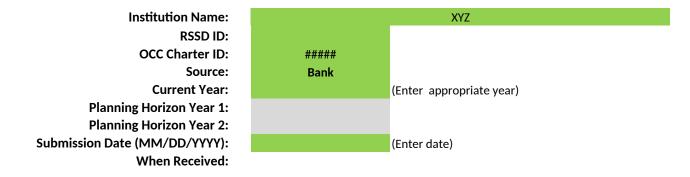
DFAST-14A OCC Supplemental Schedule

All covered institutions are expected to complete a version of the OCC supplemental schedule for each required scenario

Covered institutions should complete all relevant cells in the corresponding worksheets, including this cover page. Covered institutions should not complete any shaded cells.

Please do not change the structure of this workbook.

Please note that unlike Call Report reporting, all actual and projected income statement figures should be reported on a quarterly basis, and not on a cumulative basis. Any questions should be directed to **DFA165i2.reporting@occ.treas.gov**.



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

Baseline

		Actual in \$Millions	Actual in \$Millions Projected in \$Millions								
em		as of date	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	Income Statement Items										
	Losses associated with loans HFI										
	Largest Commercial Concentration										1
1	(Select) CRE loans										
	Construction										
2	Retail										
3	Industrial										+
4	Office										
5	Apartment										
5	·										
	Nonfarm, Non-residential Owner-Occupied										
6	Retail										
7	Industrial										
8											
8	Office										
_	Non-Owner-Occupied					1			1	1	
9	Retail										
10	Industrial										
11	Office										
12	Loans to Investment Firms and Financial Vehicles										
13	Loans to Securities Firms and Investment Banking										
	Non-US exposures					1					
14	Non-US total										
15	Brazil										
16	China										
17	Italy										
18	United Kingdom										
19	Selected Oil and Gas Lending										
	Losses associated with loans HFS and loans accounted for under the Fair Value Option										
	Largest Commercial Concentration										
20	(Select)										
20	CRE loans										
	Construction										
21	Retail										
21 22	Industrial										+
23	Office										
											+
24	Apartment										
	Nonfarm, Non-residential										
0.5	Owner-Occupied								1		
25	Retail										
26	Industrial										

		Actual in \$Millions									Projected in \$Millions						
m		as of date	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ						
'	Office																
	Non-Owner-Occupied																
	Retail																
	Industrial																
	Office																
	Loans to Investment Firms and Financial Vehicles																
	Loans to Securities Firms and Investment Banking																
	Other Consumer																
	Auto Loans																
	Non-US exposures																
	Non-US total																
	Brazil																
	China																
	Italy																
	United Kingdom																
	Selected Oil and Gas Lending																
	Allowance for Loan and Lease Losses																
	Other Consumer																
	Auto Loans										T						
	CRE loans																
	Construction																
	Retail										T						
	Industrial										+						
	Office										+						
	Apartment										+						
	Nonfarm, Non-residential																
	Owner-Occupied																
	Retail																
	Industrial										+						
	Office										+						
	Non-Owner-Occupied																
											_						
	Retail Industrial										-						
											+						
	Office																
	Non-US exposures				I	1											
	Non-US total						-				+						
	Brazil										+						
	China																
	Italy																
	United Kingdom																
	Provisions During the Quarter																
	Other Consumer																
	Auto Loans																
	CRE loans																

		Actual in \$Millions				Pro	jected in \$M	illions			
Item		as of date	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	Construction										
57	Retail										
58	Industrial										
59	Office										
60	Apartment										
	Nonfarm, Non-residential			'						'	
	Owner-Occupied										
61	Retail										
62	Industrial										
63	Office										
	Non-Owner-Occupied										
64	Retail										T
65	Industrial										
66	Office										
00	Non-US exposures										
67	Non-US total										1
68	Brazil										
69	China										
70	Italy United Kingdom										
71	United Kingdom										
	Total Loans and Leases Largest Commercial Concentration										
72	(Select)										
	CRE loans										
	Construction										
73	Retail										
74	weighted-average committed LTV										
75	Industrial										
76	weighted-average committed LTV										
77	Office										
78	weighted-average committed LTV										
79	Apartment										
80	weighted-average committed LTV										
	Nonfarm, Non-residential										
	Owner-Occupied										
81	Retail										T
82	weighted-average committed LTV										_
83	portfolio vacancy rate										+
84	Industrial								-		+
85	weighted-average committed LTV										
86	Office										
87	weighted-average committed LTV										

		Actual in \$Millions				Pr	ojected in \$Mi	illions			
Item		as of date	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
	Non-Owner-Occupied										
88	Retail										
89	weighted-average committed LTV										
90	portfolio vacancy rate										
91	Industrial										
92	weighted-average committed LTV										
93	Office										
94	weighted-average committed LTV										
95	Loans to Investment Firms and Financial Vehicles										
96	Loans to Securities Firms and Investment Banking										
	Non-US exposures	,									
97	Non-US total										
98	Brazil										
99	China										
100	Italy										
101	United Kingdom										
102	Selected Oil and Gas Lending										
	Capital Worksheet Items Leverage Exposure for Supplementary Leverage Ratio (Applicable to Advanced Approaches Banks Only)										
103	Total on-balance sheet exposures (excluding on-balance sheet assets for repo-style transactions and derivative exposures, but including cash collateral received in derivative transactions)										
104	Total derivative exposures										
105	Total exposures for repo-style transactions										
106	Off-balance sheet exposures										
107	Total leverage exposure (sum of items 103, 104, 105 and 106)						-	-	-	-	-
	Counterparty Credit Risk Items										
108	Counterparty FVA losses (report for PQ1 only)	[
	Operational Risk Items (adverse and severely adverse)										
109	Percentage of total Operational Risk projected losses which represent legal exposure										