



	QUARTERLY TRENDS							FULL YEAR		
	4Q21	3Q21	2Q21	1Q21	4Q20	4Q21 Change		2021	2020	2021 Change
						3Q21	4Q20			2020
INCOME STATEMENT										
REVENUE										
Principal transactions	\$ 26	\$ (103)	\$ (8)	\$ 272	\$ 273	NM	(90)%	\$ 187	\$ 245	(24)%
Investment securities gains/(losses)	52	(256)	(155)	14	70	NM	(26)%	(345)	795	NM
All other income	58	117	(45)	96	249	(50)	(77)	226	159	42
Noninterest revenue	136	(242)	(208)	382	592	NM	(77)	68	1,199	(94)
Net interest income	(681)	(1,054)	(961)	(855)	(841)	35	19	(3,551)	(2,375)	(50)
TOTAL NET REVENUE (a)	(545)	(1,296)	(1,169)	(473)	(249)	58	(119)	(3,483)	(1,176)	(196)
Provision for credit losses	23	(7)	49	16	(42)	NM	NM	81	66	23
NONINTEREST EXPENSE										
Income/(loss) before income tax expense/(benefit)	(819)	(1,449)	(1,733)	(1,365)	(568)	43	(44)	(5,366)	(2,615)	(105)
Income tax expense/(benefit)	253	(632)	(489)	(785)	(210)	NM	NM	(1,653)	(865)	(91)
NET INCOME/(LOSS)	\$ (1,072)	\$ (817)	\$ (1,244)	\$ (580)	\$ (358)	(31)	(199)	\$ (3,713)	\$ (1,750)	(112)
MEMO:										
TOTAL NET REVENUE										
Treasury and Chief Investment Office ("CIO")	(480)	(1,198)	(1,081)	(705)	(623)	60	23	(3,464)	(1,368)	(153)
Other Corporate	(65)	(98)	(88)	232	374	34	NM	(19)	192	NM
TOTAL NET REVENUE	\$ (545)	\$ (1,296)	\$ (1,169)	\$ (473)	\$ (249)	58	(119)	\$ (3,483)	\$ (1,176)	(196)
NET INCOME/(LOSS)										
Treasury and CIO	(428)	(998)	(956)	(675)	(587)	57	27	(3,057)	(1,403)	(118)
Other Corporate	(644)	181	(288)	95	229	NM	NM	(656)	(347)	(89)
TOTAL NET INCOME/(LOSS)	\$ (1,072)	\$ (817)	\$ (1,244)	\$ (580)	\$ (358)	(31)	(199)	\$ (3,713)	\$ (1,750)	(112)
SELECTED BALANCE SHEET DATA (period-end)										
Total assets	\$ 1,518,100	\$ 1,459,283	\$ 1,382,653	\$ 1,409,564	\$ 1,359,831	4	12	\$ 1,518,100	\$ 1,359,831	12
Loans	1,770	1,697	1,530	1,627	1,657	4	7	1,770	1,657	7
Headcount (b)	38,952	38,302	37,520	38,168	38,366	2	2	38,952	38,366	2
SUPPLEMENTAL INFORMATION										
TREASURY and CIO										
Investment securities gains/(losses)	\$ 52	\$ (256)	\$ (155)	\$ 14	\$ 70	NM	(26)	\$ (345)	\$ 795	NM
Available-for-sale securities (average)	290,590	223,747	342,338	372,443	410,803	30	(29)	306,827	413,367	(26)
Held-to-maturity securities (average) (c)	349,989	339,544	240,696	207,957	155,525	3	125	285,086	94,569	201
Investment securities portfolio (average)	\$ 640,579	\$ 563,291	\$ 583,034	\$ 580,400	\$ 566,328	14	13	\$ 591,913	\$ 507,936	17
Available-for-sale securities (period-end)	306,352	249,484	230,127	377,911	386,065	23	(21)	306,352	386,065	(21)
Held-to-maturity securities, net of allowance for credit losses (period-end) (c)	363,707	343,542	341,476	217,452	201,821	6	80	363,707	201,821	80
Investment securities portfolio, net of allowance for credit losses (period-end) (d)	\$ 670,059	\$ 593,026	\$ 571,603	\$ 595,363	\$ 587,886	13	14	\$ 670,059	\$ 587,886	14