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**The Scenarios Variables Schedule should be reported through the Reporting Central application**

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**OCC DFAST 10-50 - Scenario Variables Schedules: Cover Sheet**

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To conduct the stress test required, a Covered Institution may choose to project additional economic and financial variables beyond the mandatory scenarios provided to estimate losses or revenues for some or all of its portfolios. The OCC expects a Covered Institution to ensure that the paths of any additional variables (including their timing) are consistent with the general economic environment assumed in the scenarios. If additional variables are used, the Covered Institution must complete the following information for each scenario where the institution chose to use additional variables. The following instructions provide guidance for institutions that choose to use additional variables and scenarios to report.

If additional scenario variables are used, institutions are expected to submit this schedule through the Federal Reserve System's Reporting Central application. <http://www.frbervices.org/centralbank/reportingcentral/index.html>

Please see the *OCC DFAST 10-50 Reporting Form Instructions* for additional guidance on completing these worksheets.

**Institution Name:**

**RSSD ID:**

**OCC Charter ID:**

**Planning Horizon Year 1:**  (Enter appropriate year)

**Planning Horizon Year 2:**  (Enter appropriate year)

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

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OCC DFAST 10-50 Scenario Variables: Definitions

**OCC DFAST 10-50 - Baseline Scenario (additional variables used beyond those supplied)**

| Variable Number | Variable Name (CSVIS019) | Variable Definition (CSVIS064) |
|-----------------|--------------------------|--------------------------------|
| 1               |                          |                                |
| 2               |                          |                                |
| 3               |                          |                                |
| 4               |                          |                                |
| 5               |                          |                                |
| 6               |                          |                                |
| 7               |                          |                                |
| 8               |                          |                                |
| 9               |                          |                                |
| 10              |                          |                                |

**OCC DFAST 10-50 - Adverse Scenario (additional variables used beyond those supplied)**

| Variable Number | Variable Name (CSVIS019) | Variable Definition (CSVIS064) |
|-----------------|--------------------------|--------------------------------|
| 1               |                          |                                |
| 2               |                          |                                |
| 3               |                          |                                |
| 4               |                          |                                |
| 5               |                          |                                |
| 6               |                          |                                |
| 7               |                          |                                |
| 8               |                          |                                |
| 9               |                          |                                |
| 10              |                          |                                |

**OCC DFAST 10-50 - Severely Adverse Scenario (additional variables used beyond those supplied)**

| Variable Number | Variable Name (CSVIS019) | Variable Definition (CSVIS064) |
|-----------------|--------------------------|--------------------------------|
| 1               |                          |                                |
| 2               |                          |                                |
| 3               |                          |                                |
| 4               |                          |                                |
| 5               |                          |                                |
| 6               |                          |                                |
| 7               |                          |                                |
| 8               |                          |                                |
| 9               |                          |                                |
| 10              |                          |                                |





