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:	1/25/21 6:39 AM

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 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

1b) Top 20 counterparties ranked by Severely Adverse Scenario Stressed 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 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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1b) Top 20 counterparties ranked by BHC Scenario Stressed 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 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

	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 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

	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 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 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 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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1d) Top 20 collateralized counterparties ranked by Gross CE (counterparties with at least one netting set with a CSA agreement in place)
$ 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 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

	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 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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~~**1d) 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**~~

	~~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 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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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

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

	Counterparty Identifiers								CVA Inputs				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	Marginal PD	LGD (CVA)	Discount Factor	Stressed EE - Scenario & Specification (Severely Adverse)	Stressed EE - Scenario & Specification (Adverse)	Stressed Marginal PD Scenario (Severely Adverse)	Stressed Marginal PD Scenario (Adverse)	Stressed LGD (CVA) Scenario (Severely Adverse)	Stressed LGD (CVA) Scenario (Adverse)	Stressed LGD (PD) Scenario (Severely Adverse)	Stressed LGD (PD) 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) FR Scenario (Severely Adverse)	Stressed spreads (bps) FR Scenario (Adverse)	Stressed spreads (bps) BHC Scenario	Mapping approach	Proxy mapping approach	Proxy name	Market input type	Ticker / identifier	Report date	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

	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																
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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																
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FX (%)	-50%	-10%	+1%	+10%	+100%	+300%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
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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>>																
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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																
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Other material sensitivities	-50	-10	+1	+10	+100	+300	+1	+1	+1	+1	+1	+1	+1	+1	+1	+1
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	-50%	-10%	+1%	+10%	+100%	+300%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
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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

Counterparty, Netting Agreement identifiers										Master Netting Agreement						
Rank	CP Name (parent/consolidated)	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)	Agent	Proprietary - MNA with SLA and MRA	CPEntity-Principal	Liquid	Y	None
2	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_2					Cross-product (combined)	Agent	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 Lending	Agent	MSLA (2005 version) - Indemnified sec lending	Client	Liquid	Y	None
5	CPName3	CP3	CP3_Legal_Ent_2		NA3_2_1					Sec Lending	Agent	GMSLA (2010 version)	Client	Liquid	Y	None
6	CPName4	CP4	CP4_Legal_Ent_2		NA4_1_1					Sec Lending	Principal	MSLA (2005 version, modified)	CPEntity-Principal	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 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 - SFT exposure MtM values by CP legal entity and master netting agreement

Counterparty identifiers						Unstressed MtM (Posted)										
Rank	CP Name (parent/consolidated)	Parent/ Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID	Central Debt MtM (Posted)						Equity MtM (Posted)				
						USD	Germany	UK/ ance	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)
1																
2																
...																
25																

Sub-schedule L.5.3 - Aggregate SFTs by Internal Rating

Ratings Category		Exposure Data					Repo and Reverse Repo - Gross Value of Instruments on									
							US Treasury		Agency MBS		Equities		Corporate 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 Reinvestment (Notional Balance)	Posted	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))

Counterparty, Netting Agreement identifiers										Master Netting Agreement						
Rank	CP Name (parent/consolidated)	Parent/ Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID	Industry	Country	Internal rating	External rating	Agreem				Netting Set Detail	Lega Enforcea	
1	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_1					Cross-product (combined)	Agent	Proprietary - MNA with SLA and MRA	CPEntity-Principal	Liquid	Y	None
2	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_2					Cross-product (combined)	Agent	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 Lending	Agent	MSLA (2005 version) - Indemnified sec lending	Client	Liquid	Y	None
5	CPName3	CP3	CP3_Legal_Ent_2		NA3_2_1					Sec Lending	Agent	GMSLA (2010 version)	Client	Liquid	Y	None
6	CPName4	CP4	CP4_Legal_Ent_2		NA4_1_1					Sec Lending	Principal	MSLA (2005 version, modified)	CPEntity-Principal	Liquid	N	Specific
...																

Author:
The "cross-product (combined)" agreement allows netting across repo/rev repo and securities lending/borrowing positions.

Specify if clos enforceable,

Auth Cho none unde are

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))

Counterparty identifiers						Unstressed MtM (Posted)										
Rank	CP Name (parent/consolidated)	Parent/ Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID	Central Debt MtM (Posted)						Equity MtM (Posted)				
						USD	Germany	UK/ ance	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)
1																
2																
...																
25																

Exposure and Collateral MtM Values											Credit Quality				
Total Net Stressed CE scenario (Severely Adverse)	Toal Net Stressed CE scenario (Adverse)	Net Stressed CE scenario (Severely Adverse)	Net Stressed 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)	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)

d 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

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

her:
ose "None" only if
e of the trades
er 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)

d 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)																			
	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)	
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)

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

Unstressed MtM (Received)																			
	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)	
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)

Stressed MtM (Posted)																				
Non-Agency RMBS/ABS/CMBS MtM (Received)		Cash MtM (Received)					Other MtM (Received)				Central Debt MtM (Posted)						Equity MtM (Posted)			
Investment Grade	Non-Investment Grade	USD	EUR	GBP	JPY	Other	Inflation-indexed securities	Commercial paper	Municipals	Other (specify)	USD	Germany	UK/France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone

Stressed MtM (Posted)																				
Non-Agency RMBS/ABS/CMBS MtM (Received)		Cash MtM (Received)					Other MtM (Received)				Central Debt MtM (Posted)						Equity MtM (Posted)			
Investment Grade	Non-Investment Grade	USD	EUR	GBP	JPY	Other	Inflation-indexed securities	Commercial paper	Municipals	Other (specify)	USD	Germany	UK/France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone

																				Stressed MtM (Received)			
	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)				Central Debt M		
Other Economies (specify)	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	Other (specify)	USD	Germany	UK/France

																				Stressed MtM (Received)			
	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)				Central Debt M		
Other Economies (specify)	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	Other (specify)	USD	Germany	UK/France

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)		Non-Agency RMBS/ABS/CMBS MtM (Received)		Cash MtM (Received)				
Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass-Throughs	Other (specify)	Investment Grade	Non-Investment Grade	USD	EUR	GBP	JPY	Other

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)		Non-Agency RMBS/ABS/CMBS MtM (Received)		Cash MtM (Received)				
Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass-Throughs	Other (specify)	Investment Grade	Non-Investment Grade	USD	EUR	GBP	JPY	Other

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

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		
...							

Q] 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 Netting Agreement							
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 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				

Exposure MtM Values			Collateral MtM Values						
			Cash Collateral (non CCPs) or Variation Margin (CCPs) MtM						
Unstressed MtM Exposure	Stressed Exposure MtM scenario (Severely Adverse)	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)	Stressed Total Collateral MtM scenario (Adverse)	CDS Reference Entity Type	5Y CDS Spread (bp)	CDS Recovery	CP Legal Entity Identifier	WWR hedge?

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)

Notes to the CCR Schedule