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

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

			Co	unterparty id	entifiers		Credit Ou	ality Data			Exposu	re Data				CVA Data			Credit Mitig	ants	Credit Hedges
_																	Stressed CVA				
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 Scenario (Severely Adverse)	Stressed Gross CE Scenario (Adverse)	Net CE	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)	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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1b) Top 20 counterparties ranked by Severely Adverse Scenario Stressed CVA \$ Millions

			Co	unterparty id	entifiers		Credit Qu	uality Data			Exposu	re Data				CVA Data			Credit 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 Scenario (Severely Adverse)	Stressed Gross CE Scenario (Adverse)	Net CE	Stressed Net CE Scenario (Severely Adverse)	Stressed Net CE Scenario (Adverse)	CVA	Stressed CVA Scenario and FR Specification (Severely Adverse)	Stressed CVA Scenario and FR Specification (Adverse)	CSA in place?	% Gross CE with CSAs		
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1b) Top 20 counterparties ranked by BHC Scenario Stressed CVA

			Co	unterparty ide	entifiers		Credit Qu	ality Data			Exposu	re Data				CVA Data			Credit miti	gants	Credit Hedges
Ran	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting set ID (optional)	Industry	Country	Internal rating	External rating	Gross CE	Stressed Gross CE Federal Reserve scenario (Severely Adverse)	Stressed Gross CE Federal Reserve scenario (Adverse)	Net CE	Stressed Net CE Federal Reserve scenario (Severely Adverse)	Stressed Net CE Federal Reserve scenario (Adverse)	CVA	Stressed CVA FR scenario and FR specification (Severely Adverse)	Stressed CVA FR scenario and FR 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

			Co	unterparty ide	antifiare		Credit Or	ality Data			Exposu	re Data				CVA Data			Credit Mitig	rante	Credit Hedges
		1			circiners		Crean Qu	ancy Data		1	Lxposu	Te Data	1	1					create white	sanco	createrieuges
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 Scenario (Severely Adverse)	Stressed Gross CE Scenario (Adverse)	Net CE	Stressed Net CE Scenario (Severely Adverse)	Stressed Net CE Scenario (Adverse)	CVA	Stressed CVA Scenario and FR Specification (Severely Adverse)	Stressed CVA Scenario and FR 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 Federal Reserve Severely Adverse Scenario Stressed Net CE \$ Millions

			Co	unterparty ide	antifiare		Credit Or	ality Data			Exposu	o Dete				CVA Data			redit Miti	anto	Credit Hedges
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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 FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR 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 BHC Scenario Stressed Net CE

\$ Millions

			Counterparty is	dentifiers		Credit Q	ality Data			Exposu	re Data				CVA Data		Credit Miti	gants	Credit Hedges
Rank Counterp name	arty Counterp ID	Natting	et Sub-netting		Country	Internal rating		Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	 	Ĩ	
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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

			Co	unterparty Id	entifiers		Credit Qu	ality Data			Exposu	re Data				CVA Data			Credit Miti	gants	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 Scenario (Severely Adverse)	Stressed Gross CE Scenario (Adverse)	Net CE	Stressed Net CE Scenario (Severely Adverse)	Stressed Net CE Scenario (Adverse)	CVA	Stressed CVA Scenario and FR Specification (Severely Adverse)	Stressed CVA Scenario and FR 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 Federal Reserve Severely Adverse Scenario Stressed Gross CE (counterparties with at least one netting set with a CSA agreement in place) \$ Millions

			Cou	Interparty Id	entifiers		Credit Qu	ality Data			Exposu	re Data				CVA Data			Credit Miti	gants	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 FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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3d) Top 20 collateralized counterparties ranked by BHC Scenario Stressed Gross CE (counterparties with at least one netting set with a CSA agreement in place)
& Millions

			Ge	ounterparty id	entifiers		Gredit Qu	ality Data			Exposu	re Data				CVA Data			<mark>Credit Miti</mark>	gants	Gredit 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- FR Scenario (Severely Adverse)	S tressed Gross CE- FR-Scenario (Adverse)	Net-CE	Stressed Net CE- FR-Scenario (Severely Adverse)	Stressed Net CE- FR-Scenario (Adverse)	GVA	Stressed CVA- FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	CSA in place?	% Gross GE with CSAs	Downgrade trigger modeled?-	Single Name Credit Hedges
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19 20																					
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1e) Aggregate CVA by ratings and collateralization \$ Millions

Aggregate CVA

														Credit Hedges
nternal Exter Rating Ratio	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 (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

/ duition		Areserves														
Ratings	Category				_	Exposu	re Data							CVA Data		Credit Hedges
Internal 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 (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						Exposu	re 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 Credit Hedges					
	Ratings Categor	y	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

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

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

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

				Count	erparty and Time Ident	ifiers							Data Inputs					Type of Cred	it Quality In	put		
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) FR Scenario (Severely Adverse)	Stressed spreads (bps) FR Scenario (Adverse)	Stressed spreads (bps) BHC Scenario	Mapping approach	Proxy mapping approach		Ticker /		Source (Bloomberg, Markit, KMV, etc.)	Comments

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

		Aggre	gate CVA sen	sitivities and sli	des		Top 1 Cpty < <insert name="">></insert>	Top 2 Cpty < <insert name="">></insert>	Top 3 Cpty < <insert name="">></insert>	Top 4 Cpty < <insert name="">></insert>	ensitivities for Top 10 Cou Top 5 Cpty < <insert name="">></insert>	Top 6 Cpty < <insert name="">></insert>	Top 7 Cpty < <insert name="">></insert>	Top 8 Cpty < <insert name="">></insert>	Top 9 Cpty < <insert name="">></insert>	Top 10 C < <insert na<="" th=""></insert>
Credit Spreads	-50%	-10%	+1bp	+10%	+100%	+300%	< <insert cpty="" id="">> 1bp</insert>	< <insert cpty="" id="">> 1bp</insert>	< <insert cpty="" id="">> 1bp</insert>	< <insert cpty="" id="">> 1bp</insert>	< <insert cpty="" id="">> 1bp</insert>	< <insert cpt<br="">1bp</insert>				
Counterparty Spread Aggregate																
Aggregate by rating:																
AAA																
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Interest Rates (bps)	-100bps	-10bps	+1bp	+10bps	+100bps	+300bps	1bp	1bp	1bp	1bp	1bp	1bp	1bp	1bp	1bp	1bj
EUR	100000	10000	1200	10000	1200000	1000000	100	LUP	100	100	TOP	100	TOP	100	100	10
<=1Y																
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FX (%)	-50%	-10%	+1%	+10%	+100%	+300%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1
EUR																
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Equity (%)	-50%	-10%	+1%	+10%	+100%	+300%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	*1%	+1%	+1
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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																
Dower																
Power																1
Power Coal & Freight																
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Power Coal & Freight Softs & Ags Precious Metals Base Metals assessed with the consert name/ definition>> consert name/ definition>> er material sensitivities	-50	-10	+1	+10	+100	+300	+1	+1	+1	+1	+1	+1	+1	+1	+1	*:
Power Coal & Freight Softs & Ags Precious Metals Base Metals material commodity sensitivities < <insert definition="" name=""> er material sensitivities <<nsert definition="" name="" units=""></nsert></insert>	-50	-10	+1	*10	+100	+300	+1	+1	+1	+1	+1	+1	+1	+1	+1	*:
Power Coal & Freight Softs & Age Precious Metals Base Metals Base Metals with the set of	-50	-10	+1	+10	+100	+300	+1	+1	+1	+1	+1	+1	+1	+1	*1	+:
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Power Coal & Freight Softs & Age Precious Metals Base Metals Base Metals with the set of	-50	-10	+1 +1%	+10	+100	+300	+1	+1 +1%	+1 +1%	+1 +1%	+1 +1%	+1 +1%	+1 +1%	+1 +1%	+1 +1%	
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Power Coal & Freight Softs & Ags Precious Metals Base Metals material commod/ly sensitivities <exinsert name/ definition/units> < <																+1

All CCPs and G7 sovereigns + Top 25 non-CCP/G7 SFT counterparties sorted and ranked by internal (stressed) metric/scenario [for 14Q] or stressed net current exposure [for 14A].

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 line, list each one separately. List all netting agreements with a given CP legal entity consecutively. \$ Millions

Sub-schedule L.5.1 - Aggregate SFT information by CP legal entity and master netting agreement

			Counter	party, Netting Agreer	ment identifier	s						Master Ne	tting Agreeme	nt		
Rank	CP Name (parent/consoli dated)	Parent/ Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID	Industry	Country	Internal rating	External rating	Agreement Type	Agreement Role	Agreement Detail	Netting Level	Netting Set Detail	Legal Enforceability	WWR position
1	.CPName1	CP1	CP1_Legal_Ent_1		NA1_1_1					Cross-product (combined)		Proprietary - MNA with SLA and MRA	CPEntity- Principal	Liquid	Y	None
2	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_2					Cross-product (combined)		Proprietary - MNA with SLA and MRA	CPEntity- Principal	Less Liquid	Y	None
3	CPName2	CP2	CP2_Legal_Ent_1		NA2_1_1					Repo	Principal	GMRA (2011 version)	CPEntity- Principal	Liquid	Y	None
			CP3_Legal_Ent_1 CP3_Legal_Ent_2		NA3_1_1 NA3_2_1					Sec Lending Sec Lending	-	MSLA (2005 version) - Indemnified sec lending GMSLA (2010 version)		Liquid Liquid	Y Y	None None
	CPName4		CP4_Legal_Ent_2		NA4_1_1					Sec Lending	-	MSLA (2005 version, modified)	CPEntity-	Liquid	N	Specific

Report unstressed MtM values for each of the product categories below, for all of the CP legal entities and netting agreements listed in the table above.

For the Y14Q, provide one table of unstressed MtM values ranked by ranked by the internal (stressed) metric. For the Y14A provide one table of unstressed and corresponding stressed MtM values for each of the stress scenarios ranked by the corresponding stressec Report MtM values for both posted and received sides, irrespective of whether close-out netting is legally enforceable or not.

\$ Millions

Sub-schedule L.5.2 - SFT exposure MtM values by CP legal entity and master netting agreement

	_	Count	erparty identifiers								Unstressed N	AtM (Posted)				
Rank	CP Name (parent/consoli dated)	Parent/ Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID			Central Debt	MtM (Posted)				Equity M	1tM (Posted)		
				•		USD	Germany	UK/ ance	Other Eurozone	Japan	Other	US	CAD	υκ	Eurozone	Other Economies (specify)
1																
2																
25																

Sub-sched	lule L.5.3 - Aggre	gate SFTs by Inte	rnal Rating		_								Repo and Re	everse Repo - G	iross Value of In	struments on
Ratin	gs Category		Exposure Data				US Tr	easury	Agenc	y MBS		Equities	Corpora	ate Bonds	Non-Agency (ABS, RMBS)
Internal rating	External rating	Net CE	Stressed Net CE BHC scenario	Stressed Net CE scenario	Indeminified Securities Lent (Notional Balance)	Indeminified Cash Collateral Reinvestmen t (Notional Balance)		Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received

Sub-schedule L.5.1.a - Aggregate SFT information by CP legal entity and master netting agreement (as ranked by Stressed Net CE scenario (Adverse))

			Counter	party, Netting Agreer	nent identifier	s					uthor:	Mostor M	ttine Acreen	ent	C.	pecify if clos Auth
Rank	CP Name (parent/consoli dated)	Parent/ Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID	Industry	Country	Internal rating	External rating	Т	he ^r cross-pr	oduct (combined)" ag g across repo/rev repo ding/borrowing positio	and	I Netting Set Detail	Lega Enforcea	forceable, Choi none unde are 1
1	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_1					Cross-proc (combined		Proprietary - MNA with SLA and MRA	CPEntity- Principal	Liquid	Y	None
2	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_2					Cross-prod (combined		Proprietary - MNA with SLA and MRA	CPEntity- Principal	Less Liquid	Y	None
3	CPName2	CP2	CP2_Legal_Ent_1		NA2_1_1					Repo	Principal	GMRA (2011 version)	CPEntity- Principal	Liquid	Y	None
4	CPName3	CP3	CP3_Legal_Ent_1		NA3_1_1					Sec Lendir	ng Agent	MSLA (2005 version) - Indemnified sec lending	Client	Liquid	Y	None
5	CPName3	CP3	CP3_Legal_Ent_2		NA3_2_1					Sec Lendir	ng Agent	GMSLA (2010 version)	Client	Liquid	Y	None
6		CP4	CP4_Legal_Ent_2		NA4_1_1					Sec Lendir	ng Principal	MSLA (2005 version, modified)	CPEntity- Principal	Liquid	Ν	Specific

Report unstressed MtM values for each of the product categories below, for all of the CP legal entities and netting agreements listed in the table above.

For the Y14Q, provide one table of unstressed MtM values ranked by ranked by the internal (stressed) metric. For the Y14A provide one table of unstressed and corresponding stressed MtM values for each of the stress scenarios ranked by the corresponding stressed Report MtM values for both posted and received sides, irrespective of whether close-out netting is legally enforceable or not.

\$ Millions

Sub-schedule L.5.2.a - SFT exposure MtM values by CP legal entity and master netting agreement (as ranked by Stressed Net CE scenario (Adverse))

		Count	erparty identifiers	,		,					Unstressed N	MtM (Posted)				
Rank	CP Name (parent/consoli dated)	Parent/ Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID			Central Debt	MtM (Posted)				Equity N	1tM (Posted)		
						USD	Germany	UK/ ance	Other Eurozone	Japan	Other	US	CAD	υк	Eurozone	Other Economies (specify)
	1															
2	2															
25	5															

			Exposure and	l Collateral M	1tM Values							Credit Quality		
Total Net Stressed CE scenario (Severely Adverse)	Toal Net Stressed CE scenario (Adverse)	Net Stressed CE scenario (Severely Adverse)	Stressed MtM Posted scenario (Severely Adverse)		Stressed MtM Posted scenario (Adverse)	Stressed MtM Received scenario (Adverse)	Net CE	MtM Posted	MtM Received	CP Credit Entity Type	CP Credit Spread (bp)	CP Legal Entity Identifier	CP Stressed Spread scenario (Adverse)	CP Stressed Spread scenario (Severely Adverse)

I net CE of the parent/consolidated CP.

	onds Advanced MtM (Posted)		Bonds, Other MtM (Posted)	ETF (Pc	osted)		MBS/CMBS Posted)	RMBS/ABS	Agency /CMBS MtM sted)		c	ash MtM (Post	ed)			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

Reporting Da	te												Securities Lend	ling and Borrov	ving - Gross Valu	e of Instruments	on Reporting
Sove	reigns	Sove	reigns	Oth	er	Cash	n (+/-)	US T	reasury	Ager	ncy MBS	Equ	uities	Corpora	te Bonds	Non-Agency (A	ABS, RMBS)
Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received

be "None" only if p of the trades pr the netting set www.positions. Www.posit		-			Exposure and	l Collateral M	tM Values	-		-		Credi	t Quality		
	e of the trades er the netting set		CE scenario (Severely	Stressed Net CE scenario	Posted scenario (Severely	MtM Received scenario (Severely	MtM Posted scenario	MtM Received scenario		MtM	CP Credit		Entity	Spread scenario	Spread FR scenario (Severely

I net CE of the parent/consolidated CP.

	onds Advanced MtM (Posted)		Bonds, Other MtM (Posted)	ETF (Pc	osted)		MBS/CMBS Posted)	RMBS/ABS	Agency 5/CMBS MtM ssted)		c	ash MtM (Post	ed)			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

Unstre	ssed MtM (Re	ceived)																
		Cer	ntral Debt Mt	M (Received))			Equity Mtl	M (Receive	d)		Corporate Bonds Advanced Economies MtM (Received)	Econor	Bonds, Other nies MtM eived)	ETF (Re	ceived)	US Agency N MtM (Re	1BS/CMBS ceived)
Other (specify)	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)

ate Sove	reigns	Oth	ner	Cash	(+/-)
Posted	Received	Posted	Received	Posted	Received

Unstre	ssed MtM (Re	ceived)					_												
		Cer	ntral Debt Mt	M (Received)	1			Equity Mt	M (Receive	d)		Advanced	te Bonds Economies eceived)	Econom	3onds, Other nies MtM eived)	ETF (Re	ceived)	US Agency N MtM (Re	
Other (specify)	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)

										Stres	sed MtM (Po	osted)								
RMBS/ABS	n-Agency BS/CMBS MtM ecceived)							Other MtM	1 (Received)	I		Ce	ntral Debt 1	ИtM (Posted)	1			Equi	ty MtM (Pos	sted)
Investment Grade	Non- Investment Grade	USD	EUR	GBP	JPY	Other	Inflation- indexed securities	Commercial	Municipal s	Other (specify)	USD	Germany	UK/France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone

										Stres	ed MtM (Po	osted)								
RMBS/ABS	Agency /CMBS MtM eived)		Cash	MtM (Receive	ed)			Other MtN	1 (Received)			Ce	ntral Debt	ሳtM (Posted))			Equi	ty MtM (Pos	ted)
Investment Grade	Non- Investment Grade	USD	EUR	GBP	JPY	Other	Inflation- indexed securities	Commercial paper	Municipal s	Other (specify)	USD	Germany	UK/France	Other Eurozone	Japan	Other	US	CAD	υк	Eurozone

																		Stress	ed MtM (Rec	eived)	
		Other Ecor	te Bonds, nomies MtM sted)	ETF (P	osted)	US Agency MtM (I	MBS/CMBS Posted)	Non-A RMBS/ABS/ (Pos	CMBS MtM		Ca	ish MtM (Pos	ited)			Other M	ltM (Posted)			Ce	ntral Debt N
Other Economie s (specify)	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)	Investment Grade	Non- Investmen t Grade	USD	EUR	GBP	JPY	Other	Inflation- indexed securities	Commercia I paper	Municipals	Other (specify)	USD	Germany	UK/France

																			Stress	ed MtM (Rec	eived)	
	Corporat Advanced MtM (F	Economies	Other Ecor	te Bonds, nomies MtM sted)	ETF (P	osted)	US Agency MtM (F	MBS/CMBS Posted)	Non-A RMBS/ABS/ (Pos	CMBS MtM		Ca	sh MtM (Pos	sted)			Other M	tM (Posted)			Ce	ntral Debt N
Other Economie s (specify)		Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)	Investment Grade	Non- Investmen t Grade	USD	EUR	GBP	JPY	Other	Inflation- indexed securities	Commercia I paper	Municipals	Other (specify)	USD	Germany	UK/France

/tM (Recei	ved)			Equity	MtM (Received)		Advanced	te Bonds Economies eceived)	Econom	Sonds, Other ies MtM eived)	ETF (Re	ceived)	US Agency MtM (R	MBS/CMBS eceived)	Non-A RMBS/ABS/0 (Recei	CMBS MtM		Cas	h MtM (Rece	ived)	
Other Eurozone	Japan	Other	US	CAD	UK Eurozon	Other Economie s (specify)	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)	Investment Grade	Non- Investmen t Grade	USD	EUR	GBP	JPY	Other

/tM (Receiv	ved)			Equity	MtM (Rece	eived)		Advanced	te Bonds Economies eceived)	Econom	Bonds, Other ies MtM eived)	ETF (Re	ceived)	US Agency MtM (R	MBS/CMBS eceived)	Non-A RMBS/ABS/ (Recei	ČMBŚ MtM		Cas	h MtM (Recei	ved)	
Other Eurozone	Japan	Other	US	CAD	UK		Other Economie s (specify)	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)	Investment Grade	Non- Investmen t Grade	USD	EUR	GBP	JPY	Other

1				
		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 busines \$ Millions

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

Sub-schedule L.6.1	- Aggregate derivative informati	on by counterparty legal entity	and master netting agreement
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2] or stressed net current exposure [for 14A]. Rank CCPs by initial margin posted + default fund contribution.

s line, list each one separately. List all netting agreements with a given CP legal entity consecutively.

						Master Nett	ing Agreemen	t
Rating	CSA Type	Independent Amount (non CCP) or Initial Margin (CCP)	Non-cash collateral type	Excess Variation Margin (for CCPs)	Default Fund (for CCPs)	Threshold CP	Threshold BHC	Minimum Transfer Amount CP

					Stressed Cu	rrent 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)
II			None				
			None				
			None				
			None				
			None				
			Specific				
			General				

Exposure MtM	Values							Collateral N	AtM Values
			C	ash Collatera	al (non CCPs) o	or Variation M	argin (CCPs) N	1tM	
Unstressed MtM Exposure		Stressed Exposure MtM scenario (Adverse)	Total Unstressed MtM Cash Collateral (non CCPs)	USD	EUR	GBP	JPY	Other	Total Unstressed MtM Collateral (non CCPs)

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

Credit Quality and CDS Hedges										
CDS Hedge CDS Hedge Notional 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)				

Notes to the CCR Schedule