

DFAST 14A: Counterparty Credit Risk / CVA Data Submission Cover Sheet

Banks should complete all relevant cells in the corresponding worksheets, including this cover page. Data should be reported in millions of dollars.

Institution Name:	
Submission date:	
Data as of date:	
Version:	
When Received:	1/27/21 3:55 AM

1e) Aggregate CVA by ratings and collateralization
\$ Millions

Aggregate CVA

Ratings Category		Exposure Data											CVA Data			Credit Hedges	
Internal Rating	External Rating	Gross CE	Gross CE of which is to CCPs	Stressed Gross CE of which is to CCPs Scenario (Severely Adverse)	Stressed Gross CE of which is to CCPs Scenario (Adverse)	Stressed Gross CE Scenario (Severely Adverse)	Stressed Gross CE Scenario (Adverse)	Net CE	Net CE of which is to CCPs	Stressed Net CE of which is to CCPs Scenario (Severely Adverse)	Stressed Net CE of which is to CCPs Scenario (Adverse)	Stressed Net CE Scenario (Severely Adverse)	Stressed Net CE Scenario (Adverse)	CVA	Stressed CVA Scenario and Specification (Severely Adverse)	Stressed CVA Scenario and Specification (Adverse)	Single Name Credit Hedges

Additional/Offline CVA reserves

Ratings Category		Exposure Data											CVA Data			Credit Hedges	
Internal Rating	External Rating	Gross CE	Gross CE of which is to CCPs	Stressed Gross CE of which is to CCPs Scenario (Severely Adverse)	Stressed Gross CE of which is to CCPs Scenario (Adverse)	Stressed Gross CE Scenario (Severely Adverse)	Stressed Gross CE Scenario (Adverse)	Net CE	Net CE of which is to CCPs	Stressed Net CE of which is to CCPs Scenario (Severely Adverse)	Stressed Net CE of which is to CCPs Scenario (Adverse)	Stressed Net CE Scenario (Severely Adverse)	Stressed Net CE Scenario (Adverse)	CVA	Stressed CVA Scenario and Specification (Severely Adverse)	Stressed CVA Scenario and 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	Gross CE of which is to CCPs	Stressed Gross CE of which is to CCPs Scenario (Severely Adverse)	Stressed Gross CE of which is to CCPs Scenario (Adverse)	Stressed Gross CE Scenario (Severely Adverse)	Stressed Gross CE Scenario (Adverse)	Net CE	Net CE of which is to CCPs	Stressed Net CE of which is to CCPs Scenario (Severely Adverse)	Stressed Net CE of which is to CCPs Scenario (Adverse)	Stressed Net CE Scenario (Severely Adverse)	Stressed Net CE Scenario (Adverse)	CVA	Stressed CVA Scenario and Specification (Severely Adverse)	Stressed CVA Scenario and Specification (Adverse)	Single Name Credit Hedges

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

Ratings Category		Exposure Data											CVA Data			Credit Hedges
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Use "None" only if a of the trades or the netting set WWR positions.	Exposure and Collateral MtM Values									Credit Quality						
	Stressed Net CE scenario (Severely Adverse)	Stressed Net CE scenario (Adverse)	Stressed MtM Posted scenario (Severely Adverse)	Stressed MtM Received scenario (Severely Adverse)	Stressed MtM Posted scenario (Adverse)	Stressed MtM Received scenario (Adverse)	Unstressed Net CE	Unstressed MtM Posted	Unstressed MtM Received	CP Credit Entity Type	CP Credit Spread (bp)	CP Credit Recovery	CP Legal Entity Identifier	CP Stressed Spread scenario (Adverse)	CP Stressed Spread FR scenario (Severely Adverse)	

net CE of the parent/consolidated CP.

Corporate Bonds Advanced Economies MtM (Posted)		Corporate Bonds, Other Economies MtM (Posted)		ETF (Posted)		US Agency MBS/CMBS MtM (Posted)		Non-Agency RMBS/ABS/CMBS MtM (Posted)		Cash MtM (Posted)					Other MtM (Posted)		
IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass-Throughs	Other (specify)	Investment Grade	Non-Investment Grade	USD	EUR	GBP	JPY	Other	Inflation-indexed securities	Commercial paper	Municipals

Unstressed MtM (Received)																			
Other (specify)	Central Debt MtM (Received)						Equity MtM (Received)					Corporate Bonds Advanced Economies MtM (Received)		Corporate Bonds, Other Economies MtM (Received)		ETF (Received)		US Agency MBS/CMBS MtM (Received)	
	USD	Germany	UK/France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass-Throughs	Other (specify)

Date					
Sovereigns		Other		Cash (+/-)	
Posted	Received	Posted	Received	Posted	Received

Unstressed MtM (Received)																			
Other (specify)	Central Debt MtM (Received)						Equity MtM (Received)					Corporate Bonds Advanced Economies MtM (Received)		Corporate Bonds, Other Economies MtM (Received)		ETF (Received)		US Agency MBS/CMBS MtM (Received)	
	USD	Germany	UK/France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass-Throughs	Other (specify)

Other MtM (Received)			
Inflation-indexed securities	Commercial paper	Municipals	Other (specify)

Other MtM (Received)			
Inflation-indexed securities	Commercial paper	Municipals	Other (specify)

All CCPs and G7 Sovereigns + Top 25 non-CCP/G7 Derivatives counterparties sorted and ranked by internal (stressed) metric/scenario [for 14C For the Y14A provide one table for each of the stress scenarios ranked by the corresponding stressed net CE of the parent/consolidated CP. Report each CP legal entity (within a parent/consolidated CP) and (close-out) netting agreement separately. If there is more than one business \$ Millions

Sub-schedule L.6.1 - Aggregate derivative information by counterparty legal entity and master netting agreement

Counterparty, Netting Agreement identifiers							
Rank	CP Name (parent/consolidated)	Parent/ Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID	Industry	Country
1	CPName1	CP1	CP1_Legal_Ent_1		NS1_1_1		
2	CPName2	CP2	CP2_Legal_Ent_1		NS2_1_1		
3	CPName2	CP2	CP2_Legal_Ent_1		NS2_1_2		
4	CPName2	CP2	CP2_Legal_Ent_2		NS2_2_1		
5	CPName3	CP3	CP3_Legal_Ent_1		NS3_1_1		
6	CPName4	CP4	CP4_Legal_Ent_1		NS4_1_1		
7	CPName5	CP5	CP5_Legal_Ent_1		NS5_1_1		
...							

				Stressed Current Exposure			
Minimum Transfer Amount BHC	Margining equency	CSA contractual features (non-vanilla)	WWR position	Total Net Stressed CE Scenario (Severely Adverse)	Total Net Stressed CE Scenario (Adverse)	Net Stressed CE Scenario (Severely Adverse)	Net Stressed CE Scenario (Adverse)
			None				
			None				
			None				
			None				
			None				
			Specific				
			General				

Stressed Cash Collateral MtM scenario (Severely Adverse)	Stressed Cash Collateral MtM scenario (Adverse)	Stressed Total Collateral MtM scenario (Severely Adverse)	Stressed Total Collateral MtM scenario (Adverse)	CDS Reference Entity Type	5Y CDS Spread (bp)	CDS Recovery	CP Legal Entity Identifier	WWR hedge?
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Credit Quality and CDS Hedges

CDS Hedge Notional	CDS Hedge CR01	5Y CDS Stressed Spread scenario (Adverse)	5Y CDS Stressed Spread scenario (Severely Adverse)	CDS Stressed CR01 scenario (Adverse)	CDS Hedge Stressed CR01	Stressed CVA scenario (Adverse)	Stressed CVA scenario (Severely Adverse)
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Notes to the CCR Schedule