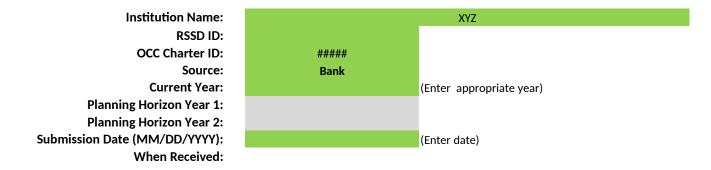
DFAST-14A OCC Supplemental Schedule

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

OCC Supplemental Schedule

| | | Actual in \$Millions | Actual in \$Millions Projected in \$Millions | | | | | | | | |
|------|--|-------------------------|--|------|------|------|------|------|------|------|------|
| tem | | as of date | PQ 1 | PQ 2 | PQ 3 | PQ 4 | PQ 5 | PQ 6 | PQ 7 | PQ 8 | PQ 9 |
| CIII | | as of date | 141 | 142 | 140 | 144 | 143 | 140 | 147 | 140 | |
| | Income Statement Items | | | | | | | | | | |
| | Losses associated with loans HFI | | | | | | | | | | |
| | Corporate Loans | | | | | | | | | | |
| 1 | Loans to Investment Firms and Financial Vehicles | | | | | | | | | | |
| 2 | Loans to Securities Firms and Investment Banking | | | | | | | | | | |
| | Losses associated with loans HFS and loans accounted for under the Fair Value Option | | | | | | | | | | |
| | Corporate Loans | | | | | | | | | | |
| 3 | Loans to Investment Firms and Financial Vehicles | | | | | | | | | | |
| 4 | Loans to Securities Firms and Investment Banking | | | | | | | | | | |
| | Balance Sheet Items | | | | | | | | | | |
| | Corporate Loans | | | | | | | | | | |
| 5 | Loans to Investment Firms and Financial Vehicles | | | | | | | | | | |
| 6 | Loans to Securities Firms and Investment Banking | | | | | | | | | | |
| | Capital Worksheet Items | | | | | | | | | | |
| | Leverage Exposure for Supplementary Leverage Ratio (Applicable to Advanced Approaches Banks Only) | | | | | | | | | | |
| 7 | 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) | | | | | | | | | | |
| 8 | Total derivative exposures | | | | | | | | | | |
| 9 | Total exposures for repo-style transactions | | | | | | | | | | |
| 10 | Off-balance sheet exposures | | | | | | | | | | |
| 11 | Total leverage exposure (sum of items 7, 8, 9 and 10) | - | - | - | - | - | - | - | - | - | |