

## DFAST-14A Scenario Schedule Cover Sheet

In addition to providing the name and charter ID of your institution on this cover sheet, all firms are expected to complete the following four tabs in this workbook: *Scenario Variable Definitions*, *DFAST Baseline Scenario*, *DFAST Adverse Scenario*, and *DFAST Severely Adverse Scenario*. If the firm so chooses, it can provide additional stress scenarios on additional tabs.

Please see the *Scenario Instructions* for additional guidance on completing these worksheets.

**Institution Name:**

**RSSD ID:**

**Submission Date (MM/DD/YYYY):**

**OCC Charter ID:**

*DFAST Baseline Scenario (additional variables used beyond those supplied)*

Variable Number	Variable Name	Variable Definition	Unit of Measure	Frequency	Model Category: Retail - Residential Real Estate (including construction)	Model Category: Retail - Credit Cards	Model Category: Retail - Other	Model Category: Wholesale - Commercial Real Estate	Model Category: Wholesale - Commercial and Industrial	Model Category: Wholesale - Other	Model Category: Loans HFS and Loans Under FVO	Model Category: AFS/HTM Securities	Model Category: Trading	Model Category: Counterparty Credit Risk	Model Category: Operational Risk	Model Category: PPNR	Model Category: MSR	Model Category: Other
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*DFAST Adverse Scenario (additional variables used beyond those supplied)*

Variable Number	Variable Name	Variable Definition	Unit of Measure	Frequency	Model Category: Retail - Residential Real Estate (including construction)	Model Category: Retail - Credit Cards	Model Category: Retail - Other	Model Category: Wholesale - Commercial Real Estate	Model Category: Wholesale - Commercial and Industrial	Model Category: Wholesale - Other	Model Category: Loans HFS and Loans Under FVO	Model Category: AFS/HTM Securities	Model Category: Trading	Model Category: Counterparty Credit Risk	Model Category: Operational Risk	Model Category: PPNR	Model Category: MSR	Model Category: Other
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*DFAST Severely Adverse Scenario (additional variables used beyond those supplied)*

Variable Number	Variable Name	Variable Definition	Unit of Measure	Frequency	Model Category: Retail - Residential Real Estate (including construction)	Model Category: Retail - Credit Cards	Model Category: Retail - Other	Model Category: Wholesale - Commercial Real Estate	Model Category: Wholesale - Commercial and Industrial	Model Category: Wholesale - Other	Model Category: Loans HFS and Loans Under FVO	Model Category: AFS/HTM Securities	Model Category: Trading	Model Category: Counterparty Credit Risk	Model Category: Operational Risk	Model Category: PPNR	Model Category: MSR	Model Category: Other
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*Additional Scenario #1*

Variable Number	Variable Name	Variable Definition	Unit of Measure	Frequency	Model Category: Retail - Residential Real Estate (including construction)	Model Category: Retail - Credit Cards	Model Category: Retail - Other	Model Category: Wholesale - Commercial Real Estate	Model Category: Wholesale - Commercial and Industrial	Model Category: Wholesale - Other	Model Category: Loans HFS and Loans Under FVO	Model Category: AFS/HTM Securities	Model Category: Trading	Model Category: Counterparty Credit Risk	Model Category: Operational Risk	Model Category: PPNR	Model Category: MSR	Model Category: Other
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Variable Name	Actual					Projected				
	3Q 2014	4Q 2014	1Q 2015	2Q 2015	3Q 2015	4Q 2015	1Q 2016	2Q 2016	3Q 2016	4Q 2016

Variable Name	Actual					Projected				
	3Q 2014	4Q 2014	1Q 2015	2Q 2015	3Q 2015	4Q 2015	1Q 2016	2Q 2016	3Q 2016	4Q 2016

Variable Name	Actual					Projected				
	3Q 2014	4Q 2014	1Q 2015	2Q 2015	3Q 2015	4Q 2015	1Q 2016	2Q 2016	3Q 2016	4Q 2016

Variable Name	Actual					Projected				
	3Q 2014	4Q 2014	1Q 2015	2Q 2015	3Q 2015	4Q 2015	1Q 2016	2Q 2016	3Q 2016	4Q 2016