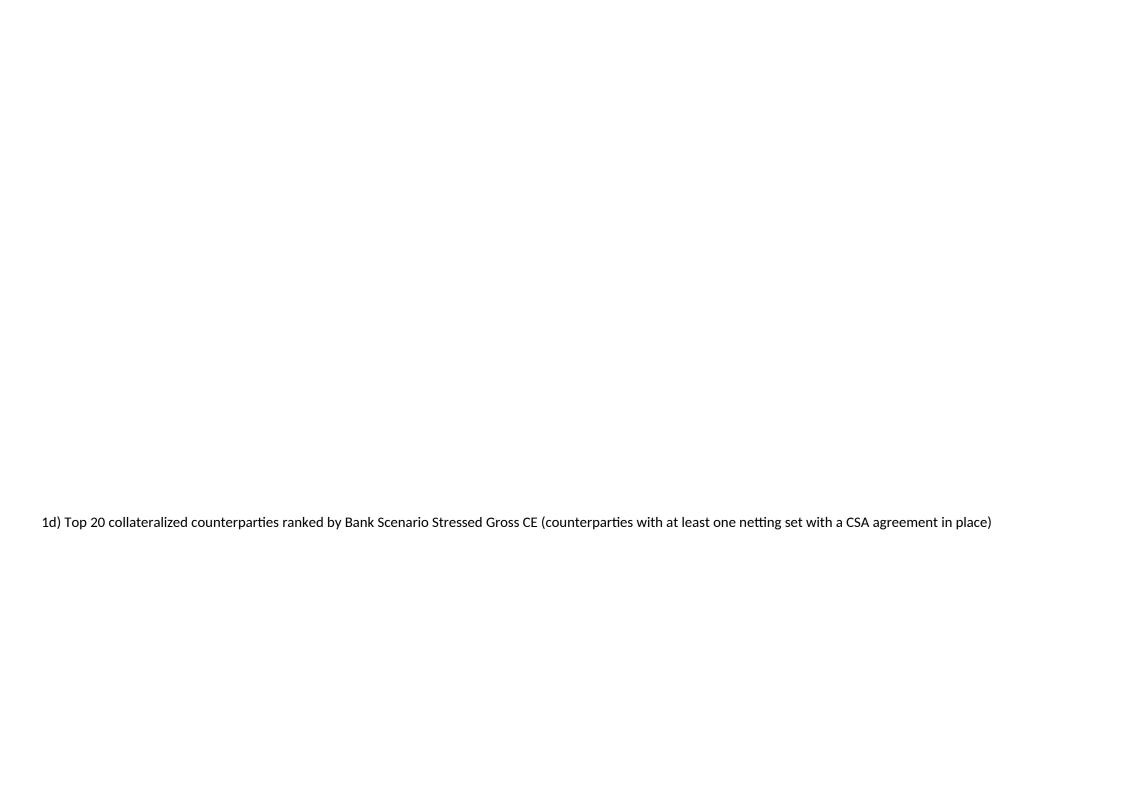**DFAST-14A Counterparty Credit Risk / CVA Data Schedule Cover Sheet**

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)

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)

1a) Top counterparties comprising 95% of firm CVA, ranked by CVA
$ Millions

	Counterparty identifiers						Credit Quality Data		Exposure Data								CVA 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 place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges

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)

1b) Top 20 counterparties ranked by OCC Severely Adverse Scenario Stressed CVA
$ Millions

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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1b) Top 20 counterparties ranked by Bank Scenario Stressed CVA
$ Millions

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 Net CE
$ Millions

Rank	Counterparty identifiers						Credit Quality Data		Exposure Data								CVA Data						Credit Mitigants			Credit Hedges
	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 OCC Severely Adverse Scenario Stressed Net CE
$ Millions

Rank	Counterparty identifiers						Credit Quality Data		Exposure Data								CVA Data						Credit Mitigants			Credit Hedges
	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

Rank	Counterparty identifiers						Credit Quality Data		Exposure Data								CVA Data						Credit Mitigants			Credit Hedges
	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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1d) Top 20 collateralized counterparties ranked by Gross CE (counterparties with at least one netting set with a CSA agreement in place)
$ Millions

Rank	Counterparty Identifiers						Credit Quality Data		Exposure Data								CVA Data							Credit Mitigants			Credit Hedges
	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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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

Rank	Counterparty Identifiers						Credit Quality Data		Exposure Data								CVA Data							Credit Mitigants			Credit Hedges
	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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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

Rank	Counterparty Identifiers						Credit Quality Data		Exposure Data								CVA Data							Credit Mitigants			Credit Hedges
	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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1e) Aggregate CVA by ratings and collateralization
$ Millions

Aggregate CVA

Ratings Category		Exposure Data							CVA 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
N/A	N/A	0	0	0		0	0	0		0	0	0	0	0		0

Additional/Offline CVA reserves

Ratings Category		Exposure Data							CVA 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
N/A	N/A															

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

Ratings Category		Exposure Data							CVA 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 Stressed Gross C		Exposure Data							CVA 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

	Counterparty Identifiers								CVA Inputs						Stressed EE - OCC Scenario & OCC Specification (Severely Adverse)	Stressed EE - OCC Scenario & OCC Specification (Adverse)	Stressed EE - OCC Scenario & Bank Specification (Severely Adverse)	Stressed EE - OCC Scenario & Bank Specification (Adverse)		Stressed CVA Inputs								
Rank	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting set ID (optional)	Industry	Country	Internal Rating	External Rating	Tenor Bucket in Years	EE - Bank Specification	Marginal PD	LGD (CVA)	LGD (PD)	Discount Factor						Stressed Marginal PD OCC Scenario (Severely Adverse)	Stressed Marginal PD OCC Scenario (Adverse)		Stressed LGD (CVA) OCC Scenario (Severely Adverse)	Stressed LGD (CVA) OCC Scenario (Adverse)		Stressed LGD (PD) OCC Scenario (Severely Adverse)	Stressed LGD (PD) OCC Scenario (Adverse)	

3) Credit quality by counterparty: Top counterparties ranked by CVA comprising 95% of firm CVA

	Counterparty and Time Identifiers									Data Inputs						Type of Credit Quality Input							
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.)	Comments

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)

4) CVA sensitivities and slides: Change to asset-side CVA for a given change in the underlying, gross of any hedges
$ Millions, Increase in CVA reported as positive figure

	Aggregate CVA sensitivities and slides							Sensitivities for Top 10 Counterparties, ranked by CVA									
								Top 1 Cpty <<insert name>> <<insert Cpty ID>>	Top 2 Cpty <<insert name>> <<insert Cpty ID>>	Top 3 Cpty <<insert name>> <<insert Cpty ID>>	Top 4 Cpty <<insert name>> <<insert Cpty ID>>	Top 5 Cpty <<insert name>> <<insert Cpty ID>>	Top 6 Cpty <<insert name>> <<insert Cpty ID>>	Top 7 Cpty <<insert name>> <<insert Cpty ID>>	Top 8 Cpty <<insert name>> <<insert Cpty ID>>	Top 9 Cpty <<insert name>> <<insert Cpty ID>>	Top 10 Cpty <<insert name>> <<insert Cpty ID>>
Credit Spreads	-50%	-10%	+1bp	+10%	+100%	+300%		1bp	1bp	1bp	1bp	1bp	1bp	1bp	1bp	1bp	1bp
Counterparty Spread																	
Aggregate																	
Aggregate by rating:																	
AAA																	
AA																	
A																	
BBB																	
BB																	
B																	
CCC																	
CC																	
C																	
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Reference Spread																	
Aggregate																	
Aggregate by rating:																	
AAA																	
AA																	
A																	
BBB																	
BB																	
B																	
CCC																	
CC																	
C																	
NR																	
Interest Rates (bps)	-100bps	-10bps	+1bp	+10bps	+100bps	+300bps		1bp	1bp	1bp	1bp	1bp	1bp	1bp	1bp	1bp	1bp
EUR																	
<=1Y																	
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>=5-10Y																	
>=10Y																	
All Maturities																	
GBP																	
<=1Y																	
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USD																	
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FX (%)	-50%	-10%	+1%	+10%	+100%	+300%		+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
EUR																	
GBP																	
Other material FX sensitivities																	
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Equity (%)	-50%	-10%	+1%	+10%	+100%	+300%		+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
US <<Define>>																	
Europe <<Define>>																	
Other <<Define>>																	
Other material equity sensitivities																	
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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																	
Softs & Ags																	
Precious Metals																	
Base Metals																	
Other material commodity sensitivities																	
<<Insert name/ definition>>																	
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Other material sensitivities	-50	-10	+1	+10	+100	+300		+1	+1	+1	+1	+1	+1	+1	+1	+1	+1
<<Insert name/ definition/units>>																	
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	-50%	-10%	+1%	+10%	+100%	+300%		+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
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5) Securities Financing Transactions (SFT) Profile by Counterparty (Top 20) and Aggregate
$ Millions

Top 20 SFT Counterparties by Cash Posted

Rank	Counterparty identifiers						Credit Quality Data		Exposure Data				
	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)
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5) Securities Financing Transactions (SFT) Profil
$ Millions

Top 20 SFT Counterparties by Cash Posted		Repo and Reverse Repo - Gross Value of Instruments on Reporting Date															
		US Treasury		Agency MBS		Equities		Corporate Bonds		Non-Agency (ABS, RMBS)		Sovereigns		Other		Cash (+/-)	
Rank	Counterparty name	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received
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5) Securities Financing Transactions (SFT) Profil
$ Millions

Rank	Counterparty name	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date														
Top 20 SFT Counterparties by Cash Posted		US Treasury		Agency MBS		Equities		Corporate Bonds		Non-Agency (ABS, RMBS)		Sovereigns		Other		Cash (+/-)	
		Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received
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Aggregate SFTs by Internal Rating

	Ratings Category		Exposure Data				
	Internal rating	External rating	Net CE		Stressed Net CE OCC scenario	Indeminified Securities Lent (Notional Balance)	Indeminified Cash Collateral Reinvestment (Notional Balance)

| | Repo and Reverse Repo - Gross Value of Instruments on Reporting Date | | | | | | | | | | | | | | | |
| | US Treasury | | Agency MBS | | Equities | | Corporate Bonds | | Non-Agency (ABS, RMBS) | | Sovereigns | | Other | | Cash (+/-) | |
	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received

	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date															
	US Treasury		Agency MBS		Equities		Corporate Bonds		Non-Agency (ABS, RMBS)		Sovereigns		Other		Cash (+/-)	
	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received

Notes to the CCR Schedule