FR Y-14A Schedule A - Summary

Summary Submission Cover Sheet

All BHCs and IHCs are expected to complete a version of the Summary template for each required scenario - BHC Baseline, BHC Stress, Supervisory Baseline, 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.

RSSD ID:			
Carrear			
Source:	BHC, SLHC, or IHO		
Submission Dat	te (MM/DD/YYYY):		
When Received	d:		
	the scenario associated with this submission using	the following drop-down menu:	

			Miller					Proje	and in SMI	lless					own in SM Hon	
Int			as of data		PO 1	POI	POI	80.6	POS	80.6	BO T	80.8	FQ 1	801.801	PD6-PD1	201101
_														142.44	.44.	
	LOSSES ASSOCIATED WITH LOSSES HELD FOR INVESTMENT AT AMORTISES	COST														
1	Real Estate Leans (in Domestic Offices)	CAMPAIN		CPSP321												
2	Rint Lies Markages	CANPAZZ		CP1/P122												
	Tird Lim Modkages	CAMPERS		CFS/F 589												
- 4	Ting Lim HELDRY	CAMPING		CPSP 394												
	Second / Junior Line Mortgages	CAMPAZE		CPS:P328												
	Closed-End Jurior Liens	CAMP002		CPSP402												
	HELDCS	CAMPEL2		CPSP452												
	CRI Leans	CANPS 26		CPSF124												
	Condividor	CASIF525		CPSIPS23												
	Multifare ly	CASIF526		CPSIPS26												
	Norfarm Non-residential	CASIPS 27		CPSIPS27												
12	Owner-Occupied	CASIPS 28		CFSF128												
	Non-Owner-Occupied	CASIPS29		CFSF129												
	Loans Secured by Farmland	CAMPS 33		CF1:F100												
	Real Butate Goans (Not in Domestic Offices)	CAMPSIS		CPSF381												
	Rivid Lien Mortgages	CAMPE22		CPSIP620												
	Second / Junior Sien Martgages	CAMPER		CPSP428												
	CRI Leans	CASIPS 12		CPSF182												
	Candisctor	CAMPASS		CPSF333												
	Multifamily	CASIPS34		CPSP334												
	Nordann Non-residental	CASIPS 33		CPS:PSSS												
	Owner-Occupied	CASIPS 38		CFSF336									$\overline{}$			
	Non-Owner-Occupied	CASIPS 17		CPSP387									$\overline{}$			
	Coons Secured by Farmland	CAMPASS		CPSFSSS									$\overline{}$			
	CBILINES	CASIFARE		CPSP109												
	CBI Graded	CASIF5-03		CFSF300												
	Small Buciness (Scored/Delinquency Managed)	CASIF543		CFSF341												
	Business and Corporate Card	CASIF542		CPSIP542												
	Credit Cards	CAMPSEI		CPSIPS43												
	Other Consumer	CAMP544		CFSF366										-		
	Auto Laws	CASIFS 65		CFSFSGS										-		
	Student Laters Other laters backed by securities into oursions lending!	CAMPON		CPSIPOSS CPSIPOSS										-		
	Other stans backed by securities (non-purpose lending)	CAMPAGE		CPSPSGE	-	-	-	-	-	-	-	-	_	-		
	Other Learns	CAMPLO	_	CPUPLET										-		
	Coher Loans Loans to Foreign Sovernments	CAMPAGE		CPLPSEE										-		
	Loans to Paregn-Bovenments Astrochlural Loans	CAMPAGE		CPSIPS09 CPSIPSS0	_	_	_	_	_	_	_	_	-	-		
		CAMPSIG		CPSIPSSO	_	-	_	_	_	_	-	_	-			
	come for purchasing or carrying securities (secured or unsecured)			CPSPSS1	_	_	_	_	_	_	_	_	-	-		
	Loons to Depositiones and Other Pisancial Institutions	CAMPS12 CAMPS12			_	_	_	_	_	_	_	_	-	-		
	All Other Labes and Leaves	CAMPASI		CPSPSSS										-		
	All Other Lazers (exclude consumer loans) All Other Leasers	CAMPISE		CPSPSSS	_	_	_	_	_	_	_	_	-	-		
	All Other Leader. Tatiof Leaders and Leaders	CAMPASS	_	CPEPSS	_	_	_	_	_	_	_	_	_			
41	Tutal Leans and Leases	CAMPSSA														

			Actual to													
			SMillers					Proje	ated in SMI	Diane				1	oms in \$M Hors	
ENG			as of date		PO 1	POI	POI	P04	PQ 1	POs	PO 7	POS	FQ 1	F02-F01	PD6-PD9	9-Quarter
	COMES ASSOCIATED WITH HELD FOR SALE LOANS AND COMAS ACCOUNTS	DADE LODGE	THE RAIS VALUE	COTTON	_	_	_	_			_	_				
**	Real Estate Leans (in Domestic Offices)	CAMPAN		CHARGOT									-			
	Tire Lim Muchaes	CAMEDIA		CENTRAL									-	_		
	Second / Junior Lien Martiners	CAMPANE		CF1/F119									-			-
67	CRE Leaves	CAMPSOS		CF1/F160												-
GK.	coons Secured by Farmland	CAMPSO		CF9:F361												-
69	Real Dytate Leans (Not in Domestic Offices)	CAMPSOZ		CF5/F362									-			-
10	Residential Mortagers	CAMPINI		CFSF363												-
11	CRE Leaves	CAMPING		CF3:F364												-
12	coons Secured by Farmland	CANFORD		CF3:F363												-
	CETTANN	CAMPAGE		CHIMAG												
-	Owither	CAMPAGE		CENTRAL									-	_		
22	Other Consumer	CAMPAGE		CENTRAL									-	_		
	All Other Loans and Leases	CAMPAGE		CENTRAL									-	_		
	Tutal Leans Held for Sale and Loans Associated for under the Fair Value	CAN(F) 72		CF1/F1/20												
37	Outlant															
	TRADING ACCOUNT															
38	Trading MEM Govern			CP5/P571												
22	Trading Nover Default Lesses			CP5/P572												-
60	Counterparty Credit MTM Losses (CVI) (coses)			CPS/PS78												-
62	Counterparty Default losses			CPS/PS24												-
	Tytal Trading and Counterparty			CPSP576												
	OTHER LOSSES															
65	Soodwill impairment	CANCILL		CP51C236												
66	Valuation Adjustment for firm's own debt under fair value option (PVD)	CAMPS 77		CF1/F177									-			-
65	Other losses (describe in supporting documentation)	CAMPATE		CF1/F1/78												-
60	Tytis/Other Losses	CAMPS 79		CF1/F1/79									-			-
67	Tutalitiesses	CAMPSED		CFSF180												-
	ALLOWANCE FOR CREDIT LOSSES															
	Total allowance for credit losses; prior quarter	CKSNU49		CPSIXUM												
683	Allowance for credit losses on loans and leases, prior quarter	CAMPSES		CFSF181												
683	Allowance for credit lasses on held to-maturity debt securities prior	CRSW270		CPSIXU70												
680	Allowance for credit losses on available-for-sale debt securities, prior															
	quarter	CRSWJ71		CPSHU73												
	Allowance for credit losses on all other financial assets, whor quarter															
484	Allowance for credit lasses on all other financiarassets, prior quarter	CRSW172		CPSHU72												
-	Real Estate Loans (in Domestic Offices)	CAMERY		CHIMINE												
	Sepáretal Motazars	CAMPAGE		CENTRAL									_			
	Tird Lim McGraes	CAMPAG		CFSF184												
	Closed End Junior Liens	CAMPARA		CFIFTIST												
73	HILDER	CAMPARA		CF1/F189												
75	CRE Learns	CAMPAR7		CPSP187									-			
73	Candination	CAMPARE		CPSPSEE												
	Multiferriy	CAMPARE		CPSPS89												
	Nordann Non-residential	CAMPSIG		CPS/PS90												
					_											

			Actual in SMillions					Poste	and in SMI	Times					turns in SM Horn	
Int			as of date		PO 1	FOI	POI	POS	POS	PDS	FO7		PO 1		PD6-PD9	1-Ouarder
-	Loans Snowed by Tarmland	CANPAGE	1	CPSPSS1	140	1 1 1	144		14.				14.		142.141	
79	Real Bytate Leans (Not in Domestic Offices)	CAMP192		CPS/PS82												
	Readerdal Motgages	CAMPING		CPSP181												
	CRE Leaves	CAMPING		CPSP384												
	Namiaed	CASIPS99		CFSF383												
	CEITANN	CASIF998		CF5:F396												
	CBI Graded	CAMPS97		CPSFS87							-					
	Small Buciness (Scored/Delinquency Managed) Consorde and Buciness Cards	CAMPAR		CFSFSSS	_	_	_	_	_	_	-		_			
	Corporate and Business Cards Credit Cards	CAMPUS		CPSP199 CPSP400	_	_	_	_	_	_	-		_			
	Other Consumer	CANPEGG		CPERATE	_	_	_	_	_	_	-		_			
	All Other Loans and Leases	CAMPAGE		CPSP401	_	_	_	_	_	_	-		_			
	All Other Loans and Leases Unallocated	CAMPAGE		CPSPACE	_	_	_	_	_	_	-		_			
90	Unanouse	CAMPBUS		CPEPBUL	_	_	_	_	_	_	-		_			
	Tutal Provisions during the quarter	CRANGITY		CPSRU79												
	Provisions for credit locars on loons and leases during the quarter	CAMATRA		CENTRAL												
327	aut/fe/	CHANGED		CPSIXURO												
114	Provisions for credit losses on available for sale debt securities during the															
954	quarter	CHRISTING		CPSHUB1												
724	Providens for credit losses on all other financial assets during the quarter															
		CKSNUKZ		CPSIXUB2												
	Real Estate Loans (in Domestic Offices)	CAMPIOS		CPSPAGE												
	Readertal Morgages	CASIMOS		CPS/P603												
	Rind Lien Mortgages	CASIPEOS		CPSIP606												
	Closed-End Junior Liens	CAMPEON		CPSP627							$\overline{}$					
	MELDEL	CAMPION		CPSIPSOR	-	-	-	-	-	-	_	-	-	- :		
	Charles	CAMPAGE CAMPAGE		CPSP409										-		
	Multiferr Iv	CAMPASS CAMPASS		CPSP400	_	_	_	_	_	_	-		_	-		
	Speriarm Non-residential	CANPAIL		CPSP612	_	_	_				-			_		
	Loans Secured by Tarmland	CAMPAIN		CENTRAL				_	_	_			_	-		
	Real Bytate Leans (Not in Domestic Offices)	CANPA16		CPSP604										-		
	Seederdal Mutanes	CANPAIN		CPSPSGS										-		
200	CRITICAL	CANPAIN		CPSP409												
222	Descriptor	78508511		CHEMANY												
206	Children	CAMPAIR		CPSP4GS										-		
207	Clargraphy	CAMPS 18		CPSP909												
	Small Buciness (Scored/Delinquency Managed)	CANPA22		CFSF620										-		
	Corporate and Business Cards	CANPAIS		CPSIP621												
	Civilit Cards	CASIP\$22		CP5/P622												
	Other Consumer	CASIP623		CPSIP623							$\overline{}$					
113	All Other Loans and Leases Unallocated	CAMPS20		CPSIP624							-			- :		
113	Tutal Not charge-offs during the quarter	CASIPS25		CPSP423	-	-	-	-	-	-	_	-	_	-		
114	Total Not charge with during the quarter in Not charge-offs during the augster on listers and legoes.	CASHUES CASHES		CPSP626										-		
	s Net charge-offs during the quarter on trans and leases. In Net charge-offs during the quarter on held to maturity debt securities (b).	CASHUSE CASHUSE	_	CPEPADE	-		_	_	_	_	-	_	_			
	. Net charge offs during the quarter on available for sale debt securities (s)	CHARLES	_	CPSHUB3				-	-	-	-		-			
	Thet charge-offs during the quarter on a Lother financial assets.	CANADA		CENTRA												
	Tutal Other Allowance for Credit Losses Changes	CREMITE		CPSHUB?										_		
	Other allowance for credit lasses on lases and leases Changes	CAN(P9.27		CFSF627							-					
		0.00.111														
1150	worth	CRAWLER		CPSINURE												
115	Other allowances for credit losses changes on available for-sale debt															
		CKSNUB9	1	CPSIKURS												
115	Other allowances for credit lasses changes on all other financial assets(it)	CKSWU90		CPSIXU93												
116	Tutal Allowances, current quarter	CKRM241		CPS:XU93												
116	Allowance for credit losses on lisans and leases, current quarter	CANISSI		CP5/3323												
126	Allowances for credit lasses on held-to-maturity debt securities, current															
		CREMITED		CPSHS2												
1.6	Allowances for credit losses on available for-sale debt securities current															
	quarter	CKSNUSSI		CPSIXURE												
116	Allowances for credit losses on all other financial assets, current quarter	CKSNUM		revens												
	(44)	CASHURA		CPERCOTE						-	-	-				

			\$Millers					Proje	sted is \$M	Elens				1	lows in \$M Hor	
ten			as of date		PQ1	PQ2	PQI	PQ4	PQ S	PQs	PQ7	PQI	PQ 8	PQZ-PQS	PQE-PQS	9-Quarter
	PET-PEDVISON NET PEVENUS															
	Net intered income	CANAZTE		C#5/0275												
119	Nonintered expense	CASIPE32		CF1/F430												-
120	Per-Provision Sel Sevenue	CASIPESS		CFSF653												-
	CONDENSED INCOME STATEMENT															
	Fre Frankian Net Sevenue	CASIPE12		CPSIP632												
	Provisions during the quarter	CASHU79		CPSHQJ79												
123	Tutal Trading and Counterparty Losses	CASPESS		CPSPASS												
124	Tytis/Other Losses	CASPESS		CPSP494												-
123	Other L/S items - describe in supporting documentation	CASIPESS		CPS/PSES												-
126	Realized Gales (Lesses) on available for sale securities	CANIDRO		C#5/3199												
	Realized Gains (Losses) on held-to-maturity securities	CANINI		CPS/SS31												
	Unrealized holding gains (losses) on equity securities not held for trading	CKSHT72		CPSINT72												
128	Income (locs) before applicable income taxes and discontinued operation	CVAREES		CPSIG 830												
	Applicable income taxes (foreign and domestic)	CANESCO		CPSIGSOR												
110	Income (locs) before discuntinued operations and other adjustments	CANESOS		C#516 800												
	Discontinued operations, net of applicable income taxes	CVARIDS		CPSIGE30												
112	Net income (loss) attributable to EHC and minority interests:	CKNG 04		CPSIG OI												
	Net income (loss) attributable to minority interests	CKNG OX		CPSIG OIL												
110	Net income (loss) attributable to EHC	CANESES		CFSIES00												
133	Effective Tax Bate (%)	CASIPESS		CFSF434	1601	1681	-12-	162-	1601	1681	-12-	162-	1691	1021	-13-	-12-
	REPURCHASE RESERVE/GREENTY FOR MORTEAGE REPS AND WARRANTES															
	Reserve, prior quarter	CASIPS 17		CPSIP617												
	Provisions during the quarter	CASIPESE		CPSPASS												-
	Not charges during the quarter	CASIFS 95		CPSF193												-

Allefo Populari Popul

			Projected in \$Millions									
Item			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	
item			· · · · · · · · · · · · · · · · · · ·	•	`	•		•	-			
			Ass	ets								
	<u>SECURITIES</u>											
	Held to Maturity (HTM)	CPSB1754										
2a	Available for Sale (AFS)	CPSB1773										
2b	Equity securities with readily determinable fair values not held for trading	CPSBJA22										
3	Total Securities	CPSBP640	-	-	-	-	-	-	-	-	-	
	Of which:											
	Securitizations (investment grade)	CPSBP641										
5	Securitizations (non-investment grade)	CPSBP642										
	Total Loans and Leases											
6	Real Estate Loans (in Domestic Offices)	CPSBP643	-	-	-	-	-	-	-	-	-	
7	First Lien Mortgages	CPSB5367	-	-	-	-	-	-	-	-	-	
8	First Lien Mortgages	CPSBP644										
9	First Lien HELOAN	CPSBP645										
10	Second / Junior Lien Mortgages	CPSBP646	-	-	-	-	-	-	-	-	-	
11	Closed-End Junior Liens	CPSB5368										
12	HELOCs	CPSB1797										
13	CRE Loans	CPSBP647	-	-	-	-	-	-	-	-	-	
14	Construction	CPSBP648										
15	Multifamily	CPSB1460										
16	Nonfarm, Non-residential	CPSBP649	-	-	-	-	-	-	-	-	-	
17	Owner-Occupied	CPSBF160										
18	Non-Owner-Occupied	CPSBF161										
19	Loans Secured by Farmland	CPSB1420										
20	Real Estate Loans (Not in Domestic Offices)	CPSBP650	-	-	-	-	-	-	-	-	-	
	First Lien Mortgages	CPSBP651										
	Second / Junior Lien Mortgages	CPSBP652										
	CRE Loans	CPSBP653	-	-	-	-	-	-	-	-	-	
	Construction	CPSBP654										
	Multifamily	CPSBP655										
	Nonfarm, Non-residential	CPSBP656	-	-	-	-	-	-	-	-	-	
	Owner-Occupied	CPSBP657										
	Non-Owner-Occupied	CPSBP658										
	Loans Secured by Farmland	CPSBP659										
23	Loans Secured by Farmianu	C1 3DF 033										

		Projected in \$Millions								
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	-	-	-	-	-	-	-	-	-

			Projected in \$Millions								
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	-	-	-	-	-	-	-	-	-

		Projected in \$Millions								
tem		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
81 Other Consumer	CPSBP699	-	-	-	-	-	-	-	-	-
82 Auto Loans	CPSBP700	-	-	-	-	-	-	-	-	-
83 Student Loans	CPSBP491	-	-	-	-	-	-	-	-	-
84 Other loans backed by securities (non-purpose lending)	CPSBP701									
85 Other	CPSBP702	-	-	-	-	-	-	-	-	-
86 Other Loans and Leases	CPSBP703	-	-	-	-	-	-	-	-	-
87 Loans to Foreign Governments	CPSBP704									
88 Agricultural Loans	CPSBP705									
89 Loans for purchasing or carrying securities (secured or unsecured)	CPSBP706									
90 Loans to Depositories and Other Financial Institutions	CPSBP707									
91 All Other Loans and Leases	CPSBP708	-	-	-	-	-	-	-	-	-
92 All Other Loans (exclude consumer loans)	CPSBP709									
93 All Other Leases	CPSBP710									
							_	_	_	_
94 Total Loans and Leases Loans Held for Sale and Loans Accounted for under the Fair Value Optio	CPSBP711	-	-	-	-	-	-	-	- 1	
Loans Held for Sale and Loans Accounted for under the Fair Value Option	1							-		
Loans Held for Sale and Loans Accounted for under the Fair Value Option 95 Real Estate Loans (in Domestic Offices)	<u>1</u> CPSBP712	-	- -	- -	-	-	-	-	- -	-
Loans Held for Sale and Loans Accounted for under the Fair Value Option 95 Real Estate Loans (in Domestic Offices) 96 First Lien Mortgages	CPSBP712 CPSBP713	-	-	-			-	-	- -	-
Loans Held for Sale and Loans Accounted for under the Fair Value Option 95 Real Estate Loans (in Domestic Offices) 96 First Lien Mortgages 97 Second / Junior Lien Mortgages	CPSBP712 CPSBP713 CPSBP714		- - -	-	- - -	- - -	- - -	-		-
Loans Held for Sale and Loans Accounted for under the Fair Value Option 85 Real Estate Loans (in Domestic Offices) 86 First Lien Mortgages 87 Second / Junior Lien Mortgages 88 CRE Loans	CPSBP712 CPSBP713 CPSBP714 CPSBP715	-	-	-			-	-	- -	-
Loans Held for Sale and Loans Accounted for under the Fair Value Option Real Estate Loans (in Domestic Offices) First Lien Mortgages Second / Junior Lien Mortgages CRE Loans Loans Secured by Farmland	CPSBP712 CPSBP713 CPSBP714 CPSBP715 CPSBP716		- - -	- - -	- - -	- - -	- - -	-		-
Loans Held for Sale and Loans Accounted for under the Fair Value Option 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 CPSBP717	- - - -	- - - -	- - -	- - - -	- - - -	- - - -	-	- - - -	-
Loans Held for Sale and Loans Accounted for under the Fair Value Option 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 CPSBP718		- - - -	- - - - -	- - - -	- - - - -	- - - -	-	- - - -	-
Loans Held for Sale and Loans Accounted for under the Fair Value Option 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 CRE Loans	CPSBP712 CPSBP713 CPSBP714 CPSBP715 CPSBP716 CPSBP717				- - - - -	- - - - - -		-		-
Loans Held for Sale and Loans Accounted for under the Fair Value Option 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 CPSBP718 CPSBP719	- - - - - - -		- - - - - -	- - - - - -	- - - - - - -		- - - - - -	- - - - - -	
Loans Held for Sale and Loans Accounted for under the Fair Value Option 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 CRE Loans Loans Secured by Farmland Loans Secured by Farmland	CPSBP712 CPSBP713 CPSBP714 CPSBP715 CPSBP716 CPSBP717 CPSBP718 CPSBP719 CPSBP720	- - - - - - - -		- - - - - - - -	- - - - - - -	- - - - - - -		- - - - - - -	- - - - - -	
Loans Held for Sale and Loans Accounted for under the Fair Value Option 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 CRE Loans Loans Secured by Farmland Loans Secured by Farmland CRE Loans	CPSBP712 CPSBP713 CPSBP714 CPSBP715 CPSBP716 CPSBP717 CPSBP718 CPSBP719 CPSBP720 CPSBP721	- - - - - - - - -	- - - - - - - - -	- - - - - - - - -	- - - - - - - -	- - - - - - - - -		- - - - - - -	- - - - - - -	
Loans Held for Sale and Loans Accounted for under the Fair Value Option 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 CRE Loans Loans Secured by Farmland Residential Mortgages CRE Loans Loans Secured by Farmland CRE Loans Loans Secured by Farmland CRI Loans CRI Loans CRI Loans	CPSBP712 CPSBP713 CPSBP714 CPSBP715 CPSBP716 CPSBP717 CPSBP718 CPSBP719 CPSBP720 CPSBP721 CPSBP721	- - - - - - - - -	- - - - - - - - -		- - - - - - - -	- - - - - - - - - -		- - - - - - -	- - - - - - - -	
Loans Held for Sale and Loans Accounted for under the Fair Value Option 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 CRE Loans Loans Secured by Farmland CRE Loans CRE Loa	CPSBP712 CPSBP713 CPSBP714 CPSBP715 CPSBP716 CPSBP717 CPSBP717 CPSBP719 CPSBP720 CPSBP721 CPSBP722 CPSBP723	- - - - - - - - - -		- - - - - - - - - - - -	- - - - - - - - - -	- - - - - - - - - - -		- - - - - - - - -	- - - - - - - -	

		Projected in \$Millions								
Item		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
					1					
109 Unearned Income on Loans	CPSB2123									
110 Allowance for Credit Losses on Loans and Leases Losses (2)	CPSB3123	-	-	-	-	-	-	-	-	-
Loans and Leases (Held for Investment and Held for Sale), Net of Unearned										
Income and Allowance for Credit Losses on Loans and Leases	CPSBP726									
	CF3BF720	-	-	-	-	-	-	-	-	-
TRADING										
112 Trading Assets	CPSB3545									
				1	1					
INTANGIBLES										
113 Goodwill	CPSB3163									
114 Mortgage Servicing Rights	CPSB3164									
115 Not applicable										
116 All Other Identifiable Intangible Assets	CPSB5507									
117 Total Intangible Assets	CPSBP727	-	-	-	-	-	-	-	-	-
<u>OTHER</u>										
118 Cash and cash equivalent	CPSBP728									
119 Federal funds sold	CPSBB987									
120 Securities purchased under agreements to resell										
120 3341 Hea Paranaga anaga agreements to 18001	CPSBB989									
121 Premises and Fixed Assets	CPSB2145									
122 OREO	CPSB2150	-	-	-	-	-	-	-	-	-
123 Commercial	CPSBP729									
124 Residential	CPSBP730									
125 Farmland	CPSBP731									
126 Collateral Underlying Operating Leases for Which the Bank is the Lessor (5)	CPSBP732	_			_				_	
127 Autos	CPSBP732				<u> </u>	-	•	-	-	
127 Autos 128 Other	CPSBP734									
129 Other Assets	CPSBP735									
130 Total Other	CPSBP736	-		-	-	-	-		-	-
	2.02.700									
131 TOTAL ASSETS	CPSB2170	-	-	-	-	-	-	-	-	-

		Projected in \$Millions									
rem		PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	
		Liabil	ities								
	CDCDD727						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	00000740										
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	-	-	-	-	-	-	-	-		
	CPSB3283	Equity (Capital								
143 Perpetual Preferred Stock and Related Surplus											
·											
.44 Common Stock (Par Value)	CPSB3230										
 Common Stock (Par Value) Surplus (Exclude All Surplus Related to Preferred Stock) 	CPSB3230 CPSB3240										
 Common Stock (Par Value) Surplus (Exclude All Surplus Related to Preferred Stock) Retained Earnings 	CPSB3230 CPSB3240 CPSB3247										
 Common Stock (Par Value) Surplus (Exclude All Surplus Related to Preferred Stock) Retained Earnings Accumulated Other Comprehensive Income (AOCI) 	CPSB3230 CPSB3240 CPSB3247 CPSBB530										
 Common Stock (Par Value) Surplus (Exclude All Surplus Related to Preferred Stock) Retained Earnings Accumulated Other Comprehensive Income (AOCI) Other Equity Capital Components 	CPSB3230 CPSB3240 CPSB3247 CPSBB530 CPSBA130										
 Common Stock (Par Value) Surplus (Exclude All Surplus Related to Preferred Stock) Retained Earnings Accumulated Other Comprehensive Income (AOCI) Other Equity Capital Components 	CPSB3230 CPSB3240 CPSB3247 CPSBB530	-	-	-	-	-	-	-	-		
44 Common Stock (Par Value) 45 Surplus (Exclude All Surplus Related to Preferred Stock) 46 Retained Earnings 47 Accumulated Other Comprehensive Income (AOCI) 48 Other Equity Capital Components 49 Total BHC Equity Capital	CPSB3230 CPSB3240 CPSB3247 CPSBB530 CPSBA130 CPSB3210	-	-	-	-	-	-	-	-		
44 Common Stock (Par Value) 45 Surplus (Exclude All Surplus Related to Preferred Stock) 46 Retained Earnings 47 Accumulated Other Comprehensive Income (AOCI) 48 Other Equity Capital Components 49 Total BHC Equity Capital 50 Noncontrolling (Minority) Interests in Consolidated Subsidiaries	CPSB3230 CPSB3240 CPSB3247 CPSBB530 CPSBA130 CPSB3210 CPSB3000	-	-	-	-	-	-	-	-		
44 Common Stock (Par Value) 45 Surplus (Exclude All Surplus Related to Preferred Stock) 46 Retained Earnings 47 Accumulated Other Comprehensive Income (AOCI) 48 Other Equity Capital Components 49 Total BHC Equity Capital 50 Noncontrolling (Minority) Interests in Consolidated Subsidiaries	CPSB3230 CPSB3240 CPSB3247 CPSBB530 CPSBA130 CPSB3210	-	-	-	•	-	-	-	-		
144 Common Stock (Par Value) 145 Surplus (Exclude All Surplus Related to Preferred Stock) 146 Retained Earnings 147 Accumulated Other Comprehensive Income (AOCI) 148 Other Equity Capital Components 149 Total BHC Equity Capital 150 Noncontrolling (Minority) Interests in Consolidated Subsidiaries 151 Total Equity Capital	CPSB3230 CPSB3240 CPSB3247 CPSBB530 CPSBA130 CPSB3210 CPSB3000	- Oth		-	-	-	-	-	-		
Common Stock (Par Value) L45 Surplus (Exclude All Surplus Related to Preferred Stock) L46 Retained Earnings L47 Accumulated Other Comprehensive Income (AOCI) L48 Other Equity Capital Components L49 Total BHC Equity Capital L50 Noncontrolling (Minority) Interests in Consolidated Subsidiaries	CPSB3230 CPSB3240 CPSB3247 CPSBB530 CPSBA130 CPSB3210 CPSB3000			-	-	-	-	-	-		

Footnotes to the Balance Sheet Worksheet

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

(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.

Actual in Projected in \$Millions Q 4 PQ 5 PQ 6 \$Millions as of date PQ 1 PQ 2 PQ 3 PQ 4 PQ 7 PQ8 PQ 9

Balance Sheet Asset Categories					
1 Cash and balances due from depository institutions	CASS0010	CPSS0010			
2a Securities: Held-to-maturity	CASS1754	CPSS1754			
Securities: Available-for-sale and equity securities with readily determinable fair values not					
2b held for trading	CASS1773	CPSS1773			
3 Federal funds sold	CASSB987	CPSSB987			
Loans and leases on held for sale					
4a Residential Mortgage exposures	CASSS413	CPSSS413			
4b High Volatility Commercial Real Estate (HVCRE) exposures	CASSS419	CPSSS419			
4c Exposures past due 90 days or more or on nonaccrual	CASSS423	CPSSS423			
4d All other exposures	CASSS423	CPSSS431			
Lance and lances, and of concerned in com-					
Loans and leases, net of unearned income 5a Residential mortgage exposures	CASSS439	CPSSS439	1		
5b High Volatility Commercial Real Estate (HVCRE) exposures	CASSS445	CPSSS445			
5c Exposures past due 90 days or more or on nonaccrual	CASSS449	CPSSS449			
	CASSS449 CASSS457				
5d All other exposures	CASSS457	CPSSS457			
6 Trading assets (excluding securitizations that receive standardized charges)	CASS3545	CPSS3545			
7a All Other assets	CASSB639	CPSSB639			
7b Separate account bank-owned life insurance	CASSR644	CPSSR644			
7c Default fund contributions to central counterparties	CASSR645	CPSSR645			
On-balance sheet securitization exposures					
8a Held-to-maturity securities	CASSS475	CPSSS475			
•	CASSS480	CPSSS480			
8b Available-for-sale securities	CASSS485	CPSSS485			
8c Trading assets that receive standardized charges	CASSS485 CASSS490				
8d All other on-balance sheet securitization exposures	CA555490	CPSSS490	ļ		
9 Off-balance sheet securitization exposures	CASSS495	CPSSS495			
10 RWA for Balance Sheet Asset Categories (sum of items 1 though 8d)	CASSS625	- CPSSS625	- 1	-	-
10 NATION Datables Street Asset categories (Saint of Neillo 2 Mough out	C/1555025	CI 333023			
Perivatives and Off-Balance-Sheet Asset Categories (Excluding Securitization Exposures)					
11 Financial standby letters of credit	CASSB546	CPSSB546			
12 Performance standby letters of credit and transaction related contingent items	CASS6570	CPSS6570			
13 Commercial and similar letters of credit with an original maturity of one year or less	CASS3411	CPSS3411			
14 Retained recourse on small business obligations sold with recourse	CASSA250	CPSSA250			
15 Repo-style transactions	CASSS515	CPSSS515			
16 All other off-balance sheet liabilities	CASSB681	CPSSB681			
17a Unused commitments: Original maturity of one year or less, excluding ABCP conduits	CASSS525	CPSSS525			
17b Unused commitments: Original maturity of one year or less to ABCP conduits	CASSG591	CPSSG591			
17c Unused commitments: Original maturity exceeding one year	CASS6572	CPSS6572			
18 Unconditionally cancelable commitments	CASSS540	CPSSS540			
19 Over-the-counter derivatives	CASSS626	CPSSS626			
20 Centrally cleared derivatives	CASSS627	CPSSS627			
21 Unsettled transactions (failed trades)	CASSH191	CPSSH191			

						1	1			1		
RWA for Assets, Derivatives and Off-Balance-Sheet Asset Categories (sum of items 9												
22 through 21)	CASSS628	-	CPSSS628	-	-	-	-	-	-	-	-	-
DMA for more of solvolating the adjusted allowers for available see 1.25 more out						1	ı			ı		
RWA for purposes of calculating the adjusted allowance for credit losses 1.25 percent 23 threshold	CACCCEGG		CDCCCEGG									
23 threshold	CASSS580		CPSSS580									
Market Risk												
24 Value-at-risk (VaR) with Multiplier	CASSN811		CPSSN811									
25 Stressed VaR with Multiplier	CASSN812		CPSSN812									
25 Stressed valt with Multiplier	CA3311012		CF35N612									
Specific risk add-on												
26 Debt positions	CASSS305		CPSSS305									
27 Equity positions	CASSS306		CPSSS306									
24, -4	C/ 1000000		0.00000									
Capital requirements for securitization positions using the Simplified Supervisory												
28 Formula Approach (SSFA) or applying a specific risk-weighting factor of 1250% percent	CASSS307		CPSSS307									
· · · · · · · · · · · · · · · · · ·			0.00000									
29 Standardized measure of specific risk add-ons (sum of items 26, 27, and 28)	CASSS311		CPSSS311									
29 Standardized measure of specific risk add-ons (sum of items 26, 27, and 28)	CA333311	-	CP333311	-	_	-	_	-	-	_		-
incremental risk.												
30 Incremental risk capital requirement	CASSN813		CPSSN813									
50 incrementarrisk capitarrequirement	CASSIN813		CP33N013									
Items 31 through 36 are not applicable to an institution that does not have a comprehensive Comprehensive risk capital requirement	risk model; such	an institutio	n should go to	tem 37.								
31 Modeled comprehensive risk measure	CASSS316	1	CPSSS316									
32 Standardized specific risk add-ons for <i>net long</i> correlation trading positions	CASSS325		CPSSS325									
33 Standardized specific risk add-on for <i>net short</i> correlation trading positions	CASSS333		CPSSS333									
34 Standardized measure of specific risk add-ons (greater of item 32 or 33)	CASSS335	-	CPSSS335	-	-	_	-	-	-	-	-	-
(b)												
35 Surcharge for modeled correlation trading positions (item 34 multiplied by 0.08)	CASSS336	_	CPSSS336	_	_	_	_	_	_	_	_	_
36 Comprehensive risk measure requirement	CASSN814		CPSSN814									
30 Comprehensive risk measure requirement	C/15514014		CI 3311014									
De minimis positions and other adjustments												
37 Capital requirement for all <i>de minimis</i> exposures	CASSB825		CPSSN825									
38 Additional capital requirement	CASSS344		CPSSS344									
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	CASSS581	-	CPSSS581	-	-	_	_	-	-	_		-
	L					1	1			1		
Risk-weighted assets before deductions for excess adjusted allowance of credit losses												
41 and allocated risk transfer risk reserve (sum of items 22 and 40)	CASSB704	-	CPSSB704	-	-	-	-	-	-	-	-	-
		•										
42 LESS: Excess adjusted allowance for credit losses	CASSA222		CPSSA222									
43 LESS: Allocated transfer risk reserve	CASS3128		CPSS3128									
		•										
44 Total risk-weighted assets (item 41 minus items 42 and 43)	CASSA223	-	CPSSA223	-	-	-	-	- <u> </u>	-	-	-	-

Memoranda Items -- Derivatives

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	<u> </u>								

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

adiustments.

CCARP005

Projected in \$Millions Sums in \$Millions Adjusted Starting PQ 2 -PQ 6 -Item As of Date Value³ PQ 1 PQ 2 PQ3 PQ4 PQ 5 PQ6 PQ7 PQ8 PQ9 PQ5 PQ9 9-Quarter Schedule HI-A—Changes in Bank Holding Company Equity Capital Total bank holding company equity capital most recently reported for the end of previous QUARTER CASK3217 CPSK3217 Effect of changes in accounting principles and corrections of material accounting CASKB507 CPSKB507 Balance end of previous QUARTER as restated (sum of items 1 and 2) CASKB508 CPSKB508 Net income (loss) attributable to bank holding company CASK4340 CPSK4340 Sale of perpetual preferred stock (excluding treasury stock transactions): CPSK3577 Sale of perpetual preferred stock, gross CASK3577 CASK3578 Conversion or retirement of perpetual preferred stock CPSK3578 Sale of common stock: CASK3579 CPSK3579 Sale of common stock, gross CASK3580 Conversion or retirement of common stock CPSK3580 Sale of treasury stock CASK4782 CPSK4782 CASK4783 CPSK4783 10 Purchase of treasury stock CASK4356 CPSK4356 11 Changes incident to business combinations, net Cash dividends declared on preferred stock CASK4598 CPSK4598 12 13 Cash dividends declared on common stock CASK4460 CPSK4460 Other comprehensive income CASKB511 CPSKB511 -Change in the offsetting debit to the liability for Employee Stock Ownership Plan 15 (ESOP) debt guaranteed by the bank holding company CASK4591 CPSK4591 Other adjustments to equity capital (not included above)* CASK3581 CPSK3581 Total bank or intermediate B24holding company equity capital end of current 17 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 Common equity tier 1 Common stock and related surplus, net of treasury stock and unearned 19 CASDP742 CPSDP742 employee stock ownership plan (ESOP) shares CASK3247 CPSK3247 20 Retained earnings Accumulated other comprehensive income (AOCI) CASDB530 CPSDB530 21 Common equity tier 1 minority interest includable in common equity tier 1 22 CASDP839 CPSDP839 capital Common equity tier 1 before adjustments and deductions (sum of items 19 23 CASDP840 CPSDP840 through 22) Common equity tier 1 capital: adjustments and deductions CASDP841 CPSDP841 24 Goodwill net of associated deferred tax liabilities (DTLs) Intangible assets (other than goodwill and mortgage servicing assets (MSAs)), 25 net of associated DTLs CASDP842 CPSDP842 Deferred tax assets (DTAs) that arise from net operating loss and tax credit CASDP843 CPSDP843 carryforwards, net of any related valuation allowances and net of DTLs If Item 18 is "1" for "Yes", complete items 27 through 31 only for AOCI related

Age Company									Proje	ected in \$Mi	llions				Su	ms in \$Milli	ons
And Christed adjustments: Next currentless gainst floosed on available for size searching. If a gain, report as a spatitive value, if a force, import as a spatitive value, if a force, import as a spatitive value, if a force, import as a spatitive value. If a force important floored in the spatial value of the spatial value					-												
And Challeted deglioments: As common testing of the service of the	Item														-		
27 securities of a gain, resport as a positive work of a four regard as a regarder value). 28 social classification of the common sequence of the common sequen				As of Date	Value	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 5	PQ 9	9-Quarter
ADCI stated digital digital matter is unrealized tos on available-for-cable performed and applications of the property secretify under CAMP and persisted for rade results. ADCI stated on deplicaments: Accumulated on a regular feed on the branches persisted on the property of the prope																	
AD Clinitate algolizments: According for college of college of the college of colle	27																
28 social classified as an equity security under GAAP and evaluable for sale equity exporter prefer to leave the part of the p			CASDP844	CPSDF	344												
A AGO related adjustments. Accumulation are gains (coses) on cash flow hedges (if any in report as a positive value; if a loss, report as a registive value; if a loss of the report of the action of the report o		· · · · · · · · · · · · · · · · · · ·															
25 ACC related digitaments. Accountant ent patient (private) on care in the helpes of a pain, report as a positive value; if a loss, report as a regarder value) 26 Optimized digitaments. Nameuts recorded in ACAP standards that parent in os such plans (if a pain, report as a positive value; if a loss, report as a regarder value) 27 ACC related digitaments. Networks are as regarder value; if a loss, report as a regarder value; if a loss, report as regarder value	28																
ADC related adjustments. Accounted in ADC strated and subsequent sport as a protitive value, if a loss, report as a negative value) protition of the related ADC related deplustments. Accounted that past is not supplied to the related ADC and a past protition where the related in ADC and a past past protition where the related ADC and a past protition where the related ADC and a past past past past protition where the related ADC and a past past past past past protition where the related ADC and a past past past past past past past pa		exposures (report loss as a positive value)	CASDP845	CPSDF	345												
a gain, report as a positive value; if a loss, report as a negative value) ADC related adjustments. Amounts cerebrated in ADC artifacted soft price in the relative of the re	20	AOCI related adjustments: Accumulated net gains (losses) on cash flow hedges (if															
A OCI related adjustments. Amounts recorded in ACO List Nutrolated to defined benefit and subsequent application of the relevant CAAP standards that permit in touch plans (if a plan report a a permit well permit and subsequent application of the relevant CAAP standards that permit in touch plans (if a plan report a a permit well permit and	29	a gain, report as a positive value; if a loss, report as a negative value)	CACDDOAC	CDCD	246												
application for the relevant CARS Actional to the relavoration of		ACCI related adjustments. Amounts recorded in ACCI attributed to defined	CASDP840	CPSDP	540												
Supplication or fibre relevant GAMP stundards: that partain to such plans (if a gain, report as a politive value) all sold profit value; all sold, report as a registre value). ACCI related adjustments: Net unrealized gain; (loses) on held-to-maturity securities; that are included in ACCI (gain, report as a profitive value); all sold profit is a registre value). ACCI related adjustments: Accumulated net gain (loss) on cash flow hedges included in ACCI, cost of application at effects, that relevant is not accounted and the second of the secon																	
ADO related aguitaments: Net experise a passible value; a large sequence of the sequence of th	30																
A COL related adjustments: Not unrealized gains [losses] on held-to-maturity secrificate have included in ACD (if gain, report as a negative value) ACOL related adjustments: Accumulated net gain [loss] on each flow hedges included in a ACD, not of applicable and effects, that relates to the hedges of the properties			CASDP847	CPSDE	847												
separt as regarder value If them 18 is "0" for "No", complete item 32 only for AOCI related adjustments. Accommission of the property of the composition of the co		the state of the s	C/1021 C 17	0.00.	, , ,												
report as a negative value) ### 18 is "1" for "No", complete item 32 only for AOCI related adjustments. #### AOCI related adjustments. Accumulated ent gain (tous) on cash flow hedges in cludded in AOCI, ent of applicable trax effects, that relate to the hedging of items positive value. If a loss, report as a negative value of plant point in a negative value of liabilities that are due to changes in the fire value of liabilities that are due to changes in women credit risk (if a gain, report as a positive value (if a liabilities that are due to changes in women credit risk (if a gain, report as a positive value (if a liabilities that are due to changes in women credit risk (if a gain, report as a positive value (if a liabilities that are due to changes in women credit risk (if a gain, report as a positive value (if a liabilities that are due to changes in women credit risk (if a gain, report as a positive value) (if a gain report as a positive value) (if a gain report as a positive value) (if a gain report as a positive value) (i	31	- · · · · · · · · · · · · · · · · · · ·															
If item 28 is 0" for "No", complete item 32 only for AOCI related adjustments. ACMUNIATED 42 pain (loss) on cash flow hedges included in AOCI, net of applicable tax effects, that relate to the hedging of items that are not recognized at fair value on the balance sheet (if a gain, report a a positive value). If a loss, report a a negative value) if a loss, report as a negative value) if a loss, report as a negative value) of the changes in own credit risk if a gain, report as a positive value; if a loss, report as a negative value). Other deductions: for central risk if a loss, report as a negative value) of the changes in own credit risk if a gain, report as a positive value; if a loss, report as a negative value). Other deductions: All other deductions from (additions to) common equity the rapital before theretoek based deductions. All other deductions from (additions to) common equity the rapital before the related based deductions. All other deductions from (additions to) common equity the rapital before the related based deductions. All other deductions from (additions to) common equity the rapital before the related based deductions. All other deductions from (additions to) common equity the rapital before the related based deductions. All other deductions from (additions to) common sequity the rapital before the related based deductions. All other deductions from the related from one of the form of common stock, the count of the related from one of the form of common stock, net of associated DTs, that exceed the Deprecent common equity the rapital deduction threshold (Line 23 minus times 24 through 33). Significant investments in the capital of unconsolidated financial institutions in the form of common stock, MSAs, net of associated DTs, that exceed the common equity the rapital deduction threshold (Line 24 minus from temporary differences that could not be realized through net operating loss carrylacks, net of related valuation allowances and net of DTs, that exceed the common equity the rapital deduct			CASDP848	CPSDF	348												
AOCI related adjustments: Accumulated net gain (loss) on cash flow hedges included in AOCi, net of applicable tax effects, that relate to the hedging of items positive value. If a loss, report as a negative value of the reductions from fidelitions to) common equity tier capital before threshold-based deductions. International experts as a persistive value of liabilities that are due to changes in own credit risk (if a gain, report as a positive value). If a loss, report as a negative value) Other deductions from fadditions to) common equity tier capital 1 before threshold-based deductions. International to the reductions from fadditions to) common equity tier 1 capital before threshold-based deductions. International common stock that exceed the 10 percent international common stock that exceed the 10 percent threshold-based deductions. International institutions in the form of common stock that exceed the 10 percent threshold from on-significant internations in common equity fier 1 capital deduction internation threshold. International institutions in the form of common stock that exceed the 10 percent threshold from on-significant internations in the capital of unconsolidated financial institutions in the form of common stock that exceed the 10 percent threshold (them 71) investments in the capital of unconsolidated financial institutions in threshold (them 21) investments in the capital of unconsolidated financial institutions in the capital of unconsolidate																	
hat are not recognized aft is rived to the heading of Items that are not recognized aft is rived to the heading of Items that are not recognized aft is rived to the heading of Items that are not recognized aft is rived to the heading of Items of		If Item 18 is "0" for "No", complete item 32 only for AOCI related adjustments.															
25 that are not recognized at fair value on the balances sheet (if a gain, report as a positive velouity fair loss, report as a negative value) Other deductions from (additions to) common equity tier capital 1. before the shall be a second to the state of the shall be a second to the second to		AOCI related adjustments: Accumulated net gain (loss) on cash flow hedges															
that are not recognized at fair value on the balance sheet (ir a gain, report as a positive value; if a loss, report as a negative value; if a loss, report as a negative value; if a loss, report as the should be additionated to common equity tier capital to before the should be additionated to the should	32	included in AOCI, net of applicable tax effects, that relate to the hedging of items															
ther deductions from (additions to) common equity ter capital 1 before fair value of liabilities that are due to changes in two as a positive value; if a loss, report as a negative value) Other deductions from (additions to) common equity ter capital 1 before the value; if a loss, report as an equity common equity ter capital 1 before equity ter 1 capital before threshold-based deductions from (additions to) common equity ter capital 1 before significant investments in the capital or unconsolidated financial institutions in the form of common stock, net of associated DTLs, that exceed the 10 percent common equity ter 1 capital deduction threshold DTA arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs, that exceed the common equity ter 1 capital deduction threshold DTA arising from temporary differences that could not be realized through net operating loss carrybacks, not of related valuation allowances and net of DTLs, that exceed the common equity ter 1 capital deduction threshold (tem 81) DTA arising from temporary differences that could not be realized through net operating loss carrybacks, not of related valuation allowances and net of DTLs, that exceed the common equity ter 1 capital deduction threshold (tem 84) Anount of significant investments in the capital of unconsolidated financial institutions in the form of common stock, Max, net of associated DTLs, and DTLs	32	that are not recognized at fair value on the balance sheet (if a gain, report as a															
fair value of liabilities that need up to changes in whe real risk (a plan in part of the shold-based deductions from (additions to) common equity tier capital 1 before threshold-based deductions from (additions to) common equity the capital 1 before threshold-based deductions from (additions to) common equity tier capital of unconsolidated financial institutions is in the capital of unconsolidated financial institutions significant investments in the capital of unconsolidated financial institutions is significant investments Subtoal (ima 23 minus tems 24 through 35) Significant investments in the capital of unconsolidated financial institutions in the form of common stock, net of associated DTLs, that exceed the 10 percent common equity tier 1 capital deduction threshold (item 71) the form of common stock, net of associated DTLs, that exceed the 10 percent common equity tier 1 capital deduction threshold DTLs arising from temporary differences that could not be realized through net operating loss carrybacks, not of related valuation allowances and net of DTLs, that exceed the common equity tier 1 capital deduction threshold (item 84) 40 DTLs arising from temporary differences that could not be realized through net operating loss carrybacks, not of relative databation allowances and net of DTLs, that exceed the common equity tier 1 capital deduction threshold (item 84) Anount of significant investments in the capital of unconsolidated financial institutions in the form of common stock, Max, net of associated DTLs, that exceed the common equity tier 1 capital deduction threshold (item 84) DTLs arising from temporary differences that could not be realized through net operating loss carrybacks, not of relative valuation allowances and net of DTLs, that exceed the common equity tier 1 capital deduction threshold (item 84) DTLs arising from temporary differences that could not be realized through net operating loss carrybacks, not of relative valuation allowances and net of DTLs that exceeds the common equity		positive value; if a loss, report as a negative value)	CASDP849	CPSDF	349												
as a positive value; if a lost, report as a negative value; and the common stock passed deductions from (additions to) common equity tier capital before threshold-based deductions from (additions from (additions form) (additions) (addi																	
Tail value of liabilities that are due to changes in own credit risk (if a gain, report as a positive value); a last, report as a negative value). Other deductions from (additions to) common equity ter capital a before deductions from (additions to) common equity ter 1 capital before threshold-based deductions from (additions to) common equity ter 1 capital before threshold-based deductions from (additions to) common equity ter 1 capital deduction threshold (item 23 minus items 24 through 35) Significant investments in the capital of unconsolidated financial institutions in the form of common stock, net of associated DTs, that exceed the 10 percent common equity ter 1 capital deduction threshold of DTs, that exceed the common equity ter 1 capital deduction threshold DTAs arising from temporary differences that could not be realized through and poperating loss carrybacks, net of related valuation allowances and net of DTs, that exceed the common equity ter 1 capital deduction threshold Amount of significant investments in the capital of unconsolidated financial institutions, net of DTs, that exceed the common equity ter 1 capital deduction threshold DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTs, that exceed the common equity ter 1 capital deduction threshold (item 24) and the capital of unconsolidated financial institutions in the form of common stock, NSAs, net of associated DTs, and DTs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTs, that exceed the common equity ter 1 capital deduction threshold (item 24) and the capital of unconsolidated financial institutions in the form of common stock, NSAs, net of associated DTs, and DTs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTs, that exceed the com	33																
Other deductions from (additions to) common equity tier capital before threshold-based deductions. All other deductions from (additions to) common equity tier 1 capital before threshold-based deductions on significant investments in the capital of unconsolidated financial institutions in the form of common stock that exceed the 10 percent threshold for non-significant investments in the capital of unconsolidated financial institutions in the form of common stock, net of associated DTIs, that exceed the 10 percent threshold for non-significant investments in the capital of unconsolidated financial institutions in the capital of unconsolidated financial institutions in the capital of unconsolidated financial institutions, net of associated of Uns, that exceed the 10 percent common equity tier 1 capital deduction threshold for unconsolidated financial institutions, net of associated DTIs, that exceed the common equity tier 1 capital deduction threshold for unconsolidated financial institutions, net of associated DTIs, that exceed the common equity tier 1 capital deduction threshold for unconsolidated financial institutions, net of associated DTIs, that exceed the common equity tier 1 capital deduction threshold for th																	
suity fire 1 paintal before threshold-based deductions. All other deductions from (additions to) common equity fire 1 paintal before threshold-based deductions. Non-significant investments in the capital of unconsolidated financial institutions in the form of common stock that exceed the 10 percent threshold for non-significant investments in the capital of unconsolidated financial institutions in the form of common stock, net of associated DTIs, that exceed the 10 percent common equity fire 1 paintal deduction threshold (tem 21) common equity fire 1 paintal deduction threshold (tem 21) common equity fire 1 paintal deduction threshold (tem 21) common equity fire 1 paintal deduction threshold (tem 24) co			CASDQ258	CPSDC	258												
equity tier 1 capital before threshold-based deductions Non-significant investments in the capital of unconsolidated financial institutions is plant financial institutions in the form of common stock that exceed the 10 percent threshold for non-significant investments is subtotal (item 23 minus items 24 through 35) 37 the form of common stock, net of associated DTIs, that exceed the 10 percent common equity tier 1 capital deduction threshold (item 83) 38 MSAs, net of associated DTIs, that exceed the common equity tier 1 capital deduction threshold of deduction threshold (item 84) DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTIs; that exceed the common equity tier 1 capital deduction threshold (item 84) DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTIs; that exceed the sommon equity tier 1 capital deduction threshold (item 84) DTAs arising from emporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTIs; that exceed the 15 percent common equity tier 1 capital deduction threshold (item 84) DTAs arising from emporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTIs; that exceed the 15 percent common equity tier 1 capital deduction threshold (item 84) DTAs arising from emporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTIs; that exceed the 15 percent common equity tier 1 capital deduction threshold (item 84) CASKP856 CPSKP856 CPSKP856 CPSKP856 CASKP856 CPSKP857 CPSKP857 CPSKP857 CPSKP857 CPSKP858 ACSCP858 CPSKP858 ACSCP858 CPSKP858 CASKP858 CPSKP858 CPSKP858 CASKP858 CPSKP858 CASKP858 CPSKP858 CASKP858 CASKP858 CASKP858 CASKP858 C	24																
Non-significant investments in the capital of unconsolidated financial institutions in the form of common stock, that exceed the 10 percent common equity tier 1 capital deduction threshold (more stabled DTs, that exceed 25 percent common equity tier 1 capital deduction threshold (more stabled DTs, that exceed 25 percent common equity tier 1 capital deduction threshold (more stabled DTs, that exceed 25 percent common equity tier 1 capital deduction threshold (more stabled DTs, that exceed 25 percent common equity tier 1 capital deduction threshold (more stabled DTs, that exceed 25 percent common equity tier 1 capital deduction threshold (more stabled DTs, that exceed 25 percent common equity tier 1 capital deduction threshold (more stabled DTs, that exceed 25 percent common equity tier 1 capital deduction threshold (more stabled DTs, that exceed the common equity tier 1 capital deduction threshold (more stabled DTs, that exceed the common equity tier 1 capital deduction threshold (more stabled DTs, that exceed the common equity tier 1 capital deduction threshold (more stabled DTs,	34		CACDDOEO	CDCDC	250												
significant investments Subtotal (Item 23 minus items 24 through 35) Subtotal (Item 23 minus items 24 through 35) 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) investments in the capital of unconsolidated financial institutions, net of associated DTLs, that exceed 25 percent common equity tier 1 capital deduction threshold DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs, that exceed the common equity tier 1 capital deduction threshold Amount of significant investments in the capital of unconsolidated financial institutions in the form of common stock, MSAs, net of associated DTLs; and DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs, that exceed the common equity tier 1 capital deduction threshold (Item 84) DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs; that exceed the common equity tier 1 capital deduction threshold (Item 84) Deductions applied to common equity tier 1 capital flux of items of additional tier 1 capital and tier 2 capital to cover deductions CASKP856 CPSKP856 CPSKP856 CPSKP856 CASKP856 CPSKP856 CASKP856 CASKP856 CPSKP856 CASKP856 CAS				CPSDP	550												
significant investments (CASDP851 CPSDP851 CASDP852 CASDP853 CASDP853 CASDP853 CASDP853 CASDP853 CASDP853 CASDP853 CASDP855 CASDP	25																
Subtotal (item 23 minus items 24 through 35) 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) Investments in the capital of unconsolidated financial institutions, net of associated DTLs, that exceed 25 percent common equity tier 1 capital deduction threshold MSAs, net of associated DTLs, that exceed the common equity tier 1 capital deduction threshold MSAs, net of associated DTLs, that exceed the common equity tier 1 capital deduction threshold DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs, that exceed the common equity tier 1 capital deduction threshold Amount of significant investments in the capital of unconsolidated financial institutions in the form of common stock, MSAs, net of associated DTLs; and DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs; that exceed the common equity tier 1 capital deduction threshold (item 84) DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs; that exceeds the 15 percent common equity tier 1 capital deduction threshold (item 84) CASKP856 CPSKP856 CPSKP856 CASKP856 CPSKP856 CASKP856 CPSKP856 CASKP856 CPSKP856 CASKP856 CPSKP856 CPSKP856 CASKP856 CASKP856 CASKP856 CPSKP856 CASKP856 CASKP857 CASKP856	33	·	CASDP851	CPSDE	251												
Significant investments in the capital of unconsolidated financial institutions in the form of common stock, net of associated DTIs, that exceed the 10 percent common equity tier 1 capital deduction threshold (Item 71) Investments in the capital of unconsolidated financial institutions, net of associated DTIs, that exceed 25 percent common equity tier 1 capital deduction threshold of deduction threshold of associated DTIs, that exceed the common equity tier 1 capital deduction threshold of DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTIs, that exceed the common equity tier 1 capital deduction threshold and the screed the common equity tier 1 capital deduction threshold of DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTIs; that exceed the common equity tier 1 capital deduction threshold (Item 84) DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTIs; that exceed the common equity tier 1 capital deduction threshold (Item 84) DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTIs; that exceed the common equity tier 1 capital deduction threshold (Item 84) CASKP856 CPSKP856 CPSKP856 CPSKP856 CASKP856 CPSKP856 CASKP856 CPSKP856 CASKP856 CPSKP857 CPSDP857 CASDP857 CPSDP857 CASDP857 CPSDP858 CASDP858 - CPSDP858 CASDP858 - CPSDP858	36	<u> </u>				-	-	-	_	_	-	-		-			
the form of common stock, net of associated DTLs, that exceed the 10 percent common equity tier 1 capital deduction threshold (Item 71) NSAs, net of associated DTLs, that exceed 25 percent common equity tier 1 capital deduction threshold DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs; that exceed the common equity tier 1 capital deduction threshold Amount of significant investments in the capital of uconsolidated financial institutions in the form of common stock; MSAs, net of associated DTLs, and DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs; that exceed the common equity tier 1 capital deduction threshold Amount of significant investments in the capital of uconsolidated financial institutions in the form of common stock; MSAs, net of associated DTLs; and DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs; that exceeds the 15 percent common equity tier 1 capital deduction threshold (item 84) Deductions applied to common equity tier 1 capital deductions applied to common equity tier 1 capital deductions of capital files of the capital	50		0,00,002	0.35.													
common equity tier 1 capital deduction threshold (item 71) Investments in the capital of unconsolidated financial institutions, net of associated DTLs, that exceed 25 percent common equity tier 1 capital deduction threshold 26	37a	=															
associated DTLs, that exceed 25 percent common equity tier 1 capital deduction threshold TASKIE29 CASKIE29 CASKIE2 CASKIE2			CASKP853	CPSKP	353												
threshold MSAs, net of associated DTLs, that exceed the common equity tier 1 capital deduction threshold DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs, that exceed the common equity tier 1 capital deduction threshold Amount of significant investments in the capital of unconsolidated financial institutions in the form of common stock; MSAs, net of associated DTLs; and DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs; that exceed the common equity tier 1 capital deduction threshold (item 84) DEDUCTION TO STATISTICS OF STATISTICS		Investments in the capital of unconsolidated financial institutions, net of															
MSAs, net of associated DTLs, that exceed the common equity tier 1 capital deduction threshold DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs, that exceed the common equity tier 1 capital deduction threshold Amount of significant investments in the capital of unconsolidated financial institutions in the form of common stock; MSAs, net of realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs; that exceed the common equity tier 1 capital deduction threshold (item 84) DEALIZED TO SEA CASKP855 CPSKP855 CPSKP855 CPSKP855 CPSKP855 CPSKP856 CPSKP85	37b	associated DTLs, that exceed 25 percent common equity tier 1 capital deduction															
deduction threshold DTAs arising from temporary differences that could not be realized through net that exceed the common equity tier 1 capital deduction threshold Amount of significant investments in the capital of unconsolidated financial institutions in the form of common stock; MSAs, net of associated DTLs; and DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs; that exceeds the 15 percent common equity tier 1 capital deduction threshold (item 84) Deductions applied to common equity tier 1 capital due to insufficient amount of additional tier 1 capital and tier 2 capital to cover deductions Total adjustments and deductions for common equity tier 1 capital (sum of items 37a through 41) CASKP858 CPSKP859 CASKP856 CPSKP856 CPSKP856 CPSKP856 CPSCPSP857 CASDP857 CASDP857 CASDP858 CPSDP858 CPSDP858 CPSDP858 CPSDP858		threshold	CASKLF29	CPSKL	29												
DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs, that exceed the common equity tier 1 capital deduction threshold Amount of significant investments in the capital of unconsolidated financial institutions in the form of common stock; MSAs, net of associated DTLs; and DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs; that exceeds the 15 percent common equity tier 1 capital deduction threshold (item 84) Deductions applied to common equity tier 1 capital due to insufficient amount of additional tier 1 capital and tier 2 capital to cover deductions Total adjustments and deductions for common equity tier 1 capital (sum of items 37a through 41) CASKP858 CPSKP859 CPSKP859 CPSKP859 CPSKP859 CPSKP859 CASKP859 CASKP859	38																
operating loss carrybacks, net of related valuation allowances and net of DTLs, that exceed the common equity tier 1 capital deduction threshold Amount of significant investments in the capital of unconsolidated financial institutions in the form of common stock; MSAs, net of associated DTLs; and DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs; that exceeds the 15 percent common equity tier 1 capital deduction threshold (item 84) Deductions applied to common equity tier 1 capital due to insufficient amount of additional tier 1 capital and tier 2 capital to cover deductions Total adjustments and deductions for common equity tier 1 capital (sum of items 37a through 41) CASKP855 CPSKP855 CPSKP855 CPSKP856 CPSKP856 CPSKP856 CPSKP856 CASKP856 CPSCPSDP857 CASDP857 CASDP857 CASDP857 CASDP858 CASDP858 CASDP858 CASDP858 CASDP858 CASDP858 CASDP858 CASDP858	30		CASKP854	CPSKP	354												
that exceed the common equity tier 1 capital deduction threshold Amount of significant investments in the capital of unconsolidated financial institutions in the form of common stock; MSAs, net of associated DTLs; and DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs; that exceeds the 15 percent common equity tier 1 capital deduction threshold (item 84) Deductions applied to common equity tier 1 capital due to insufficient amount of additional tier 1 capital and tier 2 capital to cover deductions Total adjustments and deductions for common equity tier 1 capital (sum of items 37a through 41) CASKP855 CPSKP855 CPSKP855 CPSKP856 CPSKP856 CPSKP856 CPSKP856 CASKP856 CPSKP856 CASKP856 CPSKP856 CASKP856 CPSKP856 CASKP856 CPSKP856 CASKP856 CASKP856		- · · · · · · · · · · · · · · · · · · ·															
Amount of significant investments in the capital of unconsolidated financial institutions in the form of common stock; MSAs, net of associated DTLs; and DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs; that exceeds the 15 percent common equity tier 1 capital deduction threshold (item 84) Deductions applied to common equity tier 1 capital due to insufficient amount of additional tier 1 capital and tier 2 capital to cover deductions Total adjustments and deductions for common equity tier 1 capital (sum of items 37a through 41) CASDP858	39		CACUBOLE	- CDCWD													
institutions in the form of common stock; MSAs, net of associated DTLs; and DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs; that exceeds the 15 percent common equity tier 1 capital deduction threshold (item 84) Deductions applied to common equity tier 1 capital due to insufficient amount of additional tier 1 capital and tier 2 capital to cover deductions Total adjustments and deductions for common equity tier 1 capital (sum of items 37a through 41) CASDP858 CPSCP856 CPSCP856 CASDP857 CASDP858			CASKP855	CPSKP	355												
DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs; that exceeds the 15 percent common equity tier 1 capital deduction threshold (item 84) Deductions applied to common equity tier 1 capital due to insufficient amount of additional tier 1 capital and tier 2 capital to cover deductions Total adjustments and deductions for common equity tier 1 capital (sum of items 37a through 41) CASDP858		· ·															
operating loss carrybacks, net of related valuation allowances and net of DTLs; that exceeds the 15 percent common equity tier 1 capital deduction threshold (item 84) Deductions applied to common equity tier 1 capital due to insufficient amount of additional tier 1 capital and tier 2 capital to cover deductions Total adjustments and deductions for common equity tier 1 capital (sum of items 37a through 41) CASDP858 CASDP858 CPSCP856 CPSCP856 CASDP857 CASDP857 CASDP857 CASDP858																	
that exceeds the 15 percent common equity tier 1 capital deduction threshold (item 84) Deductions applied to common equity tier 1 capital due to insufficient amount of additional tier 1 capital and tier 2 capital to cover deductions Total adjustments and deductions for common equity tier 1 capital (sum of item 37a through 41) CASCP856 CPSCP856 CPSCP856 CASCP856 CASCP857 CASCP857 CASCP857 CASCP858 CASCPSCP858 CASCP858	40	- · · · · · · · · · · · · · · · · · · ·															
(item 84) CASKP856 CPSKP856 C																	
Deductions applied to common equity tier 1 capital due to insufficient amount of additional tier 1 capital and tier 2 capital to cover deductions Total adjustments and deductions for common equity tier 1 capital (sum of items 37a through 41) CASDP857 CPSDP857 CPSDP858 CASDP858			CASKP856	CPSKP	356												
additional tier 1 capital and tier 2 capital to cover deductions CASDP857 CPSDP857 CPSDP857 Total adjustments and deductions for common equity tier 1 capital (sum of items 37a through 41) CASDP858		·		1 2 3 11													
42 37a through 41) CASDP858 - CPSDP858	41		CASDP857	CPSDF	357												
37a through 41) CASDP858 - CPSDP858	42	Total adjustments and deductions for common equity tier 1 capital (sum of items															
43 Common equity tier 1 capital (item 36 minus 42) CASDP859 - CPSDP859	42	37a through 41)		- CPSDF	858	-	-	-	-	-	-	-	-	-			
	43	Common equity tier 1 capital (item 36 minus 42)	CASDP859	- CPSDF	859	-	-	-	-	-	-	-	-	-			

					Adjusted				Proje	cted in \$Mi	llions				Su	ms in \$Mill	ions
Item					Starting										PQ 2 -	PQ 6 -	
пеш			As of Date	2	Value ¹	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 5	PQ 9	9-Quarter
	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													
50	Tier 1 capital Tier 1 capital (sum of items 43 and 49)	CASD8274	_	CPSD8274		-	_	_	_	_	_	-	-	-			
30	Tier 1 capital (sum of items 43 and 43)	CA3D0274		Cr 3D0274			_			_	_	_	_				
	Tier 2 capital																
51	Tier 2 capital instruments plus related surplus	CASDP866		CPSDP866													
52	Non-qualifying capital instruments subject to phase out from tier 2 capital	CASDP867		CPSDP867													
53	Total capital minority interest that is not included in tier 1 capital	CASDP868		CPSDP868													
54	Adjusted allowance for credit losses includable in tier 2 capital	CASD5310		CPSD5310													
55	(Advanced approaches holding companies that exit parallel run only): eligible credit reserves includable in tier 2 capital	CASE5310		CPSE5310													
	Unrealized gains on available-for-sale preferred stock classified as an equity	CASESSIO		CF3E3510													
56	security under GAAP and available-for-sale equity exposures includable in tier 2																
	capital	CASDQ257		CPSDQ257													
57	Tier 2 capital before deductions (sum of items 51, 52, 53, 54 and 56)	CASDP870	-	CPSDP870		-	-	-	-	-	-	-	-	-			
58	(Advanced approaches holding companies that exit parallel run only): Tier 2																
	capital before deductions	CASEP870		CPSEP870 CPSDP872													
59	Tier 2 capital deductions	CASDP872 CASD5311		CPSDP872													
60	Tier 2 capital (item 57 minus 59) (Advanced approaches holding companies that exit parallel run only): Tier 2	CASD5311	-	CPSD5311		-	-	-	-	-	-	-	-	-			
61	capital	CASE5311		CPSE5311													
	Total capital																
62	Total capital, (sum of items 50 and 60)	CASD3792	-	CPSD3792		-	-	-	-	-	-	-	-	-			
63	(Advanced approaches holding companies that exit parallel run only): Total capital (sum of items 50 and 61)	CASE3792		CPSE3792													
	capital (sum of items 50 and 61)	CH3L3/92		CF3L3/92													

•••	-14A Schedule A.1.d 1. Capital - CCAR and 2. C	capitai	DIAS	ı	Adjusted				Proje	cted in \$Mil	lions			
Item			As of Date		Starting Value ¹	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	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													
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 capital	CVSDBE43		CDCDD643										
64b	Aggregate non-significant investments in the capital of unconsolidated financial institutions in the form of common stock													
65	10 percent common equity tier 1 deduction threshold for non-significant investments in the capital of unconsolidated financial institutions in the form of													
	common stock Amount of non-significant investments that exceed the 10 percent deduction	CASDR646	-	CPSDR646		-	-	-	-	-	-	-	-	-
66	threshold for non-significant investments	CASDR647	-	CPSDR647		-	-	-	-	-	-	-	-	-
	Significant investments in the capital of unconsolidated financial institutions in the form of common stock, net of associated DTLs													
67	Gross significant investments in the capital of unconsolidated financial institutions in the form of common stock	CASDQ259		CPSDQ259										
68	Permitted offsetting short positions in relation to the specific gross holdings included above	CASDQ260		CPSDQ260										
69	Significant investments in the capital of unconsolidated financial institutions in the form of common stock net of short positions (greater of item 67 minus 68 or													
70	zero)	CASDQ261	-	CPSDQ261		-	-	-	-	-	-	-	-	-
70	Amount to be deducted from common equity tier 1 due to 10 percent deduction	CASDQ262	-	CPSDQ262		-	-	-	-	-	-	-	-	-
71	threshold (greater of item 69 minus item 70 or zero), prior to transition provisions	CASDP853	-	CPSDP853		-	-	-	-	-	-	-		_
	Investments in the capital of unconsolidated financial institutions (firms subject													
	to Category III and IV standards only)		I	I						I				
72	institutions, net of associated DTLs	As of Date Value* PQ1 PQ2 PQ3 PQ4 PQ5 PQ6 PQ7 PQ8 PQ9 PQ9												
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													
75	MSAs, net of associated DTLs Total mortgage servicing assets classified as intangible	CASDO263		CPSDO263						1				
	Associated deferred tax liabilities which would be extinguished if the intangible													
76	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	CASDQ262	-	CPSDQ262		-	-	-	-	-	-	-	-	-
79	Amount to be deducted from common equity tier 1 due to the deduction 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	CASDO296		CPSDO296										
81	Common equity tier 1 deduction threshold		-			-	-	-	-	-	-	-	-	-
82	Amount to be deducted from common equity tier 1 due to the deduction threshold	CASDP855	-	CPSDP855		-	-	-	-	-	-	-	-	-

Sums in \$Millions

PQ 6 -

PQ 9 9-Quarter

PQ 2 -

PQ 5

						Proje	cted in \$Mil	lions				Sur	ns in \$Mill	ions
		Adjusted												
Item		Starting										PQ 2 -	PQ 6 -	
	As of Date	Value ¹	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 5	PQ 9	9-Quarter

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

	·	•			- Adjusted				Proje	cted in \$Mi	llions			
Item					Starting									
		,	As of Date		Value ¹	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	64653703		60653703										
	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

	•	-							Proje	ected in \$Mi	llions				Sur	ns in \$Mill	ons
					Adjusted												
Item			As of Date		Starting Value ¹	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 2 - PQ 5	PQ 6 - PQ 9	0 Overtor
100	Common equity tier 1 ratio (%)	CASDP793	#DIV/0!	CPSDP793	value	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	rųs	PQ9	9-Quarter
	(Advanced approaches holding companies that exit parallel run only): Common	CASDI 755	#51476.	CI SDI 755		#514/0.	#514761	#514/0.	#214/0.	#514/0.	#514/6.	#51470.	#514/0.	#21470.			
101	equity tier 1 ratio (%)	CASEP793		CPSEP793													
102	Tier 1 capital ratio (%)	CASD7206	#DIV/0!	CPSD7206		#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!			
103	(Advanced approaches holding companies that exit parallel run only): Tier 1 capital ratio (%)	CASE7206		CPSE7206													
104	Total capital ratio (%)	CASD7205	#DIV/0!	CPSD7205		#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!			
105	(Advanced approaches holding companies that exit parallel run only): Total						,	,	,		,			,			
	capital ratio (%)	CASE7205		CPSE7205													
106	Tier 1 leverage ratio (%)	CASD7204	#DIV/0!	CPSD7204		#DIV/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	The deferred tax habilities	CASKSO45	I	CI SKS045			I	l	1	1	I	1	1				
	Issuances associated with the U.S. Department of Treasury Capital Purchase																
440	Program:	64646334	I	CDCWC224			I	I	I		I						
110 111	Senior perpetual preferred stock or similar items Warrants to purchase common stock or similar items	CASKG234 CASKG235		CPSKG234 CPSKG235													
	warrants to parchase common stock of similar terms	CHSKG255	I	CI SINGESS			I				I						
	Deferred Tax Asset Information																
			I				I	ı	ı	1	I	1	1				
	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	U.S. Federal Government	CASDLC30		CPSDLC30													
112b 112c	U.S. State Governments All non-U.S. tax jurisdictions	CASDLC31 CASDLC32		CPSDLC31 CPSDLC32													
1120	Deferred tax assets that arise from net operating loss and tax credit	0,1002002		Crobicol													
113	carryforwards, net of DTLs, but gross of related valuation allowances	CASDR648		CPSDR648													
	Valuation allowances related to deferred tax assets that arise from net operating	0/100/10/10		Ci obilo io													
114	loss and tax credit carryforwards	CASDR649		CPSDR649													
				0.00.00													
114a	U.S. Federal Government	CASDLC33		CPSDLC33													
114b	U.S. State Governments	CASDLC34		CPSDLC34													
444	All and the fact to the first																
114c	All non-U.S. tax jurisdictions	CASDLC35		CPSDLC35													
115	Deferred tax assets arising from temporary differences, net of DTLs	CASDR650		CPSDR650													
115a	U.S. Federal Government	CASDLC36		CPSDLC36													
115b	U.S. State Governments	CASDLC37		CPSDLC37													
115c	All non-U.S. tax jurisdictions	CASDLC38		CPSDLC38													
116	Valuation allowances related to DTAs arising from temporary differences																
		CASDR651		CPSDR651													
	U.S. Federal Government	CASDLC39		CPSDLC39													
	U.S. State Governments	CASDLC40		CPSDLC40													
116c	All non-U.S. tax jurisdictions Supplemental Capital Action Information (report in \$Millions unless otherwise	CASDLC41		CPSDLC41													
	noted)***																
117	Cash dividends declared on common stock	CASD4460		CPSD4460													
118	Common shares outstanding (Millions)	CASDQ946		CPSDQ946													
119	Common dividends per share (\$)	CASDQ282	-	CPSDQ282		-	-	-	-	-	-	-	-	-			

	•		Adjus				Proje	ected in \$M	illions				Su	ms in \$Mill	ions
em			Starti	ng									PQ 2 -	PQ 6 -	
		As of Date	Valu	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	PQ 5	PQ 9	9-Quar
.20 Issuance of common stock for employee compensation	CASDQ283		CPSDQ283												
.21 Other issuance of common stock	CASDQ284		CPSDQ284												
.22 Total issuance of common stock	CASDQ285	- 1	CPSDQ285	-	-	-	-	-	-	-	-	-			
.23 Share repurchases to offset issuance for employee compensation	CASDQ286		CPSDQ286												
24 Other share repurchase	CASDQ287		CPSDQ287												
25 Total share repurchases	CASDQ288	-	CPSDQ288	-	-	-	-	-	-	-	-	-			
Supplemental Information on Trust Preferred Securities Subject to Phase-Out from Tier 1 Capital															
26 Outstanding trust preferred securities	CASKC699		CPSKC699												
27 Trust preferred securities included in Item 49	CASDQ289		CPSDQ289												
	0.102.000														
Capital Buffers and Ratios															
8 Capital conservation buffer requirement (sum of items a through c)	CASDLE84		CPSDLE84												
(a) of which: Stress capital buffer requirement	CASDLE85		CPSDLE85							Ì					
(b) of which: GSIB surcharge (if applicable)	CASDLE86		CPSDLE86												
(c) of which: Countercyclical capital buffer amount (if applicable)	CASDLE87		CPSDLE87												
9 Capital conservation buffer	CASDH311		CPSDH311												
Leverage Buffer and Requirements															
O Total leverage exposure for the supplementary leverage ratio (SLR) (if applicable)															
	CASDLE88		CPSDLE88												
1 Leverage buffer requirement (if applicable)	CASDLE89		CPSDLE89												
2 Leverage buffer (if applicable)	CASDLE90		CPSDLE90												
Maximum Payout Ratio and Amounts	CACRUINA		000011242												
3 Eligible retained income	CASDUS01		CPSDH313												
4 Maximum payout ratio	CASDLE91 CASDLE92		CPSDLE91 CPSDLE92												
5 Maximum payout amount 6 Distributions and discretionary bonus payments during the quarter	CASDLE92		CPSDH314												
Long-Term Debt and Total Loss Absorbing Capacity	CASDI1314		LF3DH314							1					
7 Outstanding eligible long-term debt	CASDLF21		CPSDLF21		1		l l			1	Τ				
8 Total loss absorbing capacity	CASDLF22		CPSDLF22												
Long-Term Debt and Total Loss Absorbing Capacity Ratios	0,1002.722		CI OD LI EL												
9 LTD standardized risk-weighted assets ratio	CASDNL23		CPSDNL23												
0 TLAC standardized risk-weighted assets ratio	CASDNL24		CPSDNL24												
1 LTD advanced approaches risk-weighted assets ratio	CASDNL25		CPSDNL25												
2 TLAC advanced approaches risk-weighted assets ratio	CASDNL26		CPSDNL26												
3 LTD leverage ratio	CASDNL27		CPSDNL27												
4 TLAC leverage ratio	CASDNL28		CPSDNL28												
Advanced approaches holding companies only: LTD and TLAC supplementary leverage ratios															
(a) LTD supplementary leverage ratio	CASDNL29		CPSDNL29			1					1				
b) TLAC supplementary leverage ratio	CASDNL30		CPSDNL30												
Institution-specific buffer necessary to avoid limitations or distributions and															
discretionary bonus payments	CACDITAT		CDCDL F37												
6a TLAC risk-weighted asset buffer	CASDLF27		CPSDLF27		+	 	1	-	-	 	+				
6b TLAC leverage buffer	CASDLF28		CPSDLF28		_1	<u> </u>	I	L	L	1	1				
Memoranda															
*Please break out and explain below other adjustments to equity capital:	CASDQ290	1													
47	S. 155Q250	1													

^{**}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:

¹⁴⁸ Taxes paid during the fiscal year ended two years ago

CASDQ292

¹⁴⁹ Taxes paid during the fiscal year ended one year ago

CASDQ293 CASDQ294

¹⁵⁰ Taxes paid through the as-of date of the current fiscal year

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

⁽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.

16

Not applicable

							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
	First Lien Mortgages (in Domestic Offices)											
1	Balances	CASRP381	CPSRP381									
1a	Balances PCD	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	CASRKU97	CPSRKU97									
7	Not applicable											
8	Not applicable											
	First Lien HELOANs (in Domestic Offices)											
9	Balances	CASRP389	CPSRP389									
9a	Balances PCD	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	CASRKV02	CPSRKV02									
15	Not applicable	·										

Not applicable

34

		_	•					cted in \$M				200
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)			ı	1					ı	ı	
17	Balances	CASRP397	CPSRP397									
17a	Balances PCD	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	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	CASRKV10	CPSRKV10									
27	Balance from vintage PQ 1 - PQ 5		CPSRP407									
27a	Balances PCD		CPSRLC42									
28	Balance from vintage PQ 6 - PQ 9		CPSRP408									
28a	Balances PCD		CPSRLC43									
29	Paydowns	CASRP409	CPSRP409									
30	Asset Purchases	CASRP410	CPSRP410									
31	Asset Sales	CASRP411	CPSRP411									
32	Loan Losses	CASRP412	CPSRP412									
32a	Loan Losses PCD	CASRKV12	CPSRKV12									
33	Not applicable		· · · · · · · · · · · · · · · · · · ·									-

Not applicable

50

							Proje	cted in \$M	illions			
Item		As-	of	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	First Lien Mortgages and HELOANs (International)											
35	Balances	CASRP415	CPSRP415									
35a	Balances PCD	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	CASRKV17	CPSRKV17									
41	Not applicable											
42	Not applicable											
	Closed-End Junior Liens and HELOCs (International)											
43	Balances	CASRP423	CPSRP423									
43a	Balances PCD	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	CASRKV22	CPSRKV22									
49	Not applicable	·										

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

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	-	-	-	-	-	-	-	-	-	-

^{*} 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		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	-	-	-	-	-	-	-	-	-	-	-	-

^{*} 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	-	-	-	-	-	-	-	-

^{*} For 'Other' AFS securities, please pro rows, please ensure that grand totals

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

^{*}For 'Other' AFS-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	PO	1	PC)2	PC	13
	HTM Securities	Cost (MM/DD/YYYY)	Credit Loss (MM/DD/YYYY)	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 ¹								
19	Grand Total								

Note

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

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

		PQ4		PC	PQ5)6	PQ7	
	HTM Securities	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								
7	Credit Card ABS								
8	Student Loan ABS								
9	Other ABS (excl HEL ABS)								
10	Corporate Bond								
11	Covered Bond								
12	Domestric Non-Agency RMBS								
13	Foreign RMBS								
14	Municipal Bond								
15	Mutual Fund								
16	Sovereign Bond								
17	US Treasuries & Agencies								
18	Other ¹								
19	Grand Total								

Note

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

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

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

Note

1. Please provide name of security

					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 ¹	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							-	
16	Sovereign Bond								
	US Treasuries & Agencies		<u> </u>						
18	Other ²		•						
	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 fair value	Provision for Credit Loss	Projected Amortized Cost	fair value	Provision for Credit Loss	Projected Amortized Cost	applying the	Provision for Credit Loss	Projected Amortized Cost	Expected credit loss before applying the fair value floor ¹	Provision for Credit Loss
	CCARP084	CPSSLC44	CPSSLC46	CPSSLC45	CPSSLC44	CPSSLC46	CPSSLC45	CPSSLC44	CPSSLC46	CPSSLC45	CPSSLC44	CPSSLC46	CPSSLC45
	Agency MBS												
	Auction Rate Securities												
	CDO												
	CLO												
	CMBS												
	Auto ABS												
	Credit Card ABS												
	Student Loan ABS												
	Other ABS (excl HEL ABS)												
	Corporate Bond												
	Covered Bond												
	Domestric Non-Agency RMBS												
	Foreign RMBS												
	Municipal Bond												
	Mutual Fund												
	Sovereign Bond												
	US Treasuries & Agencies												
	Other ²												
19	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 ¹	Provision for Credit Loss	Projected	Expected credit loss before applying the fair value floor ¹	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											
	Auto ABS											
7	Credit Card ABS											
8	Student Loan ABS											
9	Other ABS (excl HEL ABS)											
	Corporate Bond											
11	Covered Bond											
	Domestric Non-Agency RMBS											
	Foreign RMBS											
14	Municipal Bond											
	Mutual Fund											
16	Sovereign Bond											
	US Treasuries & Agencies											
18	Other ²											
19	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	Ţ.			6	Other Credit	CPSSLD91			
1A Delta/Gamma	CPSSLD43									
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			
2 FX	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			
					9E	Middle East/North Africa	CPSSLE17			
					9F	Sub-Saharan Africa	CPSSLE18			
					9G	Supranationals	CPSSLE19			
4 <u>Commodities</u>	CPSSLD66									
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	(exclude	Whole	Loans	j
----	------------	------	----------	-------	-------	---

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	Accets

16A Debt

16B Equity

17 Cross Asset Terms

16C Other (Please describe in documentation)

CPSSLE29	Trading	CVA Hedges	Total
CPSSLE30			
CPSSLE31			
CPSSLE32			

(B)

(C)

CPSSLE33

(A)

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

Note: Please add more rows if needed.

		FR Y9C Codes				Proj	ected in \$Mi	Illions			
			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	-	-	-	-	-	-	-	-	-

			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									
14H 14M	Other	CPSNQ193									
14N	Provisions to Repurchase Reserve / Liability for Residential Mortgage Representations and Warranties (contra-revenue) (12)	CPSNQ194									
140	Retail and Small Business Deposits	CPSNQ195	-	-	-	-	-	-	-	_	-
14P	Non Sufficient Funds / Overdraft Fees - Gross	CPSNQ196									
14Q	Debit Interchange - Gross	CPSNQ197									
14R	Other (22)	CPSNQ198									
14S	Other Retail and Small Business Lending	CPSNQ199									
14T	International Retail and Small Business (16)	CPSNQ200									
15	Commercial Lending	CPSNQ201									
16	Investment Banking	CPSNQ202	-	-	-	-	-	-	-	-	-
16A	Advisory	CPSNQ203									
16B	Equity Capital Markets	CPSNQ204									
16C	Debt Capital Markets	CPSNQ205									
16D	Syndicated / Corporate Lending	CPSNQ206									
17	Merchant Banking / Private Equity	CPSNQ207	-	-	-	-	-	-	-	-	-
17A	Net Investment Mark-to-Market	CPSNQ208									
17B	Management Fees	CPSNQ209									
17C	Other	CPSNQ210									

FR Y9C Codes

FR Y9C Codes

		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 (23)	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									
Investment Services	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 Other Treasury 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 CPSNQ223 Commission and Fees CPSNQ224 Investment Management CPSNQ225 Asset Management CPSNQ225 Asset Management / Private Banking CPSNQ226 Wealth Management / Private Banking CPSNQ227 Investment Services CPSNQ227 Investment Services CPSNQ228 Asset Servicing CPSNQ229 Securities Lending CPSNQ230 Other CPSNQ231 Issuer Services CPSNQ232 Other CPSNQ233 Treasury Services CPSNQ233 Insurance Services CPSNQ233 Retirement / Corporate Benefits Products CPSNQ235 Retirement / Corporate Benefits Products 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) Fixed Income Rates Credit Credit Commodities Commodities Commodities Commission and Fees Other Commission and Fees Other Commission and Fees Co	Equities Commission and Fees Other (23) City (23) Fixed income Rates Credit Credit Commodities Commodities Commission and Fees Other Other Commodities Commodi	Equities	Equities	Equities	Equities Commission and Fees Credit Credit Credit Cother Commission and Fees Commissio	Equities

		FR Y9C Code	s	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									
28F	Compensable Revenues		XXXXXXXX									
28G	Commissions from WM or FA Activities		XXXXXXXX									
29	Operational Risk Expense (8)		CPSNQ246	-	-	-	-	-	-	-	-	-
30	Provisions to Repurchase Reserve / Liability for Residential Mortgage Representations and Warranties (12)		CPSNQ247									
31	Professional and Outside Services Expenses (13)		CPSNQ248									
32	Expenses of Premises and Fixed Assets	BHCK4217	CPSN4217									
33	Amortization Expense and Impairment Losses for Other Intangible Assets	BHCKC232	CPSNC232									
34	Marketing Expense		CPSNQ249	-	-	-	-	-	-	-	-	-
34A	Domestic Credit and Charge Card Marketing Expense (10)(15)(17)		CPSNQ250									
34B	Other		CPSNQ251									
35	Other Real Estate Owned Expense		CPSNQ252									
	Provision for Unfunded Off-Balance Sheet Credit Exposures (to build/decrease		CDCNIGGES									
36	item 141 (BHCKB557) in Balance Sheet)		CPSNQ253									
37	Other Non-Interest Expense (4)		CPSNQ254									
38	Total Non-Interest Expense (3)		CPSNP630	-	-	-	-	-	-	-	-	-
		ВНСК4074-										
		ВНСК4079-										
		ВНСК4093+В	CPSNP631	-	-	-	-	-	-	-	-	-
		HCKC216-										
39	Projected PPNR (5)	Line Item 40										
40	Valuation Adjustment for firm's own debt under fair value option (FVO)(9) (27)		CPSNQ255						I			
40	Goodwill Impairment	ВНСКС216	CPSNC235									
42	Loss resulting from trading shock exercise (if applicable) (24) (25)	DITCKC210	CPSNQ256		_	_	_	_	_	_	_	_
44	Loss resulting from trading shock exercise (if applicable) (24) (25)		CPSINUZSB	_		_	_		_			

			FR Y9C Codes	;			Proje	cted in \$Mi	llions			
				PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ8	PQ 9
			:									
Footno	tes to the	PPNR Projections Worksheet										
(1)		Amount should equal item 49 of the PPNR NII Worksheet, if completed.										
(2)		Excludes Valuation Adjustment for firm's own debt under fair value option (FVO) in ite	em 40 .									
(3)		Excludes Goodwill Impairment included in item 41.										
(4)		Provide a further break out of significant items included in Other Non-Interest Expens	se such that no n	nore than 5% of Non								
		Interest Expense are reported without further breakout:										
	PSNQ947		CPSNQ948									
	PSNQ949		CPSNQ950									
C	PSNQ951		CPSNQ952									
C	PSNQ953		CPSNQ954									
C	PSNQ955		CPSNQ956									
C	PSNQ957		CPSNQ958									
C	PSNQ959		CPSNQ960									
C	PSNQ961		CPSNQ962									
C	PSNQ963		CPSNQ964									
C	PSNQ965		CPSNQ966									
	CPSNQ967		CPSNQ968									
(5)		By definition, PPNR will calculate as Net Interest Income plus Non-Interest Income les			broken out	in items 40-4 1	l.					
(6)		Report commissions only in "Commissions" line item 28C ; do not report commissions	in any other con	npensation line items.								
(7)		See instructions for guidance on related thresholds. List segments included in this line	e item									
	PSNQ969											
(8)		All operational loss items, including operational losses that are contra revenue amount										
		should be reported in the operational risk expense. Any legal consultation or retained	r fees specifically	y linked to an operational								
		risk event should be included in the Operational Risk Expense. Include all Provisions to	•	•	5							
		related to Sold Residential Mortgages and all Litigation Settlements & Penalties in this	s line item and n	ot any other items.								
(9)		List segments from which item was excluded:										
C	PSNQ970											
(10)		Include domestic BHC/IHC/SLHC issued credit and charge cards including those that r	result from a par	tnership agreement.								
(11)		Applies to line items 1A-1F ; US and Puerto Rico only.										
(12)		Provisions to build any non-litigation reserves/accrued liabilities that have been established										
		government-insured residential mortgage loans (first or second lien). Do not report s	such provisions in	n any other items; report								
		them only in line items 14N or 30 , as applicable.										
(13)		Include routine legal expenses (i.e legal expenses not related to operational losses) he	ere.									
(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 ex	knand the compa	any's card member and/o	or merchant	hase.						
(==)		facilitate greater segment penetration, enhance the perception of the company's cre-		•								
		member base across the spectrum of marketing and advertising mediums.		,		5tmg 5drd						
		and date the specific services of the services										

	FR Y9C Codes				Proje	ected in \$Mi	illions			
		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 numbe Gains/(Losses) from the sale of mortgages and home equity originated through all production channels (retail, b 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 do value changes on derivative instruments used to hedge loan commitments and held-of-sale mortgages, and value capitalization of the MSR upon sale of the loan.	roker, corresponder, corresponder, corresponder, controller, contr	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 se Commissions and Fees. This includes trading profits and other non-interest non-commission income.	parate line iter	m) and exclu	ıding						
(24) (25) CPSNQ97: (26) (27) CPSNQ97:	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

	TABL					Proi	ected in \$Mi	Illions			
			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ8	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

			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	Average Rates Earned (%) (9)										
18	. ,,,,	CPSNP999									
	First Lien Residential Mortgages (in Domestic Offices)										
19	Second / Junior Lien Residential Mortgages (in Domestic Offices)	-									
19A	Closed-End Junior Liens	CPSNQ002									
19B	HELOCs	CPSNQ003									
20	C&I Loans (7)	CPSNQ004									
21	CRE Loans (in Domestic Offices)	CPSNQ005									
22	Credit Cards	CPSNQ006									
!3	Other Consumer	-									
.3A	Auto Loans	CPSNQ008									1
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									
16	Nonaccrual Loans (5)	CPSNQ015									
.7	Securities (AFS and HTM) - Treasuries and Agency Debentures	CPSNQ016									
28	Securities (AFS and HTM) - Agency RMBS (both CMOs and pass-throughs)	CPSNQ017									
.9	Securities (AFS and HTM) - Other	CPSNQ018									
0	Trading Assets	CPSNQ019									
1	Deposits with Banks & Other	CPSNQ020									
32	Other Interest/Dividend Bearing Assets	CPSNQ021									
				1					1		
33	Total Interest Income	CPSNQ022	-	-	-	-	-	-	-	-	-

			riojecteu in similons								
			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% Fed Funds CPSNQ051 44A 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 PQ4 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. (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. (10)Include loans secured by farmland here (BHDM1420) and other loans not accounted for in the other categories (11)Sum of line items 36C and 39 equals sum of BHCK3190, BHCK4062, and interest-bearing liabilities reported in BHCK2750; item 40 captures non-interest bearing liabilities in BHCK2751