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 six tabs in this workbook: Scenario Variable Definitions, DFAST Baseline Scenario, DFAST Adverse Scenario, DFAST Severely Adverse Scenario, Bank Baseline Scenario, and Bank Stress Scenario. If the firm so chooses, it can provide additional stress scenarios on the additional tabs provided.

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

Institution Name:	
RSSD ID:	
- 1	
Submission Date (MM/DD/YYYY):	
OCC Charter ID:	

	DFAST Baseline Scenario (additional variables u	sed 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		variable belining	variable type		0008:441:100000	0 0	1104401107	33.131.431.31.7	50.00
2									
3									
4									
5									
6									
8									
9									
10									
	DFAST Adverse Scenario (additional variables u	sed beyond those supplied)							
Variable								Model Category: Retail - Residentia 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									
DFAS	T Severely Adverse Scenario (additional variabl	les 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 Scenario Model Category: Retail - Residential Model Category: Retail - Credit Real Estate (including construction) Variable Number Variable Type Cards Variable Name Variable Definition **Economic Category** Geographic Code Unit of Measure Frequency 2 3 8 9 10 Bank Stress Scenario Model Category: Retail - Residential 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 3 8 10 Additional Scenario #1 Model Category: Retail - Residential Model Category: Retail - Credit Real Estate (including Variable Number Variable Name Variable Definition Variable Type **Economic Category** Geographic Code Unit of Measure construction) Cards Frequency 3 8 9 10

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

Model Category:	Model Category: Wholesale - Commercial Real	Wholesale -			Model Category: AFS/HTM	Model Category:	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

	Model Category: Wholesale -	Model Category: Wholesale -		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

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

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

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

		Actual						P	rojected				
Variable Name	HQ1	1101 1102 1102 1104			PQ1	PQ2	PQ3	PQ4	PQ5	PQ6	PQ7	PQ8	PQ9

		Actual						P	rojected				
Variable Name	HQ1	1101 1102 1102 1104			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		

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

	Actual						
Variable Name	HQ1	HQ2	HQ3	HQ4			

	Projected								
PQ1	PQ2	PQ3	PQ4	PQ5	PQ6	PQ7	PQ8	PQ9	