FR Y-14A Schedule A - Summary

DRAFT

Summary Submission Cover Sheet

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

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

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

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

Briefly describe the scenario below:

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

Item			Actual in $Millions as of date		Projected in $Millions PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	LOSSES ASSOCIATED WITH LOANS HELD FOR INVESTMENT AT AMORTIZED COST												
1	**Real Estate Loans (in Domestic Offices)**	CASIP521	-	CPSIP521	-	-	-	-	-	-	-	-	-
2	**First Lien Mortgages**	CASIP522	-	CPSIP522	-	-	-	-	-	-	-	-	-
3	First Lien Mortgages	CASIP386		CPSIP386	-	-	-	-	-	-	-	-	-
4	First Lien HELOAN	CASIP394		CPSIP394	-	-	-	-	-	-	-	-	-
5	**Second / Junior Lien Mortgages**	CASIP523	-	CPSIP523	-	-	-	-	-	-	-	-	-
6	Closed-End Junior Liens	CASIP402		CPSIP402	-	-	-	-	-	-	-	-	-
7	HELOCs	CASIP412		CPSIP412	-	-	-	-	-	-	-	-	-
8	**CRE Loans**	CASIP524	-	CPSIP524	-	-	-	-	-	-	-	-	-
9	Construction	CASIP525		CPSIP525									
10	Multifamily	CASIP526		CPSIP526									
11	Nonfarm, Non-residential	CASIP527	-	CPSIP527	-	-	-	-	-	-	-	-	-
12	Owner-Occupied	CASIP528		CPSIP528									
13	Non-Owner-Occupied	CASIP529		CPSIP529									
14	**Loans Secured by Farmland**	CASIP530		CPSIP530									
15	**Real Estate Loans (Not in Domestic Offices)**	CASIP531	-	CPSIP531	-	-	-	-	-	-	-	-	-
16	First Lien Mortgages	CASIP420		CPSIP420	-	-	-	-	-	-	-	-	-
17	Second / Junior Lien Mortgages	CASIP428		CPSIP428	-	-	-	-	-	-	-	-	-
18	**CRE Loans**	CASIP532	-	CPSIP532	-	-	-	-	-	-	-	-	-
19	Construction	CASIP533		CPSIP533									
20	Multifamily	CASIP534		CPSIP534									
21	Nonfarm, Non-residential	CASIP535	-	CPSIP535	-	-	-	-	-	-	-	-	-
22	Owner-Occupied	CASIP536		CPSIP536									
23	Non-Owner-Occupied	CASIP537		CPSIP537									
24	Loans Secured by Farmland	CASIP538		CPSIP538									
25	**C&I Loans**	CASIP539	-	CPSIP539	-	-	-	-	-	-	-	-	-
26	C&I Graded	CASIP540		CPSIP540									
27	Small Business (Scored/Delinquency Managed)	CASIP541		CPSIP541	-	-	-	-	-	-	-	-	-
28	Business and Corporate Card	CASIP542		CPSIP542	-	-	-	-	-	-	-	-	-
29	**Credit Cards**	CASIP543		CPSIP543	-	-	-	-	-	-	-	-	-
30	**Other Consumer**	CASIP544	-	CPSIP544	-	-	-	-	-	-	-	-	-
31	Auto Loans	CASIP545		CPSIP545	-	-	-	-	-	-	-	-	-
32	Student Loans	CASIP496		CPSIP496	-	-	-	-	-	-	-	-	-
33	Other loans backed by securities (non-purpose lending)	CASIP546		CPSIP546									
34	Other	CASIP547		CPSIP547	-	-	-	-	-	-	-	-	-
35	**Other Loans**	CASIP548	-	CPSIP548	-	-	-	-	-	-	-	-	-
36	Loans to Foreign Governments	CASIP549		CPSIP549									
37	Agricultural Loans	CASIP550		CPSIP550									
38	Loans for purchasing or carrying securities (secured or unsecured)	CASIP551		CPSIP551									
39	Loans to Depositories and Other Financial Institutions	CASIP552		CPSIP552									
40	All Other Loans and Leases	CASIP553	-	CPSIP553	-	-	-	-	-	-	-	-	-
41	All Other Loans (exclude consumer loans)	CASIP554		CPSIP554									
42	All Other Leases	CASIP555		CPSIP555									
43	**Total Loans and Leases**	CASIP556		CPSIP556	-	-	-	-	-	-	-	-	-

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

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

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

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

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

Item		Sums in $Millions PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
	<u>LOSSES ASSOCIATED WITH HELD FOR SALE LOANS AND LOANS ACCOUNTED FOR U</u>			
44	**Real Estate Loans (in Domestic Offices)**	-	-	-
45	First Lien Mortgages	-	-	-
46	Second / Junior Lien Mortgages	-	-	-
47	CRE Loans	-	-	-
48	Loans Secured by Farmland	-	-	-
49	**Real Estate Loans (Not in Domestic Offices)**	-	-	-
50	Residential Mortgages	-	-	-
51	CRE Loans	-	-	-
52	Loans Secured by Farmland	-	-	-
53	**C&I Loans**	-	-	-
54	**Credit Cards**	-	-	-
55	**Other Consumer**	-	-	-
56	**All Other Loans and Leases**	-	-	-
57	**Total Loans Held for Sale and Loans Accounted for under the Fair Value Option**	-	-	-
	<u>TRADING ACCOUNT</u>			
58	**Trading MTM Losses**	-	-	-
59	**Trading-Issuer Default Losses**	-	-	-
60	**Counterparty Credit MTM Losses (CVA losses)**	-	-	-
61	**Counterparty Default losses**	-	-	-
62	**Total Trading and Counterparty**	-	-	-
	<u>OTHER LOSSES</u>			
63	**Goodwill impairment**	-	-	-
64	**Valuation Adjustment for firm's own debt under fair value option (FVO)**	-	-	-
65	**Other losses (describe in supporting documentation)**	-	-	-
66	**Total Other Losses**	-	-	-
67	**Total Losses**	-	-	-
	<u>ALLOWANCE FOR LOAN and LEASE LOSSES (1)</u>			
68	Total allowance for loan and lease losses, prior quarter			
68a	**ALLL, prior quarter**			
68b	Allowance for credit losses on held-to-maturity debt securities, prior quarter (2)			
68c	Allowance for credit losses on available-for-sale debt securities, prior quarter (2)			
68d	Allowance for credit losses on all other financial assets, prior quarter (2)			
69	**Real Estate Loans (in Domestic Offices)**			
70	Residential Mortgages			
71	First Lien Mortgages			
72	Closed-End Junior Liens			
73	HELOCs			
74	**CRE Loans**			
75	Construction			
76	Multifamily			
77	Nonfarm, Non-residential			

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

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

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

Item		Sums in $Millions PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
78	Loans Secured by Farmland			
79	**Real Estate Loans (Not in Domestic Offices)**			
80	Residential Mortgages			
81	CRE Loans			
82	Farmland			
83	**C&I Loans**			
84	C&I Graded			
85	Small Business (Scored/Delinquency Managed)			
86	Corporate and Business Cards			
87	**Credit Cards**			
88	**Other Consumer**			
89	**All Other Loans and Leases**			
90	**Unallocated**			
91	**Total Provisions during the quarter**			
91a	Provisions for loan and lease losses during the quarter (3)	-	-	-
91b	Provisions for credit losses on held-to-maturity debt securities during the quarter (4)			
91c	Provisions for credit losses on available-for-sale debt securities during the quarter (4)			
91d	Provisions for credit losses on all other financial assets during the quarter (4)			
92	**Real Estate Loans (in Domestic Offices)**	-	-	-
93	Residential Mortgages	-	-	-
94	First Lien Mortgages	-	-	-
95	Closed-End Junior Liens	-	-	-
96	HELOCs	-	-	-
97	CRE Loans	-	-	-
98	Construction	-	-	-
99	Multifamily	-	-	-
100	Nonfarm, Non-residential	-	-	-
101	Loans Secured by Farmland	-	-	-
102	**Real Estate Loans (Not in Domestic Offices)**	-	-	-
103	Residential Mortgages	-	-	-
104	CRE Loans	-	-	-
105	Farmland	-	-	-
106	**C&I Loans**	-	-	-
107	C&I Graded	-	-	-
108	Small Business (Scored/Delinquency Managed)	-	-	-
109	Corporate and Business Cards	-	-	-
110	**Credit Cards**	-	-	-
111	**Other Consumer**	-	-	-
112	**All Other Loans and Leases**	-	-	-
113	**Unallocated**	-	-	-
114	**Total Net charge-offs during the quarter**	-	-	-
114a	Net charge-offs during the quarter on loans and leases (5)			
114b	Net charge-offs during the quarter on held-to-maturity debt securities (6)			
114c	Net charge-offs during the quarter on available-for-sale debt securities (6)			
114d	Net charge-offs during the quarter on all other financial assets (6)			
115	**Total Other ALLL Changes**	-	-	-
115a	Other ALLL Changes (7)			
115b	Other allowances for credit losses changes on held-to-maturity debt securities (8)			
115c	Other allowances for credit losses changes on available-for-sale debt securities (8)			
115d	Other allowances for credit losses changes on all other financial assets(8)			
116	**Total Allowances, current quarter**			
116a	ALLL, current quarter (9)			
116b	Allowances for credit losses on held-to-maturity debt securities, current quarter (10)			
116c	Allowances for credit losses on available-for-sale debt securities, current quarter (10)			
116d	Allowances for credit losses on all other financial assets, current quarter (10)			

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

Item			Actual in $Millions as of date		Projected in $Millions PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	PRE-PROVISION NET REVENUE												
117	**Net interest income**	CASI4074		CPSI4074	-	-	-	-	-	-	-	-	-
118	**Noninterest income**	CASI4079		CPSI4079	-	-	-	-	-	-	-	-	-
119	**Noninterest expense**	CASIP630		CPSIP630	-	-	-	-	-	-	-	-	-
120	**Pre-Provision Net Revenue**	CASIP631		CPSIP631	-	-	-	-	-	-	-	-	-
	CONDENSED INCOME STATEMENT												
121	**Pre-Provision Net Revenue**	CASIP632		CPSIP632	-	-	-	-	-	-	-	-	-
122	**Provisions during the quarter**	CASIKU79		CPSIKU79	-	-	-	-	-	-	-	-	-
123	**Total Trading and Counterparty Losses**	CASIP633		CPSIP633	-	-	-	-	-	-	-	-	-
124	**Total Other Losses**	CASIP634		CPSIP634	-	-	-	-	-	-	-	-	-
125	**Other I/S items - describe in supporting documentation**	CASIP635		CPSIP635									
126	**Realized Gains (Losses) on available-for-sale securities, including OTTI (11)**	CASI3196		CPSI3196									
127a	**Realized Gains (Losses) on held-to-maturity securities, including OTTI (11)**	CASI3521		CPSI3521									
127b	**Unrealized holding gains (losses) on equity securities not held for trading**	CASIHT70		CPSIHT70									
128	**Income (loss) before applicable income taxes and discontinued operations**	CASI4310		CPSI4310	-	-	-	-	-	-	-	-	-
129	**Applicable income taxes (foreign and domestic)**	CASI4302		CPSI4302									
130	**Income (loss) before discontinued operations and other adjustments**	CASI4300		CPSI4300	-	-	-	-	-	-	-	-	-
131	**Discontinued operations, net of applicable income taxes**	CASI4320		CPSI4320									
132	**Net income (loss) attributable to BHC and minority interests**	CASIG104		CPSIG104	-	-	-	-	-	-	-	-	-
133	**Net income (loss) attributable to minority interests**	CASIG103		CPSIG103									
134	**Net income (loss) attributable to BHC**	CASI4340		CPSI4340	-	-	-	-	-	-	-	-	-
135	**Effective Tax Rate (%)**	CASIP636		CPSIP636	-na-	-na-	-na-	-na-	-na-	-na-	-na-	-na-	-na-
	REPURCHASE RESERVE/LIABILITY FOR MORTGAGE REPS AND WARRANTIES												
136	**Reserve, prior quarter**	CASIP637		CPSIP637	-	-	-	-	-	-	-	-	-
137	**Provisions during the quarter**	CASIP638		CPSIP638	-	-	-	-	-	-	-	-	-
138	**Net charges during the quarter**	CASIP195		CPSIP195	-	-	-	-	-	-	-	-	-
139	**Reserve, current quarter**	CASIP639		CPSIP639	-	-	-	-	-	-	-	-	-

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

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

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

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

Footnotes to the *Income Statement Worksheet*

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

(2) Items 68b and 68c are only reported by institutions that have adopted ASU 2016-13.

(3) Institutions that have adopted ASU 2016-13 should report the provision for credit losses on loans and leases.

(4) Items 91b and 91c are only reported by institutions that have adopted ASU 2016-13.

(5) Institutions that have adopted ASU 2016-13 should report net charge-offs during the quarter on loans and leases in item 114a.

(6) Items 114b and 114c are only reported by institutions that have adopted ASU 2016-13.

(7) Institutions that have adopted ASU 2016-13 should report other changes to the allowances for credit losses on loans and leases in item 115a.

(8) Items 115b and 115c are only reported by institutions that have adopted ASU 2016-13.

(9) Institutions that have adopted ASU 2016-13 should report the allowance for credit losses on loans and leases in item 116a.

(10) Items 116b and 116c are only reported by institutions that have adopted ASU 2016-13.

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

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

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

Footnotes to the *Income Statement Worksheet*

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

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

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

22	**RWA for Assets, Derivatives and Off-Balance-Sheet Asset Categories (sum of items 9 through 21)**	CASSS628	-	CPSSS628	-	-	-	-	-	-	-	-	-
23	**RWA for purposes of calculating the allowance for loan and lease losses 1.25 percent threshold**	CASSS580		CPSSS580									
	Market Risk												
24	~~**Value-at-risk (VaR) with Multiplier**~~ Not Applicable	~~CASSN811~~		~~CPSSN811~~									
25	~~**Stressed VaR with Multiplier**~~ Not Applicable	~~CASSN812~~		~~CPSSN812~~									
	~~**Specific risk add-on**~~												
26	~~Debt pos t ons~~ Not Applicable	~~CASSS305~~		~~CPSSS305~~									
27	~~Equ ty pos t ons~~ Not Applicable	~~CASSS306~~		~~CPSSS306~~									
28	~~Cap tal requ rements for secur t zat on pos t ons us ng the S mpl f ed Superv sory Formula Approach (SSFA) or apply ng a spec f c r sk we ght ng factor of 1250% percent~~ Not Applicable	~~CASSS307~~		~~CPSSS307~~									
29	~~Sta da d zed easu e of spec f c sk add o s (su of te s 26, 27, a d 28)~~ Not Applicable	~~CASSS311~~		~~CPSSS311~~	-	-	-	-	-	-	-	-	-
	~~***incremental risk.***~~												
30	~~**Incremental risk capital requirement**~~ Not Applicable	~~CASSN813~~		~~CPSSN813~~									
	~~***Items 31 through 36 are not applicable to an institution that does not have a comprehensive risk model; such an institution should go to item 37.***~~												
	~~**Comprehensive risk capital requirement**~~												
31	~~Modeled comprehens ve r sk measure~~ Not Applicable	~~CASSS316~~		~~CPSSS316~~									
32	~~Standard zed spec f c r sk add-ons for *net long* correlat on trad ng pos t ons~~ Not Applicable	~~CASSS325~~		~~CPSSS325~~									
33	~~Standard zed spec f c r sk add-on for *net short* correlat on trad ng pos t ons~~ Not Applicable	~~CASSS333~~		~~CPSSS333~~									
34	~~Standard zed measure of spec f c r sk add-ons (greater of tem 32 or 33)~~ Not Applicable	~~CASSS335~~		~~CPSSS335~~	-	-	-	-	-	-	-	-	-
35	~~Surcharge for modeled correlat on trad ng pos t ons (tem 34 mult pl ed by 0.08)~~ Not Applicable	~~CASSS336~~		~~CPSSS336~~	-	-	-	-	-	-	-	-	-
36	~~Comprehens ve r sk measure requ rement~~ Not Applicable	~~CASSN814~~		~~CPSSN814~~									
	~~**De minimis positions and other adjustments**~~												
37	~~Cap tal requ rement for all *de minimis* exposures~~ Not Applicable	~~CASSB825~~		~~CPSSN825~~									
38	~~Add t onal cap tal requ rement~~ Not Applicable	~~CASSS344~~		~~CPSSS344~~									
39	~~Su of te s 37 a d 38~~ Not Applicable	~~CASSS345~~		~~CPSSS345~~	-	-	-	-	-	-	-	-	-
	~~**Market risk-weighted assets**~~												
40	~~Sta da d zed~~ Market risk-weighted assets ~~Su of te s 24, 25, 29, 30 (f appl cable), 36 (as appropr ate), and 39~~	CASSS581	-	CPSSS581	-	-	-	-	-	-	-	-	-
41	**Risk-weighted assets before deductions for excess allowance of loan and lease losses and allocated risk transfer risk reserve (sum of items 22 and 40)**	CASSB704	-	CPSSB704	-	-	-	-	-	-	-	-	-
42	**LESS: Excess allowance for loan and lease 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	-	-	-	-	-	-	-	-	-

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

	Memoranda Items -- Derivatives												
45	Current credit exposure across all derivative contracts covered by the regulatory capital rule	CASS8764		CPSS8764									
46	**Notional principal amounts of over-the-counter derivative contracts (sum of lines 47a through 47g)**	CASSS629	-	CPSSS629	-	-	-	-	-	-	-	-	-
47a	Interest rate	CASSS630		CPSSS630									
47b	Foreign exchange rate and gold	CASSS631		CPSSS631									
47c	Credit (investment grade reference asset)	CASSS632		CPSSS632									
47d	Credit (non-investment grade reference asset)	CASSS633		CPSSS633									
47e	Equity	CASSS634		CPSSS634									
47f	Precious metals (except gold)	CASSS635		CPSSS635									
47g	Other	CASSS636		CPSSS636									
48	**Notional principal amounts of centrally cleared derivative contracts (sum of lines 49a**	CASSS637	-	CPSSS637	-	-	-	-	-	-	-	-	-
49a	Interest rate	CASSS638		CPSSS638									
49b	Foreign exchange rate and gold	CASSS639		CPSSS639									
49c	Credit (investment grade reference asset)	CASSS640		CPSSS640									
49d	Credit (non-investment grade reference asset)	CASSS641		CPSSS641									
49e	Equity	CASSS642		CPSSS642									
49f	Precious metals (except gold)	CASSS643		CPSSS643									
49g	Other	CASSS644		CPSSS644									
Market Risk RWAs													
50	Delta interest rate risk	XXXXXXXX		XXXXXXXX									
51	Delta credit spread risk for non-securitizations	XXXXXXXX		XXXXXXXX									
52	Delta credit spread risk for securitizations non-corelation trading positions (non-CTP)	XXXXXXXX		XXXXXXXX									
53	Delta credit spread risk for correlation trading positions (CTP)	XXXXXXXX		XXXXXXXX									
54	Delta equity risk	XXXXXXXX		XXXXXXXX									
55	Delta commodity risk	XXXXXXXX		XXXXXXXX									
56	Delta foreign exchange risk	XXXXXXXX		XXXXXXXX									
57	Total capital delta requirement	XXXXXXXX		XXXXXXXX									
58	Vega interest rate risk	XXXXXXXX		XXXXXXXX									
59	Vega credit spread risk for non-securitizations	XXXXXXXX		XXXXXXXX									
60	Vega credit spread risk for securitizations non-CTP	XXXXXXXX		XXXXXXXX									
61	Vega credit spread risk for CTP	XXXXXXXX		XXXXXXXX									
62	Vega equity risk	XXXXXXXX		XXXXXXXX									
63	Vega commodity risk	XXXXXXXX		XXXXXXXX									
64	Vega foreign exchange risk	XXXXXXXX		XXXXXXXX									
65	Total vega capital requirement	XXXXXXXX		XXXXXXXX									
66	Curvature interest rate risk	XXXXXXXX		XXXXXXXX									
67	Curvature credit spread for non-securitizations	XXXXXXXX		XXXXXXXX									
68	Curvature credit spread risk for securitizations non-CTP	XXXXXXXX		XXXXXXXX									
69	Curvature credit spread risk for CTP	XXXXXXXX		XXXXXXXX									
70	Curvature equity risk	XXXXXXXX		XXXXXXXX									
71	Curvature commodity risk	XXXXXXXX		XXXXXXXX									
72	Curvature foreign exchange risk	XXXXXXXX		XXXXXXXX									
73	Total curvature capital requirement	XXXXXXXX		XXXXXXXX									
	Standardized Default Risk Capital Requirements	XXXXXXXX		XXXXXXXX									
74	Non-securitization debt and equity positions	XXXXXXXX		XXXXXXXX									
75	Securitization positions non-CTP	XXXXXXXX		XXXXXXXX									
76	CTP	XXXXXXXX		XXXXXXXX									
77	Total standardized default risk capital requirement	XXXXXXXX		XXXXXXXX									

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

	Residual Risk Add-on Components												
78	Gross effective notional amount of instruments subject to 1.0% risk weight	XXXXXXXX		XXXXXXXX									
79	Gross effective notional amount of instruments subject to 0.1% risk weight	XXXXXXXX		XXXXXXXX									
80	Residual risk add-on	XXXXXXXX		XXXXXXXX									
	Capital Add-ons	XXXXXXXX		XXXXXXXX									
81	Fallback capital requirement	XXXXXXXX		XXXXXXXX									
82	Capital add-on for re-designations	XXXXXXXX		XXXXXXXX									
83	Other capital add-ons	XXXXXXXX		XXXXXXXX									
84	Total risk-weighted assets for all trading desks	XXXXXXXX		XXXXXXXX									
	Other Market Risk RWAs												
85	Total RWAs for model-ineligible trading desks	XXXXXXXX		XXXXXXXX									
86	Total RWAs under the models-based measure	XXXXXXXX		XXXXXXXX									

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

Item			Projected in $Millions								
			PQ 1	**PQ 2**	**PQ 3**	**PQ 4**	**PQ 5**	**PQ 6**	**PQ 7**	**PQ 8**	**PQ 9**
	Assets										
	SECURITIES										
1	**Held to Maturity (HTM) (1)**	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:										
4	**Securitizations (investment grade)**	CPSBP641									
5	**Securitizations (non-investment grade)**	CPSBP642									
	Total Loans and Leases										
6	**Real Estate Loans (in Domestic Offices)**	CPSBP643	-	-	-	-	-	-	-	-	-
7	**First Lien Mortgages**	CPSB5367	-	-	-	-	-	-	-	-	-
8	First Lien Mortgages	CPSBP644									
9	First Lien HELOAN	CPSBP645									
10	**Second / Junior Lien Mortgages**	CPSBP646	-	-	-	-	-	-	-	-	-
11	Closed-End Junior Liens	CPSB5368									
12	HELOCs	CPSB1797									
13	**CRE Loans**	CPSBP647	-	-	-	-	-	-	-	-	-
14	Construction	CPSBP648									
15	Multifamily	CPSB1460									
16	Nonfarm, Non-residential	CPSBP649	-	-	-	-	-	-	-	-	-
17	Owner-Occupied	CPSBF160									
18	Non-Owner-Occupied	CPSBF161									
19	**Loans Secured by Farmland**	CPSB1420									
20	**Real Estate Loans (Not in Domestic Offices)**	CPSBP650	-	-	-	-	-	-	-	-	-
21	First Lien Mortgages	CPSBP651									
22	Second / Junior Lien Mortgages	CPSBP652									
23	**CRE Loans**	CPSBP653	-	-	-	-	-	-	-	-	-
24	Construction	CPSBP654									
25	Multifamily	CPSBP655									
26	Nonfarm, Non-residential	CPSBP656	-	-	-	-	-	-	-	-	-
27	Owner-Occupied	CPSBP657									
28	Non-Owner-Occupied	CPSBP658									
29	Loans Secured by Farmland	CPSBP659									

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

Item			Projected in $Millions								
			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	-	-	-	-	-	-	-	-	-

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

Item			Projected in $Millions								
			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	<u>**LOANS HELD FOR INVESTMENT AT AMORTIZED COST**</u>										
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	-	-	-	-	-	-	-	-	-

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

Item			Projected in $Millions								
			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
81	**Other Consumer**	CPSBP699	-	-	-	-	-	-	-	-	-
82	Auto Loans	CPSBP700	-	-	-	-	-	-	-	-	-
83	Student Loans	CPSBP491	-	-	-	-	-	-	-	-	-
84	Other loans backed by securities (non-purpose lending)	CPSBP701									
85	Other	CPSBP702	-	-	-	-	-	-	-	-	-
86	**Other Loans and Leases**	CPSBP703	-	-	-	-	-	-	-	-	-
87	Loans to Foreign Governments	CPSBP704									
88	Agricultural Loans	CPSBP705									
89	Loans for purchasing or carrying securities (secured or unsecured)	CPSBP706									
90	Loans to Depositories and Other Financial Institutions	CPSBP707									
91	All Other Loans and Leases	CPSBP708	-	-	-	-	-	-	-	-	-
92	All Other Loans (exclude consumer loans)	CPSBP709									
93	All Other Leases	CPSBP710									
94	**Total Loans and Leases**	CPSBP711	-	-	-	-	-	-	-	-	-
	Loans Held for Sale and Loans Accounted for under the Fair Value Option										
95	**Real Estate Loans (in Domestic Offices)**	CPSBP712	-	-	-	-	-	-	-	-	-
96	First Lien Mortgages	CPSBP713	-	-	-	-	-	-	-	-	-
97	Second / Junior Lien Mortgages	CPSBP714	-	-	-	-	-	-	-	-	-
98	CRE Loans	CPSBP715	-	-	-	-	-	-	-	-	-
99	Loans Secured by Farmland	CPSBP716	-	-	-	-	-	-	-	-	-
100	**Real Estate Loans (Not in Domestic Offices)**	CPSBP717	-	-	-	-	-	-	-	-	-
101	Residential Mortgages	CPSBP718	-	-	-	-	-	-	-	-	-
102	CRE Loans	CPSBP719	-	-	-	-	-	-	-	-	-
103	Loans Secured by Farmland	CPSBP720	-	-	-	-	-	-	-	-	-
104	**C&I Loans**	CPSBP721	-	-	-	-	-	-	-	-	-
105	**Credit Cards**	CPSBP722	-	-	-	-	-	-	-	-	-
106	**Other Consumer**	CPSBP723	-	-	-	-	-	-	-	-	-
107	**Other Loans and Leases**	CPSBP724	-	-	-	-	-	-	-	-	-
108	**Total Loans Held for Sale and Loans Accounted for under the Fair Value Option**	CPSBP725	-	-	-	-	-	-	-	-	-

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

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

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

Item			PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
			Projected in $Millions								
	Liabilities										
132	**Deposits in domestic offices**	CPSBP737									
133	**Deposits in foreign offices, Edge and Agreement subsidiaries, and IBFs**	CPSBP738									
134	**Deposits**	CPSBP739	-	-	-	-	-	-	-	-	-
135	**Federal funds purchased and securities sold under agreements to repurchase**	CPSBP740									
136	**Trading Liabilities**	CPSB3548									
137	**Other Borrowed Money**	CPSB3190									
138	**Subordinated Notes and Debentures**	CPSB4062									
139	**Subordinated Notes Payable to Unconsolidated Trusts Issuing TruPS and TruPS Issued by Consolidated Special Purpose Entities**	CPSBC699									
140	**Other Liabilities**	CPSB2750									
141	**Memo: Allowance for off-balance sheet credit exposures**	CPSBB557									
142	**Total Liabilities**	CPSB2948	-	-	-	-	-	-	-	-	-
	Equity Capital										
143	**Perpetual Preferred Stock and Related Surplus**	CPSB3283									
144	**Common Stock (Par Value)**	CPSB3230									
145	**Surplus (Exclude All Surplus Related to Preferred Stock)**	CPSB3240									
146	**Retained Earnings**	CPSB3247									
147	**Accumulated Other Comprehensive Income (AOCI)**	CPSBB530									
148	**Other Equity Capital Components**	CPSBA130									
149	**Total BHC Equity Capital**	CPSB3210	-	-	-	-	-	-	-	-	-
150	**Noncontrolling (Minority) Interests in Consolidated Subsidiaries**	CPSB3000									
151	**Total Equity Capital**	CPSBG105	-	-	-	-	-	-	-	-	-
	Other										
152	**Unused Commercial Lending Commitments and Letters of Credit**	CPSBP741									

Footnotes to the *Balance Sheet Worksheet*

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

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

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

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

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

(6) Institutions that adopted ASU 2016-13, should report item 129 net of any applicable allowance for credit losses.

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

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

CCARP005	

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

If Item 18 is "1" for "Yes", complete items 27 through 31 only for AOCI related adjustments.

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

						Projected in $Millions									Sums in $Millions		
Item		As of Date			Adjusted 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-Quarter
27	AOCI related adjustments: Net unrealized gains (losses) on available-for-sale securities (if a gain, report as a positive value; if a loss, report as a negative value)	CASDP844		CPSDP844													
28	AOCI related adjustments: Net unrealized loss on available-for-sale preferred stock classified as an equity security under GAAP and available-for-sale equity exposures (report loss as a positive value)	CASDP845		CPSDP845													
29	AOCI related adjustments: Accumulated net gains (losses) on cash flow hedges (if a gain, report as a positive value; if a loss, report as a negative value)	CASDP846		CPSDP846													
30	AOCI related adjustments: Amounts recorded in AOCI attributed to defined benefit postretirement plans resulting from the initial and subsequent application of the relevant GAAP standards that pertain to such plans (if a gain, report as a positive value; if a loss, report as a negative value)	CASDP847		CPSDP847													
31	AOCI related adjustments: Net unrealized gains (losses) on held-to-maturity securities that are included in AOCI (if a gain, report as a positive value; if a loss, report as a negative value)	CASDP848		CPSDP848													
	If Item 18 is "0" for "No", complete item 32 only for AOCI related adjustments.																
32	AOCI related adjustments: Accumulated net gain (loss) on cash flow hedges included in AOCI, net of applicable tax effects, that relate to the hedging of items that are not recognized at fair value on the balance sheet (if a gain, report as a positive value; if a loss, report as a negative value)	CASDP849		CPSDP849													
33	Other deductions from (additions to) common equity tier capital 1 before threshold-based deductions: Unrealized net gain (loss) related to changes in the fair value of liabilities that are due to changes in own credit risk (if a gain, report as a positive value; if a loss, report as a negative value)	CASDQ258		CPSDQ258													
34	Other deductions from (additions to) common equity tier capital 1 before threshold-based deductions: All other deductions from (additions to) common equity tier 1 capital before threshold-based deductions	CASDP850		CPSDP850													
35	Non-significant investments in the capital of unconsolidated financial institutions in the form of common stock that exceed the 10 percent threshold for non-significant investments	CASDP851		CPSDP851													
36	Subtotal (item 23 minus items 24 through 35)	CASDP852	-	CPSDP852		-	-	-	-	-	-	-	-	-			
37a	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)	CASKP853		CPSKP853													
37b	Investments in the capital of unconsolidated financial institutions, net of associated DTLs, that exceed 25 percent common equity tier 1 capital deduction threshold	CASKLF29		CPSKLF29													
38	MSAs, net of associated DTLs, that exceed the common equity tier 1 capital deduction threshold	CASKP854		CPSKP854													
39	DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs, that exceed the common equity tier 1 capital deduction threshold	CASKP855		CPSKP855													
40	Amount of significant investments in the capital of unconsolidated financial institutions in the form of common stock; MSAs, net of associated DTLs; and DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs; that exceeds the 15 percent common equity tier 1 capital deduction threshold (item 84)	CASKP856		CPSKP856													
41	Deductions applied to common equity tier 1 capital due to insufficient amount of additional tier 1 capital and tier 2 capital to cover deductions	CASDP857		CPSDP857													
42	Total adjustments and deductions for common equity tier 1 capital (sum of items 37a through 41)	CASDP858	-	CPSDP858		-	-	-	-	-	-	-	-	-			
43	Common equity tier 1 capital (item 36 minus 42)	CASDP859	-	CPSDP859		-	-	-	-	-	-	-	-	-			

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

Item		As of Date			Adjusted Starting Value[1]	Projected in $Millions PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	Sums in $Millions PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
	Additional tier 1 capital																
44	**Additional tier 1 capital instruments plus related surplus**	CASDP860		CPSDP860													
45	**Non-qualifying capital instruments subject to phase out from additional tier 1 capital**	CASDP861		CPSDP861													
46	**Tier 1 minority interest not included in common equity tier 1 capital**	CASDP862		CPSDP862													
47	**Additional tier 1 capital before deductions**	CASDP863		CPSDP863													
48	**Additional tier 1 capital deductions**	CASDP864		CPSDP864													
49	**Additional tier 1 capital**	CASDP865		CPSDP865													
	Tier 1 capital																
50	**Tier 1 capital (sum of items 43 and 49)**	CASD8274	-	CPSD8274		-	-	-	-	-	-	-	-	-			
	Tier 2 capital																
51	**Tier 2 capital instruments plus related surplus**	CASDP866		CPSDP866													
52	**Non-qualifying capital instruments subject to phase out from tier 2 capital**	CASDP867		CPSDP867													
53	**Total capital minority interest that is not included in tier 1 capital**	CASDP868		CPSDP868													
54	**Allowance for loan and lease losses includable in tier 2 capital (2)**	CASD5310		CPSD5310													
55	**~~(Advanced approaches holding companies that exit parallel run only): eEligible credit reserves~~ Adjusted allowance for credit losses includable in tier 2 capital**	CASE5310		CPSE5310													
56	**Unrealized gains on available-for-sale preferred stock classified as an equity security under GAAP and available-for-sale equity exposures includable in tier 2 capital**	CASDQ257		CPSDQ257													
57	**Tier 2 capital before deductions (sum of items 51, 52, 53, 54 and 56)**	CASDP870	-	CPSDP870		-	-	-	-	-	-	-	-	-			
58	**~~(Advanced approaches holding companies that exit parallel run only):~~ Expanded risk-based approach: Tier 2 capital before deductions**	CASEP870		CPSEP870													
59.a	**Tier 2 capital deductions**	CASDP872		CPSDP872													
59.b	**Expanded risk-based approach: Tier 2 capital deductions**	xxxxxxxx		xxxxxxxx													
60	**Tier 2 capital (item 57 minus 59.a)**	CASD5311	-	CPSD5311		-	-	-	-	-	-	-	-	-			
61	**~~Advanced approaches holding companies that exit parallel run only:~~ Expanded risk-based approach: Tier 2 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):~~ Expanded risk-based approach: Total capital (sum of items 50 and 61)**	CASE3792		CPSE3792													

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

Item			As of Date		Adjusted Starting Value[1]	Projected in $Millions PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	Sums in $Millions PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
	Threshold Deductions Calculations																
	Items 64-71 should only be filed by firms subject to ~~Category I and II standards~~the expanded risk-based approach																
	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**	CASDR643		CPSDR643													
64b	**Aggregate non-significant investments in the capital of unconsolidated financial institutions in the form of common stock**	CASDLG29		CPSDLG29													
65	**10 percent common equity tier 1 deduction threshold for non-significant investments in the capital of unconsolidated financial institutions in the form of common stock**	CASDR646	-	CPSDR646		-	-	-	-	-	-	-	-	-			
66	**Amount of non-significant investments that exceed the 10 percent deduction 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 zero)**	CASDQ261	-	CPSDQ261		-	-	-	-	-	-	-	-	-			
70	**10 percent common equity tier 1 deduction threshold (10 percent of item 36)**	CASDQ262	-	CPSDQ262		-	-	-	-	-	-	-	-	-			
71	**Amount to be deducted from common equity tier 1 due to 10 percent deduction threshold (greater of item 69 minus item 70 or zero), prior to transition provisions**	CASDP853	-	CPSDP853		-	-	-	-	-	-	-	-	-			
	Investments in the capital of unconsolidated financial institutions (firms not subject to ~~Category III and IV standards~~ the expanded risk-based approach only)																
72	**Aggregate amount of investments in the capital of unconsolidated financial institutions, net of associated DTLs**	CASDLF18		CPSDLF18													
73	**25 percent common equity tier 1 deduction threshold (25 percent of item 36)**	CASDLF19	-	CPSDLF19		-	-	-	-	-	-	-	-	-			
74	**Amount to be deducted from common equity tier 1 due to 25 percent deduction threshold (greater of item 72 minus item 73 or zero)**	CASDLF20	-	CPSDLF20		-	-	-	-	-	-	-	-	-			
	Items 75-82 should be filed by all firms																
	MSAs, net of associated DTLs																
75	**Total mortgage servicing assets classified as intangible**	CASDQ263		CPSDQ263													
76	**Associated deferred tax liabilities which would be extinguished if the intangible 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**	CASDQ296	-	CPSDQ296		-	-	-	-	-	-	-	-	-			
81	**Common equity tier 1 deduction threshold**	CASDQ262	-	CPSDQ262		-	-	-	-	-	-	-	-	-			
82	**Amount to be deducted from common equity tier 1 due to the deduction threshold**	CASDP855	-	CPSDP855		-	-	-	-	-	-	-	-	-			

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

Item	As of Date	Adjusted 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-Quarter
			Projected in $Millions									Sums in $Millions		
Items 83-86 should only be filed by firms subject to ~~Category I and II standards~~the expanded risk-based approach														

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

Item			As of Date		Adjusted Starting Value[1]	Projected in $Millions PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	Sums in $Millions PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
	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):~~ Expanded risk-based approach: Total capital ~~per revised regulatory capital rule~~ (item 63)**	CASE3792		CPSE3792													
96	**Total risk-weighted assets using standardized approach**	CASDA223		CPSDA223													
97	**~~(Advanced approaches holding companies that exit parallel run only):~~ Total risk-weighted assets using expanded risk-based approach**	CASEA223		CPSEA223													
98	**Total assets for the leverage ratio per revised regulatory capital rule (item 91)**	CASKA224	-	CPSKA224		-	-	-	-	-	-	-	-	-			
99	**Supplementary leverage ratio exposure**	CASKHK22		CPSKHK22													

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

Item			As of Date		Adjusted Starting Value[1]	Projected in $Millions PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9	Sums in $Millions PQ 2 - PQ 5	PQ 6 - PQ 9	9-Quarter
100	**Common equity tier 1 ratio (%)**	CASDP793	#DIV/0!	CPSDP793		#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!	#DIV/0!			
101	~~(Advanced approaches holding companies that exit parallel run only):~~ Expanded risk-based approach: **Common 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):~~ Expanded risk-based approach: **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):~~ Expanded risk-based approach: **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													
	Schedule HC-G—Other Liabilities																
109	**Net deferred tax liabilities**	CASK3049		CPSK3049													
	Issuances associated with the U.S. Department of Treasury Capital Purchase Program:																
110	**Senior perpetual preferred stock or similar items**	CASKG234		CPSKG234													
111	**Warrants to purchase common stock or similar items**	CASKG235		CPSKG235													
	Deferred Tax Asset Information																
112	**Taxes previously paid that the bank holding company could recover through allowed carrybacks if the bank holding company's DTAs on net operating loss, tax credits and temporary differences (both deductible and taxable) fully reverse at the report date**	CASDQ275		CPSDQ275													
112a	**U.S. Federal Government**	CASDLC30		CPSDLC30													
112b	**U.S. State Governments**	CASDLC31		CPSDLC31													
112c	**All non-U.S. tax jurisdictions**	CASDLC32		CPSDLC32													
113	**Deferred tax assets that arise from net operating loss and tax credit carryforwards, net of DTLs, but gross of related valuation allowances**	CASDR648		CPSDR648													
114	**Valuation allowances related to deferred tax assets that arise from net operating loss and tax credit carryforwards**	CASDR649		CPSDR649													
114a	**U.S. Federal Government**	CASDLC33		CPSDLC33													
114b	**U.S. State Governments**	CASDLC34		CPSDLC34													
114c	**All non-U.S. tax jurisdictions**	CASDLC35		CPSDLC35													
115	**Deferred tax assets arising from temporary differences, net of DTLs**	CASDR650		CPSDR650													
115a	**U.S. Federal Government**	CASDLC36		CPSDLC36													
115b	**U.S. State Governments**	CASDLC37		CPSDLC37													
115c	**All non-U.S. tax jurisdictions**	CASDLC38		CPSDLC38													
116	**Valuation allowances related to DTAs arising from temporary differences**	CASDR651		CPSDR651													
116a	**U.S. Federal Government**	CASDLC39		CPSDLC39													
116b	**U.S. State Governments**	CASDLC40		CPSDLC40													
116c	**All non-U.S. tax jurisdictions**	CASDLC41		CPSDLC41													
	Supplemental Capital Action Information (report in $Millions unless otherwise noted)* **																
117	**Cash dividends declared on common stock**	CASD4460		CPSD4460													
118	**Common shares outstanding (Millions)**	CASDQ946		CPSDQ946													
119	**Common dividends per share ($)**	CASDQ282	-	CPSDQ282		-	-	-	-	-	-	-	-	-			

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

						Projected in $Millions									Sums in $Millions		
Item			As of Date		Adjusted 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-Quarter
120	**Issuance of common stock for employee compensation**	CASDQ283		CPSDQ283													
121	**Other issuance of common stock**	CASDQ284		CPSDQ284													
122	**Total issuance of common stock**	CASDQ285	-	CPSDQ285		-	-	-	-	-	-	-	-	-			
123	**Share repurchases to offset issuance for employee compensation**	CASDQ286		CPSDQ286													
124	**Other share repurchase**	CASDQ287		CPSDQ287													
125	**Total share repurchases**	CASDQ288	-	CPSDQ288		-	-	-	-	-	-	-	-	-			
	Supplemental Information on Trust Preferred Securities Subject to Phase-Out from Tier 1 Capital																
126	**Outstanding trust preferred securities**	CASKC699		CPSKC699													
127	**Trust preferred securities included in Item 49**	CASDQ289		CPSDQ289													
	Capital Buffers and Ratios																
128	**Capital conservation buffer requirement (sum of items a through c)**	CASDLE84		CPSDLE84													
128(a)	**of which: Stress capital buffer requirement**	CASDLE85		CPSDLE85													
128(b)	**of which: GSIB surcharge (if applicable)**	CASDLE86		CPSDLE86													
128(c)	**of which: Countercyclical capital buffer amount (if applicable)**	CASDLE87		CPSDLE87													
129	**Capital conservation buffer**	CASDH311		CPSDH311													
	Leverage Buffer and Requirements																
130	**Total leverage exposure for the supplementary leverage ratio (SLR) (if applicable)**	CASDLE88		CPSDLE88													
131	**Leverage buffer requirement (if applicable)**	CASDLE89		CPSDLE89													
132	**Leverage buffer (if applicable)**	CASDLE90		CPSDLE90													
	Maximum Payout Ratio and Amounts																
133	**Eligible retained income**	CASDH313		CPSDH313													
134	**Maximum payout ratio**	CASDLE91		CPSDLE91													
135	**Maximum payout amount**	CASDLE92		CPSDLE92													
136	**Distributions and discretionary bonus payments during the quarter**	CASDH314		CPSDH314													
	Long-Term Debt and Total Loss Absorbing Capacity																
137	**Outstanding eligible long-term debt**	CASDLF21		CPSDLF21													
138	**Total loss absorbing capacity**	CASDLF22		CPSDLF22													
	Long-Term Debt and Total Loss Absorbing Capacity Ratios																
139	**LTD standardized risk-weighted assets ratio**	CASDNL23		CPSDNL23													
140	**TLAC standardized risk-weighted assets ratio**	CASDNL24		CPSDNL24													
141	**LTD ~~advanced approaches~~ expanded risk-based approach risk-weighted assets ratio**	CASDNL25		CPSDNL25													
142	**TLAC ~~advanced approaches~~ expanded risk-based approach risk-weighted assets ratio**	CASDNL26		CPSDNL26													
143	**LTD leverage ratio**	CASDNL27		CPSDNL27													
144	**TLAC leverage ratio**	CASDNL28		CPSDNL28													
145	**~~Advanced approaches holding companies only:~~ Expanded risk-based approach firms only: LTD and TLAC supplementary leverage ratios**																
145(a)	**LTD supplementary leverage ratio**	CASDNL29		CPSDNL29													
145(b)	**TLAC supplementary leverage ratio**	CASDNL30		CPSDNL30													
146	**Institution-specific buffer necessary to avoid limitations or distributions and discretionary bonus payments**																
146a	**TLAC risk-weighted asset buffer**	CASDLF27		CPSDLF27													
146b	**TLAC leverage buffer**	CASDLF28		CPSDLF28													

Memoranda

*Please break out and explain below other adjustments to equity capital: CASDQ290

147

**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

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

Item			As of Date	Adjusted 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-Quarter
					Projected in $Millions									Sums in $Millions		
150	Taxes paid through the as-of date of the current fiscal year	CASDQ294														
	***Please reconcile the Supplemental Capital Action and HI-A projections (i.e., allocate the capital actions among the HI-A buckets):	CASDQ295														
151																

Footnotes to the *Capital Worksheet*

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

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

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

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

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

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

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

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

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

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

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

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

Item		As-of			Projected in $Millions 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									

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

									Projected in $Millions				
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									

Footnotes to the *Retail Balance and Loss Projections Worksheet*

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

		Projected OCI Based on Macro-Economic Scenario											
	AFS Securities	Beginning Fair Market Value PQ 4	Fair Value Rate of Change PQ4	Projected OCI - PQ 4	Beginning Fair Market Value PQ 5	Fair Value Rate of Change PQ5	Projected OCI - PQ 5	Beginning Fair Market Value PQ 6	Fair Value Rate of Change PQ6	Projected OCI - PQ 6	Beginning Fair Market Value PQ 7	Fair Value Rate of Change PQ7	Projected OCI - PQ 7
	CCARP084	**CPSPS677**	**CPSPS678**	**CPSPB530**	**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

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

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

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

	AFS and HTM Securities	Principal Market Value Source Please state whether a vendor or proprietary model is used. If using a 3rd party vendor, please provide the name(s) of the 3rd party vendor(s).	In general, how often are securities normally marked (e.g., daily, weekly, quarterly, etc.)?
	CCARP084	CASMN240	CASMN241
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 and HTM securities, please provide name of security type in row 20 above (currently labeled "Other"). Please add additional rows if necessary. If adding additional rows, please ensure that grand totals sum appropriately.