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:	

DF	AST Baseline Scenario (additional variables us	sed 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									
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8 9									
10									
DF.	AST Adverse Scenario (additional variables us	sed beyond those supplied)	r		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
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2 3 4 5 6 7 8 9									
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DFAST S	Severely Adverse Scenario (additional variabl	es used beyond those supplied)	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
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2									
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Bank Baseline Scenario

	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)	l Model Category: Retail - Credit Cards
1									
2									
4									
5									
6 7									
8									
9									
10	Bank Stress Scenario	<u> </u>							
	Jann Gridde Steinen.								
								Model Category: Retail - Residential	1
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									
6									
7									
8 9									
10									
	Additional Scenario #	1		•	•				
								Model Category:	
								Model Category: Retail - Residential Real Estate	Model Category
Variable	Variable Name	Variable Definition	Veriable True	Farmannia Catanani	Canavanhia Cada	Unit of Measure	Facessen	(including	Model Category: Retail - Credit
Number 1		variable Definition	Variable Type	Economic Category	Geographic Code	Offic of Measure	Frequency	construction)	Cards
2									
3									
5									
6									
7 8									
•									

		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:
L	Retail - Other	Estate	Industrial	Wholesale - Other	Loans Under FVO	Securities	Trading	Credit Risk	Operational Risk	PPNR	MSR	Other

	Madal Catagony	Madal Catacany					
	Model Category: Wholesale - Commercial Real Estate	Wholesale - Commercial and	Loans HFS and	Model Category: Trading	Model Category: Operational Risk	Model Category: MSR	Model Category: 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: Operational Risk	Model Category: PPNR	Model Category: MSR	Model Category: Other

	Model Category:			Madal Cataran	NA - del Ceteren		Madal Cataran				
	Wholesale -	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 - Commercial and	Model Category:	Loans HFS and		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:				
Model Category: Retail - Other	Commercial Real Estate		Loans HFS and	AFS/HTM	Model Category: Trading		Model Category: Operational Risk	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				Projected							
Variable Name	HQ1					PQ2	PQ3	PQ4	PQ5	PQ6	PQ7	PQ8	PQ9

		Actual				Projected							
Variable Name	HQ1					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			