## **DFAST-14A Scenario Schedule Cover Sheet**

In addition to providing the name, RSSD ID, 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 bank baseline, bank stress, and/or additional stress scenarios on additional tabs.

Please see the submission instructions for additional guidance on completing these worksheets.

Institution Name:	
RSSD ID:	
Submission Date (MM/DD/YYYY):	
-	
OCC Charter ID:	

	PFAST Baseline Scenario (additional variables us	sed beyond those supplied)							
Variable								Model Category: Retail - Residentia Real Estate (including	Model Category: Retail - Credit
Variable Number	Variable Name	Variable Definition	Variable Type	Economic Category	Geographic Code	Unit of Measure	Frequency	construction)	Cards
1									
2									
3									
5									
6									
7									
8									
9									
10									
	DFAST Adverse Scenario (additional variables us	беа реуопа tnose suppliea)	1	1				1	
Variable Number	Variable Name	Variable Definition	Variable Type	Economic Category	Geographic Code	Unit of Measure	Frequency	Model Category: Retail - Residentia Real Estate (including construction)	Model Category: Retail - Credit Cards
1	variable Name	Variable Definition	Variable Type	Leonomic Category	Geographic code	Offic of Micasure	rrequericy	construction,	Carus
2									
3									
4									
5									
6 7									
8									
9									
10									
DFAS	T Severely Adverse Scenario (additional variabl	es used beyond those supplied)						_	_
Variable Number	Variable Name	Variable Definition	Variable Type	Economic Category	Geographic Code	Unit of Measure	Frequency	Model Category: Retail - Residentia Real Estate (including construction)	Model Category: Retail - Credit Cards
1			, , , , , , , , , , , , , , , , , , ,		•		. ,		
2									
3									
4 5									
6									
7									
8									
9									
10									

	Bank Baseline Scenari	0							
Variable Number	Variable Name	Variable Definition	Variable Type	Economic Category	Geographic Code	Unit of Measure	Frequency	Model Category: Retail - Residential Real Estate (including construction)	Model Category: Retail - Credit Cards
1				•	•			•	
2									
4									
5 6									
7									
8 9									
10									
	Bank Stress Scenario	<u> </u>		Ī	Ī	T		1	
								Model Category: Retail - Residential	
Variable								Real Estate (including	Model Category: Retail - Credit
Number 1	Variable Name	Variable Definition	Variable Type	Economic Category	Geographic Code	Unit of Measure	Frequency	construction)	Cards
2									
3 4									
5									
6 7									
8									
9 10									
	Additional Scenario #	1							
								Model Category: Retail - Residential	
Variable								Real Estate (including	Model Category: Retail - Credit
Number	Variable Name	Variable Definition	Variable Type	Economic Category	Geographic Code	Unit of Measure	Frequency	construction)	Cards
1 2									
3									
4 5									
6									
7 8									
9									
10									

	Model Category: Wholesale -	Model Category: Wholesale -		Model Category:	Model Category:		Model Category:				
Model Category: Retail - Other	Commercial Real Estate		Model Category: Wholesale - Other	Loans HFS and	AFS/HTM	Model Category: Trading		Model Category: Operational Risk	Model Category: PPNR	Model Category: MSR	Model Category: Other

Model Category:	Model Category: Wholesale - Commercial Real	Wholesale - ´			Model Category: AFS/HTM	Model Category:	Model Category: Counterparty		Model Category:	Model Category:	Model Category:
Model Category:	Commercial Real	Commercial and	Model Category:	Loans HFS and		Model Category:	Counterparty		Model Category:	Model Category:	Model Category:
Retail - Other	Estate	Industrial	Wholesale - Other	Loans Under FVO	Securities	Trading	Credit Risk	Operational Risk	PPNR	MSR	Other

	Model Category:	Model Category:									
	Wholesale -	Wholesale -		Model Category:	Model Category:		Model Category:				
Model Category:	Commercial Real	Commercial and	Model Category:	Loans HFS and	AFS/HTM	Model Category:	Counterparty	Model Category:	Model Category:	Model Category:	Model Category:
Retail - Other	Estate	Industrial	Wholesale - Other	Loans Under FVO	Securities	Trading	Credit Risk	Operational Risk	PPNR	MSR	Other

								•		•	
											1
	Model Category:	Model Category:									
	Wholesale -	Wholesale -		Model Category:	Model Category:		Model Category:				
Model Category:	Commercial Real	Commercial and	Model Category:	Loans HFS and	AFS/HTM	Model Category:	Counterparty	Model Category:	Model Category:	Model Category:	Model Category:
Retail - Other	Estate	Industrial	Wholesale - Other	Loans Under FVO	Securities	Trading	Credit Risk	Operational Risk	PPNR	MSR	Other

		Actu	ıal		Projected								
Variable Name	HQ1	HQ2	HQ3	HQ4	PQ1	PQ2	PQ3	PQ4	PQ5	PQ6	PQ7	PQ8	PQ9

		Act	ual					P	rojected				
Variable Name	HQ1	HQ2	HQ3	HQ4	PQ1	PQ2	PQ3	PQ4	PQ5	PQ6	PQ7	PQ8	PQ9

		Act	ual					P	rojected				
Variable Name	HQ1	HQ2	HQ3	HQ4	PQ1	PQ2	PQ3	PQ4	PQ5	PQ6	PQ7	PQ8	PQ9

		Actual				Projected									
I	Variable Name	HQ1	HQ2	HQ3	HQ4	PQ1	PQ2	PQ3	PQ4	PQ5	PQ6	PQ7	PQ8	PQ9	

Actual				Projected									
Variable Name	HQ1	HQ2	HQ3	HQ4	PQ1	PQ2	PQ3	PQ4	PQ5	PQ6	PQ7	PQ8	PQ9

		Actual			Projected								
Variable Name	HQ1	HQ2	HQ3	HQ4	PQ1	PQ2	PQ3	PQ4	PQ5	PQ6	PQ7	PQ8	PQ9