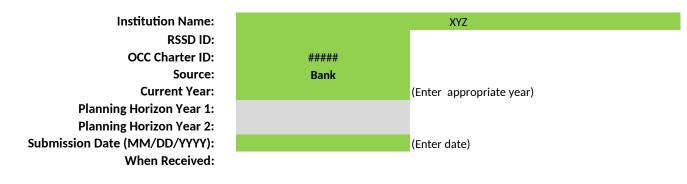
DFAST-14A OCC Supplemental Schedule

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				P	rojected in \$Mi	illions			-
tem		as of date	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	
	Income Statement Items										
	Losses associated with loans HFI										
	Largest Commercial Concentration										
1	(Select)										
	CRE loans										
	Construction										
2	Retail										
3	Apartment						1				+
	Nonfarm, Non-residential				1	1					
	Non-Owner-Occupied										
4	Retail										
5	Apartment										
	Corporate Loans	L	1	1	1	1					
	Nonfarm, Non-residential										
	Owner-Occupied										
6	Retail										
7	Loans to Investment Firms and Financial Vehicles										
8	Loans to Securities Firms and Investment Banking										-
-	Non-US exposures										_
9	Non-US total										
10	Brazil										
11	China										
12	Italy										
13	United Kingdom										
14	Selected Oil and Gas Lending										
15	Retail trade										
10											
	Losses associated with loans HFS and loans accounted for under the Fair Value Option										
	Largest Commercial Concentration										
16	(Select)										_
	CRE loans										
47	Construction										
17	Retail									·	
18	Apartment									L	
	Nonfarm, Non-residential										
4.6	Non-Owner-Occupied										
19	Retail									·	_
20	Apartment									1	
	Corporate Loans										
	Nonfarm, Non-residential										
	Owner-Occupied										
21	Retail										

OCC Supplemental Schedul	е
Banks that are subsidiaries of large, non-complex firms, as defined by the Board, and Federal savings associations are not required to report this schedule.	

		Actual in \$Millions				Pr	ojected in \$Mi	llions			
Item		as of date	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
22	Loans to Investment Firms and Financial Vehicles										
23	Loans to Securities Firms and Investment Banking										
	Non-US exposures										
24	Non-US total										
25	Brazil										
26	China										
27	Italy										
28	United Kingdom										
29	Selected Oil and Gas Lending										
30	Retail trade										
	Balance Sheet Items										
	Total Loans and Leases										
	Largest Commercial Concentration										
31	(Select)										
	CRE loans							1	1		
	Construction										
32	Retail										
33	Apartment										
	Nonfarm, Non-residential							1			
	Non-Owner-Occupied										
34	Retail										
35	Apartment										
	Corporate Loans										
	Nonfarm, Non-residential										
	Owner-Occupied										
36	Retail										
37	Loans to Investment Firms and Financial Vehicles										
38	Loans to Securities Firms and Investment Banking										
	Non-US exposures							1			_
39	Non-US total										
40	Brazil										
41	China										
42	Italy										
43	Únited Kingdom										-
44	Selected Oil and Gas Lending										-
							1	1	1		

Capital Worksheet Items

Leverage Exposure for Supplementary Leverage Ratio (Applicable to Advanced Approaches Banks Only)

46 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)

47 Total derivative exposures

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- 1			

OCC Supplemental Schedule	
Banks that are subsidiaries of large, non-complex firms, as defined by the Board, and Federal savings associations are not required to report this schedule.	

		Actual in \$Millions		Pr			ojected in \$Mil	lions			
Item		as of date	PQ 1	PQ 2	PQ 3	PQ 4	PQ 5	PQ 6	PQ 7	PQ 8	PQ 9
48	Total exposures for repo-style transactions										
49	Off-balance sheet exposures										
50	Total leverage exposure (sum of items 46, 47, 48 and 49)						-	-	-	-	-
	Operational Risk Items (adverse and severely adverse)	_									
51	Percentage of total Operational Risk projected losses which represent legal exposure										