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

See tabs "*CCR Data Dictionary* " and "*CCR Instructions to firms* " for additional guidance on completing these worksheets.

Covered institutions should complete all relevant cells in the corresponding worksheets, including this cover page. Data should be reported in millions of dollars. Data should not be entered into grayed out cells.

Institution Name:	
RSSD ID:	
Submission Date (MM/DD/YYYY):	
OCC Charter ID:	

DFAST-14A: CCR data schedule - Instructions

Data format:
Provide the output that meets the criteria outlined below.

Future time buckets (tabs 2a and 2b): The level of granularity of future revaluation time buckets should be at the level used to calculate CVA at the covered institution, and should be as granular as available.

Data format: Provide the data in the format used in this schedule.

1) Readability. Data must be in machine readable format. Tabs 1a, 1b, 1c, and 1d provide data at the counterparty level (unit of observation = counterparty). Tab 2a provides all available data at the counterparty + tenor bucket level (unit of observation = counterparty + tenor bucket). Tab 3a provides data at the counterparty level for each date of market data inputs used.
2) Mergeability. Data analysts must be able to merge the data on each tab based on the counterparty identifiers provided. **Unique identifiers must be consistent across tabs. In particular, it must be possible to merge tabs 1a, 2a, and 3a on the variables Counterparty Name, Counterparty ID, industry, country, internal rating, and external rating. If any netting set or sub-netting set IDs are provided on one tab, they must be provided on all tabs.** If any counterparties are missing from tab 2a, provide an explanation.

Counterparty identification: All counterparties must have a unique counterparty identifier. In addition, the name of the counterparty should be provided. As discussed above, other unique identifiers may be required depending on the form of the data provided.

Tab *Notes to the CCR Schedule*

Use this tab(s) to submit voluntarily any additional information (e.g., data) that gives clarity on the portfolio. More than one additional tab may be provided.
If the covered institution elects to provide additional data, this should include an explanation of the additional data and why it is provided. If the data links to data in other tabs of the CCR schedule, then a clear data identifier must be provided such that tabs may be merged if necessary (see mergeability details above).

DFAST-14A:CCR data dictionary

TAB	DATA FIELD	DESCRIPTION / DEFINITION
All tabs: Counterparty identifiers	Counterparty	Generally speaking, a "counterparty" should be defined at the level at which the covered institution calculates credit valuation adjustment (CVA). For many counterparties, all netting sets within the parent company will be a single counterparty; however if there are different market spreads attached to different legal entities, those should be considered separate counterparties.
	Counterparty name	Counterparty name should be a recognizable name rather than a code.
	Counterparty ID	Counterparty identifier.
	Netting set ID (optional)	This field is optional. Netting sets should map to ISDA master agreements.
	Sub-netting set ID (optional)	This field is optional. Used if your covered institution calculates CVA below the netting set level.
	Industry	Use the industries that are provided in the drop down menu in each of the relevant tabs, which are broken down into the following categories: Banks, Financial guarantors / monolines, SPVs, Other financials, Non-financial corporates, Sovereigns, Local authorities, Other.
	Country	Country of domicile of the counterparty. See above for definition of a counterparty. Countries should be identified using the two-letter codes available at http://www.iso.org/iso/country_codes/iso_3166_code_lists/country_names_and_code_elements.htm.
	Internal rating	The covered institution's internal rating of the counterparty. If there are multiple ratings associated with the different netting sets of the counterparty, the mean or median internal rating should be used. Elaborate in the documentation the approach to selecting the internal rating for these types of counterparties. As a reminder, even if there are multiple internal ratings for a counterparty, there is always only one CDS for that counterparty. All data should be reported at the level at which CVA is calculated; thus every counterparty must have only one CDS spread associated with it. See above for definition of a counterparty.
	External rating	The external rating associated with the counterparty's internal rating, not the external rating associated with the specific counterparty. Provide an external rating from a Nationally Recognized Statistical Rating Organization (NRSRO).
1) CVA	Gross CE	Gross CE (sometimes referred to as the replacement cost or current credit exposure) is the fair value of a derivative contract when that fair value is positive. Gross CE is zero when the fair value is negative or zero. For purposes of this schedule, Gross CE to an individual counterparty should be derived as follows: Determine whether a legally enforceable bilateral netting agreement is in place between the covered institution and the counterparty. If such an agreement is in place, the fair values of all applicable derivative contracts with that counterparty that are included in the scope of the netting agreement are netted to a single amount, which may be positive, negative, or zero. Report Gross CE when the fair value is positive, report it as a zero when the fair value is negative or zero.
	Stressed Gross CE	The full revaluation of Gross CE under stressed conditions.
	Net CE	The sum of positive Gross CE netting agreements for a given counterparty less the value of collateral posted by the counterparty to secure those trades. Net CE should be reported after counterparty netting and after collateral. Net CE should reflect any excess collateral posted by the covered institution to the counterparty.
	Stressed Net CE	The full revaluation of Net CE under stressed conditions. Hold collateral constant; assume no additional collection of collateral.
	CVA	The balance of all credit valuation adjustments (CVA), gross of hedges, for asset-side, unilateral CVA. Report CVA as a positive value. CVA is an adjustment made to the market or fair value of derivatives receivables to take into account the credit risk of a counterparty. This is different from "Net CVA", which would be equivalent to CVA less debt valuation adjustment (DVA). Provide an explanation for counterparties where this does not hold (e.g., adjustments). By requiring unilateral CVA, the default risk of the counterparty should not be conditioned on the survival of the reporting institution.

DFAST-14A:CCR data dictionary

TAB	DATA FIELD	DESCRIPTION / DEFINITION
	Stressed CVA	The full revaluation of asset-side CVA under stressed conditions. Stressed CVA should incorporate the full revaluation of exposure, probability of default (PD), and loss given default (LGD) under stressed conditions. Stressed CVA only needs to be calculated for the covered institution specification, under both the covered institution and OCC scenarios.
	CSA in place?	Indication of whether at least one of the netting sets comprising this counterparty has a legally enforceable collateral agreement, for example, Credit Support Annex (CSA), in place. "Y" for yes, "N" for no.
	% Gross CE with CSAs	Percentage of Gross CE that is associated with netting sets that have a legally enforceable collateral agreement in place. For example, if there are two netting sets, one collateralized and one not, with equal Gross CEs in both netting sets, fill in 50%.
	Downgrade trigger modeled?	For the covered institution specification, indication of whether at least one of the netting sets comprising this counterparty has an Expected Exposure (EE) profile where a downgrade trigger is modeled. "Y" for yes, "N" for no.
	Single name credit hedges	The net notional amount of single name credit hedges on the default of the counterparty. Only a single name CDS hedge of the counterparty should be reported. Report net bought positions as positive.
	Aggregate CVA and stressed CVA	The difference between Aggregate Stressed CVA and Aggregate CVA should equal the CVA losses reported in the SUMMARY_SCHEDULE (Item 2 on the Counterparty Risk Worksheet). If this is not the case for your covered institution, provide a rationale in the methodology documentation.
	Additional/ offline CVA reserves	Additional or offline CVA reserves are reported here. If there is a Gross CE or a Net CE figure associated with these reserves, those should be reported as well. If not, enter "0". Accompanying documentation should elaborate about the nature of these reserves.
	Collateralized counterparty	A collateralized counterparty is a counterparty with at least one netting set with a legally enforceable collateral agreement in place.
	Collateralized netting set	Netting sets with a CSA agreement in place.
2) EE profile	Tenor bucket in years	The time provided should be as granular as possible. Use years as the unit. For example, if the time is 6 months, the covered institution should report “0.5” not “6”.
	EE - Covered institution specification	The (unstressed) Expected Exposure (EE) metric used to calculate CVA for each tenor bucket. Along each simulation path, the exposure at time t used to estimate EE(t) should be non-negative; if any exposures along a simulation path calculated at time t are negative, these should be set to 0 before calculating the expected value. The EE reference point refers to the end-point of the time bucket between time t and t-1. A time bucket is considered the time between time t and time t-1. Indicate in separate methodology notes if another approach is used (e.g., average over time bucket, mid- point). EE (unstressed) calculated using the covered institution's own specification.
	Marginal PD	Value provided should be the interpolated unilateral marginal PD for each time bucket between time t and t-1. For most covered institutions, marginal PD will reflect default probability over tenor bucket and be equivalent to the difference between the cumulative PD at the beginning and the end of the tenor bucket. If not, provide additional explanation. PDs should not be conditioned on the survival of the covered institution.
	LGD (CVA)	Loss Given Default (1-Recovery Rate) used to calculate CVA.
	LGD (PD)	Loss Given Default (1-Recovery Rate) used to calculate PDs from spreads. If the LGDs used to calculate PDs are different from the LGDs used to calculate CVA, provide a rationale in the methodology documentation as requested in the Summary Instructions.
	Discount factor	The discount factor should be roughly equal to e^{-zt} or $(1+z)^{-t}$, where z is the value of the zero curve at time t for the LIBOR or some other "risk free" rate.
	Stressed EE - OCC scenario & OCC specification	Stressed EE calculated under the OCC shock scenario using the OCC specification. Calculate the EE under the OCC specification with a 10 day margin period of risk (MPOR) for all counterparties, and exclude the collection of additional collateral due to downgrade of a counterparty (i.e., downgrade triggers).

TAB	DATA FIELD	DESCRIPTION / DEFINITION
	Stressed EE - OCC scenario & Coverd institution specification	Stressed EE calculated under the OCC shock scenario using the covered institution's own specification. If MPOR and downgrade trigger assumptions are the same as in the OCC specification, this field may be populated with N/A.
	Stressed EE - Covered institution scenario & Covered institution	Stressed EE calculated under the covered institution shock scenario using the covered institution's own specification.
	Stressed marginal PD	The (unilateral) marginal PD associated with the counterparty's stressed spread. PDs should not be conditioned on the survival of the covered institution.
	Stressed LGD (CVA)	LGD used to calculate CVA in the stressed scenario.
	Stressed LGD (PD)	LGD used to calculate PD in the stressed scenario.
	EE (by ratings)	The sum of the EEs for the aggregate CVA by internal ratings category.
	Marginal PD and Stressed marginal PD (Avg.) (by ratings)	Value provided should be the average marginal PD expected exposure-weighted across all counterparties by internal ratings category for each time bucket between time t and t-1. Stressed marginal PDs should be weighted by stressed expected exposures. All PDs should be unilateral (i.e., PDs should not be conditioned on the survival of the reporting covered institution.)
	LGD and Stressed LGD (Avg.) (by ratings)	Average Loss Given Default (1-Recovery Rate) weighted by marginal PD and expected exposure for each time bucket between time t and t-1, across all counterparties within each internal ratings category. Stressed LGDs should be weighted by stressed marginal PDs and stressed expected exposures.
	Stressed EE (by ratings)	The sum of the full revaluation of the EE profile under stressed conditions by internal ratings category.
3) Credit Quality	Time period	The date for which the CDS (or other input) applies. For a one year CDS spread, enter "1". For grid pricing, do not enter the interpolated CDS spreads. Enter only the dates for which market data was available.
	Market spread (bps)	Enter the market value. If this value comes from a proxy grid, enter the value from the grid. The whole grid is not necessary. For example, if the grid is computed based on 1, 3, 5, and 10 years spreads, enter only 1, 3, 5, and 10 year data. All spread data should be reported as the all-in-cost spread, with any upfront costs incorporated into the current all-in spread.
	Spread adjustment (bps)	Provide the amount and operator (e.g., "*" and "+") of adjustments (in bps), if any, applied to the market spread. This may be zero or blank if no add-on is used.
	Spread (bps) used in CVA calculation	Enter the value used in the CVA calculation. This may be left blank if the market spread of the single name or proxy is used without any adjustment.
	Stressed spreads	The stressed values of CDS spreads used in the stressed CVA calculation.
	Mapping approach	Use the drop-down menu to indicate the type of proxy mapping approach used. Fill in this field with either Single name own or Proxy. Single name own means that the single name reference entity is the same as the counterparty name. Proxy means that the counterparty's own spread was not used; rather, a proxy spread was used.
	Proxy mapping approach	Use the drop-down menu to indicate the type of proxy mapping approach used. Single name - related party, Industry (indicate the type of industry), Ratings class (indicate the rating; e.g., AAA, AA), Industry-rating, Industry-rating-geography, and Other. This field may be left blank when mapping approach is Single name own.
	Proxy name	Identify the specific proxy used.
	Market input type	Select from the options provided (e.g., CDS spreads, Bond Spread, EDF).
	Ticker / identifier	Where applicable, enter the ticker number used (e.g., CDX IG AA, single name ticker).
	Report date	Enter the date of the market data.
	Source	Enter the source of the market data (e.g., Bloomberg, Markit).
	Comments	Enter any relevant comments.
	Average spread (bps) used in CVA calculation (by ratings)	Enter the average (exposure-weighted) value used in the CVA calculation across all counterparties by internal ratings category.
	Stressed spreads (by ratings)	Enter the average (exposure-weighted) value used in the CVA calculation across all counterparties by internal ratings category for each time period.

DFAST-14A:CCR data dictionary

TAB	DATA FIELD	DESCRIPTION / DEFINITION
4) CVA sensitivities	Aggregate CVA sensitivities and slides	Change in aggregate asset-side CVA for a given change in the underlying risk factor. A sensitivity refers to a 1 unit change in the risk factor, and a slide refers to a larger change in the risk factor. Report an increase in CVA as a positive figure. Reported figures should be gross of CVA hedges. The covered institution may provide their own values for slides (e.g., +20bps instead of +10bps). However, if a covered institution chooses to report slides other than those listed, at least one slide must be consistent with the size of the shock to that risk factor under the OCC scenario. All slides should be reported only if they are based on a full revaluation of the portfolio given the change in the risk factor; slides should not be reported if they are simple linear scaling of the associated sensitivity. At a minimum there should be slides that represent a significant positive and negative move for that risk factor. For credit, when a basis point move is requested, this refers to an absolute move in the risk factor, and when a percentage move is requested, this refers to the relative move in the risk factor.
	Sensitivities for top 10 counterparties (ranked by CVA)	Change in CVA of each counterparty for a given change in the underlying risk factor. Report an increase in CVA as a positive figure. Reported sensitivities should be gross of CVA hedges.
	Other material sensitivities	Material sensitivities are other large and/or important risk factors for the covered institution. Add the relevant risk factors for the covered institution. Make sure that the label clearly identifies the risk factor. If an additional risk factor is provided that is not listed in the template, provide a description of this sensitivity in the tab Notes to the CCR Schedule. For example, for equity indices, include a reference to the country or region to which index corresponds.
Notes to the CCR Schedule		Use this tab(s) to voluntarily submit additional information to give clarity on the portfolio.

1a) Top 200 counterparties ranked by CVA
$ Millions

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	Gross CE	Stressed Gross CE OCC scenario	Stressed Gross CE Covered Institution scenario	Net CE
1												
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49												
50												

INSERT TOP 20
RANKED BY

00 COUNTERPARTIES
UNSTRESSED CVA

		CVA Data			Credit mitigants			Credit Hedges
Stressed Net CE OCC scenario	Stressed Net CE Covered Institution scenario	CVA	Stressed CVA OCC scenario and Covered Institution specification	Stressed CVA Covered Institution scenario and Covered Institution specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges

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

Rank	Counterparty identifiers					
	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting set ID (optional)	Industry	Country
1						
2						
3						
4						
5						
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Credit Quality Data		Exposure Data				
Internal rating	External rating	Gross CE	Stressed Gross CE OCC scenario	Stressed Gross CE Covered Institution scenario	Net CE	Stressed Net CE OCC scenario

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Only fill in these counterparties for counterparties that are not incl
this schedule (for example, *Tab 1a) CP CVA by top 200 CVA*).

	CVA Data			Credit mitigants		
Stressed Net CE Covered Institution scenario	**CVA**	**Stressed CVA OCC scenario and Covered Institution specification**	**Stressed CVA Covered Institution scenario and Covered Institution specification**	**CSA in place?**	**% Gross CE with CSAs**	**Downgrade trigger modeled?**

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SED CVA

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Credit Hedges
Single Name Credit Hedges

1c) Top 20 counterparties ranked by Net CE
$ Millions

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	Gross CE	Stressed Gross CE OCC scenario	Stressed Gross CE Covered Institution scenario	Net CE
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2												
3												
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6												
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schedule (for example, *Tab 1a) CP CVA by top*

1c) Top 20 counterparties ranked by OCC Scenario Stressed Net CE
$ Millions

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	Gross CE	Stressed Gross CE OCC scenario	Stressed Gross CE Covered Institution scenario	Net CE
1												
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schedule(for example, *Tab 1a) CP CVA by top*

		CVA Data			Credit mitigants			Credit Hedges
Stressed Net CE OCC scenario	Stressed Net CE Covered Institution scenario	CVA	Stressed CVA OCC scenario and Covered Institution specification	Stressed CVA Covered Institution scenario and Covered Institution specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges

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D BY NET CE

rties that are not included in another section of this
200 CVA).

		CVA Data			Credit mitigants			Credit Hedges
Stressed Net CE OCC scenario	Stressed Net CE Covered Institution scenario	CVA	Stressed CVA OCC scenario and Covered Institution specification	Stressed CVA Covered Institution scenario and Covered Institution specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges

) COUNTERPARTIES
NARIO STRESSED NET CE

rties that are not included in another section of this
200 CVA).

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				
	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	Stressed Gross CE Covered Institution scenario	Net CE	Stressed Net CE OCC scenario
1													
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Only fill in these counterparties for counterparties that are not in schedule (for example, *Tab 1a) CP CVA by top 200 CVA*).

1d) Top 20 collateralized counterparties ranked by OCC 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				
	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	Stressed Gross CE Covered Institution scenario	Net CE	Stressed Net CE OCC scenario
1													
2													
3													
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Only fill in these counterparties for counterparties that are not in schedule (for example, *Tab 1a) CP CVA by top 200 CVA*).

	CVA Data			Credit mitigants			Credit Hedges
Stressed Net CE Covered Institution scenario	CVA	Stressed CVA OCC scenario and Covered Institution specification	Stressed CVA Covered Institution scenario and Covered Institution specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges

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	CVA Data			Credit mitigants			Credit Hedges
Stressed Net CE Covered Institution scenario	CVA	Stressed CVA OCC scenario and Covered Institution specification	Stressed CVA Covered Institution scenario and Covered Institution specification	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

Ratings Category		Exposure Data						CVA Data			Credit Hedges
Internal rating	External rating	Gross CE	Stressed Gross CE OCC scenario	Stressed Gross CE Covered Institution scenario	Net CE	Stressed Net CE OCC scenario	Stressed Net CE Covered Institution scenario	CVA	Stressed CVA OCC scenario and Covered Institution specification	Stressed CVA Covered Institution scenario and Covered Institution specification	Single Name Credit Hedges
N/A	N/A	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	Stressed Gross CE Covered Institution scenario	Net CE	Stressed Net CE OCC scenario	Stressed Net CE Covered Institution scenario	CVA	Stressed CVA OCC scenario and Covered Institution specification	Stressed CVA Covered Institution scenario and Covered Institution specification	Single Name Credit Hedges
N/A	N/A										

Collateralized netting sets (netting sets with a CSA agreement in place)

Ratings Category		Exposure Data						CVA Data			Credit Hedges
Internal rating	External rating	Gross CE	Stressed Gross CE OCC scenario	Stressed Gross CE Covered Institution scenario	Net CE	Stressed Net CE OCC scenario	Stressed Net CE Covered Institution scenario	CVA	Stressed CVA OCC scenario and Covered Institution specification	Stressed CVA Covered Institution scenario and Covered Institution specification	Single Name Credit Hedges

INSERT AGGREGATE DATA FOR <u>COLLATERALIZED</u> NETTING SETS BY <u>INTERNAL RATINGS CATEGORY</u>

Uncollateralized netting sets (netting sets without a CSA agreement in place)

Ratings Category		Exposure Data						CVA Data			Credit Hedges
Internal rating	External rating	Gross CE	Stressed Gross CE OCC scenario	Stressed Gross CE Covered Institution scenario	Net CE	Stressed Net CE OCC scenario	Stressed Net CE Covered Institution scenario	CVA	Stressed CVA OCC scenario and Covered Institution specification	Stressed CVA Covered Institution scenario and Covered Institution	Single Name Credit Hedges

INSERT AGGREGATE DATA FOR <u>UNCOLLATERALIZED</u> NETTING SETS BY INTERNAL RATINGS CATEGORY

1e) Aggregate CVA by ratings and collateralization
$ Millions

BY INTERNAL RATINGS CATEGORY

2a) EE profile by counterparty, top 200 counterparties
$ Millions

Counterparty identifiers									
Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting set ID (optional)	Industry	Country	Internal rating	External rating	Tenor bucket in years	EE - Covered Institution specification

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CVA Inputs				Stressed CVA Inputs					
Marginal PD	**LGD (CVA)**	**LGD (PD)**	**Discount factor**	**Stressed EE - OCC scenario & OCC specification**	**Stressed EE - OCC scenario & Covered Institution specification**	**Stressed EE - Covered Institution scenario & Covered Institution specification**	**Stressed marginal PD OCC scenario**	**Stressed marginal PD Covered Institution Scenario**	**Stressed LGD (CVA) OCC scenario**

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Stressed LGD (CVA) Covered Institution Scenario	Stressed LGD (PD) OCC scenario	Stressed LGD (PD) Covered Institution Scenario

2b) EE profile by ratings, aggregate data
$ Millions

Ratings Category		CVA Inputs						
Internal rating	External rating	Tenor bucket in years	EE - Covered Institution specification	Marginal PD (Avg.)	LGD (CVA) (Avg.)	LGD (PD) (Avg.)	Discount factor (Avg.)	Stressed EE - OCC scenario & OCC specification

INSERT AGGREGATE DATA
BY <u>INTERNAL RATINGS CATEGORY</u>

Stressed CVA Inputs							
Stressed EE - OCC scenario & Covered Institution specification	Stressed EE - Covered Institution scenario & Covered Institution specification	Stressed Marginal PD OCC scenario	Stressed Marginal PD Covered Institution Scenario	Stressed LGD (CVA) OCC scenario	Stressed LGD (CVA) Covered Institution Scenario	Stressed LGD (PD) OCC scenario	Stressed LGD (PD) Covered Institution Scenario

3a) Credit quality by counterparty

Counterparty and time identifiers							
Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting set ID (optional)	Industry	Country	Internal rating	External rating

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	Data inputs						
Time period (years)	Market spread (bps)	Spread adjustment (bps)	Spread (bps) used in CVA calculation	Stressed spreads (bps) OCC scenario	Stressed spreads (bps) Covered Institution Scenario	Mapping approach	Proxy mapping approach

TOP 200 COUNTERPARTIES
ED BY UNSTRESSED CVA

Type of credit quality input					
Proxy name	**Market input type**	**Ticker / identifier**	**Report date**	**Source (Bloomberg, Markit, KMV, etc.)**	**Comments**

3b) Credit quality by ratings

Ratings categories and time identifiers			Data inputs			
Internal rating	External rating	Time period (years)	Average spread (bps) used in CVA calculation	Stressed spreads (bps) OCC scenario	Stressed spreads (bps) Covered Institution scenario	Comments

INSERT AGGREGATE DATA
BY <u>INTERNAL RATINGS CATEGORY</u>

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

Notes :
Blank cells below will be interpreted as a zero; if a data point is not available, insert "N/A"
Cells shaded gray do not need to be filled in

	Aggregate CVA sensitivities and slides						Sensitivities for top 10 counterparties (ranked by unstressed 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																
NR																
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																
1-5Y																
>=5-10Y																
>=10Y																
All Maturities																
GBP																
<=1Y																
1-5Y																
>=5-10Y																
>=10Y																
All Maturities																
USD																
<=1Y																
1-5Y																
>=5-10Y																
>=10Y																
All maturities																
Other material IR sensitivities																
<<Insert name/ definition>>																
<<Insert name/ definition>>																
<<Insert name/ definition>>																
<<Insert name/ definition>>																
<<Insert name/ definition>>																
FX (%)	**-50%**	**-10%**	**+1%**	**+10%**	**+100%**	**+300%**	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
EUR																
GBP																
Other material FX sensitivities																
<<Insert name/ definition>>																
<<Insert name/ definition>>																
<<Insert name/ definition>>																
<<Insert name/ definition>>																
<<Insert name/ definition>>																
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																
<<Insert name/ definition>>																
<<Insert name/ definition>>																
<<Insert name/ definition>>																
<<Insert name/ definition>>																
<<Insert name/ definition>>																
Commodities (%)	**-50%**	**-10%**	**+1%**	**+10%**	**+100%**	**+300%**	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
Oil & Oil Products																
Natural Gas																

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

Notes :
Blank cells below will be interpreted as a zero; if a data point is not available, insert "N/A"
Cells shaded gray do not need to be filled in

	Aggregate CVA sensitivities and slides						Sensitivities for top 10 counterparties (ranked by unstressed CVA)									
							Top 1 Cpty <<insert name>>	**Top 2 Cpty <<insert name>>**	**Top 3 Cpty <<insert name>>**	**Top 4 Cpty <<insert name>>**	**Top 5 Cpty <<insert name>>**	**Top 6 Cpty <<insert name>>**	**Top 7 Cpty <<insert name>>**	**Top 8 Cpty <<insert name>>**	**Top 9 Cpty <<insert name>>**	**Top 10 Cpty <<insert name>>**
Power																
Coal & Freight																
Softs & Ags																
Precious Metals																
Base Metals																
Other material commodity sensitivities																
<<Insert name/ definition>>																
<<Insert name/ definition>>																
Other material sensitivities	-50	-10	+1	+10	+100	+300	+1	+1	+1	+1	+1	+1	+1	+1	+1	+1
<<Insert name/ definition/units>>																
<<Insert name/ definition/units>>																
<<Insert name/ definition/units>>																
	-50%	-10%	+1%	+10%	+100%	+300%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
<<Insert name/ definition/units>>																
<<Insert name/ definition/units>>																
<<Insert name/ definition/units>>																