

### **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 the Briefly describe the scenario below:	his submission using the following drop-down menu:	

Item

1 Real Estate Loans (in Domestic Offices)

5 Second / Junior Lien Mortgages

2 First Lien Mortgages

3 First Lien Mortgages 4 First Lien HELOAN

6 Closed-End Junior Liens

11 Nonfarm, Non-residential

14 Loans Secured by Farmland

21 Nonfarm, Non-residential

24 Loans Secured by Farmland

28 Business and Corporate Card

36 Loans to Foreign Governments

40 All Other Loans and Leases

43 Total Loans and Leases

41 All Other Loans (exclude consumer loans)

17 Second / Junior Lien Mortgages

15 Real Estate Loans (Not in Domestic Offices)

7 HELOCs

8 CRE Loans

9 Construction

10 Multifamily

18 CRE Loans

20 Multifamily

25 C&I Loans

26 C&I Graded

29 Credit Cards

31 Auto Loans

35 Other Loans

37 Agricultural Loans

42 All Other Leases

32 Student Loans

30 Other Consumer

19 Construction

22 Owner-Occupied

23 Non-Owner-Occupied

12 Owner-Occupied

13 Non-Owner-Occupied

16 First Lien Mortgages

Actual in

CASIP554

CASIP555

CASIP556

CPSIP554

CPSIP555 CPSIP556

\$Millions Projected in \$Millions as of date PQ 1 PQ 2 PQ 3 PQ4 PQ 5 PQ 6 PQ 7 PQ8 PQ 9 LOSSES ASSOCIATED WITH LOANS HELD FOR INVESTMENT AT AMORTIZED COST CASIP521 CPSIP521 CASIP522 CPSIP522 CASIP386 CPSIP386 CASIP394 CPSIP394 CASIP523 CPSIP523 CASIP402 CPSIP402 CASIP412 CPSIP412 CASIP524 CPSIP524 CASIP525 CPSIP525 CASIP526 CPSIP526 CASIP527 CPSIP527 CASIP528 CPSIP528 CASIP529 CPSIP529 CASIP530 CPSIP530 CASIP531 CPSIP531 CASIP420 CPSIP420 CASIP428 CPSIP428 CASIP532 CPSIP532 CASIP533 CPSIP533 CASIP534 CPSIP534 CASIP535 CPSIP535 CASIP536 CPSIP536 CASIP537 CPSIP537 CASIP538 CPSIP538 CASIP539 CPSIP539 CASIP540 CPSIP540 27 Small Business (Scored/Delinquency Managed) CASIP541 CPSIP541 CASIP542 CPSIP542 CASIP543 CPSIP543 CASIP544 CPSIP544 CASIP545 CPSIP545 CASIP496 CPSIP496 33 Other loans backed by securities (non-purpose lending) CASIP546 CPSIP546 CASIP547 CPSIP547 CASIP548 CPSIP548 CASIP549 CPSIP549 CASIP550 CPSIP550 38 Loans for purchasing or carrying securities (secured or unsecured) CASIP551 CPSIP551 39 Loans to Depositories and Other Financial Institutions CASIP552 CPSIP552 CASIP553 CPSIP553

Sums in \$Millions

Item		PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
	LOSSES ASSOCIATED WITH LOANS HELD FOR INVESTMENT AT AMORTIZED COST			
1	Real Estate Loans (in Domestic Offices)	-	-	-
2	First Lien Mortgages	-	-	-
3	First Lien Mortgages	_	-	-
4	First Lien HELOAN	-	-	-
5	Second / Junior Lien Mortgages	-		-
6	Closed-End Junior Liens	-		-
7	HELOCs	-		-
8	CRE Loans	-	-	-
9	Construction	-	-	-
10	Multifamily	-	-	-
11	Nonfarm, Non-residential	_	-	-
12	Owner-Occupied	_	-	-
13	Non-Owner-Occupied	_	-	-
14	Loans Secured by Farmland	_	-	-
15	Real Estate Loans (Not in Domestic Offices)	_	-	-
16	First Lien Mortgages	-	-	-
17	Second / Junior Lien Mortgages	-	-	-
18	CRE Loans	-	-	-
19	Construction	-	-	-
20	Multifamily	-	-	-
21	Nonfarm, Non-residential	-	-	-
22	Owner-Occupied	-	-	-
23	Non-Owner-Occupied	-	-	-
24	Loans Secured by Farmland	-	-	-
25	C&I Loans	-	-	-
26	C&I Graded	-	-	-
27	Small Business (Scored/Delinquency Managed)	-	-	-
28	Business and Corporate Card	-	-	-
29	Credit Cards	-	-	-
30	Other Consumer	-	-	-
31	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)
- 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)
- 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

75 Construction

76 Multifamily

77 Nonfarm, Non-residential

Actual in \$Millions Projected in \$Millions as of date PQ 1 PQ 2 PQ 3 PQ 4 PQ 5 PQ 6 PQ 7 PQ8 PQ 9 Item LOSSES ASSOCIATED WITH HELD FOR SALE LOANS AND LOANS ACCOUNTED FOR UNDER THE FAIR VALUE OPTION 44 Real Estate Loans (in Domestic Offices) 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 CASIP562 49 Real Estate Loans (Not in Domestic Offices) 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 CASIP570 CPSIP570 57 Total Loans Held for Sale and Loans Accounted for under the Fair Value Option TRADING ACCOUNT CPSIP571 58 Trading MTM Losses 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 CPSIP577 64 Valuation Adjustment for firm's own debt under fair value option (FVO) CASIP577 65 Other losses (describe in supporting documentation) CASIP578 CPSIP578 66 Total Other Losses CASIP579 CPSIP579 67 Total Losses CASIP580 CPSIP580 ALLOWANCE FOR LOAN and LEASE LOSSES (1) 68 Total allowance for loan and lease losses, prior quarter CASIKU69 CPSIKU69 68a ALLL, prior quarter CASIP581 CPSIP581 68b Allowance for credit losses on held-to-maturity debt securities, prior quarter (2) CASIKU70 CPSIKU70 68c Allowance for credit losses on available-for-sale debt securities, prior quarter (2) CASIKU71 CPSIKU71 68d Allowance for credit losses on all other financial assets, prior quarter (2) CASIKU72 CPSIKU72 CASIP582 69 Real Estate Loans (in Domestic Offices) CPSIP582 70 Residential Mortgages CASIP583 CPSIP583 71 First Lien Mortgages CASIP584 CPSIP584 72 Closed-End Junior Liens CASIP585 CPSIP585 CPSIP586 73 HELOCs CASIP586 74 CRE Loans CASIP587 CPSIP587

CPSIP588

CPSIP589

CPSIP590

CASIP588

CASIP589

CASIP590

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

- 44 Real Estate Loans (in Domestic Offices)
- 45 First Lien Mortgages
- 46 Second / Junior Lien Mortgages
- 47 CRE Loans
- 48 Loans Secured by Farmland
- 49 Real Estate Loans (Not in Domestic Offices)
- 50 Residential Mortgages
- 51 CRE Loans
- 52 Loans Secured by Farmland
- 53 C&I Loans
- 54 Credit Cards
- 55 Other Consumer
- 56 All Other Loans and Leases
- 57 Total Loans Held for Sale and Loans Accounted for under the Fair Value Option

#### TRADING ACCOUNT

- 58 Trading MTM Losses
- 59 Trading-Issuer Default Losses
- 60 Counterparty Credit MTM Losses (CVA losses)
- 61 Counterparty Default losses
- 62 Total Trading and Counterparty

### OTHER LOSSES

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

- 44 Real Estate Loans (in Domestic Offices)
- 45 First Lien Mortgages
- 46 Second / Junior Lien Mortgages
- 47 CRE Loans
- 48 Loans Secured by Farmland
- 49 Real Estate Loans (Not in Domestic Offices)
- 50 Residential Mortgages
- 51 CRE Loans
- 52 Loans Secured by Farmland
- 53 C&I Loans
- 54 Credit Cards
- 55 Other Consumer
- 56 All Other Loans and Leases
- 57 Total Loans Held for Sale and Loans Accounted for under the Fair Value Option

#### TRADING ACCOUNT

- 58 Trading MTM Losses
- 59 Trading-Issuer Default Losses
- 60 Counterparty Credit MTM Losses (CVA losses)
- 61 Counterparty Default losses
- 62 Total Trading and Counterparty

### OTHER LOSSES

- 63 Goodwill impairment
- 64 Valuation Adjustment for firm's own debt under fair value option (FVO)
- 65 Other losses (describe in supporting documentation)
- 66 Total Other Losses
- 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 Projected in \$Millions PQ 5 as of date PO 1 PO 2 PO 3 PO 4 PO 6 PO 7 PO 8 PO 9 78 Loans Secured by Farmland CASIP591 CPSIP591 79 Real Estate Loans (Not in Domestic Offices) CASIP592 CPSIP592 80 Residential Mortgages CASIP593 CPSIP593 81 CRE Loans CASIP594 CPSIP594 82 Farmland CASIP595 CPSIP595 83 C&I Loans CASIP596 CPSIP596 84 C&I Graded CASIP597 CPSIP597 85 Small Business (Scored/Delinquency Managed) CASIP598 CPSIP598 86 Corporate and Business Cards CASIP599 CPSIP599 87 Credit Cards CASIP600 CPSIP600 CASIP601 CPSIP601 88 Other Consumer 89 All Other Loans and Leases CASIP602 CPSIP602 90 Unallocated CASIP603 CPSIP603 91 Total Provisions during the quarter CASIKU79 CPSIKU79 91a Provisions for loan and lease losses during the quarter (3) CASI4230 CPSI4230 Provisions for credit losses on held-to-maturity debt securities during the quarter CASIKU80 CPSIKU80 Provisions for credit losses on available-for-sale debt securities during the quarter 91c CASIKU81 CPSIKU81 91d Provisions for credit losses on all other financial assets during the quarter (4) CPSIKU82 CASIKU82 92 Real Estate Loans (in Domestic Offices) CASIP604 CPSIP604 93 Residential Mortgages CASIP605 CPSIP605 94 First Lien Mortgages CASIP606 CPSIP606 95 Closed-End Junior Liens CASIP607 CPSIP607 96 HELOCs CASIP608 CPSIP608 97 CRE Loans CASIP609 CPSIP609 98 Construction CASIP610 CPSIP610 CASIP611 CPSIP611 99 Multifamily 100 Nonfarm, Non-residential CASIP612 CPSIP612 101 Loans Secured by Farmland CASIP613 CPSIP613 102 Real Estate Loans (Not in Domestic Offices) CASIP614 CPSIP614 103 Residential Mortgages CASIP615 CPSIP615 104 CRE Loans CASIP616 CPSIP616 105 Farmland CASIP617 CPSIP617 106 C&I Loans CASIP618 CPSIP618 107 C&I Graded CASIP619 CPSIP619 108 Small Business (Scored/Delinquency Managed) CASIP620 CPSIP620 109 Corporate and Business Cards CASIP621 CPSIP621 110 Credit Cards CASIP622 CPSIP622 111 Other Consumer CASIP623 CPSIP623 112 All Other Loans and Leases CASIP624 CPSIP624 113 Unallocated CASIP625 CPSIP625 114 Total Net charge-offs during the quarter CASIKU83 CPSIKU83 114a Net charge-offs during the quarter on loans and leases (5) CASIP626 CPSIP626 114b Net charge-offs during the quarter on held-to-maturity debt securities (6) CASIKU84 CPSIKU84 114c Net charge-offs during the quarter on available-for-sale debt securities (6) CASIKU85 CPSIKU85 114d Net charge-offs during the quarter on all other financial assets (6) CASIKU86 CPSIKU86 115 Total Other ALLL Changes CASIKU87 CPSIKU87 115a Other ALLL Changes (7) CASIP627 CPSIP627 115b Other allowances for credit losses changes on held-to-maturity debt securities (8) CASIKU88 CPSIKU88 115c Other allowances for credit losses changes on available-for-sale debt securities (8) CASIKU89 CPSIKU89 115d Other allowances for credit losses changes on all other financial assets(8) CASIKU90 CPSIKU90 116 Total Allowances, current quarter CASIKU91 CPSIKU91 116a ALLL, current quarter (9) CASI3123 CPSI3123 Allowances for credit losses on held-to-maturity debt securities, current quarter (10) CASIKU92 CPSIKU92 Allowances for credit losses on available-for-sale debt securities, current quarter 116c (10) CASIKU93 CPSIKU93 116d Allowances for credit losses on all other financial assets, current quarter (10) CPSIKU94 CASIKU94

116a ALLL, current quarter (9)

(10)

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

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)

Sums in \$Millions PQ 2 - PQ 5 PQ 6 - PQ 9 9-Quarter 78 Loans Secured by Farmland 79 Real Estate Loans (Not in Domestic Offices) 80 Residential Mortgages 81 CRE Loans 82 Farmland 83 C&I Loans 84 C&I Graded 85 Small Business (Scored/Delinquency Managed) 86 Corporate and Business Cards 87 Credit Cards 88 Other Consumer 89 All Other Loans and Leases 90 Unallocated 91 Total Provisions during the quarter 91a Provisions for loan and lease losses during the quarter (3) Provisions for credit losses on held-to-maturity debt securities during the quarter Provisions for credit losses on available-for-sale debt securities during the quarter 91c 91d Provisions for credit losses on all other financial assets during the quarter (4) 92 Real Estate Loans (in Domestic Offices) 93 Residential Mortgages 94 First Lien Mortgages 95 Closed-End Junior Liens 96 HELOCs 97 CRE Loans 98 Construction 99 Multifamily 100 Nonfarm, Non-residential 101 Loans Secured by Farmland 102 Real Estate Loans (Not in Domestic Offices) 103 Residential Mortgages 104 CRE Loans 105 Farmland 106 C&I Loans 107 C&I Graded 108 Small Business (Scored/Delinquency Managed) 109 Corporate and Business Cards 110 Credit Cards 111 Other Consumer 112 All Other Loans and Leases 113 Unallocated 114 Total Net charge-offs during the quarter 114a Net charge-offs during the quarter on loans and leases (5) 114b Net charge-offs during the quarter on held-to-maturity debt securities (6) 114c Net charge-offs during the quarter on available-for-sale debt securities (6) 114d Net charge-offs during the quarter on all other financial assets (6) 115 Total Other ALLL Changes 115a Other ALLL Changes (7) 115b Other allowances for credit losses changes on held-to-maturity debt securities (8) 115c Other allowances for credit losses changes on available-for-sale debt securities (8) 115d Other allowances for credit losses changes on all other financial assets(8) 116 Total Allowances, current quarter

Item	
78	Loans Secured by Farmland
79 80	Real Estate Loans (Not in Domestic Offices) Residential Mortgages
	CRE Loans
	Farmland
83	C&I Loans
	C&I Graded
	Small Business (Scored/Delinquency Managed)
86	Corporate and Business Cards
87	Credit Cards
88	Other Consumer
	All Other Loans and Leases
90	Unallocated
91	Total Provisions during the quarter
	Provisions for loan and lease losses during the quarter (3)
91b	Provisions for credit losses on held-to-maturity debt securities during the quarter
910	(4)
91c	Provisions for credit losses on available-for-sale debt securities during the quarter (4)
91d	Provisions for credit losses on all other financial assets during the quarter (4)
92	Real Estate Loans (in Domestic Offices)
93	Residential Mortgages
94	First Lien Mortgages
95	Closed-End Junior Liens
	HELOCs
	CRE Loans
	Construction
	Multifamily Nonfarm, Non-residential
	Loans Secured by Farmland
	Real Estate Loans (Not in Domestic Offices)
	Residential Mortgages
	CRE Loans
105	Farmland
	C&I Loans
107	C&I Graded
108	Small Business (Scored/Delinquency Managed)
	Corporate and Business Cards
	Credit Cards
	Other Consumer
	All Other Loans and Leases
	Unallocated Total Not charge offe during the quarter
	Total Net charge-offs during the quarter Net charge-offs during the quarter on loans and leases (5)
	Net charge-offs during the quarter on held-to-maturity debt securities (6)
	Net charge-offs during the quarter on available-for-sale debt securities (6)
	Net charge-offs during the quarter on all other financial assets (6)
	Total Other ALLL Changes
115a	Other ALLL Changes (7)
	Other allowances for credit losses changes on held-to-maturity debt securities (8)
	Other allowances for credit losses changes on available-for-sale debt securities (8)
	Other allowances for credit losses changes on all other financial assets(8)
	Total Allowances, current quarter
1169	ALLL, current quarter (9)
116b	Allowances for credit losses on held-to-maturity debt securities, current quarter (10)
116c	Allowances for credit losses on available-for-sale debt securities, current quarter (10)
116d	Allowances for credit losses on all other financial assets, current quarter (10)

Item	
78	Loans Secured by Farmland
79 80	Real Estate Loans (Not in Domestic Offices) Residential Mortgages
	CRE Loans
	Farmland
83	C&I Loans
	C&I Graded
	Small Business (Scored/Delinquency Managed)
86	Corporate and Business Cards
87	Credit Cards
88	Other Consumer
	All Other Loans and Leases
90	Unallocated
91	Total Provisions during the quarter
	Provisions for loan and lease losses during the quarter (3)
91b	Provisions for credit losses on held-to-maturity debt securities during the quarter
910	(4)
91c	Provisions for credit losses on available-for-sale debt securities during the quarter (4)
91d	Provisions for credit losses on all other financial assets during the quarter (4)
92	Real Estate Loans (in Domestic Offices)
93	Residential Mortgages
94	First Lien Mortgages
95	Closed-End Junior Liens
	HELOCs
	CRE Loans
	Construction
	Multifamily Nonfarm, Non-residential
	Loans Secured by Farmland
	Real Estate Loans (Not in Domestic Offices)
	Residential Mortgages
	CRE Loans
105	Farmland
	C&I Loans
107	C&I Graded
108	Small Business (Scored/Delinquency Managed)
	Corporate and Business Cards
	Credit Cards
	Other Consumer
	All Other Loans and Leases
	Unallocated Total Not charge offe during the quarter
	Total Net charge-offs during the quarter Net charge-offs during the quarter on loans and leases (5)
	Net charge-offs during the quarter on held-to-maturity debt securities (6)
	Net charge-offs during the quarter on available-for-sale debt securities (6)
	Net charge-offs during the quarter on all other financial assets (6)
	Total Other ALLL Changes
115a	Other ALLL Changes (7)
	Other allowances for credit losses changes on held-to-maturity debt securities (8)
	Other allowances for credit losses changes on available-for-sale debt securities (8)
	Other allowances for credit losses changes on all other financial assets(8)
	Total Allowances, current quarter
1169	ALLL, current quarter (9)
116b	Allowances for credit losses on held-to-maturity debt securities, current quarter (10)
116c	Allowances for credit losses on available-for-sale debt securities, current quarter (10)
116d	Allowances for credit losses on all other financial assets, current quarter (10)

			Actual in										
			\$Millions					Proje	cted in \$Mil	lions			
Item			as of date		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	PRE-PROVISION NET REVENUE												
117	Net interest income	CASI4074		CPSI4074	-	-	-	-	-	-	-	-	-
118	Noninterest income	CASI4079		CPSI4079	-	-	-	-	-	-	-	-	-
119	Noninterest expense	CASIP630		CPSIP630	-	-	-	-	-	-	-	-	-
120	Pre-Provision Net Revenue	CASIP631		CPSIP631	-	-	-	-	-	-	-	-	-
	CONDENSED INCOME STATEMENT												
121	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	CASIHT70		CPSIHT70									
128	Income (loss) before applicable income taxes and discontinued operations	CASI4310		CPSI4310	-	-	-	-	-	-	-	-	-
129	Applicable income taxes (foreign and domestic)	CASI4302		CPSI4302									
130	Income (loss) before discontinued operations and other adjustments	CASI4300		CPSI4300	-	-	-	-	-	-	-	-	-
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									
134	Net income (loss) attributable to BHC	CASI4340		CPSI4340	-	-	-	-	-	-	-	-	-
135	Effective Tax Rate (%)	CASIP636		CPSIP636	-na-	-na-	-na-	-na-	-na-	-na-	-na-	-na-	-na-
	REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES												
136	Reserve, prior quarter	CASIP637	1	CPSIP637	-	-	-	-	-	-			-
	Provisions during the quarter	CASIP637 CASIP638		CPSIP637 CPSIP638		-	-	-	-	-	-	-	-
137	• .	CASIP638 CASIP195		CPSIP638 CPSIP195	-	-	-	-	-	-	-	-	-
138	Net charges during the quarter					-	-	-	-	-	-	-	-
139	Reserve, current quarter	CASIP639		CPSIP639	-	-	-	-	-	-	-	-	-

		:	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	Pre-Provision Net Revenue	-	-	-
122	0 - 1	-	-	-
123	Total Trading and Counterparty Losses	-	-	-
124		-	-	-
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			
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

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

#### REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES

- 136 Reserve, prior quarter
- 137 Provisions during the quarter
- 138 Net charges during the 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

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

#### REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES

- 136 Reserve, prior quarter
- 137 Provisions during the quarter
- 138 Net charges during the quarter
- 139 Reserve, current quarter

Actual	in	
4		

ttem as of date PQ 1 PQ 2 PQ 3 PQ 4 PQ 5 PQ 6 PQ 7 PQ 8 PQ 9

Projected in \$Millions

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

#### Sums in \$Millions

Item PQ 2 - PQ 5 PQ 6 - PQ 9 9-Quarter

- Institutions that have adopted ASU 2016-13 should report the allowance and provision for credit losses in items 68 through 116.
- (2) Items 68b and 68c are only reported by institutions that have adopted ASU 2016-
- (3) Institutions that have adopted ASU 2016-13 should report the provision for credit losses on loans and leases.
- (4) Items 91b and 91c are only reported by institutions that have adopted ASU 2016-
- (5) Institutions that have adopted ASU 2016-13 should report net charge-offs during the quarter on loans and leases in item 114a.
- (6) Items 114b and 114c are only reported by institutions that have adopted ASU 2016-13.
- (7) Institutions that have adopted ASU 2016-13 should report other changes to the allowances for credit losses on loans and leases in item 115a.
- (8) Items 115b and 115c are only reported by institutions that have adopted ASU 2016-13.
- Institutions that have adopted ASU 2016-13 should report the allowance for credit losses on loans and leases in item 116a.
- iosses on roans and leases in item 11ba.

  Items 116b and 116c are only reported by institutions that have adopted ASU

  2016-12
- (11) Institutions that have adopted ASU 2016-13 should not include OTTI in items 126 and 127a.

Item

- Institutions that have adopted ASU 2016-13 should report the allowance and provision for credit losses in items 68 through 116.
- (2) Items 68b and 68c are only reported by institutions that have adopted ASU 2016-
- (3) Institutions that have adopted ASU 2016-13 should report the provision for credit losses on loans and leases.
- (4) Items 91b and 91c are only reported by institutions that have adopted ASU 2016-
- 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
- (7) Institutions that have adopted 7.50 allowances for credit losses on loans and leases in item 115a.
- (8) Items 115b and 115c are only reported by institutions that have adopted ASU 2016-13.
- (9) Institutions that have adopted ASU 2016-13 should report the allowance for credit losses on loans and leases in item 116a.
- (10) Items 116b and 116c are only reported by institutions that have adopted ASU 2016-13.
- (11) Institutions that have adopted ASU 2016-13 should not include OTTI in items 126 and 127a.

Item

- Institutions that have adopted ASU 2016-13 should report the allowance and provision for credit losses in items 68 through 116.
- (2) Items 68b and 68c are only reported by institutions that have adopted ASU 2016-
- (3) Institutions that have adopted ASU 2016-13 should report the provision for credit losses on loans and leases.
- (4) Items 91b and 91c are only reported by institutions that have adopted ASU 2016-
- 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
- (7) Institutions that have adopted 7.50 allowances for credit losses on loans and leases in item 115a.
- (8) Items 115b and 115c are only reported by institutions that have adopted ASU 2016-13.
- (9) Institutions that have adopted ASU 2016-13 should report the allowance for credit losses on loans and leases in item 116a.
- (10) Items 116b and 116c are only reported by institutions that have adopted ASU 2016-13.
- (11) Institutions that have adopted ASU 2016-13 should not include OTTI in items 126 and 127a.

Item											
item			PQ 1	PQ 2	PQ 3	Proje PQ 4	ected in \$Millio PQ 5	ons PQ 6	PQ 7	PQ 8	PQ 9
			141	142	143	147	143	140	147	140	143
			Asse	ets							
•	SECURITIES										
1 H	Held to Maturity (HTM) (1)	CPSB1754									
2a /	Available for Sale (AFS)	CPSB1773									
2b	Equity securities with readily determinable fair values not held for trading	CPSBJA22									
3 1	Total Securities	CPSBP640	-	-	-	-	-	-	-	-	-
(	Of which:										
4 9	Securitizations (investment grade)	CPSBP641									
5 5	Securitizations (non-investment grade)	CPSBP642									
T	Total Loans and Leases										
6 <b>F</b>	Real Estate Loans (in Domestic Offices)	CPSBP643	-	-	-	-	-	-	-	-	-
7 F	First Lien Mortgages	CPSB5367	-	-	-	-	-	-	-	-	-
8 F	First Lien Mortgages	CPSBP644									
9 F	First Lien HELOAN	CPSBP645									
10 5	Second / Junior Lien Mortgages	CPSBP646	-	-	-	-	-	-	-	-	-
11 (	Closed-End Junior Liens	CPSB5368									
12 F	HELOCs	CPSB1797									
13 (	CRE Loans	CPSBP647	-	-	-	-	-	-	-	-	-
14 (	Construction	CPSBP648									
15 f	Multifamily	CPSB1460									
16 /	Nonfarm, Non-residential	CPSBP649	-	-	-	-	-	-	-	-	-
17 (	Owner-Occupied	CPSBF160									
18 /	Non-Owner-Occupied	CPSBF161									
19 I	Loans Secured by Farmland	CPSB1420									
20 F	Real Estate Loans (Not in Domestic Offices)	CPSBP650	-	-	-	-	-	-	-	-	-
21 F	First Lien Mortgages	CPSBP651									
22 5	Second / Junior Lien Mortgages	CPSBP652									
23 (	CRE Loans	CPSBP653	-	-	-	-	-	-	-	-	-
24 (	Construction	CPSBP654									
25 1	Multifamily	CPSBP655									
26 1	Nonfarm, Non-residential	CPSBP656	-	-	-	-	-	-	-	-	-
	Owner-Occupied	CPSBP657									
28 1	Non-Owner-Occupied	CPSBP658									
29 I	Loans Secured by Farmland	CPSBP659							İ		

					Proje	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	-	-	-	-	-	-	-	-	-

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

				•	Proje	cted in \$Millio	ons	•		
em		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
31 Other Consumer	CPSBP699	-	-	-	-	-	-	-	-	
32 Auto Loans	CPSBP700	-	-	-	-	-	-	-	-	
33 Student Loans	CPSBP491	-	-	-	-	-	-	-	-	
Other loans backed by securities (non-purpose lending)	CPSBP701									
35 Other	CPSBP702	-	-	-	-	-	-	-	-	
6 Other Loans and Leases	CPSBP703	-	-	-	-	-	-	-	-	
7 Loans to Foreign Governments	CPSBP704									
8 Agricultural Loans	CPSBP705									
9 Loans for purchasing or carrying securities (secured or unsecured)	CPSBP706									
O Loans to Depositories and Other Financial Institutions	CPSBP707									
1 All Other Loans and Leases	CPSBP708	-	-	-	-	-	-	-	-	
2 All Other Loans (exclude consumer loans)	CPSBP709									
3 All Other Leases	CPSBP710									
4 Total Loans and Leases	CPSBP711	-	-	-	-	-	-	-	-	
Loans Held for Sale and Loans Accounted for under the Fair Value Optio	<u>n</u>									
	_		. 1	.				.		
Real Estate Loans (in Domestic Offices)	CPSBP712	-   -	- -	- -	-	-   -	-	-	-	
Real Estate Loans (in Domestic Offices) First Lien Mortgages	CPSBP712 CPSBP713							- -		
Real Estate Loans (in Domestic Offices) First Lien Mortgages Second / Junior Lien Mortgages	CPSBP712 CPSBP713 CPSBP714	-	-	-	-	-	-	- - -	-	
Real Estate Loans (in Domestic Offices) First Lien Mortgages Second / Junior Lien Mortgages CRE Loans	CPSBP712 CPSBP713	-	-	-	-	-	-	- - - -	-	
Real Estate Loans (in Domestic Offices) First Lien Mortgages Second / Junior Lien Mortgages CRE Loans Loans Secured by Farmland	CPSBP712 CPSBP713 CPSBP714 CPSBP715	-	- - -	- - -	- - -	- - -		- - - - -	- - -	
Real Estate Loans (in Domestic Offices) First Lien Mortgages Second / Junior Lien Mortgages CRE Loans Loans Secured by Farmland Real Estate Loans (Not in Domestic Offices)	CPSBP712 CPSBP713 CPSBP714 CPSBP715 CPSBP716	-	- - - -	- - -	- - -	- - - -	- - - -	- - - - -	- - -	
Real Estate Loans (in Domestic Offices) First Lien Mortgages Second / Junior Lien Mortgages CRE Loans Loans Secured by Farmland Real Estate Loans (Not in Domestic Offices) Residential Mortgages	CPSBP712 CPSBP713 CPSBP714 CPSBP715 CPSBP716 CPSBP717	- - - -	- - - -	- - - -	- - - -	- - - -	- - - -	- - - - - -	- - - -	
Real Estate Loans (in Domestic Offices) First Lien Mortgages CRE Loans Loans Secured by Farmland Real Estate Loans (Not in Domestic Offices) Residential Mortgages CRE Loans	CPSBP712 CPSBP713 CPSBP714 CPSBP715 CPSBP716 CPSBP717 CPSBP718	- - - - -	- - - -	- - - -	- - - - -	- - - - -	- - - -	- - - - - -	- - - - -	
Real Estate Loans (in Domestic Offices) First Lien Mortgages Second / Junior Lien Mortgages CRE Loans Loans Secured by Farmland Real Estate Loans (Not in Domestic Offices) Residential Mortgages CRE Loans Loans Secured by Farmland	CPSBP712 CPSBP713 CPSBP714 CPSBP715 CPSBP716 CPSBP717 CPSBP718 CPSBP719	-	- - - - -	-	- - - - -	-		- - - - - - -	- - - - -	
Real Estate Loans (in Domestic Offices) First Lien Mortgages Second / Junior Lien Mortgages RE Loans Loans Secured by Farmland Real Estate Loans (Not in Domestic Offices) Residential Mortgages CRE Loans Loans Secured by Farmland C&E Loans CALLOANS	CPSBP712 CPSBP713 CPSBP714 CPSBP715 CPSBP716 CPSBP717 CPSBP718 CPSBP719 CPSBP720	-	- - - - -	-	- - - - - -	-		- - - - - - -	- - - - - -	
Real Estate Loans (in Domestic Offices) First Lien Mortgages First Lien Mortgages CRE Loans Loans Secured by Farmland Real Estate Loans (Not in Domestic Offices) Residential Mortgages CRE Loans Loans Secured by Farmland CRE Loans	CPSBP712 CPSBP713 CPSBP714 CPSBP715 CPSBP716 CPSBP717 CPSBP718 CPSBP719 CPSBP720 CPSBP721			- - - - - - -	- - - - - - -			- - - - - - - -	- - - - - - -	
Real Estate Loans (in Domestic Offices) First Lien Mortgages Second / Junior Lien Mortgages Real Estate Loans Loans Secured by Farmland Real Estate Loans (Not in Domestic Offices) Residential Mortgages CRE Loans Loans Secured by Farmland CRE Loans CRE Loans CRE Loans CRE Loans COME Loa	CPSBP712 CPSBP713 CPSBP714 CPSBP715 CPSBP716 CPSBP717 CPSBP718 CPSBP719 CPSBP720 CPSBP721 CPSBP722							- - - - - - - - -		
Real Estate Loans (in Domestic Offices) First Lien Mortgages Second / Junior Lien Mortgages CRE Loans	CPSBP712 CPSBP713 CPSBP714 CPSBP715 CPSBP716 CPSBP717 CPSBP718 CPSBP719 CPSBP720 CPSBP720 CPSBP721 CPSBP722 CPSBP723		- - - - - - - - -	- - - - - - - - -		- - - - - - - - - - -	- - - - - - - - - - -	-		

					Proje	ected in \$Milli	ions			
Item		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
109 Unearned Income on Loans	CPSB2123									
110 Allowance for Loan and Lease Losses (2)	CPSB3123	-	-	-	-	-	-	-	-	-
Loans and Leases (Held for Investment and Held for Sale), Net of Unearned										
Income and Allowance for Loan and Lease Losses (3)	CPSBP726	-	-	-	-	-	-	-	-	-
TRADING	00000545			1	I		1			
112 Trading Assets	CPSB3545									
INTANGIBLES										
113 Goodwill	CPSB3163									
113 Goodwill 114 Mortgage Servicing Rights	CPSB3164									
115 Not applicable	CF3B3104									
116 All Other Identifiable Intangible Assets	CPSB5507									
117 Total Intangible Assets	CPSBP727	_	_	_	_	-	_	-	_	
117 Total Intaligible Assets	CI SDI 727									
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									
436 College and the death of a Constitution of a Within the Book to the Lease (E)										
126 Collateral Underlying Operating Leases for Which the Bank is the Lessor (5)	CPSBP732	-	-	-	-	-	-	-	-	-
127 Autos	CPSBP733									
128 Other	CPSBP734									
129 Other Assets (6)	CPSBP735									
130 Total Other	CPSBP736	-	-	-	-	-	-	-	-	-
131 TOTAL ASSETS	CPSB2170	-	-	-	-	-	-	-	-	-

					Proje	ected in \$Milli	ons			
tem		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
		Liabi	ities							
	00000707	T						1	1	
132 Deposits in domestic offices	CPSBP737									
133 Deposits in foreign offices, Edge and Agreement subsidiaries, and IBFs	CPSBP738									
34 Deposits	CPSBP739	-	-	-	-	-	-	-	-	
Federal funds purchased and securities sold under agreements to	000000740									
repurchase	CPSBP740									
36 Trading Liabilities	CPSB3548									
37 Other Borrowed Money	CPSB3190									
38 Subordinated Notes and Debentures	CPSB4062									
39 Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and										
TruPS Issued by Consolidated Special Purpose Entities	CPSBC699									
40 Other Liabilities	CPSB2750									
41 Memo: Allowance for off-balance sheet credit exposures	CPSBB557									
42 Total Liabilities	CPSB2948	-	-	-	-	-	-	-	-	
U2 Book a Bodowski and Bolis a Good a	CPSB3283	Equity	Capital							
43 Perpetual Preferred Stock and Related Surplus										
44 Common Stock (Par Value)	CPSB3230									
45 Surplus (Exclude All Surplus Related to Preferred Stock)	CPSB3240									
46 Retained Earnings	CPSB3247									
47 Accumulated Other Comprehensive Income (AOCI)	CPSBB530									
48 Other Equity Capital Components	CPSBA130									
49 Total BHC Equity Capital	CPSB3210	-	-	-	-	-	-	-	-	
50 Noncontrolling (Minority) Interests in Consolidated Subsidiaries	CPSB3000									
51 Total Equity Capital	CPSBG105	-	-	-	-	-	-	-	-	
		Oth	ier							
	00000744									
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.

		Actual in									
		\$Millions as of date	PQ 1	PQ 2	PQ 3	Proje PQ 4	ected in \$Mil PQ 5	lions PQ 6	PQ 7	PQ 8	PQ 9
		as of uate	rqı	FQZ	rųs	rų 4	rųs	rqu	rų /	rqo	rųs
									1		
	CASS0010	CPSS0010									
	CASS1754	CPSS1754									
ir values not	CACC1772	CDCC1773									
	CASS1773	CPSS1773 CPSSB987									
	CASSB987	CP33B967									
	CASSS413	CPSSS413									
	CASSS419	CPSSS419									
	CASSS423	CPSSS423									
	CASSS431	CPSSS431									
	CASSS439	CPSSS439									
	CASSS445	CPSSS445									
	CASSS449	CPSSS449									
	CASSS457	CPSSS457									
	CASS3545	CPSS3545									
	CASSB639	CPSSB639									
	CASSR644	CPSSR644									
	CASSR645	CPSSR645									
	CASSS475	CPSSS475									
	CASSS480	CPSSS480									
	CASSS485	CPSSS485									
	CASSS490	CPSSS490									
	CASSS495	CPSSS495									
	CASSS625	- CPSSS625	-	-	-	-	-	-	-	-	-
sures)											
	CASSB546	CPSSB546									
<u> </u>	CASS6570	CPSS6570									
r less	CASS3411	CPSS3411									
	CASSA250	CPSSA250									
	CASSS515	CPSSS515									
	CASSB681	CPSSB681									
onduits	CASSS525	CPSSS525									
	CASSG591	CPSSG591									

CPSS6572

CPSSS540

CPSSS626

CPSSS627

CPSSH191

CASS6572

CASSS540

CASSS626

CASSS627

CASSH191

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

### **Balance Sheet Asset Categories** 1 Cash and balances due from depository institutions 2a Securities: Held-to-maturity Securities: Available-for-sale and equity securities with readily determinable fair 2b held for trading 3 Federal funds sold Loans and leases on held for sale 4a Residential Mortgage exposures 4b High Volatility Commercial Real Estate (HVCRE) exposures 4c Exposures past due 90 days or more or on nonaccrual 4d All other exposures Loans and leases, net of unearned income 5a Residential mortgage exposures 5b High Volatility Commercial Real Estate (HVCRE) exposures 5c Exposures past due 90 days or more or on nonaccrual 5d All other exposures 6 Trading assets (excluding securitizations that receive standardized charges) 7a All Other assets 7b Separate account bank-owned life insurance 7c Default fund contributions to central counterparties On-balance sheet securitization exposures 8a Held-to-maturity securities 8b Available-for-sale securities 8c Trading assets that receive standardized charges 8d All other on-balance sheet securitization exposures 9 Off-balance sheet securitization exposures 10 RWA for Balance Sheet Asset Categories (sum of items 1 though 8d) Derivatives and Off-Balance-Sheet Asset Categories (Excluding Securitization Exposu 11 Financial standby letters of credit 12 Performance standby letters of credit and transaction related contingent items 13 Commercial and similar letters of credit with an original maturity of one year or 14 Retained recourse on small business obligations sold with recourse 15 Repo-style transactions 16 All other off-balance sheet liabilities 17a Unused commitments: Original maturity of one year or less, excluding ABCP con 17b Unused commitments: Original maturity of one year or less to ABCP conduits 17c Unused commitments: Original maturity exceeding one year 18 Unconditionally cancelable commitments 19 Over-the-counter derivatives 20 Centrally cleared derivatives

21 Unsettled transactions (failed trades)

22 through 21  RWA for purposes of calculating the allowance for loan and lease losses 1.25 percent 23 threshold 24 Value-at-risk (Val) with Multiplier 25 Stressed Vall with Multiplier 26 South 25 Stressed Vall with Multiplier 26 South 27 Feetly proteinors 26 Debt positions 27 Feetly proteinors 28 Footh positions 29 Tomula Approach (SSTA) or applying a specific risk-weighting factor of 1250% percent 29 Strandardized measure of specific risk add-ons (sum of items 26, 27, and 28)  Incremental risk. 20 Incremental risk capital requirement  Incremental risk capital requirement for securitization positions such general proteins  Incremental risk capital requirement  Incremen													
RWA for purposes of calculating the allowance for loan and lease losses 1.25 percent  23 threshold  CASSSS80  CPSSSS80  Specific risk add-on  Specific risk add-on  CASSS8812  CASSS8812  CPSSSS80  CPSSSSS0  CPSSSSSO  CPSSSSSO  CPSSSSSO  CPSSSSSO  CPSSSSSO  CPSSSSO	RWA for Assets, Derivatives and Off-Balance-Sheet Asset Categories (sum of items 9												
Narket Risk  7.2 Value-at-risk (VaR) with Multiplier  7.2 Stressed Var with Multiplier  7.3 Specific risk add-on  8.7 Equity positions  8.7 Equity positions  8.7 Equity positions  8.8 Tormula Approach (SSR ) or applying a specific risk-weighting factor of 1250% percent  9.8 Capital requirements for securitization positions using the Simplified Supervisory  9. Standardized measure of specific risk add-ons (sum of items 26, 27, and 28)  9. Standardized measure of specific risk add-ons (sum of items 26, 27, and 28)  10. Incremental risk capital requirement  10. Incremental risk capital requirement  11. Incremental risk capital requirement  12. Capital requirement  13. Modeled comprehensive risk measure  24. Standardized specific risk add-on for not along correlation trading positions  15. Standardized specific risk add-on for not drong correlation trading positions  16. Capital requirement  17. Capital requirement  18. Standardized specific risk add-on for not and fong correlation trading positions  18. Standardized specific risk add-on for not and fong correlation trading positions  18. Standardized specific risk add-on for not and fong correlation trading positions  18. Standardized specific risk add-on for not and fong correlation trading positions  18. Standardized specific risk add-on for not and fong correlation trading positions  18. Standardized specific risk add-on for not and fong correlation trading positions  18. Standardized specific risk add-on for not and fong correlation trading positions  18. Standardized specific risk add-on for not and fong correlation trading positions  18. Standardized specific risk add-on for not fong correlation trading positions  18. Standardized specific risk add-on for not fong correlation trading positions  18. Standardized specific risk add-on for not fong for for fine for formal for fine formal fo	22 through <b>21</b> )	CASSS628	-	CPSSS628	-	-	-	-	-	-	-	-	-
Market Risk  7.2 Value-a-trisk (VaR) with Multiplier  7.2 Stressed Var with Multiplier  7.2 Stressed Var with Multiplier  7.3 Specific risk add-on  8.5 Debt positions  8.7 Equity positions  8.7 Equity positions  9.8 Capital requirements for securitization position susing the Simplified Supervisory  9.8 Capital requirements for securitization positions using the Simplified Supervisory  9.8 Formula Approach (SSR 10) or applying a specific risk-weighting factor of 1250% percent  9.9 Standardized measure of specific risk add-ons (sum of items 26, 27, and 28)  10. Capital requirement  10. CASSN813  10. CPSSN813  10. CPSSN814  10. CPSSN815  10. CPSSN814  10. CPSSN815  10. CPSSN815  10. CPSSN814  10. CPSSN814  10. CPSSN814  10. CPSSN814  10. CPSSN814  10. CPSSN815  10.													
Market Risk 24 Value-at-risk (VRR) with Multiplier 25 Stressed Val with Multiplier 26 CASSN811 27 Equity positions 28 Debt positions 29 Debt positions 29 Capital requirements for securitization positions using the Simplified Supervisory 20 Femily positions 20 Capital requirements for securitization positions using the Simplified Supervisory 28 Formula Approach (SFSA) or applying a specific risk weighting factor of 1250% percent 29 Standardized measure of specific risk add-ons (sum of items 26, 27, and 28) 29 Incremental risk. 20 Incremental risk capital requirement 20 Incremental risk capital requirement 20 Incremental risk capital requirement 21 Standardized specific risk add-ons (sum of items 26, 27, and 28) 20 Standardized specific risk add-ons (sum of items 26, 27, and 28) 21 Standardized specific risk add-ons (sum of items 26, 27, and 28) 22 Standardized specific risk add-on for net short correlation trading positions 23 Standardized specific risk add-on for net short correlation trading positions 24 Standardized specific risk add-on for net short correlation trading positions 25 Standardized measure of specific risk add ons (greater of item 32 or 33) 26 Standardized measure of specific risk add-on for net short correlation trading positions 26 ASSS333 CRSS3333 27 SSS3333 28 Standardized measure of specific risk add-ons (greater of item 32 or 33) 28 Standardized measure of specific risk add-ons (greater of item 32 or 33) 29 Standardized measure of specific risk add-ons (greater of item 32 or 33) 30 Standardized measure requirement 30 Sum of items 37 and 38 31 Additional capital requirement 32 Capital requirement 33 Additional capital requirement 34 CASSS3345 CRSS3346 35 Sum of items 37 and 38 36 Additional capital requirement 35 Sum of items 37 and 38 36 Additional capital requirement 36 ASSS3345 CRSS3346 37 CASSS3346 38 Additional capital requirement 38 Sum of items 37 and 39 39 Additional capital requirement 39 Sum of items 37 and 39													
24 Value-at-risk (VaR) with Multiplier  25 Stressed VaR with Multiplier  26 Debt positions  27 Equity positions  28 Equity positions  CassS305 CASSS305 CPSSS305  29 Equity positions  Capital requirements for securitization positions using the Simplified Supervisory  20 Equity positions  CassS306 CPSSS306  CASSS307 CPSSS307  20 Standardized measure of specific risk add-ons (sum of items 26, 27, and 28)  CassS307 CPSSS307  20 Standardized measure of specific risk add-ons (sum of items 26, 27, and 28)  CassS307 CPSSS307  CASSS307 CPSSS307  CASSS308 CASSS308  CassS308 CASSS308  CassS308 CASSS308  CassS308 CASSS308  CassS308 CASSS308  CassS308 CASSS308 CASSS308  CassS308 CASSS308 CASSS308  CassS308 CASSS308 CASSS308  CassS308 CASSS308 CASSS308 CASSS308  CassS308 CASSS308 CASSS308 CASSS308 CASSS308 CASSS308 CASSS308 CASSS308  CassS308 CASSS308	23 threshold	CASSS580		CPSSS580									
24 Value-at-risk (VaR) with Multiplier  25 Stressed VaR with Multiplier  26 Debt positions  27 Equity positions  28 Equity positions  CassS305 CASSS305 CPSSS305  29 Equity positions  Capital requirements for securitization positions using the Simplified Supervisory  20 Equity positions  CassS306 CPSSS306  CASSS307 CPSSS307  20 Standardized measure of specific risk add-ons (sum of items 26, 27, and 28)  CassS307 CPSSS307  20 Standardized measure of specific risk add-ons (sum of items 26, 27, and 28)  CassS307 CPSSS307  CASSS307 CPSSS307  CASSS308 CASSS308  CassS308 CASSS308  CassS308 CASSS308  CassS308 CASSS308  CassS308 CASSS308  CassS308 CASSS308 CASSS308  CassS308 CASSS308 CASSS308  CassS308 CASSS308 CASSS308  CassS308 CASSS308 CASSS308 CASSS308  CassS308 CASSS308 CASSS308 CASSS308 CASSS308 CASSS308 CASSS308 CASSS308  CassS308 CASSS308													
Specific risk add on  Capital requirements for securitization positions using the Simplified Supervisory Capital requirements for securitization positions using the Simplified Supervisory Capital requirements for securitization positions using the Simplified Supervisory Capital requirements for securitization positions using the Simplified Supervisory Capital requirements for securitization positions using the Simplified Supervisory Capital requirements for securitization positions using the Simplified Supervisory Capital requirement for Securitization positions using the Simplified Supervisory Capital requirement (CASSS307) CPSSS307 CPSSS307 CPSSS307 CPSSS307 CPSSS307 CPSSS311 CPSSS311 CPSSS311 CPSSS313 Incremental risk capital requirement CASSSN813 CPSSN813 CPSSN813 CPSSN813 CPSSN813 CPSSN813 CPSSN813 CPSSSN813 CPSSN813 CPSSSN813 CPSSS315 CPSSS315 CPSSS316 CPSSS316 CPSSS316 CPSSS316 CPSSS316 CPSSS316 CPSSS316 CPSSS336 CPSSS335 CPSSS336 CPSSS													
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Debt positions Equity positions Equity positions CASSS305 CASSS306 CASSS306 CASSS306 CASSS306 CASSS306 CASSS306 CASSS306 CASSS306 CASSS306 CASSS307 CASSS308	25 Stressed VaR with Multiplier	CASSN812		CPSSN812									
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Capital requirements for securitization positions using the Simplified Supervisory  Equilibrium Approach (SSFA) or applying a specific risk weighting factor of 1250% percent  Formula Approach (SSFA) or applying a specific risk weighting factor of 1250% percent  Standardized measure of specific risk add-ons (sum of items 26, 27, and 28)  CASSS311	•												
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)  CASSS311  CASSS311  CPSSS311  CPSSS311  CPSSS311  CESSS311  CESSS313  CESSS813  CESSS813  CESSS813  CESSS813  CESSS813  CESSS813  CESSS8813  CESSS8814  CESSS8814  CESSS8814  CESSS8814  CESSS8814  CESSS8814  CESSS8814  CESSS8814  CESSS8814  CESSS8815  CESSS	26 Debt positions	CASSS305		CPSSS305									
28 Formula Approach (SSFA) or applying a specific risk-weighting factor of 1250% percent 29 Standardized measure of specific risk add-ons (sum of items 26, 27, and 28)  CASSS311	27 Equity positions	CASSS306		CPSSS306									
28 Formula Approach (SSFA) or applying a specific risk-weighting factor of 1250% percent 29 Standardized measure of specific risk add-ons (sum of items 26, 27, and 28)  CASSS311													
29 Standardized measure of specific risk add-ons (sum of items 26, 27, and 28)  Incremental risk. 30 Incremental risk capital requirement  CASSNB13 CPSSNB13   CPSSNB13      Items 31 through 36 are not applicable to an institution that does not have a comprehensive risk model; such an institution should go to item 37.  Comprehensive risk capital requirement 31 Modeled comprehensive risk measure 32 Standardized specific risk add-ons for net long correlation trading positions 33 Standardized specific risk add-ons 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 32 or 33) 36 Comprehensive risk measure requirement  De minimis positions and other adjustments 37 Capital requirement for all de minimis exposures  CASSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSS	Capital requirements for securitization positions using the Simplified Supervisory												
incremental risk. 30 Incremental risk capital requirement    CASSN813   CPSSN813	28 Formula Approach (SSFA) or applying a specific risk-weighting factor of 1250% percent	CASSS307		CPSSS307									
incremental risk. 30 Incremental risk capital requirement    CASSN813   CPSSN813													
incremental risk. 30 Incremental risk capital requirement    CASSN813   CPSSN813	29 Standardized measure of specific risk add-ons (sum of items 26, 27, and 28)	CASSS311	_	CPSSS311	_	_	_	_	_	_	_	_	_
CASSN813   CPSSN813   CPSSN814	25 Standardized Medicare of Specific fish and only (sum of herits 25) 27) and 25)	0/1000011		0.000011									
CASSN813   CPSSN813   CPSSN814   CPSSN814   CPSSN816	incremental risk												
Items 31 through 36 are not applicable to an institution that does not have a comprehensive risk model; such an institution should go to item 37.  Comprehensive risk capital requirement  31 Modeled comprehensive risk measure  32 Standardized specific risk add-ons for net long correlation trading positions  33 Standardized specific risk add-ons 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  37 Capital requirement (CASSN814)  38 Additional capital requirements  39 Sum of items 37 and 38  CASSS345  CASSSS345		CACCNIQ12		CDSSNIR13									
Comprehensive risk capital requirement  11 Modeled comprehensive risk measure  22 Standardized specific risk add-ons for net long correlation trading positions 23 Standardized specific risk add-on for net short correlation trading positions 24 Standardized specific risk add-ons (greater of item 32 or 33) 25 Surcharge for modeled correlation trading positions (item 34 multiplied by 0.08) 26 CASSS335 27 CPSSS335 38 Surcharge for modeled correlation trading positions (item 34 multiplied by 0.08) 26 CASSS336 27 CPSSS336 28 CASSS336 39 CPSSS336 30 CPSSS336 30 CPSSS336 30 CPSSS336 31 CPSSS336 32 CPSSS336 33 COPSSS336 34 CASSS336 35 CPSSS336 36 CPSSS336 37 Capital requirement 38 Capital requirement for all de minimis exposures 39 Capital requirement for all de minimis exposures 30 CASSS344 30 Sum of items 37 and 38 30 CASSS345 31 CPSSS344 32 CASSS345 33 CPSSS346 34 CPSSS346 35 CPSSS346 36 CPSSS346 37 Capital requirement for all de minimis exposures 38 CASSS344 39 Sum of items 37 and 38 30 CASSS345 31 CPSSS346 32 CPSSS346 33 CPSSS346 34 CPSSS346 35 CPSSS346 36 CPSSS346 37 CPSSS346 38 CASSS346 39 Sum of items 24, 25, 29, 30 (if applicable), 36 (as CASSS346) 39 CASSS346 30 CPSSS346 30 CPSSS346 31 CPSSSS346 32 CPSSS346 33 CPSSS346 34 CPSSS346 35 CPSSS346 36 CPSSS346 37 CPSSS346 38 CPSSS346 39 CPSSS346 30 CPSSS336 30	30 incrementariisk capitarrequirement	CASSINGIS		CF35N013									
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22 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  37 Capital requirement for all de minimis exposures 38 Additional capital requirement  39 Sum of items 37 and 38  CASSS344  CASSS345  CPSSS335  CPSSS335  CPSSS335  CPSSS335  CPSSS335  CPSSS336  CPSSS346  CPSSS346  CPSSS346  CPSSS346  CPSSS346  CPSSSS44  CPSSS344  CPSSS344  CPSSS344  CPSSS344  CPSSS344  CPSSS345  CPSSS346  CPSSS34	·	CASSS216		CDSSS316								1	
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  CASSS336  CASSS346  CASSS346  CASSS344  CASSS344  CASSS344  CASSS344  CASSS344  CASSS344  CASSS345  CASSS345  CASSS345  CASSS345  CASSS345  CASSS345  CASSS345  CASSS346  CASSS346  CASSS347  CASSS348  CASSSS88  CASSSS8  CASSSS8  CASSSSR  CASSSR  CASSSR  CASSSR  CASSSR  CASSSR  CASSSR  CASSS	·												-
34 Standardized measure of specific risk add-ons (greater of item 32 or 33)  CASSS335  CASSS336  CASSS346  CASSS344  CPSSS344  CPSSS344  CPSSS344  CASSS344  CASSS345  CASSS345  CASSS345  CASSS345  CASSS345  CASSS345  CASSS345  CASSS345  CASSS346  CASSS346  CASSS347  CASSS347  CASSS348  CASSS381													-
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  CASSB825 38 Additional capital requirement  CASSS344 CPSSS344 CPSSS344 CPSSS344 CPSSS345 CASSS345			_		_	_	_	_	_	_	_	_	_
De minimis positions and other adjustments  37 Capital requirement for all de minimis exposures  38 Additional capital requirement  Sum of items 37 and 38  CASSB344  CASSS345	34 Standardized measure of specific risk add ons (greater of item 32 of 33)	CA333333		CI 333333									
De minimis positions and other adjustments  37 Capital requirement for all de minimis exposures  38 Additional capital requirement  Sum of items 37 and 38  CASSB344  CASSS345	25 Complement for modularly appropriate that the discount of the control of the c	C4555335		cpcccaac									
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  CASSB825  CASSB825  CASSB825  CPSSN825  CASSS344  CPSSS344  CPSSS344  CASSS345  CASSSS345  CASSSS			-		-	-	-	-	-	-	-	-	-
37 Capital requirement for all <i>de minimis</i> exposures  38 Additional capital requirement  39 Sum of items 37 and 38  CASSB825  CASSS344  CPSSS344  CASSS345   36 Comprenensive risk measure requirement	CASSN814		CPSSN814										
37 Capital requirement for all <i>de minimis</i> exposures  38 Additional capital requirement  39 Sum of items 37 and 38  CASSB825  CASSS344  CPSSS344  CASSS345   Boundaries and the condition and the condition of the con													
38 Additional capital requirement 39 Sum of items 37 and 38  CASSS344 CPSSS344 CPSSS345 CASSS345 CASSS		0.000000	1	000011005				1			1		
39 Sum of items 37 and 38  CASSS345 - CPSSS345	·												
Market risk-weighted assets Standardized market risk-weighted assets: Sum of items 24, 25, 29, 30 (if applicable), 36 (as 40 appropriate), and 39  CASSSS81 - CPSSSS81	·												
Standardized market risk-weighted assets: Sum of items 24, 25, 29, 30 (if applicable), 36 (as 40 appropriate), and 39  CASSS581  CPSSS581	39 Sum of items 37 and 38	CASSS345	-	CPSSS345	-	-	-	-	-	-	-	-	-
Standardized market risk-weighted assets: Sum of items 24, 25, 29, 30 (if applicable), 36 (as 40 appropriate), and 39  CASSS581  CPSSS581													
40 appropriate), and 39 CASSS581 - CPSSS581								I				1	
	40 appropriate), and 39	CASSS581	-	CPSSS581	-	-	-	-	-	-	-	-	-
								1					
Risk-weighted assets before deductions for excess allowance of loan and lease losses and	· · · · · · · · · · · · · · · · · · ·												
41 allocated risk transfer risk reserve (sum of items 22 and 40)  CASSB704 - CPSSB704	41 allocated risk transfer risk reserve (sum of items 22 and 40)	CASSB704	-	CPSSB704	-	-	-	-	-	-	-	-	-
			1										
42 LESS: Excess allowance for loan and lease losses CASSA222 CPSSA222	42 LESS: Excess allowance for loan and lease losses	CASSA222		CPSSA222									
			1										
43 LESS: Allocated transfer risk reserve CASS3128 CPSS3128	43 LESS: Allocated transfer risk reserve	CASS3128		CPSS3128									
44 Total risk-weighted assets (item 41 minus items 42 and 43)  CASSA223 - CPSSA223	44 Total risk-weighted assets (item 41 minus items 42 and 43)	CASSA223	-	CPSSA223	-	-	-	-	-	-	-	-	-

#### Memoranda Items -- Derivatives

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

### 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									
CASSS637	- CPSSS637	-	-	-	-	-	-	-	-	-
CASSS638	CPSSS638									
CASSS639	CPSSS639									
CASSS640	CPSSS640									
CASSS641	CPSSS641									
CASSS642	CPSSS642	_								
CASSS643	CPSSS643	_								
CASSS644	CPSSS644	_								

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

CCARP005

to cupi	tal Control capital 57751		1	ı	•	Projected in \$Millions									Su	ms in \$Mill	ions
					Adjusted Starting										DO 3	PQ 6 -	
Item			As of Date		Value <sup>1</sup>	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
	Schedule HI-A—Changes in Bank Holding Company Equity Capital											1					
1	Total bank holding company equity capital most recently reported for the end of previous QUARTER	CASK3217		CPSK3217												_	
	Effect of changes in accounting principles and corrections of material accounting	CASK3217		CF3K3Z17						-	-	-	-	-	-		-
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 CASK4782		CPSK3580 CPSK4782											-	-	-
9 10	Sale of treasury stock Purchase of treasury stock	CASK4782 CASK4783		CPSK4783											-	-	-
11	Changes incident to business combinations, net	CASK4356		CPSK4356											-	-	-
12	Cash dividends declared on preferred stock	CASK4598		CPSK4598											-	-	-
13	Cash dividends declared on common stock	CASK4460		CPSK4460											-	-	-
14	Other comprehensive income	CASKB511		CPSKB511											-	-	-
15	Change in the offsetting debit to the liability for Employee Stock Ownership Plan																
	(ESOP) debt guaranteed by the bank holding company	CASK4591		CPSK4591											-	-	-
16	Other adjustments to equity capital (not included above)*	CASK3581		CPSK3581											-	-	-
17	Total bank or intermediate B24holding company equity capital end of current																
	period (sum of items 3, 4, 5, 6, 7, 8, 9, 11, 14, 15, 16, less items 10, 12, 13)	CASK3210	-	CPSK3210		-	-	-	-	-	-	-	-	-	-	-	-
	Schedule HC-R per Regulatory Capital Rule (12 CFR 217)																
18	AOCI opt-out election? (enter "1" for Yes; enter "0" for No)	CASDP838		CPSDP838													
	The option continues a lorrest continues	C/1057 000		0.00.000													
	Common equity tier 1																
19	Common stock and related surplus, net of treasury stock and unearned																
	employee stock ownership plan (ESOP) shares	CASDP742 CASK3247		CPSDP742 CPSK3247													
20 21	Retained earnings Accumulated other comprehensive income (AOCI)	CASK3247 CASDB530		CPSDB530													
	Common equity tier 1 minority interest includable in common equity tier 1	CASDUSSO		CI SDBSS0													
22	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																
24	Goodwill net of associated deferred tax liabilities (DTLs)	CASDP841		CPSDP841													
25	Intangible assets (other than goodwill and mortgage servicing assets (MSAs)), net of associated DTLs	CASDP842		CPSDP842													
	Deferred tax assets (DTAs) that arise from net operating loss and tax credit	CASDF042		CF3DF042													
26	carryforwards, net of any related valuation allowances and net of DTLs	CASDP843		CPSDP843													
	If Item 18 is "1" for "Yes", complete items 27 through 31 only for AOCI related																
	adjustments.																

								Proje	ected in \$M	illions				Su	ms in \$Mill	ions
				Adjusted												
Item				Starting										PQ 2 -	PQ 6 -	
			As of Date	Value <sup>1</sup>	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 5	PQ 9	9-Quarter
	AOCI related adjustments: Net unrealized gains (losses) on available-for-sale															
27	securities (if a gain, report as a positive value; if a loss, report as a negative															
	value)	CASDP844	CPSDF	844												
	AOCI related adjustments: Net unrealized loss on available-for-sale preferred															
28	stock classified as an equity security under GAAP and available-for-sale equity															
	exposures (report loss as a positive value)	CASDP845	CPSDF	845		-	-									
29	AOCI related adjustments: Accumulated net gains (losses) on cash flow hedges (if															
29	a gain, report as a positive value; if a loss, report as a negative value)	CASDP846	CPSDF	946												
	AOCI related adjustments: Amounts recorded in AOCI attributed to defined	CASDP846	CPSDF	540												
	benefit postretirement plans resulting from the initial and subsequent															
30	application of the relevant GAAP standards that pertain to such plans (if a gain,															
	report as a positive value; if a loss, report as a negative value)	CASDP847	CPSDF	847												
	AOCI related adjustments: Net unrealized gains (losses) on held-to-maturity															
31	securities that are included in AOCI (if a gain, report as a positive value; if a loss,															
	report as a negative value)	CASDP848	CPSDF	848												
	If Item 18 is "0" for "No", complete item 32 only for AOCI related adjustments.															
	ij item 18 is 0 joi No , complete item 32 omy joi AOCI Teruteu dujustments.															
	AOCI related adjustments: Accumulated net gain (loss) on cash flow hedges															
32	included in AOCI, net of applicable tax effects, that relate to the hedging of items															
	that are not recognized at fair value on the balance sheet (if a gain, report as a	CACDDOAG	coco.													
	positive value; if a loss, report as a negative value)	CASDP849	CPSDF	849												
	Other deductions from (additions to) common equity tier capital 1 before															
33	threshold-based deductions: Unrealized net gain (loss) related to changes in the fair value of liabilities that are due to changes in own credit risk (if a gain, report															
	as a positive value; if a loss, report as a negative value)	CASDQ258	CPSDC	258												
	Other deductions from (additions to) common equity tier capital 1 before	CASEQESO	CI SDC	230												
34	threshold-based deductions: All other deductions from (additions to) common															
	equity tier 1 capital before threshold-based deductions	CASDP850	CPSDF	850												
	Non-significant investments in the capital of unconsolidated financial institutions															
35	in the form of common stock that exceed the 10 percent threshold for non-															
	significant investments	CASDP851	CPSDF	851												
36	Subtotal (item 23 minus items 24 through 35)	CASDP852	- CPSDF	852	-	-	-	-	-	-	-	-	-			
	Significant investments in the capital of unconsolidated financial institutions in															
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	CPSKP	353												
37b	Investments in the capital of unconsolidated financial institutions, net of associated DTLs, that exceed 25 percent common equity tier 1 capital deduction															
3/0	threshold	CASKLF29	CPSKL	-29												
	MSAs, net of associated DTLs, that exceed the common equity tier 1 capital	CASKLI 23	CI SIKE	23												
38	deduction threshold	CASKP854	CPSKP	354												
	DTAs arising from temporary differences that could not be realized through net															
39	operating loss carrybacks, net of related valuation allowances and net of DTLs,															
	that exceed the common equity tier 1 capital deduction threshold	CASKP855	CPSKP	355												
	Amount of significant investments in the capital of unconsolidated financial															
	institutions in the form of common stock; MSAs, net of associated DTLs; and															
40	DTAs arising from temporary differences that could not be realized through net															
40	operating loss carrybacks, net of related valuation allowances and net of DTLs;															
	that exceeds the 15 percent common equity tier 1 capital deduction threshold	6464555														
	(item 84)	CASKP856	CPSKP	356												
41	Deductions applied to common equity tier 1 capital due to insufficient amount of	CASDP857	CPSDF	957												
	additional tier 1 capital and tier 2 capital to cover deductions  Total adjustments and deductions for common equity tier 1 capital (sum of items	CASUP03/	CFSDF	001												
42	37a through 41)	CASDP858	- CPSDF	858					_							
43	Common equity tier 1 capital (item 36 minus 42)	CASDP859	- CPSDF		-	1	1	-	-	-	-					
43	common equity tier I capital fitem 30 minus 42)	CA301 033	- CF3DF	033									_	I		

					Adjusted				Proje	cted in \$Mi	llions	•			Su	ms in \$Mil	lions
Item			As of Date	e	Starting Value <sup>1</sup>	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
	Additional tier 1 capital																
44	Additional tier 1 capital instruments plus related surplus	CASDP860		CPSDP860													
45	Non-qualifying capital instruments subject to phase out from additional tier 1 capital	CASDP861		CPSDP861													
46	Tier 1 minority interest not included in common equity tier 1 capital	CASDP862		CPSDP862													
47	Additional tier 1 capital before deductions	CASDP863		CPSDP863													
48	Additional tier 1 capital deductions	CASDP864		CPSDP864													
49	Additional tier 1 capital	CASDP865		CPSDP865													
	Tier 1 capital																
50	Tier 1 capital (sum of items 43 and 49)	CASD8274	-	CPSD8274		-	-	-	-	-	-	-	-	-			
	Tier 2 capital																
51	Tier 2 capital  Tier 2 capital instruments plus related surplus	CASDP866		CPSDP866													
2	Non-qualifying capital instruments subject to phase out from tier 2 capital	CASDP867		CPSDP867													
3	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													
_	(Advanced approaches holding companies that exit parallel run only): eligible																
55	credit reserves includable in tier 2 capital	CASE5310		CPSE5310													
	Unrealized gains on available-for-sale preferred stock classified as an equity-																
-6	security under GAAP and available for sale equity exposures includable in tier 2																
	capital (Proposed to be retired)	-CASDQ257		-CPSDQ257-													
7	Tier 2 capital before deductions (sum of items 51, 52, 53, and 54 and 56	CASDP870	-	CPSDP870		-	-	-	-	-	-	-	-	-			
8	(Advanced approaches holding companies that exit parallel run only): Tier 2																
,0	capital before deductions	CASEP870		CPSEP870													
9	Tier 2 capital deductions	CASDP872		CPSDP872													
0	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																
52	Total capital, (sum of items 50 and 60)	CASD3792	-	CPSD3792		-	-	-	-	-	-	-	-	-			
	(Advanced approaches holding companies that exit parallel run only): Total																
63	capital (sum of items 50 and 61)	CASE3792		CPSE3792													

	•	•			•				Proje	cted in \$Mil	lions				
					Adjusted										
Item					Starting										
			As of Date		Value <sup>1</sup>	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	_
	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		ı				ı								
64a	Aggregate non-significant investments in the capital of unconsolidated financial institutions, including in the form of common stock, additional tier 1, and tier 2														
0.0	capital	CASDR643		CPSDR643											
64b	Aggregate non-significant investments in the capital of unconsolidated financial														
046	institutions in the form of common stock	CASDLG29		CPSDLG29											
65	10 percent common equity tier 1 deduction threshold for non-significant investments in the capital of unconsolidated financial institutions in the form of														
03	common stock	CASDR646	_	CPSDR646				_	_	_		_	_		
66	Amount of non-significant investments that exceed the 10 percent deduction														
00	threshold for non-significant investments	CASDR647	-	CPSDR647		-	-	-	-	-	-	-	-	-	
	Significant investments in the capital of unconsolidated financial institutions in														
	the form of common stock, net of associated DTLs														
67	Gross significant investments in the capital of unconsolidated financial														
67	institutions in the form of common stock	CASDQ259		CPSDQ259											
68	Permitted offsetting short positions in relation to the specific gross holdings	CACDOSCO		CDCDO3CO											
	included above Significant investments in the capital of unconsolidated financial institutions in	CASDQ260		CPSDQ260											
69	the form of common stock net of short positions (greater of item 67 minus 68 or														
	zero)	CASDQ261	-	CPSDQ261		-	-	-	-	-	-	-	-	-	
70	10 percent common equity tier 1 deduction threshold (10 percent of item 36)	CASDQ262	-	CPSDQ262		-	-	-	-	-	-	-	-	-	
71	Amount to be deducted from common equity tier 1 due to 10 percent deduction threshold (greater of item 69 minus item 70 or zero), prior to transition														
/1	provisions	CASDP853	_	CPSDP853		-	-	-	-	-	-	-	-	_	
	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														
72	institutions, net of associated DTLs	CASDLF18		CPSDLF18											
73	25 percent common equity tier 1 deduction threshold (25 percent of item 36)	CASDLF19	-	CPSDLF19		-	-	-	-	-	-	-	-	-	
74	Amount to be deducted from common equity tier 1 due to 25 percent deduction														
	threshold (greater of item 72 minus item 73 or zero)	CASDLF20	-	CPSDLF20		-	-	-	-	-	-	-	-	-	
	Items 75-82 should be filed by all firms														
	MSAs, net of associated DTLs														
75	Total mortgage servicing assets classified as intangible	CASDQ263		CPSDQ263											
76	Associated deferred tax liabilities which would be extinguished if the intangible														
70	becomes impaired or derecognized under the relevant accounting standards	CASDQ264		CPSDQ264											
77	Mortgage servicing assets net of related deferred tax liabilities (item 75 minus														
	item 76)	CASDQ265	-	CPSDQ265		-	-	-	-	-	-	-	-	-	
78	Common equity tier 1 deduction threshold  Amount to be deducted from common equity tier 1 due to the deduction	CASDQ262	-	CPSDQ262		-	-	-	-	-	-	-	-	-	
79	threshold	CASDP854	_	CPSDP854		-	-	-	-	-	-	-	-	_	
	DTAs arising from temporary differences that could not be realized through net														
	operating loss carrybacks, net of related valuation allowances and net of DTLs														
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														
		CASDQ296	-	CPSDQ296		-	-	-	-	-	-	-	-	-	
81	Common equity tier 1 deduction threshold  Amount to be deducted from common equity tier 1 due to the deduction	CASDQ262	-	CPSDQ262		-	-	-	-	-	-	-	-	-	
82	threshold	CASDP855	_	CPSDP855		-	_	_	_	_	_	_		_	

Sums in \$Millions

PQ 6 -

PQ 9 9-Quarter

PQ 2 -

PQ 5

·						Projected in \$Millions										
Item			As of Date		Starting Value <sup>1</sup>	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9		
	Aggregate of items subject to the 15% limit (significant investments, mortgage servicing assets and deferred tax assets arising from temporary differences)															
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												

Sums in \$Millions

PQ 6 -

PQ 9 9-Quarter

PQ 2 -

PQ 5

	·	•				Projected in \$Millions								Sums in \$Millions			
					Adjusted Starting										00.3	DO 6	
Item			As of Date		Value <sup>1</sup>	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
100	Common equity tier 1 ratio (%)	CASDP793		CPSDP793		#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!			
101	(Advanced approaches holding companies that exit parallel run only): Common																
102	equity tier 1 ratio (%) Tier 1 capital ratio (%)	CASEP793 CASD7206	#DIV/0!	CPSEP793 CPSD7206		#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!			
	(Advanced approaches holding companies that exit parallel run only): Tier 1	CA3D7200	#DIV/0:	CF3D7200		#DIV/0:	#DIV/0:	#DIV/0:	#DIV/0:	#DIV/0:	#DIV/0:	#010/0:	#010/0:	#DIV/0:			
103	capital ratio (%)	CASE7206		CPSE7206													
104	Total capital ratio (%) (Advanced approaches 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!			
105	capital ratio (%)	CASE7205		CPSE7205													
106	Tier 1 leverage ratio (%)	CASD7204	#DIV/0!	CPSD7204		#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!			
107	Supplementary leverage ratio (%)	CASKHK23		CPSKHK23													
	Schedule HC-F—Other Assets																
108	Net deferred tax assets	CASK2148		CPSK2148													
109	Schedule HC-G—Other Liabilities  Net deferred tax liabilities	CASK3049		CPSK3049													
103	Net deletted tax traditities	CA3K3043	l	CI 3K3043													
	Issuances associated with the U.S. Department of Treasury Capital Purchase																
110	Program: Senior perpetual preferred stock or similar items	CASKG234		CPSKG234		1	I	I	I	I		I	I				
111	Warrants to purchase common stock or similar items	CASKG234		CPSKG235													
	Deferred Tax Asset Information																
	Taxes previously paid that the bank holding company could recover through allowed carrybacks if the bank holding company's DTAs on net operating loss,																
112	tax credits and temporary differences (both deductible and taxable) fully reverse																
	at the report date	CASDQ275		CPSDQ275													
112a 112b	U.S. Federal Government U.S. State Governments	CASDLC30 CASDLC31		CPSDLC30 CPSDLC31													
	All non-U.S. tax jurisdictions	CASDLC32		CPSDLC32													
113	Deferred tax assets that arise from net operating loss and tax credit																
113	carryforwards, net of DTLs, but gross of related valuation allowances	CASDR648		CPSDR648													
114	Valuation allowances related to deferred tax assets that arise from net operating																
	loss and tax credit carryforwards	CASDR649		CPSDR649													
114a	U.S. Federal Government																
		CASDLC33		CPSDLC33													
114b	U.S. State Governments																
		CASDLC34		CPSDLC34													
114c	All non-U.S. tax jurisdictions	CASDLC35		CPSDLC35													
115	Deferred tax assets arising from temporary differences, net of DTLs	CASDR650		CPSDR650													
115a	U.S. Federal Government	CASDLC36		CPSDLC36													
115b	U.S. State Governments	CASDLC37		CPSDLC37													
	All non-U.S. tax jurisdictions	CASDLC38		CPSDLC38													
116	Valuation allowances related to DTAs arising from temporary differences																
		CASDR651		CPSDR651													
	U.S. Federal Government	CASDLC39		CPSDLC39													
	U.S. State Governments All non-U.S. tax jurisdictions	CASDLC40 CASDLC41		CPSDLC40 CPSDLC41		-											
1100	Supplemental Capital Action Information (report in \$Millions unless otherwise	CASDLC41	I.	CP3DLC41			I.					I.	I.				
	noted)***																
117	Cash dividends declared on common stock	CASD4460		CPSD4460													
118	Common shares outstanding (Millions)	CASDQ946		CPSDQ946													
119	Common dividends per share (\$)	CASDQ282	-	CPSDQ282		-	-	-	-	-	-	-	-	-			

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

					Adjusted				Proje	cted in \$Mi	llions				Su	ms in \$Mil	lions
em			As of Date		Starting Value <sup>1</sup>	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-Qu
_																	
20 21	Issuance of common stock for employee compensation	CASDQ283 CASDQ284		CPSDQ283 CPSDQ284													
22	Other issuance of common stock  Total issuance of common stock	CASDQ284	-	CPSDQ284		-	-	-	-		-	_	-	-			
_	Total issuance of common stock	CASDQ265	-	CF3DQ263		-	-	-	-	-	-	_	-	-			
3	Share repurchases to offset issuance for employee compensation	CASDQ286		CPSDQ286													
4	Other share repurchase	CASDQ287		CPSDQ287													
5	Total share repurchases	CASDQ288	-	CPSDQ288		-	-	-	-	-	-	-	-	-			
	Supplemental Information on Trust Preferred Securities Subject to Phase-Out from Tier 1 Capital																
6	Outstanding trust preferred securities	CASKC699		CPSKC699				T	T			T					
	Trust preferred securities included in Item 49	CASDQ289		CPSDQ289													
	Thus, proteined securities installed in them 15	CHODQEOS		CI SDQ203													
	Capital Buffers and Ratios																
3	Capital conservation buffer requirement (sum of items a through c)	CASDLE84		CPSDLE84													
	of which: Stress capital buffer requirement	CASDLE85		CPSDLE85													
	of which: GSIB surcharge (if applicable)	CASDLE86		CPSDLE86													
c)	of which: Countercyclical capital buffer amount (if applicable)	CASDLE87		CPSDLE87													
)	Capital conservation buffer	CASDH311		CPSDH311													
	Leverage Buffer and Requirements																
	Total leverage exposure for the supplementary leverage ratio (SLR) (if applicable)																
		CASDLE88		CPSDLE88													
	Leverage buffer requirement (if applicable)	CASDLE89 CASDLE90		CPSDLE89 CPSDLE90													
	Leverage buffer (if applicable)  Maximum Payout Ratio and Amounts	CASDLE90		CPSDLE90													
3	Eligible retained income	CASDH313		CPSDH313													
	Maximum payout ratio	CASDLE91		CPSDLE91													
	Maximum payout amount	CASDLE92		CPSDLE92													
,	Distributions and discretionary bonus payments during the quarter	CASDH314		CPSDH314													
	Long-Term Debt and Total Loss Absorbing Capacity																
	Outstanding eligible long-term debt	CASDLF21		CPSDLF21													
	Total loss absorbing capacity	CASDLF22		CPSDLF22													
	Long-Term Debt and Total Loss Absorbing Capacity Ratios																
	LTD standardized risk-weighted assets ratio	CASDNL23		CPSDNL23													
)	TLAC standardized risk-weighted assets ratio	CASDNL24		CPSDNL24													
	LTD advanced approaches risk-weighted assets ratio	CASDNL25 CASDNL26		CPSDNL25													
	TLAC advanced approaches risk-weighted assets ratio LTD leverage ratio	CASDNL26 CASDNL27		CPSDNL26 CPSDNL27													
	TLAC leverage ratio	CASDNL27		CPSDNL27													
	Advanced approaches holding companies only: LTD and TLAC supplementary	CASDINLZO		CF3DINL26													
5	leverage ratios																
a)	LTD supplementary leverage ratio	CASDNL29		CPSDNL29													
	TLAC supplementary leverage ratio	CASDNL30		CPSDNL30													
	Institution-specific buffer necessary to avoid limitations or distributions and discretionary bonus payments																
a	TLAC risk-weighted asset buffer	CASDLF27		CPSDLF27													
	TLAC leverage buffer	CASDLF28		CPSDLF28													
146b 147	TLAC leverage buffer  Memoranda  *Please break out and explain below other adjustments to equity capital:	CASDLF28  CASDQ290		CPSDLF28												1	

<sup>\*\*</sup>The carryback period is the prior two calendar tax years plus any current taxes paid in the year-to-date period. Please provide disaggregated data for item 112 as follows:

<sup>148</sup> Taxes paid during the fiscal year ended two years ago

CASDQ292

<sup>149</sup> Taxes paid during the fiscal year ended one year ago

CASDQ293 CASDQ294

<sup>150</sup> Taxes paid through the as-of date of the current fiscal year

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

		Adjusted				Proje	cted in \$Mi	llions				Su	ms in \$Mil	ions
Item	As of Date	Starting Value <sup>1</sup>	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
***Please reconcile the Supplemental Capital Action and HI-A projections (i.e., allocate the capital actions among the HI-A buckets):  151	CASDQ295													

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.

<sup>(2)</sup> 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.

16

Not applicable

							Proje	cted in \$M	illions			
Item		As	s-of	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	First Lien Mortgages (in Domestic Offices)											
1	Balances	CASRP381	CPSRP381									
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									
14a	Loan Losses PCD (1)	CASRKV02	CPSRKV02									
15	Not applicable											

Not applicable

34

		_	•	20.4				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
	Closed-End Junior Liens (in Domestic Offices)				1					ı	ı	
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											

50

Not applicable

								cted in \$M				
Item		As	s-of	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	First Lien Mortgages 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	al)										
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									
49	Not applicable	<u> </u>										

								cted in \$M				
Item		As	s-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									

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

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

							Proje	cted in \$Mi	llions			
Item		As-of		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	Small Business Loan - Scored (Domestic)											
117	Balances	CASRP497	CPSRP497									
118	New originations	CASRP498	CPSRP498									
119	Paydowns	CASRP499	CPSRP499									
120	Asset Purchases	CASRP500	CPSRP500									
121	Asset Sales	CASRP501	CPSRP501									
122	Loan Losses	CASRP502	CPSRP502									<u> </u>
	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									<u> </u>
	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									l
	Other Consumer Loans and Leases (International)											
135	Balances	CASRP515	CPSRP515									
136	New originations	CASRP516	CPSRP516									<u> </u>
137	Paydowns	CASRP517	CPSRP517									
138	Asset Purchases	CASRP518	CPSRP518									
139	Asset Sales	CASRP519	CPSRP519									
140	Loan Losses	CASRP520	CPSRP520									l

### Footnotes to the Retail Balance and Loss Projections Worksheet

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

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

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

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

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

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

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

A.3.g.

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

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

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

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

A.3.g.

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

<sup>\*</sup>For 'Other' AFS securities, please provide name of security type in row 20 appropriately.

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

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

A.3.g.

	A.J.g.				PQ 7			PQ 8		PQ 9		
	AFS and HTM Securities	HTM)	(MM/DD/YYY Y)	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI	Credit Loss Portion	Non- Credit Loss Portion	Total OTTI
L	CCARP084	CCARP092	CASPP087	CPSPN234	CPSPN235	CPSPP091	CPSPN234	CPSPN235	CPSPP091	CPSPN234	CPSPN235	CPSPP091
1	Agency MBS	<u> </u>				-			-			-
2	Auction Rate Securities	<u>'</u>				-			-			-
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	<u>'</u>				-			-			-
13	Domestic Non-Agency RMBS					-			-			-
14	Foreign RMBS					-			-			-
15	Municipal Bond					-			-			-
16	Mutual Fund					-			-			-
17	Preferred Stock (Equity)					-			-			-
18	Sovereign Bond					-			-			-
19	US Treasuries & Agencies					-			-			-
20	Other*					-			-			-
21	GRAND TOTAL	0	0	0	0	-	0	0	-	0	0	-

<sup>\*</sup>For 'Other' AFS securities, please provide name of security type in row 20 appropriately.

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

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

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

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

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

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

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

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

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

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

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

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

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

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

		PQ	4	PC	15	PC	(6	PQ7	
	HTM Securities	Projected Amortized Cost	Provision for Credit Loss	Projected Amortized Cost	Provision for Credit Loss	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								
	CDO								
4	CLO								
5	CMBS								
6	Auto ABS								
	Credit Card ABS								
8	Student Loan ABS								
9	Other ABS (excl HEL ABS)								
10	Corporate Bond								
11	Covered Bond								
	Domestric Non-Agency RMBS								
13	Foreign RMBS								
14	Municipal Bond								
15	Mutual Fund								
16	Sovereign Bond								
	US Treasuries & Agencies								
18	Other <sup>1</sup>								
19	Grand Total								

### Note

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

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

		PC	18	PQ9			
	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						
	Credit Card ABS						
8	Student Loan ABS						
9	Other ABS (excl HEL ABS)						
10	Corporate Bond						
11	Covered Bond						
	Domestric Non-Agency RMBS						
13	Foreign RMBS						
14	Municipal Bond						
15	Mutual Fund						
16	Sovereign Bond						
17	US Treasuries & Agencies						
18	Other <sup>1</sup>						
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)	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 <sup>1</sup>	Provision for Credit Loss
	CCARP084	CASSLC44	CASSLC14	CPSSLC44	CPSSLC46	CPSSLC45	CPSSLC44	CPSSLC46	CPSSLC45
1	Agency MBS								
2	Auction Rate Securities								
	CDO								
	CLO								
5	CMBS								
6	Auto ABS								
7	Credit Card ABS								
8	Student Loan ABS								
9	Other ABS (excl HEL ABS)								
	Corporate Bond								
11	Covered Bond								
12	Domestric Non-Agency RMBS								
13	Foreign RMBS								
14	Municipal Bond		-					-	
15	Mutual Fund		<del></del>					-	
16	Sovereign Bond								
	US Treasuries & Agencies		<u> </u>						
18	Other <sup>2</sup>		•						
	Grand Total								1

#### Note

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

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

			PQ3			PQ4			PQ5		PQ6		
	AFS Securities	Projected Amortized Cost	applying the	Provision for Credit Loss	Projected Amortized Cost	fair value	Provision for Credit Loss	Projected Amortized Cost	Expected credit loss before applying the fair value floor <sup>1</sup>	Provision for Credit Loss	Amortized Cost	Expected credit loss before applying the fair value floor <sup>1</sup>	Provision for Credit Loss
	CCARP084	CPSSLC44	CPSSLC46	CPSSLC45	CPSSLC44	CPSSLC46	CPSSLC45	CPSSLC44	CPSSLC46	CPSSLC45	CPSSLC44	CPSSLC46	CPSSLC45
1	Agency MBS												
2	Auction Rate Securities												
3	CDO												
4	CLO												
	CMBS												
6	Auto ABS												
7	Credit Card ABS												
8	Student Loan ABS												
	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 <sup>2</sup>												
	Grand Total												

#### Note

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

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

#### Note

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

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

P/L Results in \$Millions										
(report profits as positive values and losses as negative values)		(A)	(B)	(C)				(A)	(B)	(C)
		Trading	CVA Hedges	Total				Trading	CVA Hedges	Total
1 Equity	CPSSLD42	. ruumg	e v r r r cages	10141	6	Other Credit	CPSSLD91	uug	- Crittleuges	
1A Delta/Gamma	CPSSLD43					<del></del>	3. 33.23.2			
1B Vega	CPSSLD44				7	Corporate Credit (Advanced)	CPSSLD92			
1C Dividends	CPSSLD45				7A	Bonds	CPSSLD93			
1D Correlation	CPSSLD46				7B	Loans	CPSSLD94			
1E Vanna (dVega / dSpot )	CPSSLD47				7C	Single-Name CDS	CPSSLD95			
1F Volgamma (dVega / dVol )	CPSSLD48				7D	Loan CDS	CPSSLD96			
1G Skew (moneyness)	CPSSLD49				7E	Covered Bonds	CPSSLD97			
1H Higher order	CPSSLD50				7F	Indices	CPSSLD98			
Other (Please describe in documentation)	CPSSLD51				7G	Index Tranches	CPSSLD99			
,		· ·			7H	Index Options	CPSSLE00			
					71	Other/Unspecified	CPSSLE01			
						, , ,	<u> </u>			
2 <b>FX</b>	CPSSLD52				8	Corporate Credit (Emerging Markets)	CPSSLE02			
2A Delta/Gamma	CPSSLD53				8A	Bonds	CPSSLE03			
2B Vega	CPSSLD54				8B	Loans	CPSSLE04			
2C Higher order	CPSSLD55				8C	Single-Name CDS	CPSSLE05			
2D Other (Please describe in documentation)	CPSSLD56				8D	Loan CDS	CPSSLE06			
			•		8E	Covered Bonds	CPSSLE07			
					8F	Indices	CPSSLE08			
					8G	Index Tranches	CPSSLE09			
3 Rates	CPSSLD57				8H	Index Options	CPSSLE10			
3A Delta/Gamma	CPSSLD58				81	Other/Unspecified	CPSSLE11			
3B Vega	CPSSLD59									
3C Swap Spreads	CPSSLD60									
3D Basis Spreads	CPSSLD61				9	Sovereign Credit	CPSSLE12			
3E Cross Currency Basis	CPSSLD62				9A	Advanced Economies	CPSSLE13			
3F Inflation	CPSSLD63				9B	Emerging Europe	CPSSLE14			
3G Higher order	CPSSLD64				9C	LatAm & Caribbean	CPSSLE15			
3H Other (Please describe in documentation)	CPSSLD65				9D	Asia ex Japan	CPSSLE16			
				<u>.</u>	9E	Middle East/North Africa	CPSSLE17			
					9F	Sub-Saharan Africa	CPSSLE18			
					9G	Supranationals	CPSSLE19			
4 Commodities	CPSSLD66						. <u></u>			
4A Oil Products	CPSSLD67				10	Munis	CPSSLE20			
4B Natural Gas	CPSSLD68				11	ARS	CPSSLE21			
4C Power	CPSSLD69				12	Base Correlation	CPSSLE22			
4D Emissions	CPSSLD70				13	Higher order	CPSSLE23			
4E Coal	CPSSLD71				14	Other (Please describe in documentation)	CPSSLE24			
4F Dry Freight	CPSSLD72									
4G Structured Products	CPSSLD73						-			
4H Precious Metals	CPSSLD74				15	Private Equity	CPSSLE25			
4I Base Metals	CPSSLD75				15A		CPSSLE26			
4J Ags & Softs	CPSSLD76				15B	Unfunded	CPSSLE27			
4K Indices	CPSSLD77				15C	Other (Please describe in documentation)	CPSSLE28			
4L Higher order	CPSSLD78									
4M Other (Please describe in documentation)	CPSSLD79									

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

### 5 Securitized Products

5A Non-Agency RMBS (e	exclude Whole Loans)
-----------------------	----------------------

5B Residential Whole Loans

5C AB

5D CMBS (exclude Whole Loans)

5E CRE Whole Loans

5F Corporate CDO/CLO

5G Warehouse

5H Agencies

51 Higher order

5J Other (Please describe in documentation)

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

Severely Adverse BHC Scenario

16	Other	Fair	Value	Assets	

16A Debt

16B Equity

17 Cross Asset Terms

16C Other (Please describe in documentation)

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

CPSSLE33

18 TOTAL CPSSLE34 CPSSLE34

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

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

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

	Contribution (\$millions)			P	Y 1							Р	Y 2				Total (\$millions)
Risk Segment	PQ 1	PQ 2	Р	Q 3	PC	Q 4	P	Q 5	PC	շ 6	P	Q 7	PC	Q 8	PQ	9	
CPSSN962							CPSNQ9	45									
																	\$ -
																	\$ -
																	\$ -
																	\$ -
Total (\$millions)	\$ -	\$ -	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$

Note: Please add more rows if needed.

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

FR Y9C Codes

Projected in \$Millions

FR Y9C Codes Projected in \$Millions

			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ8	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 <b>(22)</b>	CPSNQ198									
<b>14S</b>	Other Retail and Small Business Lending	CPSNQ199									
14T	International Retail and Small Business (16)	CPSNQ200									
15	Commercial Lending	CPSNQ201									
16	Investment Banking	CPSNQ202	-	-	-	-	-	-	-	-	-
16A	Advisory	CPSNQ203									
16B	Equity Capital Markets	CPSNQ204									
16C	Debt Capital Markets	CPSNQ205									
16D	Syndicated / Corporate Lending	CPSNQ206									
17	Merchant Banking / Private Equity	CPSNQ207	-	-	-	-	-	-	-	-	-
17A	Net Investment Mark-to-Market	CPSNQ208									
17B	Management Fees	CPSNQ209									
17C	Other	CPSNQ210									

FR Y9C Codes

Projected in \$Millions

		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
Sales and Trading	CPSNQ211	-	-	-	-	-	-	-	-	-
Equities	CPSNQ212	-	-	-	-	-	-	-	-	-
Commission and Fees	CPSNQ213									
Other <b>(23)</b>	CPSNQ214									
Fixed Income	CPSNQ215	-	-	-	-	-	-	-	-	-
Rates	CPSNQ216									
Credit	CPSNQ217									
Other	CPSNQ218									
Commodities	CPSNQ219	-	-	-	-	-	-	-	-	-
Commission and Fees	CPSNQ220									
Other	CPSNQ221									
Prime Brokerage	CPSNQ222	-	-	-	-	-	-	-	-	-
Commission and Fees	CPSNQ223									
Other	CPSNQ224									
Investment Management	CPSNQ225	-	-	-	-	-	-	-	-	-
Asset Management	CPSNQ226									
Wealth Management / Private Banking	CPSNQ227									
<u>Investment Services</u>	CPSNQ228	-	-	-	-	-	-	-	-	-
Asset Servicing	CPSNQ229	-	-	-	-	-	-	-	-	-
Securities Lending	CPSNQ230									
Other	CPSNQ231									
Issuer Services	CPSNQ232									
Other	CPSNQ233									
Treasury Services	CPSNQ234									
Insurance Services	CPSNQ235									
Retirement / Corporate Benefits Products	CPSNQ236									
Corporate / Other	CPSNQ237									
Optional Immaterial Business Segments (7)	CPSNQ238									
Total Non-Interest Income (2) (26)	CPSN4079	-	-	-	-	-	-	-	-	-
Total Revenues	CPSNO239	-	-	-	-	-	-	-	-	-
	Equities Commission and Fees Other (23) Fixed Income Rates Credit Other Commodities Commission and Fees Other Prime Brokerage Commission and Fees Other Investment Management Asset Management Wealth Management / Private Banking Investment Services Asset Servicing Securities Lending Other Issuer Services Insurance Services Retirement / Corporate Benefits Products Corporate / Other Optional Immaterial Business Segments (7)	Equities Commission and Fees CPSNQ213 Other (23) CPSNQ214 Fixed Income Rates CPSNQ215 Rates Credit Credit Commodities Commodities Commission and Fees CPSNQ216 Commission and Fees CPSNQ221 Prime Brokerage Commission and Fees CPSNQ222 Commission and Fees CPSNQ223 Other CPSNQ224 Investment Management CPSNQ225 Asset Management CPSNQ225 Mealth Management / Private Banking CPSNQ226 Securities Lending CPSNQ227 Investment Services CPSNQ228 Asset Servicing CPSNQ229 Securities Lending CPSNQ230 Other CPSNQ231 Issuer Services CPSNQ231 Insurance Services CPSNQ233 Treasury Services CPSNQ233 Treasury Services CPSNQ233 Retirement / Corporate Benefits Products CPSNQ235 Retirement / Corporate Benefits Products CPSNQ236 Corporate / Other CPSNQ237 Optional Immaterial Business Segments (7) CPSNQ238 Total Non-Interest Income (2) (26)	Equities  Commission and Fees Commission and Fees Commission and Fees Commodities Credit Commodities Commodities Commission and Fees Commission an	Equities  Commission and Fees  Other (23)  Other (23)  Fixed Income  Rates  Credit  Credit  Commodities  Commodities  Commodities  Commission and Fees  Other  Commission and Fees  Commission and Fee	Equities  Commission and Fees Other (23)  City (23)  Fixed income  Rates CysNQ215 Credit CysNQ215 Credit CysNQ216 Credit CysNQ217 Other Commodities Commodities Commission and Fees Other Other Commission and Fees Other	Equities	Equities	Equities	Equities Commission and Fees Credit Credit Credit Cother Commission and Fees Commissio	Equities

		FR Y9C Code	es .	Projected in \$Millions								
				PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	Non Interest Expense:											
28	Compensation Expense		CPSNQ240	-	-	-	-	-	-	-	-	-
28A	Salary (14)		CPSNQ241									
28B	Benefits (14)		CPSNQ242									
28C	Commissions (6)		CPSNQ243									
28D	Stock Based Compensation		CPSNQ244									
28E	Cash Variable Pay		CPSNQ245									
29	Operational Risk Expense (8)		CPSNQ246	-	-	-	-	-	-	-	-	-
30	Provisions to Repurchase Reserve / Liability for Residential Mortgage Representations and Warranties (12)		CPSNQ247									
31	Professional and Outside Services Expenses (13)		CPSNQ248									
32	Expenses of Premises and Fixed Assets	BHCK4217	CPSN4217									
33	Amortization Expense and Impairment Losses for Other Intangible Assets	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	-	-	-	-	-	-	-	-	-
		ВНСК4074- ВНСК4079-										
		ВНСК4079- ВНСК4093+В										
		HCKC216-	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	-	-	-	-	-	-	-	-	-

			FR Y9C Codes	Projected in \$Millions								
				PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ8	PQ 9
	notes to the	PPNR Projections Worksheet										
(1)		Amount should equal item <b>49</b> of the PPNR NII Worksheet, if completed.										
(2)		Excludes Valuation Adjustment for firm's own debt under fair value option (FVO) in	n item <b>40</b> .									
(3)		Excludes Goodwill Impairment included in item 41.										
(4)		Provide a further break out of significant items included in Other Non-Interest Exp	ense such that no more	than 5% of Non								
		Interest Expense are reported without further breakout:										
	CPSNQ947		CPSNQ948									
	CPSNQ949		CPSNQ950									
	CPSNQ951		CPSNQ952									
	CPSNQ953		CPSNQ954									
	CPSNQ955		CPSNQ956									
	CPSNQ957		CPSNQ958									
	CPSNQ959		CPSNQ960									
	CPSNQ961		CPSNQ962									
	CPSNQ963		CPSNQ964									
	CPSNQ965		CPSNQ966									
	CPSNQ967		CPSNQ968									
(5)		By definition, PPNR will calculate as Net Interest Income plus Non-Interest Income	less Non-Interest Expen	se, excluding items	broken out i	n items <b>40-41</b>						
(6)		Report commissions only in "Commissions" line item 28C; do not report commission	ns in any other compen	sation 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 am	ounts or cannot be sepa	rately identified,								
<b>\</b> -,		should be reported in the operational risk expense. Any legal consultation or retai		,	l							
		risk event should be included in the Operational Risk Expense. Include all Provision		•								
		related to Sold Residential Mortgages and all Litigation Settlements & Penalties in	•	•								
				,								
(9)		List segments from which item was excluded:										
(-)	CPSNQ970	Elst segments from which term was excluded.										
(10)	0.0.10070	Include domestic BHC/IHC/SLHC issued credit and charge cards including those the	at recult from a nartner	thin agreement								
(11)		Applies to line items <b>1A-1F</b> ; US and Puerto Rico only.	at result from a partifers	silip agreement.								
(12)		Provisions to build any non-litigation reserves/accrued liabilities that have been es	tablished for losses rela	ted to sold or								
(12)		government-insured residential mortgage loans (first or second lien). Do not repo										
		them only in line items <b>14N</b> or <b>30</b> , as applicable.	it such provisions in any	other items, report								
		, , , , , , , , , , , , , , , , , , , ,										
(13)		Include routine legal expenses (i.e legal expenses not related to operational losses	) here.									
(14)		Do not report stock based and cash variable pay compensation here.										
(15)		Include both direct and allocated expenses. Report any expenses that are made to	expand the company's	card member and/o	r merchant	base,						
-		facilitate greater segment penetration, enhance the perception of the company's of	credit card brand, and/o	r increase the utiliza	tion of the	existing card						
		member base across the spectrum of marketing and advertising mediums.				-						
		·										

	FR Y9C Codes	Projected in \$Millions								
		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ8	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, be intent to sell. Such gains/losses should include deferred fees and costs that are reported as adjustments to the value changes on loan commitments with rate locks that are accounted for as derivatives, fair value changes on designated for fair value treatment, lower-of-cost or market adjustments on mortgage loans held-for-sale not devalue 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.	oroker, corresponder, corrying balance mortgage loan esignated for fa	ce of the solo s held-for-sa air value trea	d loan, fair ale atment, fair						
(19) (20) (21) (22)	Report changes in the MSR value here and not in any other items. Report changes in the MSR hedges here and Include economic amortization or scheduled and unscheduled payments, net of defaults under both FV and LOC 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 second Commissions and Fees. This includes trading profits and other non-interest non-commission income.	eparate line ite	m) and exclu	ıding						
(24) (25) CPSNQ971 (26) (27) CPSNQ972	Exclude result of trading shock exercise (where applicable), as it is reported in item42.  List FR Y-9C HI Schedule items in which this item is normally reported although excluded from PPNR for this reported.	ort								

**Total Average Asset Balances** 

FALSE

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

CPSNP998

### 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									
.9B	HELOCs	CPSNQ003									
0	C&I Loans (7)	CPSNQ004									
1	CRE Loans (in Domestic Offices)	CPSNQ005									
2	Credit Cards	CPSNQ006									
3	Other Consumer	-									
3A	Auto Loans	CPSNQ008									
3B	Student Loans	CPSNQ009									
3C	Other, incl. loans backed by securities (non-purpose lending)	CPSNQ010									
4	Real Estate Loans (Not in Domestic Offices)	-									
4A	Residential Mortgages (First and Second Lien)	CPSNQ012									
4B	Other	CPSNQ013									
5	Other Loans & Leases	CPSNQ014									
6	Nonaccrual Loans (5)	CPSNQ015									
7	Securities (AFS and HTM) - Treasuries and Agency Debentures	CPSNQ016									
8	Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)	CPSNQ017									
9	Securities (AFS and HTM) - Other	CPSNQ018									
)	Trading Assets	CPSNQ019									
1	Deposits with Banks & Other	CPSNQ020									
2	Other Interest/Dividend Bearing Assets	CPSNQ021									
33	Total Interest Income	CPSNQ022	-	-	-	-	-	-	-	-	-

### Projected in \$Millions

			Projected in Similions								
			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	Subordinated Notes Payable to Unconsolidated Trusts Issuing Trust Preferred	CPSNQ037									
	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 PQ3 PQ4 PQ 5 PQ 6 PQ 7 PQ8 PQ9 Average Liability Rates (%) (9) Deposits-Domestic (6) 42 0.0% 42A Non-Interest-Bearing Demand (8) CPSNQ042 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 0.0% 42B Money Market Accounts CPSNQ043 42C Savings CPSNQ044 Negotiable Order of Withdrawal (NOW), Automatic Transfer Service (ATS), and CPSNQ045 42D other Transaction Accounts 42E **Time Deposits** CPSNQ046 Deposits-Foreign (6) 43 0.0% 43A Foreign Deposits CPSNQ048 43B Foreign Deposits-Time CPSNQ049 Fed Funds, Repos, & Other Short Term Borrowing 44 0.0% 44A Fed Funds CPSNQ051 44B CPSNQ052 Repos Other Short Term Borrowing 44C 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 48 **Total Interest Expense** CPSNQ057

CPSS4074

Projected in \$Millions PQ 1 PQ 2 PQ3 PQ 4 PQ 5 PQ 6 PQ 7 PQ8 PQ 9 Footnotes to the Net Interest Income Worksheet Exclude nonaccrual loans from lines 1-8, reporting these balances in item 9. Include purchased credit impaired loans. (2) Break out and explain nature of significant items included in Other Interest/Dividend Bearing Assets such that no more than 5% of total Average Asset Balances are reported without a further breakout. CPSNQ973 CPSNQ974 CPSNQ976 CPSNQ975 CPSNQ978 CPSNQ977 CPSNQ980 CPSNQ979 CPSNQ981 CPSNQ982 (3) Break out and explain nature of significant items included in All Other Interest Bearing Liabilities Balances such that no more than 5% of total Liability Balances are reported without a further breakout. CPSNQ983 CPSNQ984 CPSNQ985 CPSNQ986 CPSNQ988 CPSNQ987 CPSNQ989 CPSNQ990 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. A sum of average domestic and foreign deposits should be equal to a sum of average BHDM6631, BHDM6636, BHFN6631, and BHFN6636 Report C&I Graded, Small Business (Scored/Delinquency Managed), Corporate Card, Business Card (7)Rates are equal to zero by definition. All rates are annualized. Include loans secured by farmland here (BHDM1420) and other loans not accounted for in the other categories (10)(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 BHCK2751