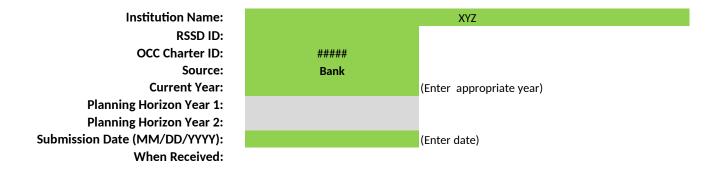
DFAST-14A OCC Supplemental Schedule

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)	-	-	-	-	-	-	-	-	-	