306		CPSSS306									
CASSS307		CPSSS307									
CA355507		Cr 355507									
CASSS311	-	CPSSS311	-	-	-	-	-	-	-	-	-
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CASSN813		CPSSN813									
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CASSS316		CPSSS316									
CASSS325		CPSSS325									
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CASSS335	-	CPSSS335	-	-	-	-	-	-	-	-	-
CASSS336	-	CPSSS336	_	_	_	_	_	_	_	_	_
CASSN814		CPSSN814						_	-		
CA3511014		CI 3510014									
CASSB825		CPSSN825									
CASSS344		CPSSS344									
CASSS345	-	CPSSS345	-	-	-	-	-	-	-	-	-
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CASSS581	-	CPSSS581	_	_	_	_	_	_	_	_	
CH333301		CI 333301									
CASSB704	-	CPSSB704	-	-	-	-	-	-	-	-	-
CASSA222		CPSSA222									
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CASS3128		CPSS3128									
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CASSA223	-	CPSSA223	-	-	-	-	-	-	-	-	-

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CASSS628	-	CPSSS628	-	-	-	-	-	-	-	-	-
CASSS580		CPSSS580									
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CASSN811		CPSSN811									
CASSN812		CPSSN812									
CASSS305		CPSSS305									
CASSS306		CPSSS306									
CASSS307		CPSSS307									
CASSS311	_	CPSSS311									
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CA3511813		CF3511813									
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CASSS316		CPSSS316									
CASSS325		CPSSS325									
CASSS333		CPSSS333									
CASSS335	-	CPSSS335	-	-	-	-	-	-	-	-	-
CASSS336	-	CPSSS336	-	-	-	-	-	-	-	-	-
CASSN814		CPSSN814									
CASSB825		CPSSN825									
CASSS344		CPSSS344									
CASSS345	-	CPSSS345	-	-	-	-	-	-	-	-	-
CASSS581	-	CPSSS581	-	-	-	-	-	-	-	-	-
CASSB704	-	CPSSB704	-	-	-	-	-	-	-	-	-
CASSA222		CPSSA222									
CASS3128		CPSS3128									
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CASSA223	-	CPSSA223	-	-	-	-	-	-	-	-	-
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CASSS628	-	CPSSS628	-	-	-	-	-	-	-	-	-
CASSS580		CPSSS580									
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CASSN811		CPSSN811									
CASSN812		CPSSN812									
CASSS305		CPSSS305									
CASSS306		CPSSS306									
CASSS307		CPSSS307									
CASSS311	_	CPSSS311									
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CASSN813		CPSSN813		1	1		1				
CA3511813		CF3511815									
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CASSS316		CPSSS316									
CASSS325		CPSSS325									
CASSS333		CPSSS333									
CASSS335	-	CPSSS335	-	-	-	-	-	-	-	-	-
CASSS336	-	CPSSS336	-	-	-	-	-	-	-	-	-
CASSN814		CPSSN814									
CASSB825		CPSSN825									
CASSS344		CPSSS344									
CASSS345	-	CPSSS345	-	-	-	-	-	-	-	-	-
CASSS581	-	CPSSS581	-	-	-	-	-	-	-	-	-
CASSB704	-	CPSSB704	-	-	-	-	-	-	-	-	-
CASSA222		CPSSA222									
CASS3128		CPSS3128									
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CASSA223	-	CPSSA223	-	-	-	-	-	-	-	-	-
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CASSS628	-	CPSSS628	-	-	-	-	-	-	-	-	-
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CASSS580		CPSSS580									
CASSN811		CPSSN811									
CASSN812		CPSSN812									
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CASSS305	1	CPSSS305									
CASSS306		CPSSS306									
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CASSS307		CPSSS307									
CASSS311	-	CPSSS311	-	-	_	-	_	-	-	-	_
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CASSS325		CPSSS325									
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CASSS336	-	CPSSS336	-	_	_	_	_	_	-	_	_
CASSN814		CPSSN814									
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CASSB825		CPSSN825									
CASSS344		CPSSS344									
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CASSS581		CPSSS581	-	_	_		_	_	_		
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CASSB704	-	CPSSB704	-	-	-	-	-	-	-	-	-
CASSA222		CPSSA222									
CASS3128		CPSS3128									
CASSA223	-	CPSSA223	-	-	-	-	-	-	-	-	-

CASSS628	-	CPSSS628	-	-	-	-	-	-	-	-	-
CASSS580		CPSSS580									
CASSN811		CPSSN811									
CASSN812		CPSSN812									
CASSS305		CPSSS305									
CASSS306		CPSSS306									
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CASSS307		CPSSS307									
CASSS311	-	CPSSS311	-	-	-	-	-	-	-	-	-
CASSN813		CPSSN813									
	an institutior	n should go to i	item 37.								
CASSS316		CPSSS316									
CASSS325		CPSSS325									
CASSS333		CPSSS333									
CASSS335	-	CPSSS335	-	-	-	-	-	-	-	-	-
CASSS336	-	CPSSS336	-	-	-	-	-	-	-	-	-
CASSN814		CPSSN814									
CASSB825		CPSSN825									
CASSS344		CPSSS344									
CASSS345	-	CPSSS345	-	-	-	-	-	-	-	-	-
CASSS581	-	CPSSS581	-	-	-	-	-	-	-	-	-
CASSB704	-	CPSSB704	-	-	-	-	-	-	-	-	-
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CASSA222		CPSSA222									
CASS3128		CPSS3128									
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CASSA223	-	CPSSA223	-	-	-	-	-	-	-	-	-

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CASSS628	-	CPSSS628	-	-	-	-	-	-	-	-	-
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CASSS580		CPSSS580									
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CASSN811 CASSN812		CPSSN811 CPSSN812									
CASSINGIZ		CF 5511012									
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CASSS305		CPSSS305									
CASSS306		CPSSS306									
CASSS307		CPSSS307									
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CASSS311	-	CPSSS311	-	-	-	-	-	-	-	-	-
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CASSS335	-	CPSSS335	-	-	-	-	-	-	-	-	-
CASSS336	-	CPSSS336	_	_	_	_	_	_	_	_	_
CASSN814		CPSSN814						_	-		
CA3511014		CI 3510014									
CASSB825		CPSSN825									
CASSS344		CPSSS344									
CASSS345	-	CPSSS345	-	-	-	-	-	-	-	-	-
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CASSS581	-	CPSSS581	_	_	_	_	_	_	_	_	
CH333301		CI 333301									
CASSB704	-	CPSSB704	-	-	-	-	-	-	-	-	-
CASSA222		CPSSA222									
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CASS3128		CPSS3128									
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CASSA223	-	CPSSA223	-	-	-	-	-	-	-	-	-

Memoranda Items -- Derivatives

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

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

46 **through 47g)**

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

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

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

CASS8764		CPSS8764									
CASSS629		CPSSS629									
	-		-	-	-	-	-	-	-	-	-
CASSS630		CPSSS630									
CASSS631		CPSSS631									
CASSS632		CPSSS632									
CASSS633		CPSSS633									
CASSS634		CPSSS634									
CASSS635		CPSSS635									
CASSS636		CPSSS636									
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CASSS637	-	CPSSS637	-	-	-	-	-	-	-	-	-
CASSS638		CPSSS638									
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CASSS642		CPSSS642									ļ
CASSS643		CPSSS643									ļ
CASSS644		CPSSS644									

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

adjustments.

CCARP005

J Capi	Idi - CCAR OF Capital - DFAST				-					
Item					Adjusted Starting				Proj	ected
			As of Date		Value ¹	PQ 1	PQ 2	PQ 3	PQ 4	<u> </u>
	Schedule HI-A—Changes in Bank Holding Company Equity Capital									
	Total bank holding company equity capital most recently reported for the end of									
1	previous QUARTER	CASK3217		CPSK3217		-	_	-	-	
2	Effect of changes in accounting principles and corrections of material accounting									
2	errors	CASKB507		CPSKB507						
3	Balance end of previous QUARTER as restated (sum of items 1 and 2)	CASKB508		CPSKB508		-	-	-	-	
4	Net income (loss) attributable to bank holding company	CASK4340		CPSK4340						
	Sale of perpetual preferred stock (excluding treasury stock transactions):									
5	Sale of perpetual preferred stock, gross	CASK3577		CPSK3577						
6	Conversion or retirement of perpetual preferred stock	CASK3578		CPSK3578						-
	Sale of common stock:									
7	Sale of common stock, gross	CASK3579		CPSK3579						
8	Conversion or retirement of common stock	CASK3580		CPSK3580						
9	Sale of treasury stock	CASK4782		CPSK4782					L	
10	Purchase of treasury stock	CASK4783		CPSK4783					L	_
11	Changes incident to business combinations, net	CASK4356		CPSK4356					<u> </u>	-
12	Cash dividends declared on preferred stock	CASK4598		CPSK4598						⊢
13	Cash dividends declared on common stock	CASK4460		CPSK4460					<u> </u>	<u> </u>
14	Other comprehensive income	CASKB511		CPSKB511					<u> </u>	_
15	Change in the offsetting debit to the liability for Employee Stock Ownership Plan									
	(ESOP) debt guaranteed by the bank holding company	CASK4591		CPSK4591					<u> </u>	
16	Other adjustments to equity capital (not included above)*	CASK3581		CPSK3581						_
17	Total bank or intermediate B24holding company equity capital end of current period (sum of items 3, 4, 5, 6, 7, 8, 9, 11, 14, 15, 16, less items 10, 12, 13)	CASK3210		CPSK3210		_				
		CASK5210	_	CF 51(5210						
	Schedule HC-R per Regulatory Capital Rule (12 CFR 217)									
18	AOCI opt-out election? (enter "1" for Yes; enter "0" for No)	CASDP838		CPSDP838						
							1			
	Common equity tier 1									
19	Common stock and related surplus, net of treasury stock and unearned									
19	employee stock ownership plan (ESOP) shares	CASDP742		CPSDP742						
20	Retained earnings	CASK3247		CPSK3247						
21	Accumulated other comprehensive income (AOCI)	CASDB530		CPSDB530						
22	Common equity tier 1 minority interest includable in common equity tier 1									
	capital	CASDP839		CPSDP839						
23	Common equity tier 1 before adjustments and deductions (sum of items 19 through 22)	CASDP840	-	CPSDP840		-	-	-	-	
	Common equity tier 1 capital: adjustments and deductions	5								
	common equity tier i cupital. aujustiments and acadetions									
24	Goodwill net of associated deferred tax liabilities (DTLs)	CASDP841		CPSDP841						
25	Intangible assets (other than goodwill and mortgage servicing assets (MSAs)),									
25	net of associated DTLs	CASDP842		CPSDP842						
26	Deferred tax assets (DTAs) that arise from net operating loss and tax credit									
_0	carryforwards, net of any related valuation allowances and net of DTLs	CASDP843		CPSDP843					<u> </u>	
	If Item 18 is "1" for "Yes", complete items 27 through 31 only for AOCI related									

ted in \$Mi	llions				Sur	ns in \$Milli	ons
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PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 5	PQ 9	9-Quarter
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36 Subtotal (item 23 minus items 24 through 35) CASDP852 - - - - 37a the form of common stock, net of associated DTLs, that exceed the 10 percent common equity tier 1 capital deduction threshold (item 71) CASKP853 CPSKP853 -	35										
Significant investments in the capital of unconsolidated financial institutions in the form of common stock, net of associated DTLs, that exceed the 10 percent common equity tier 1 capital deduction threshold (item 71)CASKP853CPSKP853Image: CPSKP853CPSKP853CPSKP853CPSKP853CPSKP853CPSKP853CPSKP853CPSKP853CPSKP853CPSKP853CPSKP853CPSKP854CPSKP854CPSKP854CPSKP854CPSKP854CPSKP854CPSKP854CPSKP854CPSKP854CPSKP854CPSKP854CPSKP854CPSKP854CPSKP854CPSKP854CPSKP855CPS		significant investments	CASDP851		CPSDP851						
373 the form of common stock, net of associated DTLs, that exceed the 10 percent common equity tier 1 capital deduction threshold (item 71) CASKP853 CPSKP853 Image: CPSKP854 Image: CPSKP855 Image: CPSKP856 Image: CPSKP856 Image: CPSKP856 Image: CPSKP855 Image: CPSKP855 Image: CPSKP855 Image: CPSKP855 Image: CPSKP855 Image: CPSKP855 Image: CPSKP855 <td< td=""><td>36</td><td>Subtotal (item 23 minus items 24 through 35)</td><td>CASDP852</td><td>-</td><td>CPSDP852</td><td></td><td>-</td><td>-</td><td>-</td><td>-</td><td></td></td<>	36	Subtotal (item 23 minus items 24 through 35)	CASDP852	-	CPSDP852		-	-	-	-	
common equity tier 1 capital deduction threshold (item 71)CASKP853CPSKP853CCCassociated DTLs, that exceed 25 percent common equity tier 1 capital deduction thresholdCASKP29CPSKP53CC<		Significant investments in the capital of unconsolidated financial institutions in									
Investments in the capital of unconsolidated financial institutions, net of associated DTLs, that exceed 25 percent common equity tier 1 capital deduction threshold CASKP853 CPSKP833 C<	37a										
37b associated DTLs, that exceed 25 percent common equity tier 1 capital deduction threshold CASKLF29 CPSKLF29 Image: CPSKLF29		common equity tier 1 capital deduction threshold (item 71)	CASKP853		CPSKP853						
threshold CASKLF29 CPSKLF29 C C 38 MSAs, net of associated DTLs, that exceed the common equity tier 1 capital deduction threshold CASKP854 CPSKP854 C		Investments in the capital of unconsolidated financial institutions, net of									
38 MSAs, net of associated DTLs, that exceed the common equity tier 1 capital deduction threshold CASKP854 CPSKP854 Image: CaskP854 Image: CaskP855 Image: CaskP854 Image: CaskP855 Image: CaskP856 Image: Cas	37b										
38deduction thresholdCASKP854CPSKP854Image: CaskP854Image: CaskP855Image: CaskP856Image: CaskP8			CASKLF29		CPSKLF29						_
39 DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs, that exceed the 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	38		CASKDOEN		CDCKD821						
39operating loss carrybacks, net of related valuation allowances and net of DTLs, that exceed the common equity tier 1 capital deduction thresholdCASKP855CPSKP856CPSKP856CPSKP856CPSKP856CPSKP856CPSKP856CPSKP856CPSKP856CPSKP856CPSKP856CPSKP857CCASKP856CPSKP857CPSKP857CPSKP857CPSKP857CPSKP857CPSKP857CPSKP857CPSKP857CPSKP858CPSKP856CPSKP856CPSKP856CPSKP857CPSKP857CPSKP857CPSKP857CPSKP857CPSKP857CPSKP857CPSKP858CPSKP858CPSKP858			CASKP034		CF3NF0J4						-
that exceed the common equity tier 1 capital deduction thresholdCASKP855CPSKP855CeskP856CeskP856Ce	20										
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 37a through 41) CASDP858 - CPSDP858 - CPSDP85	39										
40Institutions 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)Image: Casc PSKP856Image: Casc PSKP856 </td <td></td> <td></td> <td>CASKP855</td> <td></td> <td>CPSKP855</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td>_</td>			CASKP855		CPSKP855						_
40DTAs 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)Image: CaskP856Image: CaskP856I											
40operating 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)Image: CPSKP856Image: CPSKP857Image: CPSK											
that exceeds the 15 percent common equity tier 1 capital deduction threshold (item 84) Image: CASKP856 Image: CPSKP856	40										
Peductions applied to common equity tier 1 capital due to insufficient amount of additional tier 1 capital and tier 2 capital to cover deductionsCASDP857CPSDP857CSSS <t< td=""><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td><td></td></t<>											
41additional tier 1 capital and tier 2 capital to cover deductionsCASDP857CPSDP857Image: CPSDP857Image: CPSDP857<					CPSKP856						_
42 Total adjustments and deductions for common equity tier 1 capital (sum of items 37a through 41) CASDP857 CPSDP857 Image: CP	41				0000						
42 37a through 41) CASDP858 - CPSDP858 - - -			CASDP857		CPSDP857						j
	42				CPSDP858		_				
	43	-		-			-		-	-	
											1

ted in \$Mil:	llions			Su	ms in \$Mill	ions	
PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
-	-	-	-	-			
-	-	-	-	-			

					Adjusted				Proje	ected in \$M	illions				Su	ıms in \$Mil	lions
ltem			As of Date		Starting Value ¹	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quart
	Additional tier 1 capital		7.5 01 2410		Value			. 45	141	. 4 5			. 40	1 4 5	. 45		J Quart
44	Additional tier 1 capital instruments plus related surplus	CASDP860		CPSDP860													
45	Non-qualifying capital instruments subject to phase out from additional tier 1 capital	CASDP861		CPSDP861													
46	Tier 1 minority interest not included in common equity tier 1 capital	CASDP862		CPSDP862													
47	Additional tier 1 capital before deductions	CASDP863		CPSDP863													
48	Additional tier 1 capital deductions	CASDP864		CPSDP864													
49	Additional tier 1 capital	CASDP865		CPSDP865													
	Tier 1 capital																
50	Tier 1 capital (sum of items 43 and 49)	CASD8274	-	CPSD8274		-	-	-	-	-	-	-	-	-			
	Tier 2 capital																
51	Tier 2 capital instruments plus related surplus	CASDP866		CPSDP866													
52	Non-qualifying capital instruments subject to phase out from tier 2 capital	CASDP867		CPSDP867													
53	Total capital minority interest that is not included in tier 1 capital	CASDP868		CPSDP868													
54	Allowance for loan and lease losses includable in tier 2 capital (2)	CASD5310		CPSD5310													
55	(Advanced approaches holding companies that exit parallel run only): eligible credit reserves includable in tier 2 capital	CASE5310		CPSE5310													
	Unrealized gains on available-for-sale preferred stock classified as an equity																
56	security under GAAP and available-for-sale equity exposures includable in tier 2																
	capital Tion 2 consists hafens deductions (sum of items 51, 52, 54 and 50)	CASDQ257		CPSDQ257													
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	CASDP870	-	CPSDP870		-	-	-	-	-	-	-	-	-			
58	capital before deductions	CASEP870		CPSEP870													
59	Tier 2 capital deductions	CASDP872		CPSDP872													
60	Tier 2 capital (item 57 minus 59)	CASD5311	-	CPSD5311		-	-	-	-	-	-	-	-	-			
61	(Advanced approaches holding companies that exit parallel run only): Tier 2 capital	CASE5311		CPSE5311													
	Total capital														-		
62	Total capital, (sum of items 50 and 60)	CASD3792	-	CPSD3792		-	-	-	-	-	-	-	-	-			
			1					1					1				

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

CASD3792	-	CPSD3792	-	-	-	-	
CASE3792							
CASESTEZ		CF3E3/92					

	-	-		Projected in \$Millions									Su	ms in \$Mill	lions
			Adjusted												
Item			Starting										PQ 2 -	PQ 6 -	
		As of Date	Value ¹	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 5	PQ 9	9-Quarter

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 DTLs

- 67 Gross significant investments in the capital of unconsolidated financial institutions in the form of common stock
- 68 Permitted offsetting short positions in relation to the specific gross holdings included above

Significant investments in the capital of unconsolidated financial institutions in the form of common stock net of short positions (greater of item 67 minus 68 or zero)

- 70 **10** percent common equity tier **1** deduction threshold (**10** percent of item **36**)
- Amount to be deducted from common equity tier 1 due to 10 percent deduction 71 threshold (greater of item 69 minus item 70 or zero), prior to transition provisions

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 institutions, net of associated DTLs
- 73 25 percent common equity tier 1 deduction threshold (25 percent of item 36)
- Amount to be deducted from common equity tier 1 due to 25 percent deduction threshold (greater of item 72 minus item 73 or zero)

Items 75-82 should be filed by all firms

*MSAs, net of associated DTLs*75 Total mortgage servicing assets classified as intangible

- Associated deferred tax liabilities which would be extinguished if the intangible becomes impaired or derecognized under the relevant accounting standards
- 77 Mortgage servicing assets net of related deferred tax liabilities (item 75 minus item 76)
- 78 Common equity tier 1 deduction threshold
- 79 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

CASDR643		CPSDR643									
CASDXXXX		CASDXXXX									
CASDR646	-	CPSDR646	-	-	-	-	-	-	-	-	-
CASDR647	-	CPSDR647	-	-	-	-	-	-	-	-	-

CASDQ259		CPSDQ259									
CASDQ260		CPSDQ260									
CASDQ261	_	CPSDQ261	-	_	_	_	_	_	_	_	_
CASDQ262	-	CPSDQ262	-	-	-	-	-	-	-	-	_
CASDP853	-	CPSDP853	-	-	-	-	-	-	-	-	-

CASDLF18		CPSDLF18									
CASDLF19	-	CPSDLF19	-	-	-	-	-	-	-	-	-
CASDLF20	-	CPSDLF20	-	-	-	-	-	-	-	-	-

CASDQ263		CPSDQ263									
CASDQ264		CPSDQ264									
CASDQ265	-	CPSDQ265	-	-	-	-	-	-	-	-	-
CASDQ262	-	CPSDQ262	-	-	-	-	-	-	-	-	-
CASDP854	-	CPSDP854	-	-	-	-	-	-	-	-	-

CASDQ296	-	CPSDQ296	-	-	-	-	-	-	-	-	-
CASDQ262	-	CPSDQ262	-	-	-	-	-	-	-	-	-

	-	•				Projected in \$Millions										Sums in \$Millions			
ltem					Adjusted Starting										PQ 2 -	PQ 6 -			
item			As of Date		Value ¹	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 5	PQ 9	9-Quarter		
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

					Adjusted				Proje	cted in \$Mi	llions				Su	ms in \$Mill	lions
tem			As of Date		Starting Value ¹	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarte
	Aggregate of items subject to the 15% limit (significant investments, mortgage servicing assets and deferred tax assets arising from temporary differences)																
83	Sum of items 69, 77, and 80	CASDQ266	-	CPSDQ266		-	-	-	-	-	-	-	-	-			
84	15 percent common equity tier 1 deduction threshold	CASDQ267	-	CPSDQ267		-	-	-	-	-	-	-	-	-			
85	Sum of items 71, 79, and 82	CASDQ268	-	CPSDQ268		-	-	-	-	-	-	-	-	-			
86	Item 83 minus item 85	CASDQ269	-	CPSDQ269		-	-	-	-	-	-	-	-	-			
87	Amount to be deducted from common equity tier 1 due to 15 percent deduction threshold	CASDQ270	-	CPSDQ270		-	-	-	-	-	-	-	-	-			
	Total Assets for the Leverage Ratio (12 CFR 217)																
88	Average total consolidated assets	CASK3368		CPSK3368													
89	Deductions from common equity tier 1 capital and additional tier 1 capital	CASDP875		CPSDP875													
90	Other deductions from (additions to) assets for leverage ratio purposes	CASDB596		CPSDB596													
91	Total assets for the leverage ratio (item 88 minus items 89 and 90)	CASDA224	-	CPSDA224		-	-	-	-	-	-	-	-	-			
	REGULATORY CAPITAL AND RATIOS																
92	Common equity tier 1 (item 43)	CASDP859	-	CPSDP859		-	-	-	-	-	-	-	-	-			
93	Tier 1 capital per revised regulatory capital rule	CASD8274	-	CPSD8274		-	-	-	-	-	-	-	-	-			
94	Total capital per revised regulatory capital rule	CASD3792	-	CPSD3792		-	-	-	-	-	-	-	-	-			
95	(Advanced approaches holding companies that exit parallel run only): Total capital per revised regulatory capital rule (item 63)	CASE3792		CPSE3792													
96	Total risk-weighted assets using standardized approach	CASDA223		CPSDA223													
97	(Advanced approaches holding companies that exit parallel run only): total risk- weighted assets using advanced approaches rules	CASEA223		CPSEA223													
98	Total assets for the leverage ratio per revised regulatory capital rule (item 91)	CASKA224	-	CPSKA224		-	-	-	-	-	-	-	-	-			
99	Supplementary leverage ratio exposure	CASKHK22		CPSKHK22													

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

					Adjusted				Proje	ected in \$M	inions				Su	ms in \$Mill	ions
tem			As of Date		Starting Value ¹	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Qua
00 Common equity tier 1	ratio (%)	CASDP793	#DIV/0!	CPSDP793	- Tulue	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!			
(Advanced approache	s holding companies that exit parallel run only): Common	C/(3D1733	<i>NDIV/0.</i>				101070.	101070.			norvyo.		1010/0.				
equity tier 1 ratio (%)		CASEP793		CPSEP793													
02 Tier 1 capital ratio (%)		CASD7206	#DIV/0!	CPSD7206		#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!			
13	s holding companies that exit parallel run only): Tier 1																
capital ratio (%)		CASE7206	//DIV//01	CPSE7206		#DD						//DI)//01	#DD	((D)) / (O)			
)4 Total capital ratio (%)	s holding companies that exit parallel run only): Total	CASD7205	#DIV/0!	CPSD7205		#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!			
)5 capital ratio (%)	s notaling companies that exit parallel full omy). Total	CASE7205		CPSE7205													
6 Tier 1 leverage ratio (9	%)	CASD7204	#DIV/0!	CPSD7204		#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!			
07 Supplementary levera	ge ratio (%)	CASKHK23		CPSKHK23													
Schedule HC-F—Other		CACK24.40		CDC//24.40					1	1		1					
08 Net deferred tax asset	S	CASK2148		CPSK2148													
Schedule HC-G—Othe	r Liabilities																
9 Net deferred tax liabil		CASK3049		CPSK3049													
	with the U.S. Department of Treasury Capital Purchase																
Program: 10 Senior perpetual prefe	erred stock or similar items	CASKG234		CPSKG234													
	common stock or similar items	CASKG234 CASKG235		CPSKG234 CPSKG235													
								1	1	1	.1	1	1				
Deferred Tax Asset Int	ormation																
Taxes previously paid	that the bank holding company could recover through																
	the bank holding company's DTAs on net operating loss,																
tax credits and tempo	rary differences (both deductible and taxable) fully reverse																
at the report date	ant l	CASDQ275		CPSDQ275													
12a U.S. Federal Governm12b U.S. State Governmen		CASDLC30 CASDLC31		CPSDLC30 CPSDLC31													
2c All non-U.S. tax jurisd		CASDLC32		CPSDLC32													
Deferred tax assets th	at arise from net operating loss and tax credit																
	DTLs, but gross of related valuation allowances	CASDR648		CPSDR648													
Valuation allowances	related to deferred tax assets that arise from net operating																
loss and tax credit car		CASDR649		CPSDR649													
		CASDRO45															
4a U.S. Federal Governm	ent	CASDLC33		CPSDLC33													
		CASDLESS															
L4b U.S. State Governmen	ts	CASDLC34		CPSDLC34													
				01 501054													
14c All non-U.S. tax jurisd	ictions	CASDLC35		CPSDLC35													
15 Deferred tax assets ar	ising from temporary differences, net of DTLs																
		CASDR650		CPSDR650													
		CASDLC36		CPSDLC36													
.5b U.S. State Governmen		CASDLC37		CPSDLC37													
5c All non-U.S. tax jurisd		CASDLC38		CPSDLC38										ļ			
16 Valuation allowances	related to DTAs arising from temporary differences	CASDR651		CPSDR651													
6a U.S. Federal Governm	ent	CASDLC39		CPSDLC39													
6b U.S. State Governmen	ts	CASDLC40		CPSDLC40													
.6c All non-U.S. tax jurisd	ictions	CASDLC40 CASDLC41		CPSDLC40													
Supplemental Capital	Action Information (report in \$Millions unless otherwise	I															
noted)***				1													
17 Cash dividends declar		CASD4460		CPSD4460													
18 Common shares outst	-	CASDQ946		CPSDQ946													
19 Common dividends pe	er share (\$)	CASDQ282	-	CPSDQ282		-	-	-	-	-	-	-	-	-			

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

				Adjusted				Proj	ected in \$Mi	illions				Su	ms in \$Mil	ions
Item				Starting										PQ 2 -	PQ 6 -	
			As of Date	Value ¹	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 5	PQ 9	9-Qua
120	Issuance of common stock for employee compensation	CASDQ283	CPSDQ283													
121	Other issuance of common stock	CASDQ284	CPSDQ284													
122	Total issuance of common stock	CASDQ285	- CPSDQ285		-	-	-	-	-	-	-	-	-			
123	Share repurchases to offset issuance for employee compensation	CASDQ286	CPSDQ286											1		
124	Other share repurchase	CASDQ287	CPSDQ287													
125	Total share repurchases	CASDQ288	- CPSDQ288		-	-	-	-	-	-	-	-	-			
	Supplemental Information on Trust Preferred Securities Subject to Phase-Out															
	from Tier 1 Capital															
126	Outstanding trust preferred securities	CASKC699	CPSKC699													
127	Trust preferred securities included in Item 49	CASDQ289	CPSDQ289													
	Capital Buffers and Ratios															
28	Capital conservation buffer requirement (sum of items a through c)	CASDLE84	CPSDLE84													
 8(a)	of which: Stress capital buffer requirement	CASDLE85	CPSDLE85													
B(b)		CASDLE86	CPSDLE86													
		CASDLE87	CPSDLE87													
L29	Capital conservation buffer	CASDH311	CPSDH311													
	Leverage Buffer and Requirements															
.30	Total leverage exposure for the supplementary leverage ratio (SLR) (if applicable)	CASDLE88	CPSDLE88													
131	Leverage buffer requirement (if applicable)	CASDLE89	CPSDLE89													
.32	Leverage buffer (if applicable)	CASDLE90	CPSDLE90													
	Maximum Payout Ratio and Amounts															
33	Eligible retained income	CASDH313	CPSDH313											1		
.34	Maximum payout ratio	CASDLE91	CPSDLE91											1		
L35	Maximum payout amount	CASDLE92	CPSDLE92													
136	Distributions and discretionary bonus payments during the quarter	CASDH314	CPSDH314													
	Memoranda															
	*Please break out and explain below other adjustments to equity capital:	CASDQ290														
.37																
		ial in the	to data posicil. Discussion			- fou it 4									_	
138	**The carryback period is the prior two calendar tax years plus any current taxes pa Taxes paid during the fiscal year ended two years ago	CASDQ292	to-date period. Please pr	ovide disaggi	egated dat	a for item 1:	L2 as follows	S:								

 139
 Taxes paid during the fiscal year ended one year ago
 CASDQ293

 140
 Taxes paid through the as-of date of the current fiscal year
 CASDQ294

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

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.

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

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

34 Not applicable

							Proje	cted in \$M	illions			
Item			As-of	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	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									
	Not applicable		1		2	A					2	-

50 Not applicable

							Proje	cted in \$M	illions			
Item			As-of	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	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									

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

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

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

Footnotes to the Retail Balance and Loss Projections Worksheet

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

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.

			Aggregate Cumulative		Please provide the	Were all securities	
		Threshold for	Lifetime Loss on		name(s) of any vendor(s)	reviewed for potential	Macroeconomic/financial
		Determining OTTI	Underlying Collateral	Discount Rate	and any vendor model(s)	OTTI (yes/no) for stress	variables used in loss
	AFS and HTM Securities		(% Original Balance)	Methodology	that are used	testing?	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						
15	(incl HEL ABS)						
14	Foreign RMBS						
	Municipal Bond						
16	Mutual Fund						
17	Not Applicable						
18	Sovereign Bond						
19	US Treasuries & Agencies						
20	Other*						

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

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.											
					PQ 1			PQ 2			PQ 3	
			Actual Amortized									
		Accounting	Cost									
		-		Credit Loss	Non- Credit		Credit Loss	Non- Credit		Credit Loss	Non- Credit	
	AFS and HTM Securities	HTM)	(IVIIVI/DD/11 YY)	Portion	Loss Portion	Total OTTI	Portion	Loss Portion	Total OTTI	Portion	Loss Portion	Total OTTI
	CCARP084	CCARP092	CASPP087	CPSPN234	CPSPN235	CPSPP091	CPSPN234	CPSPN235	CPSPP091	CPSPN234	CPSPN235	CPSPP091
1	Agency MBS	00/111/052				-			-			-
2	Auction Rate Securities											
2	CDO					-			-			
4	CLO					-			-			-
4 5	CMBS					-			-			-
6						-			-			-
	Common Stock (Equity)					-			-			-
	Auto ABS					-			-			-
8	Credit Card ABS					-			-			-
	Student Loan ABS					-			-			-
10	Other ABS (excl HEL ABS)					-			-			-
11	Corporate Bond					-			-			-
12	Covered Bond					-			-			-
13	Domestic Non-Agency RMBS					-			-			-
14	Foreign RMBS					-			-			-
15	Municipal Bond					-			-			-
16	Mutual Fund					-			-			-
17	Preferred Stock (Equity)					-			-			-
18	Sovereign Bond					-			-			-
19	US Treasuries & Agencies					-			-			-
20	Other*					-			-			-
21	GRAND TOTAL	0	0	0	0	-	0	0	-	0	0	-

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

A.3.g.

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.											
					PQ 4			PQ 5			PQ 6	
	AFS and HTM Securities	HTM)	Actual Amortized Cost (MM/DD/YY YY)	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI
	CCARP084	CCARP092	CASPP087	CPSPN234	CPSPN235	CPSPP091	CPSPN234	CPSPN235	CPSPP091	CPSPN234	CPSPN235	CPSPP091
1	Agency MBS					-			-			-
2	Auction Rate Securities					-			-			-
3	CDO					-			-			-
4	CLO					-			-			-
5	СМВЅ					-			-			-
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.

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

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

	AFS Securities	Total Actual Fair Market Value MM/DD/YYYY	-	Change PQ1			Change PQ2	Projected OCI - PQ 2		Change PQ3	
	CCARP084	CASPP088	CPSPS677	CPSPS678	CPSPB530	CPSPS677	CPSPS678	CPSPB530	CPSPS677	CPSPS678	CPSPB530
	Agency MBS										
	Auction Rate Securities										
	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.

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

* For 'Other' AFS securities, please pro

rows, please ensure that grand totals

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

* For 'Other' AFS securities, please pro

rows, please ensure that grand totals

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

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

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

		Actual Amortized	Total Allowance	PC	1	PQ	2	PC	13
	HTM Securities	Cost (MM/DD/YYYY)	for Credit Loss (MM/DD/YYYY)	Projected Amortized Cost	Provision for Credit Loss	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

		PQ	4	PC	15	PO	16	PC	7
	HTM Securities	Amortized Cost	Provision for Credit Loss	Projected Amortized Cost	Provision for Credit Loss	Projected Amortized Cost	Provision for Credit Loss	Projected Amortized Cost	Provision for Credit Loss
	CCARP084	CPSSLC44	CPSSLC45	CPSSLC44	CPSSLC45	CPSSLC44	CPSSLC45	CPSSLC44	CPSSLC45
1	Agency MBS								
2	Auction Rate Securities								
3	CDO								
4	CLO								
5	CMBS								
6	Auto ABS								
7	Credit Card ABS								
8	Student Loan ABS								
9	Other ABS (excl HEL ABS)								
10	Corporate Bond								
11	Covered Bond								
12	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								

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

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

		PC	18	PC	9
	HTM Securities	Projected Amortized Cost	Provision for Credit Loss	Projected Amortized Cost	Provision for Credit Loss
	CCARP084	CPSSLC44	CPSSLC45	CPSSLC44	CPSSLC45
1	Agency MBS				
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				
	Domestric Non-Agency RMBS				
	Foreign RMBS				
	Municipal Bond				
15	Mutual Fund				
	Sovereign Bond				
17	US Treasuries & Agencies				
18	Other ¹				
19	Grand Total				

Note

1. Please provide name of security

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

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

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

			PQ3			PQ4			PQ5			PQ6	
	AFS Securities	Projected Amortized Cost	applying the fair value	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
	Agency MBS												
	Auction Rate Securities												
	CDO												
	CLO												
	CMBS												
	Auto ABS												
7	Credit Card ABS												
	Student Loan ABS												
9	Other ABS (excl HEL ABS)												
10	Corporate Bond												
11	Covered Bond												
12	Domestric Non-Agency RMBS												
13	Foreign RMBS												
	Municipal Bond												
15	Mutual Fund												
16	Sovereign Bond												
17	US Treasuries & Agencies												
18	Other ²												
	Grand Total												

1. Please do not include Expected

2. Please provide name of security

grand totals sum appropriately.

			PQ7			PQ8			PQ9	
	AFS Securities	Projected Amortized Cost		Provision for Credit Loss	Projected Amortized Cost	applying the	Provision for Credit Loss	Projected Amortized Cost	Expected credit loss before applying the fair value floor ¹	Provision for Credit Loss
	CCARP084	CPSSLC44	CPSSLC46	CPSSLC45	CPSSLC44	CPSSLC46	CPSSLC45	CPSSLC44	CPSSLC46	CPSSLC45
	Agency MBS									
	Auction Rate Securities									
_	CDO									
	CLO									
5	CMBS									
	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									
	Grand Total									

1. Please do not include Expected

2. Please provide name of security

grand totals sum appropriately.

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

(rep	ort profits as positive values and losses as negative values)		(A)	(B)	(C)
			Trading	CVA Hedges	Total
1	<u>Equity</u>	CPSSLD42			
1A	Delta/Gamma	CPSSLD43			
1B	Vega	CPSSLD44			
1C	Dividends	CPSSLD45			
1D	Correlation	CPSSLD46			
1E	Vanna (dVega / dSpot)	CPSSLD47			
1F	Volgamma (<i>dVega / dVol</i>)	CPSSLD48			
1G	Skew (moneyness)	CPSSLD49			
1H	Higher order	CPSSLD50			
11	Other (Please describe in documentation)	CPSSLD51			

2	<u>-x</u>	CPSSLD52		8	Corporate Credit (En
2A	Delta/Gamma	CPSSLD53		8A	Bonds
2B	Vega	CPSSLD54		8B	Loans
2C	Higher order	CPSSLD55		8C	Single-Name CDS
2D	Other (Please describe in documentation)	CPSSLD56		8D	Loan CDS
		<u>-</u>	 *	8E	Covered Bonds

3	<u>Rates</u>	CPSSLD57		
3A	Delta/Gamma	CPSSLD58		
3B	Vega	CPSSLD59		
3C	Swap Spreads	CPSSLD60		
3D	Basis Spreads	CPSSLD61		
3E	Cross Currency Basis	CPSSLD62		
3F	Inflation	CPSSLD63		
3G	Higher order	CPSSLD64		
ЗH	Other (Please describe in documentation)	CPSSLD65		

4 <u>(</u>	<u>Commodities</u>	CPSSLD66
4A	Oil Products	CPSSLD67
4B	Natural Gas	CPSSLD68
4C	Power	CPSSLD69
4D	Emissions	CPSSLD70
4E	Coal	CPSSLD71
4F	Dry Freight	CPSSLD72
4G	Structured Products	CPSSLD73
4H	Precious Metals	CPSSLD74
41	Base Metals	CPSSLD75
4J	Ags & Softs	CPSSLD76
4K	Indices	CPSSLD77
4L	Higher order	CPSSLD78
4M	Other (Please describe in documentation)	CPSSLD79

CPSSLD66		
CPSSLD67		
CPSSLD68		
CPSSLD69		
CPSSLD70		
CPSSLD71		
CPSSLD72		
CPSSLD73		
CPSSLD74		
CPSSLD75		
CPSSLD76		
CPSSLD77		
CPSSLD78		
CPSSLD79		

,	corporate credit (Advant
7A	Bonds
7B	Loans
7C	Single-Name CDS
7D	Loan CDS
7E	Covered Bonds
7F	Indices
7G	Index Tranches
7H	Index Options
71	Other/Unspecified
8	Corporate Credit (Emergi
8A	Bonds
8B	Loans
8C	Single-Name CDS
8D	Loan CDS
8E	Covered Bonds
8F	Indices
8G	Index Tranches
8H	Index Options
81	Other/Unspecified
9	Sovereign Credit
9A	Advanced Economies
9B	Emerging Europe
9C	LatAm & Caribbean
9D	Asia ex Japan
9E	Middle East/North Af
9F	Sub-Saharan Africa
9G	Supranationals
10	Munis
11	ARS
12	Base Correlation
13	Higher order
14	Other (Please describe in
15	Private Equity
15A	Funded
150	Unfunded

6 Other Credit

7

- 15B Unfunded 15C
 - Other (Please describe in documentation)

		(A)	(B)	(C)
		Trading	CVA Hedges	Total
her Credit	CPSSLD91			
Corporate Credit (Advanced)	CPSSLD92			
Bonds	CPSSLD93			
Loans	CPSSLD94			
Single-Name CDS	CPSSLD95			
Loan CDS	CPSSLD96			
Covered Bonds	CPSSLD97			
Indices	CPSSLD98			
Index Tranches	CPSSLD99			
Index Options	CPSSLE00			
Other/Unspecified	CPSSLE01			
Corporate Credit (Emerging Markets)	CPSSLE02			
Bonds	CPSSLE03			
Loans	CPSSLE04			
Single-Name CDS	CPSSLE05			
Loan CDS	CPSSLE06			
Covered Bonds	CPSSLE07			
Indices	CPSSLE08			
Index Tranches	CPSSLE09			
Index Options	CPSSLE10			
Other/Unspecified	CPSSLE11			
Sovereign Credit	CPSSLE12			
Advanced Economies	CPSSLE12 CPSSLE13		-	
	CPSSLE15 CPSSLE14		-	
Emerging Europe				
LatAm & Caribbean	CPSSLE15			
Asia ex Japan	CPSSLE16		-	
Middle East/North Africa	CPSSLE17		-	
Sub-Saharan Africa	CPSSLE18		-	
Supranationals	CPSSLE19			
Munis	CPSSLE20			
ARS	CPSSLE20			
Base Correlation	CPSSLE21 CPSSLE22		+ +	
	CPSSLE22 CPSSLE23		+	
Higher order				
Other (Please describe in documentation)	CPSSLE24			
vate Equity	CPSSLE25			

CPSSLE25		
CPSSLE26		
CPSSLE27		
CPSSLE28		

FR Y-14A Schedule A.4 - Trading

5 Securitized Products

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

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

16 Other Fair Value Assets 16A Debt Equity 16B Other (Please describe in documentation) 16C

17 Cross Asset Terms

18 **TOTAL**

Severely Adverse BHC Scenario

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

CPSSLE33		

	CPSSLE34			
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\$Millions

Losses should be reported as a positive value.

- 1 Trading Issuer Default Losses
- 1a Trading Issuer Default losses from securitized products
- 1b Trading Issuer Default losses from other credit sensitive instruments
- 2 Counterparty Credit MTM Losses (CVA losses)
- 2a Counterparty CVA losses
- 2b Offline reserve CVA losses
- 3 Counterparty Default Losses
- 3a Impact of Counterparty Default hedges
- 4 Other Counterparty Losses
- 5 Funding Valuation Adjustment (FVA) Losses

CPSSN989	-
CPSSN990	
CPSSN991	

CPSSN992	-
CPSSN993	
CPSSN994	

CPSSN995	
CPSSN996	

CPSSN997

CPSSJA24

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

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

Note: Please add more rows if needed.



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

		FR Y9C Codes				Proje	ected in \$Mil	llions			
			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	Non Interest Income by Business Segment: (17)										
14	Retail and Small Business	CPSNQ180	-	-	-	-	-	-	-	-	_
14A	Domestic	CPSNQ181	-	-	-	-	-	-	-	-	_
14B	Credit and Charge Cards (10)	CPSNQ182	-	-	-	-	-	-	-	-	-
14C	Credit and Charge Card Interchange Revenues - Gross	CPSNQ183									
14D	Other	CPSNQ184									
14E	Mortgages and Home Equity	CPSNQ185	-	-	-	-	-	-	-	-	-
14F	Production	CPSNQ186	-	-	-	-	-	-	-	-	-
14G	Gains/(Losses) on Sale (18)	CPSNQ187									
14H	Other	CPSNQ188									
141	Servicing	CPSNQ189	-	-	-	-	-	-	-	-	-
14J	Servicing & Ancillary Fees	CPSNQ190									
14K	MSR Amortization (20)	CPSNQ191									
14L	MSR Value Changes due to Changes in Assumptions/Model Inputs/Other Net of Hedge Performance (19)(21)	CPSNQ192									
14M	Other	CPSNQ193									
14N	Provisions to Repurchase Reserve / Liability for Residential Mortgage Representations and Warranties (contra-revenue) (12)	CPSNQ194									
140	Retail and Small Business Deposits	CPSNQ195	-	-	-	-	-	-	-	-	-
14P	Non Sufficient Funds / Overdraft Fees - Gross	CPSNQ196									
14Q	Debit Interchange - Gross	CPSNQ197									
14R	Other (22)	CPSNQ198									
14S	Other Retail and Small Business Lending	CPSNQ199									
14T	International Retail and Small Business (16)	CPSNQ200									
15	Commercial Lending	CPSNQ201									
16	Investment Banking	CPSNQ202	-	-	-	-	-	-	-	-	-
16A	Advisory	CPSNQ203									
16B	Equity Capital Markets	CPSNQ204									
16C	Debt Capital Markets	CPSNQ205									
16D	Syndicated / Corporate Lending	CPSNQ206									
17	Merchant Banking / Private Equity	CPSNQ207	-	-	-	-	-	-	-	-	-
17A	Net Investment Mark-to-Market	CPSNQ208									
17B	Management Fees	CPSNQ209									
17C	Other	CPSNQ210									

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		FR Y9C Codes				Proje	cted in \$Mil	lions			
			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
18	Sales and Trading	CPSNQ211	-	-	-	-	-	-	-	-	-
18A	Equities	CPSNQ212	-	-	-	-	-	-	-	-	-
18B	Commission and Fees	CPSNQ213									
18C	Other (23)	CPSNQ214									
18D	Fixed Income	CPSNQ215	-	-	-	-	-	-	-	-	-
18E	Rates	CPSNQ216									
18F	Credit	CPSNQ217									
18G	Other	CPSNQ218									
18H	Commodities	CPSNQ219	-	-	-	-	-	-	-	-	-
181	Commission and Fees	CPSNQ220									
18J	Other	CPSNQ221									
18K	Prime Brokerage	CPSNQ222	-	-	-	-	-	-	-	-	-
18L	Commission and Fees	CPSNQ223									
18M	Other	CPSNQ224									
19	Investment Management	CPSNQ225	-	-	-	-	-	-	-	-	-
19A	Asset Management	CPSNQ226									
19B	Wealth Management / Private Banking	CPSNQ227									
20	Investment Services	CPSNQ228	-	-	-	-	-	-	-	-	-
20A	Asset Servicing	CPSNQ229	-	-	-	-	-	-	-	-	-
20B	Securities Lending	CPSNQ230									
20C	Other	CPSNQ231									
20D	Issuer Services	CPSNQ232									
20E	Other	CPSNQ233									
21	Treasury Services	CPSNQ234									
22	Insurance Services	CPSNQ235									
23	Retirement / Corporate Benefits Products	CPSNQ236									
24	Corporate / Other	CPSNQ237									
25	Optional Immaterial Business Segments (7)	CPSNQ238									
26	Total Non-Interest Income (2) (26)	CPSN4079	-	-	-	-	-	-	-	-	-
27	Total Revenues	CPSNQ239	-	-	-	-	-	-	-	-	-

		FR Y9C Code	S				Proje	ected in \$Mi	llions			
				PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	Non Interest Expense:											
28	Compensation Expense		CPSNQ240	-	-	-	-	-	-	-	-	-
28A	Salary (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	-	-	-	-	-	-	-	-	-
20	Provisions to Repurchase Reserve / Liability for Residential Mortgage		00010047									
30	Representations and Warranties (12)		CPSNQ247									
31	Professional and Outside Services Expenses (13)		CPSNQ248									
32	Expenses of Premises and Fixed Assets	BHCK4217	CPSN4217									
33	Amortization Expense and Impairment Losses for Other Intangible Assets	ВНСКС232	CPSNC232									
34	Marketing Expense		CPSNQ249	-	-	-	-	-	-	-	-	-
34A	Domestic Credit and Charge Card Marketing Expense (10)(15)(17)		CPSNQ250									
34B	Other		CPSNQ251									
35	Other Real Estate Owned Expense		CPSNQ252									
	Provision for Unfunded Off-Balance Sheet Credit Exposures (to build/decrease											
36	item 141 (BHCKB557) in Balance Sheet)		CPSNQ253									
37	Other Non-Interest Expense (4)		CPSNQ254									
38	Total Non-Interest Expense (3)		CPSNP630	-	-	-	-	-	-	-	-	-
		ВНСК4079- ВНСК4079- ВНСК4093+В НСКС216-	CPSNP631	-	-	-	-	-	-	-	-	-
39	Projected PPNR (5)	Line Item 40										
		_										
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	-	-	-	-	-	-	-	-	-

39	Projected PPNR (5)	BHCK4074- BHCK4079- BHCK4093+B HCKC216- Line Item 40	CPSNP631	-	-	-	-	-	
40	Valuation Adjustment for firm's own debt under fair value option (FVO) (9) (27)		CPSNQ255						
41	Goodwill Impairment	BHCKC216	CPSNC216						
42	Loss resulting from trading shock exercise (if applicable) (24) (25)		CPSNQ256	-	-	-	-	-	

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		-	

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

n	c
	5

PQ 6	PQ 7	PQ 8	PQ 9

	FR Y9C Codes				Proje	ected in \$Mi	illions			
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
(16) (17) (18)	Revenues from regions outside the US and Puerto Rico. See Instructions for description of standardized Business Segments/Lines. Unless specified otherwise, all number Gains/(Losses) from the sale of mortgages and home equity originated through all production channels (retail, br intent to sell. Such gains/losses should include deferred fees and costs that are reported as adjustments to the or value changes on loan commitments with rate locks that are accounted for as derivatives, fair value changes on r designated for fair value treatment, lower-of-cost or market adjustments on mortgage loans held-for-sale not de value changes on derivative instruments used to hedge loan commitments and held-of-sale mortgages, and value capitalization of the MSR upon sale of the loan.	oker, correspo arrying balance mortgage loans signated for fa	e of the sold s held-for-sal ir value treat	loan, fair le tment, fair						
(19) (20) (21) (22)	Report changes in the MSR value here and not in any other items. Report changes in the MSR hedges here and r Include economic amortization or scheduled and unscheduled payments, net of defaults under both FV and LOCO Include MSR changes under both FV and LOCOM accounting methods. Among items included here are debit card contra-revenues and overdraft waivers, as applicable.	-								
(23)	Report all Non-Interest Income for Equities Sales and Trading, excluding Prime Brokerage (to be reported as a se Commissions and Fees. This includes trading profits and other non-interest non-commission income.	parate line iten	n) and exclue	ding						
(24) (25) CPSNQ972 (26) (27) CPSNQ972	Exclude result of trading shock exercise (where applicable), as it is reported in item 42 . List FR Y-9C HI Schedule items in which this item is normally reported although excluded from PPNR for this repo	rt:								

ageAsset Balances (\$Millions) (1) t Lien Residential Mortgages (in Domestic Offices) ond / Junior Lien Residential Mortgages (in Domestic Offices) Closed-End Junior Liens Home Equity Lines Of Credit (HELOCs) Loans (7) E Loans (in Domestic Offices) dit Cards her Consumer Auto Loans Student Loans Other, incl. loans backed by securities (non-purpose lending)	CPSNP975 CPSNP976 CPSNP977 CPSNP978 CPSNP979 CPSNP980 CPSNP981 CPSNP982 CPSNP983 CPSNP984 CPSNP985	PQ 1	PQ 2	PQ 3	PQ 4	ected in \$Mi PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
t Lien Residential Mortgages (in Domestic Offices) ond / Junior Lien Residential Mortgages (in Domestic Offices) Closed-End Junior Liens Home Equity Lines Of Credit (HELOCs) Loans (7) E Loans (in Domestic Offices) dit Cards her Consumer Auto Loans Student Loans Other, incl. loans backed by securities (non-purpose lending)	CPSNP976 CPSNP977 CPSNP978 CPSNP979 CPSNP980 CPSNP981 CPSNP982 CPSNP983 CPSNP984 CPSNP985							-		
ond / Junior Lien Residential Mortgages (in Domestic Offices) Closed-End Junior Liens Home Equity Lines Of Credit (HELOCs) Loans (7) E Loans (in Domestic Offices) dit Cards Her Consumer Auto Loans Student Loans Other, incl. loans backed by securities (non-purpose lending)	CPSNP976 CPSNP977 CPSNP978 CPSNP979 CPSNP980 CPSNP981 CPSNP982 CPSNP983 CPSNP984 CPSNP985							- -		
Closed-End Junior Liens Home Equity Lines Of Credit (HELOCs) Loans (7) E Loans (in Domestic Offices) dit Cards her Consumer Auto Loans Student Loans Other, incl. loans backed by securities (non-purpose lending)	CPSNP977 CPSNP978 CPSNP979 CPSNP980 CPSNP981 CPSNP982 CPSNP983 CPSNP984 CPSNP985							-		
Home Equity Lines Of Credit (HELOCs) Loans (7) E Loans (in Domestic Offices) dit Cards her Consumer Auto Loans Student Loans Other, incl. loans backed by securities (non-purpose lending)	CPSNP978 CPSNP979 CPSNP980 CPSNP981 CPSNP982 CPSNP983 CPSNP984 CPSNP985	-		- -		-				
Loans (7) E Loans (in Domestic Offices) dit Cards her Consumer Auto Loans Student Loans Other, incl. loans backed by securities (non-purpose lending)	CPSNP979 CPSNP980 CPSNP981 CPSNP982 CPSNP983 CPSNP984 CPSNP985		- -	-	-	- -	-		- -	
E Loans (in Domestic Offices) dit Cards her Consumer Auto Loans Student Loans Other, incl. loans backed by securities (non-purpose lending)	CPSNP980 CPSNP981 CPSNP982 CPSNP983 CPSNP984 CPSNP985	-	-	-	- -	-	-	- -	-	
dit Cards her Consumer Auto Loans Student Loans Other, incl. loans backed by securities (non-purpose lending)	CPSNP981 CPSNP982 CPSNP983 CPSNP984 CPSNP985	-	-	-	-		-	-	-	
ier Consumer Auto Loans Student Loans Other, incl. loans backed by securities (non-purpose lending)	CPSNP982 CPSNP983 CPSNP984 CPSNP985	-	-	-	-	-	-	-	-	
Auto Loans Student Loans Other, incl. loans backed by securities (non-purpose lending)	CPSNP983 CPSNP984 CPSNP985	-	-	-	-	-	-	-	-	
Student Loans Other, incl. loans backed by securities (non-purpose lending)	CPSNP984 CPSNP985									
Other, incl. loans backed by securities (non-purpose lending)	CPSNP985									
l Estate Loans (Not in Domestic Offices)										
	CPSNP986	-	-	-	-	-	-	-	-	
Residential Mortgages (First and Second Lien)	CPSNP987									
Other	CPSNP988									
er Loans & Leases (10)	CPSNP989									
naccrual Loans (5)	CPSNP990									
urities (AFS and HTM) - Treasuries and Agency Debentures	CPSNP991									
urities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)	CPSNP992									
urities (AFS and HTM) - Other	CPSNP993									
ding Assets	CPSNP994									
posits with Banks & Other	CPSNP995									
er Interest/Dividend Bearing Assets (2)	CPSNP996									
er Assets	CPSNP997									
th Pr ec ec a ep	ther Loans & Leases (10) onaccrual Loans (5) ecurities (AFS and HTM) - Treasuries and Agency Debentures ecurities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs) ecurities (AFS and HTM) - Other ading Assets eposits with Banks & Other ther Interest/Dividend Bearing Assets (2) ther Assets	ther Loans & Leases (10)CPSNP989conaccrual Loans (5)CPSNP990ccurities (AFS and HTM) - Treasuries and Agency DebenturesCPSNP991ccurities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)CPSNP992ccurities (AFS and HTM) - OtherCPSNP993ading AssetsCPSNP994eposits with Banks & OtherCPSNP995ther Interest/Dividend Bearing Assets (2)CPSNP996	ther Loans & Leases (10)CPSNP989conaccrual Loans (5)CPSNP990ecurities (AFS and HTM) - Treasuries and Agency DebenturesCPSNP991ecurities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)CPSNP992ecurities (AFS and HTM) - OtherCPSNP993ading AssetsCPSNP994eposits with Banks & OtherCPSNP995ther Interest/Dividend Bearing Assets (2)CPSNP996	ther Loans & Leases (10)CPSNP989Image: CPSNP989conaccrual Loans (5)CPSNP990Image: CPSNP990Image: CPSNP990ccurities (AFS and HTM) - Treasuries and Agency DebenturesCPSNP991Image: CPSNP991ccurities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)CPSNP992Image: CPSNP992ccurities (AFS and HTM) - OtherCPSNP993Image: CPSNP993Image: CPSNP993ading AssetsCPSNP994Image: CPSNP994Image: CPSNP995eposits with Banks & OtherCPSNP995Image: CPSNP996Image: CPSNP996ther Interest/Dividend Bearing Assets (2)CPSNP996Image: CPSNP966Image: CPSNP966	ther Loans & Leases (10)CPSNP989Image: CPSNP989Image: CPSNP990conaccrual Loans (5)CPSNP990Image: CPSNP990Image: CPSNP990Image: CPSNP990courities (AFS and HTM) - Treasuries and Agency DebenturesCPSNP991Image: CPSNP991Image: CPSNP992courities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)CPSNP992Image: CPSNP992Image: CPSNP993courities (AFS and HTM) - OtherCPSNP993Image: CPSNP993Image: CPSNP993Image: CPSNP993ading AssetsCPSNP994Image: CPSNP994Image: CPSNP995Image: CPSNP995Image: CPSNP995cher Interest/Dividend Bearing Assets (2)CPSNP966Image: CPSNP966Image: CPSNP966Image: CPSNP966	ther Loans & Leases (10)CPSNP989Image: CPSNP989Image: CPSNP990Image: CPSNP900Image: CPSNP00Image: CPSNP00Image: CPSNP00Image: CPSNP00Image: CPSNP00Image: CPSNP00 <td>ther Loans & Leases (10)CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP990Image: CPSNP900Image: CPSNP00Image: CPSNP00Image: CPSNP00Image: CPSNP00Image: CPSNP00<!--</td--><td>ther Loans & Leases (10)CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP990Image: CPSNP900Image: CPSNP</td><td>Leases (10)CPSNP989Image: CPSNP989Image: CPSNP990Image: CPSNP900Image: CPSNP00Image: CPSNP00<td>Leases (10)CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP990Image: CPSNP900Image: CPSNP000Image: CPSNP000Image: CPSNP000I</td></td></td>	ther Loans & Leases (10)CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP990Image: CPSNP900Image: CPSNP00Image: CPSNP00Image: CPSNP00Image: CPSNP00Image: CPSNP00 </td <td>ther Loans & Leases (10)CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP990Image: CPSNP900Image: CPSNP</td> <td>Leases (10)CPSNP989Image: CPSNP989Image: CPSNP990Image: CPSNP900Image: CPSNP00Image: CPSNP00<td>Leases (10)CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP990Image: CPSNP900Image: CPSNP000Image: CPSNP000Image: CPSNP000I</td></td>	ther Loans & Leases (10)CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP990Image: CPSNP900Image: CPSNP	Leases (10)CPSNP989Image: CPSNP989Image: CPSNP990Image: CPSNP900Image: CPSNP00Image: CPSNP00 <td>Leases (10)CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP990Image: CPSNP900Image: CPSNP000Image: CPSNP000Image: CPSNP000I</td>	Leases (10)CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP989Image: CPSNP990Image: CPSNP900Image: CPSNP000Image: CPSNP000Image: CPSNP000I

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

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

Total Net Interest Income (4)

49

		Projected in \$Millions									
			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	Average Liability Rates (%) (9)										
42	Deposits-Domestic (6)	0.0%									
42 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%
42A 42B		CPSNQ042 CPSNQ043	0.076	0.070	0.070	0.070	0.070	0.0%	0.076	0.070	0.0%
42Б 42С	Money Market Accounts										
42C 42D	Savings Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and other Transaction Accounts	CPSNQ044 CPSNQ045									
42E	Time Deposits	CPSNQ046									
43	Deposits-Foreign (6)	0.0%									
43A	Foreign Deposits	CPSNQ048									
43B	Foreign Deposits-Time	CPSNQ049									
44	Fed Funds, Repos, & Other Short Term Borrowing	0.0%									
44A	Fed Funds	CPSNQ051									
44B	Repos	CPSNQ052									
44C	Other Short Term Borrowing	CPSNQ053									
45	Trading Liabilities	CPSNQ054									
46	Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS	CPSNQ055									
	Issued by Consolidated Special Purpose Entities										
47	Other Interest-Bearing Liabilities (3)(11)	CPSNQ056									
		I			I	I	I			i	
48	Total Interest Expense	CPSNQ057	-	-	-	-	-	-	-	-	-

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

Footnotes to the Net Interest Income Worksheet

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

(2)	Break out and explain nature of significant items included in Other Interest/Dividend Be	aring Assets s	such that no	more than 5	% of total Av	erage Asset	Balances ar	e reported w	vithout a furt	her breakou	ıt.
CDCN/0070		CDCNO074									

CPSNQ973	CPSNQ974					
CPSNQ975	CPSNQ976					
CPSNQ977	CPSNQ978					
CPSNQ979	CPSNQ980					
CPSNQ981	CPSNQ982					

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

CPSNQ983	CPSNQ984					
CPSNQ985	CPSNQ986					
CPSNQ987	CPSNQ988					
CPSNQ989	CPSNQ990					
CPSNQ991	CPSNQ992					

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

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

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

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

(8) Rates are equal to zero by definition.

(9) All rates are annualized.

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

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