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 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: [ ]

Submission Date (MM/DD/YYYY): [ ]

OCC Charter ID: [ ]

DFAST Baseline Scenario (additional variables used beyond those supplied)

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									
3									
4									
5									
6									
7									
8									
9									
10									

DFAST Adverse Scenario (additional variables used beyond those supplied)

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									
3									
4									
5									
6									
7									
8									
9									
10									

DFAST Severely Adverse Scenario (additional variables used beyond those supplied)

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									
3									
4									
5									
6									
7									
8									
9									
10									

Bank Baseline Scenario

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									
3									
4									
5									
6									
7									
8									
9									
10									

Bank Stress Scenario

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									
3									
4									
5									
6									
7									
8									
9									
10									

Additional Scenario #1

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									
3									
4									
5									
6									
7									
8									
9									
10									

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

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

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

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

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

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

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

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

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

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

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

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

Variable Name	Actual			
	HQ1	HQ2	HQ3	HQ4

Projected								
PQ1	PQ2	PQ3	PQ4	PQ5	PQ6	PQ7	PQ8	PQ9