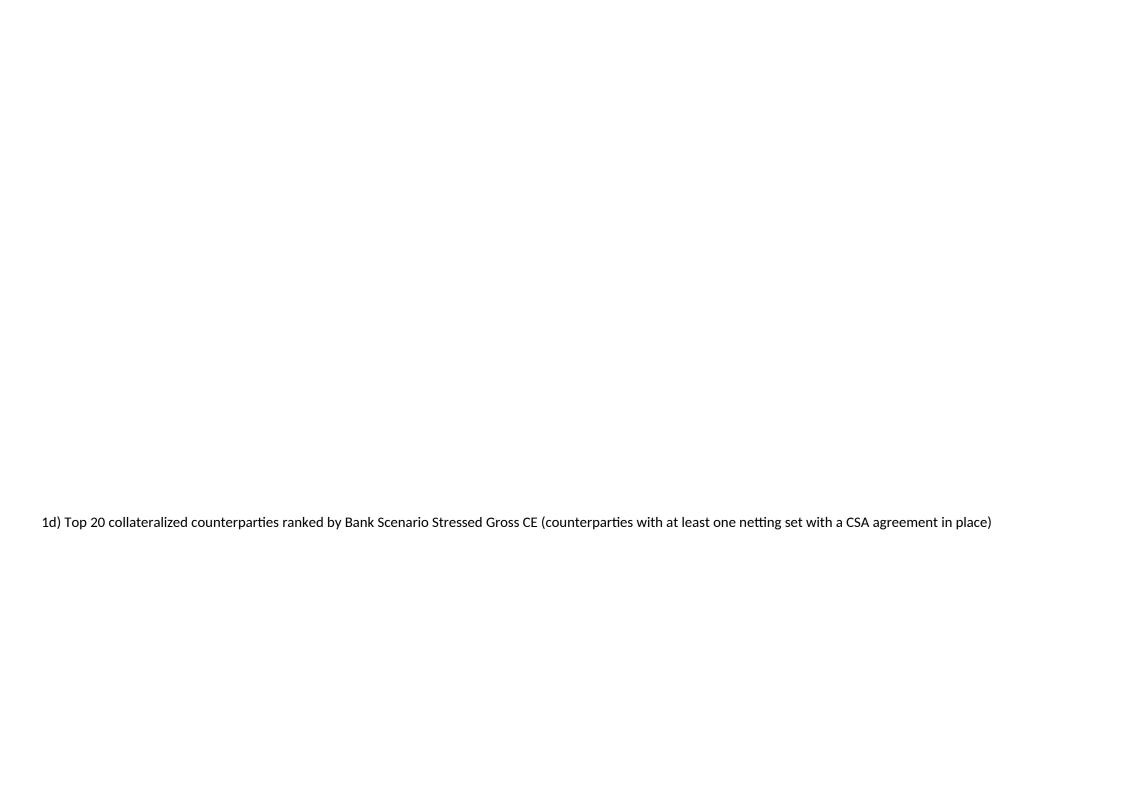
DFAST-14A Counterparty Credit Risk / CVA Data Schedule Cover Sheet

See Counterparty Schedule instructions for guidance on completing this schedule. Covered institutions should complete all relevant cells in the corresponding worksheets, including this cover page. Data should be reported in millions of dollars. Institution Name: RSSD ID: Submission Date (MM/DD/YYYY): OCC Charter ID:

1d) Top 20 collateralized counterparties ranked by OCC Severely Adverse Scenario Stressed Gross CE (counterparties with at least one netting set with a CSA agreement in place)



			Co	ounterparty ic	lentifiers		Credit Qu	ality Data				Exposur	e Data					C\	/A Data		Credit Mitig	gants	Credit Hedges
Rank Cour	nterparty name	Counterparty ID		Sub-netting set ID (optional)		Country		External rating		Stressed Gross CE OCC Scenario (Severely Adverse)	Stressed Gross CE OCC Scenario (Adverse)		Net CE	Stressed Net CE OCC Scenario (Severely Adverse)	Stressed Net CE OCC Scenario (Adverse)	CVA	Stressed CVA OCC Scenario and OCC Specification (Severely Adverse)	Stressed CVA OCC Scenario and OCC Specification (Adverse)	Stressed CVA OCC Scenario and Bank Specification (Severely Adverse)	Stressed CVA OCC Scenario and Bank Specification (Adverse)	CSA in place? % Gross CE with CSAs		
1d) Top 20 coll	lateralized co	ounterparties ra	nked by Ban	k Scenario Str	essed Gross CE (counter	parties with at least one nettin	g set with	a CSA agree	ment in place)														
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1b) Top 20 counterparties ranked by OCC Severely Adverse Scenario Stressed CVA \$ Millions

			Co	unterparty iden	tifiers		Credit Q	uality Data				Exposur	e Data					cv	'A Data		Credit mit	igants	Credit Hedges
Rank	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting set ID (optional)	Industry	Country	Internal rating	External rating	Gross CE	Stressed Gross CE OCC Scenario (Severely Adverse)	Stressed Gross CE OCC Scenario (Adverse)		Net CE	Stressed Net CE OCC Scenario (Severely Adverse)	Stressed Net CE OCC Scenario (Adverse)	CVA	Stressed CVA OCC Scenario and OCC Specification (Severely Adverse)	Stressed CVA OCC Scenario and OCC Specification (Adverse)	Stressed CVA OCC Scenario and Bank Specification (Severely Adverse)	Stressed CVA OCC Scenario and Bank Specification (Adverse)	CSA in place? Gross CE with CSA	Downgrade trigger modeled?	Single Name Credit Hedges
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1b) Top 20 counterparties ranked by Bank Scenario Stressed CVA

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			Co	unterparty ide	entifiers	Credit C	uality Data				Exposur	e Data					VA Data			Credit mitiga	ants	Credit Hedges
Rank	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Country	Interna rating	External rating	Gross CE	Stressed Gross CE OCC Scenario (Severely Adverse)	Stressed Gross CE OCC Scenario (Adverse)		Net CE	Stressed Net CE OCC Scenario (Severely Adverse)	Stressed Net CE OCC Scenario (Adverse)	CVA	Stressed CVA OCC Scenario and OCC Specification (Severely Adverse) Stressed CVA OCC Scenario and OCC Specification (Adverse)	Stressed CVA OCC Scenario and Bank Specification (Severely Adverse)	Stressed CVA OCC Scenario and Bank Specification (Adverse)	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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1c) Top 20 counterparties ranked by Net CE \$ Millions

			Cou	nterparty id	lentifiers		Credit Q	uality Data				Exposu	re Data					C\	'A Data		Credit Mitigants	Credit Hedges
Rank	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting set ID (optional)	Industry	Country	Internal rating	External rating	Gross CE	Stressed Gross CE OCC Scenario (Severely Adverse)	Stressed Gross CE OCC Scenario (Adverse)		Net CE	Stressed Net CE OCC Scenario (Severely Adverse)	Stressed Net CE OCC Scenario (Adverse)	CVA	Stressed CVA OCC Scenario and OCC Specification (Severely Adverse)	Stressed CVA OCC Scenario and OCC Specification (Adverse)	Stressed CVA OCC Scenario and Bank Specification (Severely Adverse)	Stressed CVA OCC Scenario and Bank Specification (Adverse)	CSA in % Downgra Gross CE trigger with CSAs modeled	single Name credit Hedges
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1c) Top 20 counterparties ranked by OCC Severely Adverse Scenario Stressed Net CE \$ Millions

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			Co	unterparty id	entitiers	T	Credit Qu	iality Data				Exposu	e Data				_	CV	'A Data			redit Mitig	ants	Credit Hedges
Rank	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting set ID (optional)	Industry	Country	Internal rating	External rating	Gross CE	Stressed Gross CE OCC Scenario (Severely Adverse)	Stressed Gross CE OCC Scenario (Adverse)		Net CE	Stressed Net CE OCC Scenario (Severely Adverse)	Stressed Net CE OCC Scenario (Adverse)	CVA	Stressed CVA OCC Scenario and OCC Specification (Severely Adverse)	Stressed CVA OCC Scenario and OCC Specification (Adverse)	Stressed CVA OCC Scenario and Bank Specification (Severely Adverse)	Stressed CVA OCC Scenario and Bank Specification (Adverse)	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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1c) Top 20 counterparties ranked by Bank Scenario Stressed Net CE \$ Millions

			Co	unterparty id	entifiers		Credit Q	uality Data				Exposui	e Data					cv	/A Data		С	Credit Mitiga	ants	Credit Hedges
Rani	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting set ID (optional)	Industry	Country	Internal rating	External rating	Gross CE	Stressed Gross CE OCC Scenario (Severely Adverse)	Stressed Gross CE OCC Scenario (Adverse)		Net CE	Stressed Net CE OCC Scenario (Severely Adverse)	Stressed Net CE OCC Scenario (Adverse)	CVA	Stressed CVA OCC Scenario and OCC Specification (Severely Adverse)	Stressed CVA OCC Scenario and OCC Specification (Adverse)	Stressed CVA OCC Scenario and Bank Specification (Severely Adverse)	Stressed CVA OCC Scenario and Bank Specification (Adverse)	CSA in place?	% I Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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1d) Top 20 collateralized counterparties ranked by Gross CE (counterparties with at least one netting set with a CSA agreement in place) \$ Millions

			Cou	nterparty Id	entifiers		Credit O	uality Data				Exposu	re Data					CV	'A Data		Credit N	Aitigants	Credit Hedges
Rank	Counterparty name	Counterparty ID	Netting set			Country	Internal rating	External	Gross CE	Stressed Gross CE OCC Scenario (Severely Adverse)	Stressed Gross CE OCC Scenario (Adverse)		Net CE	Stressed Net CE OCC Scenario (Severely Adverse)	Stressed Net CE OCC Scenario (Adverse)	CVA	Stressed CVA OCC Scenario and OCC Specification (Severely Adverse)	Stressed CVA OCC Scenario and	Stressed CVA OCC Scenario and Bank Specification (Severely Adverse)	Stressed CVA OCC Scenario and Bank Specification (Adverse)			
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1d) Top 20 collateralized counterparties ranked by OCC Severely Adverse Scenario Stressed Gross CE (counterparties with at least one netting set with a CSA agreement in place) \$ Millions

			Co	unterparty Id	entifiers		Credit Q	uality Data				Exposui	e Data					cv	/A Data			Credit Mitiga	ants	Credit Hedges
Rank	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting set ID (optional)	Industry	Country	Internal rating	External rating	Gross CE	Stressed Gross CE OCC Scenario (Severely Adverse)	Stressed Gross CE OCC Scenario (Adverse)		Net CE	Stressed Net CE OCC Scenario (Severely Adverse)	Stressed Net CE OCC Scenario (Adverse)	CVA	Stressed CVA OCC Scenario and OCC Specification (Severely Adverse)	Stressed CVA OCC Scenario and OCC Specification (Adverse)	Stressed CVA OCC Scenario and Bank Specification (Severely Adverse)	Stressed CVA OCC Scenario and Bank Specification (Adverse)	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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- 6																								
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1d) Top 20 collateralized counterparties ranked by Bank Scenario Stressed Gross CE (counterparties with at least one netting set with a CSA agreement in place) \$ Millions

			Co	unterparty Id	entifiers		Credit Q	uality Data				Exposu	e Data					c\	/A Data		Cr	edit Mitigants	Credit Hedges
Rank	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting set ID (optional)	Industry	Country	Internal rating	External rating	Gross CE	Stressed Gross CE OCC Scenario (Severely Adverse)	Stressed Gross CE OCC Scenario (Adverse)		Net CE	Stressed Net CE OCC Scenario (Severely Adverse)	Stressed Net CE OCC Scenario (Adverse)	CVA	Stressed CVA OCC Scenario and OCC Specification (Severely Adverse)	Stressed CVA OCC Scenario and OCC Specification (Adverse)	Stressed CVA OCC Scenario and Bank Specification (Severely Adverse)	Stressed CVA OCC Scenario and Bank Specification (Adverse)	CSA in place?	% Gross Downgra CE with trigger CSAs modeled	de Single Name Credit Hedger
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1e) Aggregate CVA by ratings and collateralization

\$ Millions

Aggregate CVA

Rat	tings C	Category				Exposu	re Data					CV	/A Data		Credit Hedges
	ernal ting	External Rating	Gross CE	Stressed Gross CE OCC Scenario (Severely Adverse)	Stressed Gross CE OCC Scenario (Adverse)		Net CE	Stressed Net CE OCC Scenario (Severely Adverse)	Stressed Net CE OCC Scenario (Adverse)	CVA		OCC Specification	Stressed CVA OCC Scenario and Bank Specification (Severely Adverse)		Single Name Credit Hedges
N/A	1	N/A	0	0	0		0	0	0	0	0	0	0	0	0

Additional/Offline CVA reserves

Ratings	Category				Exposu	re Data				CV	'A Data		Credit Hedges
Internal Rating	External Rating	Gross CE	Stressed Gross CE OCC Scenario (Severely Adverse)	Stressed Gross CE OCC Scenario (Adverse)		Net CE	Stressed Net CE OCC Scenario (Severely Adverse)	Stressed Net CE OCC Scenario (Adverse)	CVA		Stressed CVA OCC Scenario and Bank Specification (Severely Adverse)		Single Name Credit Hedges
N/A	N/A												

Collateralized Netting Sets (netting sets with a CSA agreement in place) sorted by Internal Rating

Ratings	Category				Exposu	re Data					CV	/A Data		Credit Hedges
Internal Rating	External Rating	Gross CE	Stressed Gross CE OCC Scenario (Severely Adverse)	Stressed Gross CE OCC Scenario (Adverse)		Net CE	Stressed Net CE OCC Scenario (Severely Adverse)	Stressed Net CE OCC Scenario (Adverse)	CVA	Stressed CVA OCC Scenario and OCC Specification (Severely Adverse)	Stressed CVA OCC Scenario and OCC Specification (Adverse)	Stressed CVA OCC Scenario and Bank Specification (Severely Adverse)	Stressed CVA OCC Scenario and Bank Specification (Adverse)	Single Name Credit Hedges

Uncollateralized netting sets (netting sets without a CSA agreement in place), sorted by Internal Rating

ario Stress	ed Gross C				Exposu	re Data					C\	/A Data		Credit Hedges
Internal rating	External rating	Gross CE	Stressed Gross CE OCC Scenario (Severely Adverse)	Stressed Gross CE OCC Scenario (Adverse)		Net CE	Stressed Net CE OCC Scenario (Severely Adverse)	Stressed Net CE OCC Scenario (Adverse)	CVA	Stressed CVA OCC Scenario and OCC Specification (Severely Adverse)	Stressed CVA OCC Scenario and OCC Specification (Adverse)	Stressed CVA OCC Scenario and Bank Specification (Severely Adverse)	Stressed CVA OCC Scenario and Bank Specification (Adverse)	Single Name Credit Hedges

2) EE profile by counterparty: Top counterparties comprising 95% of firm CVA, ranked by CVA \$ Millions

		Counterp	arty Ident	tifiers							CVA Inputs	,							Stressed CVA Inp	ıts					
											CVAIIIPUL								Stressed CVA III	11.5					
Counterp	arty Counte	erparty Ne	tting set	Sub-netting set ID (optional)			Internal	External	Tenor Bucket	EE - Bank	Marginal	LGD	Discount	Stressed EE - OCC Scenario & OCC Specification (Severely Adverse)	Stressed EE - OCC Scenario & OCC	Stressed EE - OCC Scenario & Bank	Stressed EE - OCC Scenario & Bank	Stressed Margi	nal Stressed Marginal		Stressed LGD (CVA) OCC Scenario (Severely Adverse)	Stressed LGD (CVA) OCC Scenario (Adverse)	Stressed LGD (PD) OCC Scenario (Severely Adverse)	tressed LGD (PD)	
Rank Counterp	i Counte	D (or	ID ptional)	set ID (optional)	Industry	Country	Rating	Rating	in Years	EE - Bank Specification	PD	LGD (CVA) LGD (PD)	Factor	Specification	Specification	Specification	Specification	PD OCC Scena (Severely Adve	nal Stressed Marginal PD OCC Scenario (Adverse)		OCC Scenario (Severely Adverse)	Scenario	OCC Scenario (Severely Adverse)	OCC Scenario (Adverse)	
														(Severely Adverse)	(Adverse)	(Severely Adverse)	(Adverse)					(Adverse)			
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			Count	terparty and Time Iden	tifiers							Data Inputs					Type of Cred	it Quality Inp	out	
Rank	Counterparty name	Counterparty ID	Netting set ID (optional) Sub-netting set ID (optional)	Industry	Country	Internal rating	External rating	Time period (years)	Market spread (bps)	Spread adjustment (bps)	Spread (bps) used in CVA calculation	Stressed spreads (bps) OCC Scenario (Severely Adverse)	Stressed spreads (bps) OCC Scenario (Adverse)	Mapping approach	Proxy mapping approach	Proxy name	Market input type	Ticker / identifier	Report date	Source (Bloomberg, Markit, KMV, etc.)
1d) Top	20 collateralized co	ounterparties ra	nked by OCC Severely Adv	erse Scenario Stressed	Gross CE (counterparties	with at least	one netting s	et with a C	SA agreem	ent in place)										

		Age	pegate CVA Sen	sitivities and sli	ues		Top 1 Cpty < <insert name="">> <<insert cpty="" id="">></insert></insert>	Top 2 Cpty < <insert name="">> <insert cpty="" id="">></insert></insert>	Top 3 Cpty < <insert name="">> <<insert cpty="" id="">></insert></insert>	Se Top 4 Cpty < <insert name="">> <<insert cpty="" id="">></insert></insert>	nsitivities for Top 10 Cou Top 5 Cpty < <insert name="">> <<insert cpty="" id="">></insert></insert>	rterparties, ranked by (Top 6 Cpty < <insert name="">> <insert cpty="" id="">></insert></insert>	Top 7 Cpty <insert name="">> <insert cpty="" id="">></insert></insert>	Top 8 Cpty < <insert name="">> <<insert cpty="" id="">></insert></insert>	Top 9 Cpty < <insert name="">> <<insert cpty="" id="">></insert></insert>	Top 10 Cpt <insert nam<br=""><insert cpty<="" th=""></insert></insert>
Credit Spreads Counterparty Spread	-50%	-10%	+1bp	+10%	+100%	+300%	1bp	1bp	1bp	1bp	1bp	1bp	1bp	1bp	1bp	1bp
Counterparty Spread Aggregate																
Aggregate by rating:																
AAA																
Ā																
BBB																
BB																
B CCC																
cc																
c																
NR Reference Spread																
Aggregate																
Aggregate by rating:																
AAA																
AA A																
BBB																
BB																
В																
ccc																
c																
NR																
Interest Rates (bps)	-100bps	-10bps	+1bp	+10bps	+100bps	+300bps	1bp	1bp	1bp	1bp	1bp	1bp	1bp	1bp	1bp	1bp
EUR <=1Y																
1-5Y																
>=5-10Y																
>=10Y All Maturities																
GBP																
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Other material IR sensitivities < <insert definition="" name="">></insert>								I	1	I			1	T.	I	
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< <insert definition="" name="">> FX (%)</insert>	-50%	-10%	+1%	+10%	+100%	+300%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
EUR	-30%	-10/0	+1/0	+10/6	+100/6	+300%	+1/6	+170	+1/6	+1/0	+1/0	71/0	+1/0	+1/0	+170	71/0
GBP																
Other material FX sensitivities																
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< <insert definition="" name="">></insert>																
< <insert definition="" name="">> Equity (%)</insert>	-50%	-10%	+1%	+10%	+100%	+300%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
Equity (%) US << Define>>	-30%	-10%	+1%	+10%	+100%	T300%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
Europe < <define>></define>																
Other < <define>> her material equity sensitivities</define>																
her material equity sensitivities «Insert name/ definition»																
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Commodities (%)	-50%	-10%	+1%	+10%	+100%	+300%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
Oil & Oil Products																
Natural Gas																
Power Coal & Freight													-			
Coal & Freight Softs & Ags																
Precious Metals																
Base Metals																
naterial commodity sensitivities < <insert definition="" name="">></insert>																
< <insert definition="" name="">> <<insert definition="" name="">></insert></insert>																
er material sensitivities	-50	-10	+1	+10	+100	+300	+1	+1	+1	+1	+1	+1	+1	+1	+1	+1
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<insert definition="" name="" units="">> <insert definition="" name="" units="">></insert></insert>																
	-50%	-10%	+1%	+10%	+100%	+300%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
		2370	270	2070					- 270	. 270	270	. 2.00		170	2.00	. 270
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5) Securities Financing Transactions (SFT) Profile by Counterparty (Top 20) and Aggregate \$ Millions

Top 20 SFT Counterparties by Cash Posted

Top 20 SFT	Counterparties by Cash Posted												
		Counterpar	ty identifiers				Credit Qua	lity Data	Ex	cposure Dat	:a		
	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting set ID (optional)	Industry	Country	Internal rating	External rating	Net CE		Stressed Net CE OCC scenario	Indemnified Securities Lent (Notional Balance)	Indemnified Cash Collateral Reinvestment (Notional Balance)
Rank													
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5) Securities Financing Transactions (SFT) Profil \$ Millions

Top 20 SFT	Counterparties by Cash Posted						Repo a	nd Reverse R	epo - Gross Valu	ue of Instrumer	nts on Reportin	g Date					
		US Tr	easury	Agend	y MBS	Equ	ities	Corpor	ate Bonds	Non-Agency	(ABS, RMBS)	Sove	reigns	Ot	her	Cash	ı (+/-)
Rank	Counterparty name	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received
1		+															-
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5) Securities Financing Transactions (SFT) Profil \$ Millions

Top 20 SFT (Counterparties by Cash Posted					Secu	rities Lendi	ng and Bo	rrowing - G	ross Value of I	nstruments on	Reporting	Date				
	· · · ·	US Tr	easury	Agend	y MBS		ities		te Bonds		(ABS, RMBS)		reigns	Ot	her	Cash	ı (+/-)
	Counterparty name	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received
Rank																	
1																	
2																	
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Aggregate SFTs by Internal Rating

	Category		posure Dat	а		
Internal rating	External rating	Net CE		Stressed Net CE OCC scenario	Indeminified Securities Lent (Notional Balance)	Indeminified Cash Collateral Reinvestment (Notional Balance)

					Repo a	nd Reverse R	epo - Gross Valu	e of Instrumer	nts on Reportin	g Date					
US Tr	easury	Agenc	y MBS	Equ	ities	Corpor	ate Bonds	Non-Agency	(ABS, RMBS)	Sover	eigns	Otl	her	Cash	(+/-)
Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received

				Secu	rities Lendi	ng and Bo	rrowing - G	ross Value of I	nstruments on	Reporting	Date				
US Tre	easury	Agenc	y MBS	Equ	ities	Corpora	te Bonds	Non-Agency	(ABS, RMBS)	Sovei	eigns	Ot	her	Cash	(+/-)
Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received

Notes to the CCR Schedule