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

See Counterparty Schedule instructions for guidance on completing this schedule.

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

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

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

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

			Co	unterparty id	entifiers		Credit Qu	ality Data				Exposure	e Data				CV	A Data		Cr	redit Mitigan	its /	Credit Hedges
Rank	Counterparty name	Counterparty ID		Sub-netting set ID (optional)		Country	Internal rating			Stressed Gross CE OCC Scenario (Severely Adverse)	Stressed Gross CE OCC Scenario (Adverse)	·		Stressed Net CE OCC Scenario (Severely Adverse)	Stressed Net CE OCC Scenario (Adverse)	CVA	Stressed CVA OCC Scenario and OCC Specification (Severely Adverse)		C		% Do Gross CE with CSAs m		
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1d) Top	20 collateralized c	ounterparties ra	nked by Banl	k Scenario Stre	essed Gross CE (counter	rparties with at least one nettin	ng set with a	CSA agree	ment in place)														
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1b) Top 20 counterparties ranked by OCC Severely Adverse Scenario Stressed CVA \$ Millions

			Co	unterparty ident	tifiers		Credit Qu	ality Data				Exposure	e Data				CV	A 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 OCC Scenario (Severely Adverse)	Stressed Gross CE OCC Scenario (Adverse)		Net CE	Stressed Net CE OCC Scenario (Severely Adverse)	Stressed Net CE OCC Scenario (Adverse)	CVA	Stressed CVA OCC Scenario and OCC Specification (Severely Adverse)	Stressed CVA OCC Scenario and OCC Specification (Adverse)	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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1b) Top 20 counterparties ranked by Bank Scenario Stressed CVA \$ Millions

			Co	unterparty ide	entifiers		Credit O	ality Data				Exposur	e Data				CV	A Data	C	redit mitiga	ants	Credit Hedges
Rank	Counterparty name	Counterparty ID				Country		External rating	Gross CE	Stressed Gross CE OCC Scenario (Severely Adverse)	Stressed Gross CE OCC Scenario (Adverse)		Net CE	Stressed Net CE OCC Scenario (Severely Adverse)	Stressed Net CE OCC Scenario (Adverse)	CVA		Stressed CVA OCC Scenario and OCC Specification (Adverse)		Ī		
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1c) Top 20 counterparties ranked by Net CE \$ Millions

			Co	unterparty id	entifiers		Credit Qu	ality Data				Exposur	re Data				CV	A Data	C	Credit Mitig	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 OCC Scenario (Severely Adverse)	Stressed Gross CE OCC Scenario (Adverse)		Net CE	Stressed Net CE OCC Scenario (Severely Adverse)	Stressed Net CE OCC Scenario (Adverse)	CVA	Stressed CVA OCC Scenario and OCC Specification (Severely Adverse)	Stressed CVA OCC Scenario and OCC Specification (Adverse)	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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1c) Top 20 counterparties ranked by OCC Severely Adverse Scenario Stressed Net CE \$ Millions

			Co	unterparty id	lentifiers		Credit Qu	uality Data				Exposur	e Data				CV	A Data	(redit 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 OCC Scenario (Severely Adverse)	Stressed Gross CE OCC Scenario (Adverse)		Net CE	Stressed Net CE OCC Scenario (Severely Adverse)	Stressed Net CE OCC Scenario (Adverse)	CVA	Stressed CVA OCC Scenario and OCC Specification (Severely Adverse)	Stressed CVA OCC Scenario and OCC Specification (Adverse)	CSA in place?	% Gross CE with CSAs	-	
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1c) Top 20 counterparties ranked by Bank Scenario Stressed Net CE \$ Millions

			Cou	interparty ide	entifiers		Credit Qu	ality Data				Exposu	e Data				cv	A Data		Credit Mitig	ants	Credit He
nk	Counterparty name	Counterparty ID	Netting set ID (optional)	set ID	Industry	Country	Internal rating	External rating	Gross CE	Stressed Gross CE OCC Scenario (Severely Adverse)	Stressed Gross CE OCC Scenario (Adverse)		Net CE	Stressed Net CE OCC Scenario (Severely Adverse)	Stressed Net CE OCC Scenario (Adverse)	CVA	Stressed CVA OCC Scenario and OCC Specification (Severely Adverse)	Stressed CVA OCC Scenario and OCC Specification (Adverse)	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	e Single N Credit He
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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 Quality Data				Exposur	e Data				CV	A Data	0	Credit Mitig	ants	Credit Hedges
Rank	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting set ID (optional)	Industry	Country	Internal External rating rating	Gross CE	Stressed Gross CE OCC Scenario (Severely Adverse)	Stressed Gross CE OCC Scenario (Adverse)		Net CE	Stressed Net CE OCC Scenario (Severely Adverse)	Stressed Net CE OCC Scenario (Adverse)	CVA	Stressed CVA OCC Scenario and OCC Specification (Severely Adverse)	Stressed CVA OCC Scenario and OCC Specification (Adverse)	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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1d) Top 20 collateralized counterparties ranked by OCC Severely Adverse Scenario Stressed Gross CE (counterparties with at least one netting set with a CSA agreement in place) \$ Millions

			Co	unterparty Id	entifiers		Credit Qua	ality Data				Exposu	e Data				CV	A Data	Ci	redit 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 OCC Scenario (Severely Adverse)	Stressed Gross CE OCC Scenario (Adverse)		Net CE	Stressed Net CE OCC Scenario (Severely Adverse)	Stressed Net CE OCC Scenario (Adverse)	CVA	Stressed CVA OCC Scenario and OCC Specification (Severely Adverse)	Stressed CVA OCC Scenario and OCC Specification (Adverse)	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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1d) Top 20 collateralized counterparties ranked by Bank Scenario Stressed Gross CE (counterparties with at least one netting set with a CSA agreement in place) \$ Millions

			Co	unterparty Id	lentifiers		Credit Qu	ality Data				Exposu	re Data				CV	A Data	0	redit Mitiga	ants	Credit Hedges
Rar	k Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting set ID (optional)	Industry	Country	Internal rating	External rating	Gross CE	Stressed Gross CE OCC Scenario (Severely Adverse)	Stressed Gross CE OCC Scenario (Adverse)		Net CE	Stressed Net CE OCC Scenario (Severely Adverse)	Stressed Net CE OCC Scenario (Adverse)	CVA	Stressed CVA OCC Scenario and OCC Specification (Severely Adverse)	Stressed CVA OCC Scenario and OCC Specification (Adverse)	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

Aggregat	ecva																
Rating	Category							Exposu	re Data							C\	A Data
Internal Rating	External Rating	Gross CE	Gross CE of which is to CCPs	Stressed Gross CE of which is to CCPs OCC Scenario (Severely Adverse)	to CCPs OCC	Stressed Gross CE OCC Scenario (Severely Adverse)	Stressed Gross CE OCC Scenario (Adverse)		Net CE	Net CE of which is to CCPs	Stressed Net CE of which is to CCPs OCC Scenario (Severely Adverse)	Stressed Net CE of which is to CCPs OCC Scenario (Adverse)	Stressed Net CE OCC Scenario (Severely Adverse)	Stressed Net CE OCC Scenario (Adverse)	CVA	Stressed CVA OCC Scenario and OCC Specification (Severely Adverse)	Stressed CVA OCC Scenario and OCC Specification (Adverse)
N/A	N/A																

Additional/Offline CVA reserves

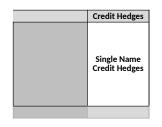
Ratings	Category							Exposu	re Data							CV	A Data
Internal Rating	External Rating	Gross CE	Gross CE of which is to CCPs	Stressed Gross CE of which is to CCPs OCC Scenario (Severely Adverse)	Stressed Gross CE of which is to CCPs OCC Scenario (Adverse)	Stressed Gross CE OCC Scenario (Severely Adverse)	Stressed Gross CE OCC Scenario (Adverse)		Net CE	Net CE of which is to CCPs	Stressed Net CE of which is to CCPs OCC Scenario (Severely Adverse)	to CCPs OCC	Stressed Net CE OCC Scenario (Severely Adverse)	Stressed Net CE OCC Scenario (Adverse)	CVA	Stressed CVA OCC Scenario and OCC Specification (Severely Adverse)	Stressed CVA OCC Scenario and OCC Specification (Adverse)
N/A	N/A																

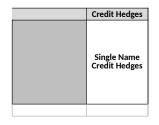
Collateralized Netting Sets (netting sets with a CSA agreement in place) sorted by Internal Rating

Ratings	Category					Exposu	re Data	-						cv	A Data
Internal Rating	External Rating	Gross CE	Gross CE of which is to CCPs	Stressed Gross CE of which is to CCPs OCC Scenario (Severely Adverse)	Stressed Gross CE OCC Scenario (Severely Adverse)		Net CE	Net CE of which is to CCPs	Stressed Net CE of which is to CCPs OCC Scenario (Severely Adverse)	Stressed Net CE of which is to CCPs OCC Scenario (Adverse)	Stressed Net CE OCC Scenario (Severely Adverse)	Stressed Net CE OCC Scenario (Adverse)	CVA	Stressed CVA OCC Scenario and OCC Specification (Severely Adverse)	Stressed CVA OCC Scenario and OCC Specification (Adverse)

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

		ig sets (netting	, sets without a	CSA agreement in p		a by internal itating												
ario Stress	ed Gross C							Exposu	re Data							CV	A Data	
Internal rating	External rating	Gross CE	Gross CE of which is to CCPs	Scenario to	of which is	Stressed Gross CE OCC Scenario (Severely Adverse)	Stressed Gross CE OCC Scenario (Adverse)		Net CE	Net CE of which is to CCPs	Stressed Net CE of which is to CCPs OCC Scenario (Severely Adverse)	Stressed Net CE of which is to CCPs OCC Scenario (Adverse)	Stressed Net CE OCC Scenario (Severely Adverse)	Stressed Net CE OCC Scenario (Adverse)	CVA	Stressed CVA OCC Scenario and OCC Specification (Severely Adverse)	Stressed CVA OCC Scenario and OCC Specification (Adverse)	





Credit Hedges
Single Name Credit Hedges

Credit Hedges
Single Name Credit Hedges

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

		Cour	terparty Ide	ntifiers						CVA	nputs							Stressed C	CVA Inputs				
Rank	Counterparty name			Sub-netting set ID (optional)	Industry	Country	Internal Rating	External Rating	Tenor Bucket in Years			LGD (CVA)	Discount Factor	Stressed EE - OCC Scenario & OCC Specification (Severely Adverse)	Stressed EE - OCC Scenario & OCC Specification (Adverse)	Stressed Marginal PD OCC Scenario (Severely Adverse)			Stressed LGD (CVA) OCC Scenario (Severely Adverse)	Stressed LGD (CVA) OCC Scenario (Adverse)		Stressed LGD (PD) OCC Scenario (Severely Adverse)	itressed LGD (PD) OCC Scenario (Adverse)
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3) Credit quality by counterparty: Top counterparties ranked by CVA comprising 95% of firm CVA

				Counterparty a	nd Time Ident	tifiers					_		Data Inputs					Type of Cred	it Quality Inpu	ut		
Rank	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting set ID In (optional)	dustry	Country	Internal rating	External rating	Time period (years)	Market spread (bps)	Spread adjustment (bps)	Spread (bps) used in CVA calculation	Stressed spreads (bps) OCC Scenario (Severely Adverse)	Stressed spreads (bps) OCC Scenario (Adverse)	Mapping approach	Proxy mapping approach	Proxy name	Market input type	Ticker / identifier	Report date	Source (Bloomberg, Markit, KMV, etc.)	' Comments
1d) Top	20 collateralized o	counterparties ra	nked by OCC	Severely Adverse Scena	ario Stressed (Gross CE (counterparties	with at least	one netting	set with a C	SA agreem	ent in place)											
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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

							Top 1 Cpty < <insert name="">> <<insert cpty="" id="">></insert></insert>	Top 2 Cpty < <insert name="">> <<insert cpty="" id="">></insert></insert>	Top 3 Cpty < <insert name="">> <<insert cpty="" id="">></insert></insert>	Top 4 Cpty < <insert name="">> <<insert cpty="" id="">></insert></insert>	nsitivities for Top 10 Cou Top 5 Cpty < <insert name="">> <<insert cpty="" id="">></insert></insert>	Top 6 Cpty < <insert name="">> <<insert cpty="" id="">></insert></insert>	Top 7 Cpty < <insert name="">> <<insert cpty="" id="">></insert></insert>	Top 8 Cpty < <insert name="">> <<insert cpty="" id="">></insert></insert>	Top 9 Cpty < <insert name="">> <<insert cpty="" id="">></insert></insert>	Top 10 < <insert <<insert 0<="" th=""></insert></insert
Credit Spreads Counterparty Spread	-50%	-10%	+1bp	+10%	+100%	+300%	1bp	1bp	1bp	1bp	1bp	1bp	1bp	1bp	1bp	11
Aggregate																
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Interest Rates (bps)	-100bps	-10bps	+1bp	+10bps	+100bps	+300bps	1bp	1bp	1bp	1bp	1bp	1bp	1bp	1bp	1bp	1
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< <insert definition="" name="">> FX (%)</insert>	-50%	-10%	+1%	+10%	+100%	+300%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1
FX (20) EUR	-50%	-10%	+1%	+10%	+100%	#300%	#176	#176	#17b	#176	#176	#1%	#17b	#176	#176	+1
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> Equity (%)	-50%	-10%	+1%	+10%	+100%	+300%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1
US << Define>>	-30%	-10%	+1/0	+10%	+100%	+30076	+1/0	+1/0	+1/0	+1/0	+1/0	+1/0	+1/0	+1/0	+170	**
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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
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Natural Gas																
Power																
Coal & Freight				-												-
Softs & Ags																
Precious Metals Base Metals				-												-
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ther material sensitivities	-50	-10	+1	+10	+100	+300	+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
< <insert definition="" name="" units="">></insert>																

All CCPs and G7 sovereigns + Top 25 non-CCP/G7 SFT counterparties sorted and ranked by OCC str For the Y14A provide one table for each of the OCC stress scenarios ranked by the corresponding s Report each CP legal entity (within a parent/consolidated CP) and (close-out) netting agreement s \$ Millions

			Counterp	party, Netting Agreer	nent identifie
Rank	CP Name (parent/consoli dated)	Parent/ Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID
1	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_1
-		011			10(1_1_1
		aa (
2	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_2
3	CPName2	CP2	CP2_Legal_Ent_1		NA2_1_1
4	CPName3	CP3	CP3_Legal_Ent_1		NA3_1_1
		CP3	CP3_Legal_Ent_2		NA3_2_1
,		61			
6	CPName4	CP4	CP4_Legal_Ent_2		NA4_1_1
•••					

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

Report unstressed MtM values for each of the product categories below, for all of the CP legal ent For the Y14A provide one table of unstressed and corresponding stressed MtM values for each of Report MtM values for both posted and received sides, irrespective of whether close-out netting \$ Millions

Sub-schedule L.5.2 - SFT ex	xposure MtM values by CP	Plegal entity and maste	r netting agreement
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	Counterparty identifiers									
Rank	CP Name (parent/consoli dated)	Parent/ Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID					

2 ... 25

Ratin	gs Category		Exposure Data			
Internal rating	External rating	Net CE	Stressed Net CE BHC scenario	Stressed Net CE OCC scenario	Indeminified Securities Lent (Notional Balance)	

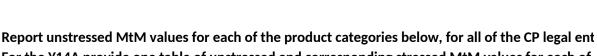
Ι

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

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

			Counter	party, Netting Agreer	nent identine
Rank	CP Name (parent/consoli dated)	Parent/ Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID

1 CPName1	CP1	CP1_Legal_Ent_1	NA1_1_1
2 CPName1	CP1	CP1_Legal_Ent_1	NA1_1_2
3 CPName2	CP2	CP2_Legal_Ent_1	NA2_1_1
4 CPName3 5 CPName3	CP3 CP3	CP3_Legal_Ent_1 CP3_Legal_Ent_2	NA3_1_1 NA3_2_1
6 CPName4	CP4	CP4_Legal_Ent_2	NA4_1_1



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For the Y14A provide one table of unstressed and corresponding stressed MtM values for each of Report MtM values for both posted and received sides, irrespective of whether close-out netting \$ Millions

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

		Count	erparty identifiers		
Rank	CP Name (parent/consoli dated)	Parent/ Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID
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2					
25	i i				

essed net current exposure [for 14A].

stressed net CE of the parent/consolidated CP.

eparately. If there is more than one business line, list each one separately. List all $\ensuremath{\mathsf{n}}\xspace\epsilon$

S	1		1		1
Industry	Country	Internal rating	External rating	Agreement Type	Agreement Role
			L	Cross-product (combined)	Agent
				Cross-product	
				Repo	Principal
					Agent Agent
				Sec Lending	Principal

ities and netting agreements listed in the table above.

the OCC stress scenarios ranked by the corresponding stressed net CE of the parent, is legally enforceable or not.

					Unstressed N		
	[
USD Germany UK/France Other Japan							

	US Tre	easury	Agend	y MBS	
Indeminified Cash Collateral Reinvestmen t (Notional Balance)	Posted	Received	Posted	Received	Posted
					Author: The "cro allows no securitie
(as ranked by	Stressed Net	CE OCC scena	rio (Adverse))	1	
(as ranked by rs	Stressed Net	CE OCC scena	rio (Adverse))		/
	Stressed Net	CE OCC scena Internal rating	<mark>rio (Adverse))</mark> External rating	Agreement	Agreement Type
rs		Internal	External	Cross-product	Туре
'S		Internal	External	Cross-product (combined) Cross-product	Agent
rs		Internal	External	Cross-product (combined) Cross-product	Agent
rs		Internal	External	Cross-product (combined) Cross-product (combined) Repo Sec Lending	Agent Agent

ities and netting agreements listed in the table above. the OCC stress scenarios ranked by the corresponding stressed net CE of the parent, is legally enforceable or not.

				l	Unstressed N
		Central Debt	MtM (Posted)		
USD	Germany	UK/France	Other Eurozone	Japan	Other

and Not CE OCC comparing (Advarca)) . alead her Ches

etting agreements with a given CP legal entity consecutively.

Master Netting Agreement								
Agreement Detail	Netting Level	Netting Set Detail	Legal Enforceability	WWR position	Total Net Stressed CE OCC scenario (Severely Adverse)			
Proprietary - MNA with SLA and MRA	CPEntity- Principal	Liquid	Y	None				
Proprietary - MNA with SLA and MRA	CPEntity- Principal	Less Liquid	Y	None				
GMRA (2011 version)	CPEntity- Principal	Liquid	Υ	None				
MSLA (2005 version) - Indemnified sec lending GMSLA (2010 version)	Client Client	Liquid Liquid	Y Y	None None				
MSLA (2005 version, modified)	CPEntity- Principal	Liquid	Ν	Specific				

/consolidated CP.

1tM (Posted)					
	Corporate Bo Economies №				
US	CAD	UK	Eurozone	Other Economies (specify)	IG

	Repo and Re	everse Rep	o - G	ross Value of In	struments or	n Reporting Da
Equities	Corpora	ate Bonds		Non-Agency (/	ABS, RMBS)	Sove
Received	Posted	Received		Posted	Received	Posted
ss-product (combined etting across repo/rev s lending/borrowing p	repo and	nt		Author: Choose "None' none of the tra under the nett are WWR posit	ing set	Specify if cl enforceable
Agreement Detail	Netting Level	Netting : Detail		Legal Enforceability	WWR position	Total Net Stressed CE OCC scenario (Severely Adverse)
Proprietary - MNA with SLA and MRA	CPEntity- Principal	Liquid		Y	None	
Proprietary - MNA with SLA and MRA	CPEntity- Principal	Less Liquic	ł	Y	None	
GMRA (2011 version)	CPEntity- Principal	Liquid		Y	None	
MSLA (2005 version) - Indemnified sec lending GMSLA (2010 version)	Client Client	Liquid Liquid		Y Y	None None	
MSLA (2005 version, modified)	CPEntity- Principal	Liquid		Ν	Specific	

/consolidated CP.

1tM (Posted)					
	Corporate Bo Economies №				
US	CAD	UK	Eurozone	Other Economies (specify)	IG

	Exposure and Collateral MtM Values							
Toal Net Stressed CE OCC scenario (Adverse)	Net Stressed CE OCC scenario (Severely Adverse)	Net Stressed CE OCC scenario (Adverse)	Stressed MtM Posted OCC scenario (Severely Adverse)	Stressed MtM Received OCC scenario (Severely Adverse)	Stressed MtM Posted OCC scenario (Adverse)	Stressed MtM Received OCC scenario (Adverse)		

nds Advanced MtM (Posted)	Corporate Bonds, Other Economies MtM (Posted)		ETF (Po	ETF (Posted)		US Agency MBS/CMBS MtM (Posted)	
Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)	

ite reigns	Sovereigns		Oth	er	Cash (+/-)	
Received	Posted	Received	Posted	Received	Posted	Received
ose-out netting	g is legally urisdiction.					

			Exposure and	l Collateral №	1tM Values	
Toal Net Stressed CE OCC scenario (Adverse)	Stressed Net CE OCC scenario (Severely Adverse)	Stressed Net CE OCC scenario (Adverse)	Stressed MtM Posted OCC scenario (Severely Adverse)	Stressed MtM Received OCC scenario (Severely Adverse)	Stressed MtM Posted OCC scenario (Adverse)	Stressed MtM Received OCC scenario (Adverse)

nds Advanced	Corporate Bonds, Other		ETF (Posted)		US Agency MBS/CMBS	
∕ItM (Posted)	Economies MtM (Posted)				MtM (Posted)	
Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)

	-				Credit Quality	
Net CE	MtM Posted	MtM Received	CP Credit Entity Type	CP Credit Spread (bp)	CP Legal Entity Identifier	CP Stressed Spread OCC scenario (Adverse)

RMBS/ABS	Agency 5/CMBS MtM sted)	Cash MtM (Posted)				
Investment Grade	Non- Investment Grade	USD EUR GBP JPY Other				

					Securities Lend	ing and Borrov
US TI	reasury	Agency MBS		Equities		Corpora
Posted	Received	Posted	Received	Posted	Received	Posted

					Credit	t Quality
Unstressed Net CE	Unstressed MtM Posted	Unstressed MtM Received	CP Credit Entity Type	CP Credit Spread (bp)	CP Credit Recovery	CP Legal Entity Identifier

Non-Agency RMBS/ABS/CMBS MtM (Posted)		Cash MtM (Posted)					
Investment Grade	Non- Investment Grade	USD	EUR	GBP	JPY	Other	

CP Stressed Spread OCC scenario (Severely Adverse)

			Unstre	ssed MtM (Re	ceived)	
	Other MtM (I	Posted)			Cer	itral Debt Mt
Inflation- indexed securities	Commercial paper	Municipals	Other (specify)	USD	Germany	UK/France

ving - Gross Value of Instruments on Reporting Date									
ite Bonds	Non-Agency (ABS, RMBS)		Sovereigns		Other				
Received	Posted	Received	Posted	Received	Posted	Received			

CP Stressed Spread OCC scenario (Adverse)	CP Stressed Spread OCC scenario (Severely Adverse)

			Unstre	ssed MtM (Re	ceived)	
	Other MtM (I	Posted)			Cer	itral Debt Mt
Inflation- indexed securities	Commercial paper	Municipals	Other (specify)	USD	Germany	UK/France

M (Received)			Equity MtM (Received)					
Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	

Cash (+/-)							
Posted	Received						

M (Received)			Equity MtM (Received)					
Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	

Advanced	Corporate Bonds Advanced Economies MtM (Received) IG Sub-IG		Corporate Bonds, Other Economies MtM (Received)		ceived)	US Agency MBS/CMBS MtM (Received)	
IG	Sub-IG	IG	Sub-IG	Equity	Equity Fixed Income		Other (specify)

Advanced	te Bonds Economies eceived)	Corporate Bonds, Other Economies MtM (Received)		ETF (Re	ETF (Received)		/BS/CMBS ceived)
IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)

RMBS/ABS/	Agency /CMBS MtM sived)		Cash	MtM (Receive	ed)		
Investment Grade	Non- Investment Grade	USD	EUR	GBP	JPY	Other	Inflation- indexed securities

RMBS/ABS/	Agency /CMBS MtM eived)	Cash MtM (Received)					
Investment Grade	Non- Investment Grade	USD	EUR	GBP	JPY	Other	Inflation- indexed securities

		Stress	ed MtM (Po	osted)			
Other MtM	(Received)			Ce	ntral Debt N	/tM (Posted))
Commercial paper	Municipal s	Other (specify)	USD	Germany	UK/France	Other Eurozone	Japan

		Stress	ed MtM (Po	osted)			
Other MtM	(Received)			Ce	ntral Debt N	/ItM (Posted)
Commercial paper	Municipal s	Other (specify)	USD	Germany	UK/France	Other Eurozone	Japan

		Equi	ty MtM (Pos	Corpora Advanced MtM (I		Corpora Other Ecor (Po:		
Other	US	US CAD UK Eurozone Cond s (spe					Sub-IG	IG

		Equi	ty MtM (Pos		te Bonds Economies Posted)	Corpora Other Ecor (Po:		
Other	US	CAD	UK	Eurozone	Other Economie s (specify)	IG	Sub-IG	IG

te Bonds, 10mies MtM sted)		ETF (P	osted)		MBS/CMBS Posted)	Non-A RMBS/AB MtM (P	S/CMBS		Ca
	Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)	Investment Grade	Non- Investmen t Grade	USD	EUR

te Bonds, 10mies MtM sted)		ETF (Posted)		US Agency MBS/CMBS MtM (Posted)		Non-A RMBS/AB MtM (P	S/CMBS	Ca	
	Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)	Investment Grade	Non- Investmen t Grade	USD	EUR

						Stress	ed MtM (Reco
sh MtM (Pos	sted)			Other M	tM (Posted)		
GBP	JPY	Other	Inflation- indexed securities	Commercia I paper	Municipals	Other (specify)	USD

			Γ			Stress	ed MtM (Reco
sh MtM (Pos	sted)			Other M	tM (Posted)		
GBP	JPY	Other	Inflation- indexed securities	Commercia I paper	Municipals	Other (specify)	USD

eived)								
Ce	ntral Debt N	∕ItM (Receiv	ved)			Equity	[,] MtM (Rec	eived)
Germany	UK/France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone

eived)								
Ce	ntral Debt N	∕ItM (Receiv	ved)			Equity	[,] MtM (Rec	eived)
Germany	UK/France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone

	Advanced	te Bonds Economies eceived)	Econom	Bonds, Other ies MtM eived)	ETF (Received)		US Agency MBS/CMBS MtM (Received)	
Other Economie s (specify)		Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)

	Advanced	te Bonds Economies Received)	Econom	Bonds, Other ies MtM eived)	ETF (Received)		US Agency MBS/CMBS MtM (Received)	
Other Economie s (specify)	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)

Non-Aş RMBS/ABS/((Recei	CMBS MtM		Cas	Cash MtM (Received)				
Investment Grade	Non- Investmen t Grade	USD	EUR	GBP	JPY	Other	Inflation- indexed securities	

_

Non-Aş RMBS/ABS/O (Recei	CMBS MtM		Cash MtM (Received)				
Investment Grade	Non- Investmen t Grade	USD	EUR	GBP	JPY	Other	Inflation- indexed securities

Other MtM	(Received)	
Commercial paper	Municipals	Other (specify)

Other MtM	(Received)	
Commercial paper	Municipals	Other (specify)

All CCPs and G7 Sovereigns + Top 25 non-CCP/G7 Derivatives counterparties sorted and ranked by OCC stress For the Y14A provide one table for each of the OCC stress scenarios ranked by the corresponding stressed ne Report each CP legal entity (within a parent/consolidated CP) and (close-out) netting agreement separately. \$ Millions

			Counterp	arty, Netting Agreer	nent identifiers
Rank	CP Name (parent/consolidated)	Parent/ Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID
	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	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
•					

Sub-schedule L.6.1 - Aggregate derivative information by counterparty legal entity and master netting agreer Counterparty Netting Agreement identifiers

Report unstressed MtM values for each of the product categories below, for all of the CP legal entities and ne For the Y14A provide one table of unstressed and corresponding stressed MtM values for each of the OCC st \$ Millions

		Cou	Interparty identifier	S	
Rank	CP Name (parent/consolidated)	Parent/ Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID
1					I
2					
3					
4					
5					

Sub-schedule L.6.1.a - Aggregate derivative information by counterparty legal entity and master netting agre Counterparty, Netting Agreement identifiers

Rank	CP Name (parent/consolidated)	Parent/ Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID
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
•••					

Sub-schedule L.6.2.a - Derivative exposure MtM values by CP legal entity and master netting agreement (as r

		Counterparty identifiers								
Rank	CP Name (parent/consolidated)	Parent/ Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID					
1										
2										
3										
4										
5										

sed net current exposure [for 14A]. Rank CCPs by initial margin posted + default fund contributi :t CE of the parent/consolidated CP.

If there is more than one business line, list each one separately. List all netting agreements with

ment					
Industry	Country	Rating	CSA Type	Independent Amount (non CCP) or Initial Margin (CCP)	Non-cash collateral type

etting agreements listed in the table above.

ress scenarios ranked by the corresponding stressed net CE of the parent/consolidated CP.

					Unstres
Vanilla Interest Rate Derivatives, MTM	Vanilla FX Derivatives, MtM	Vanilla Commodity (Cash) Derivatives MtM	Vanilla Credit Derivatives, MtM	Vanilla Equity Derivatives, MtM	Structured Interest Rate Derivatives, MTM

ement (as ranked by Stressed Net CE OCC Scenario (Adverse))

Industry	Country	Rating	CSA Type	Independent Amount (non CCP) or Initial Margin (CCP)	Non-cash collateral type

[•]anked by Stressed Net CE OCC Scenario (Adverse))

Unst								
Vanilla Interest Rate Derivatives, MTM	Vanilla FX Derivatives, MtM	Vanilla Commodity (Cash) Derivatives MtM	Vanilla Credit Derivatives, MtM	Vanilla Equity Derivatives, MtM	Structured Interest Rate Derivatives, MTM			

ion.

a given CP legal entity consecutively.

Master Netting Agreement									
Excess Variation Margin (for CCPs)	Default Fund (for CCPs)	Threshold CP	Threshold BHC	Minimum Transfer Amount CP	Minimum Transfer Amount BHC	Margining frequency			

sed Exposure MtM by Asset category										
Flow Exotic and Structured FX Derivatives, MtM	Other Cash + Physical Commodity Derivatives MtM	Other (single name) Credit Derivatives, MtM	Structured (Multi-name) Credit Derivatives, MtM	Exotic Equity Derivatives, MtM		Structued Products (MBS, ABS)				

Master Netting Agreement

Excess Variation Margin (for CCPs)	Default Fund (for CCPs)	Threshold CP	Threshold BHC	Minimum Transfer Amount	Minimum Transfer Amount BHC	Margining frequency
--	----------------------------	--------------	------------------	-------------------------------	-----------------------------------	------------------------

sed Exposure Mt	M by Asset cat	egory				
Flow Exotic and Structured FX Derivatives, MtM	Other Cash + Physical Commodity Derivatives MtM	Other (single name) Credit Derivatives, MtM	Structured (Multi-name) Credit Derivatives, MtM	Exotic Equity Derivatives, MtM	Hybrids MtM	Structued Products (MBS, ABS)

			Stressed Curr	ent Exposure	
CSA contractual features (non- vanilla)	WWR position	Total Net Stressed CE OCC Scenario (Severely Adverse)	Total Net Stressed CE OCC Scenario (Adverse)	Net Stressed CE OCC Scenario (Severely Adverse)	Net Stressed CE OCC Scenario (Adverse)
· · · · ·	None				
	None				
	None				
	None				
None					
	Specific				
	General				

Other MtM (provide detail breakdown)	Vanilla Interest s, Rate Derivatives, MTM	Vanilla FX Derivatives, MtM	Vanilla Commodity (Cash) Derivatives MtM	Vanilla Credit Derivatives, MtM	Vanilla Equity Derivatives, MtM

Stressed Current Exposure

CSA contractual features (non- vanilla)	WWR position	Total Net Stressed CE OCC Scenario (Severely Adverse)	Total Net Stressed CE OCC Scenario (Adverse)	Net Stressed CE OCC Scenario (Severely Adverse)	Net Stressed CE OCC Scenario (Adverse)
	None				
	Specific				
	General				

-	Other MtM (provide details, breakdown)	Vanilla Interest Rate Derivatives, MTM	Vanilla FX Derivatives, MtM	Vanilla Commodity (Cash) Derivatives MtM	Vanilla Credit Derivatives, MtM	Vanilla Equity Derivatives, MtM

Exposure MtM \	/alues					
			C	ash Collatera	l (non CCPs) o	or Variation Ma
Unstressed MtM Exposure	Stressed Exposure MtM OCC scenario (Severely Adverse)	Stressed Exposure MtM OCC scenario (Adverse)	Total Unstressed MtM Cash Collateral (non CCPs)	USD	EUR	GBP

Stressed Expos	sure MtM by Asse	et category				
Structured Interest Rate Derivatives, MTM	Flow Exotic and Structured FX Derivatives, MtM	Other Cash + Physical Commodity Derivatives MtM	Other (single name) Credit Derivatives, MtM	Structured (Multi- name) Credit Derivatives, MtM	Exotic Equity Derivatives, MtM	Hybrids MtM

Exposure MtM Values	
	Cash Collateral (non CCPs) or Variation Ma

Unstressed MtM Exposure		Stressed Exposure MtM OCC scenario (Adverse)	Total Unstressed MtM Cash Collateral (non CCPs)	USD	EUR	GBP	
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Stressed Exposure MtM by Asset category						
Structured Interest Rate Derivatives, MTM	Flow Exotic and Structured FX Derivatives, MtM	Other Cash + Physical Commodity Derivatives MtM	Other (single name) Credit Derivatives, MtM	Structured (Multi- name) Credit Derivatives, MtM	Exotic Equity Derivatives, MtM	Hybrids MtM

	Collateral N	MtM Values			
argin (CCPs) N	1tM		1		
JPY	Other	Total Unstressed MtM Collateral (non CCPs)	Stressed Cash Collateral MtM OCC scenario (Severely Adverse)	Stressed Cash Collateral MtM OCC scenario (Adverse)	Stressed Total Collateral MtM OCC scenario (Severely Adverse)

Structued	Other MtM
Products	(provide details,
(MBS, ABS)	breakdown)

Collateral M	ItM Values
argin (CCPs) MtM	

JPY	Other	Total Unstressed MtM Collateral (non CCPs)	Stressed Cash Collateral MtM OCC scenario (Severely Adverse)	Stressed Cash Collateral MtM OCC scenario (Adverse)	Stressed Total Collateral MtM OCC scenario (Severely Adverse)
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Structued	Other MtM
Products	(provide details,
(MBS, ABS)	breakdown)

						Credit
Stressed Total Collateral MtM OCC scenario (Adverse)	CDS Reference Entity Type	5Y CDS Spread (bp)	CDS Recovery	CP Legal Entity Identifier	WWR hedge?	CDS Hedge Notional

 Credi

(Adverse)	Stressed Total Collateral MtM OCC scenario (Adverse)	CDS Reference Entity Type	5Y CDS Spread (bp)	CDS Recovery	CP Legal Entity Identifier	WWR hedge?	CDS Hedge Notional	
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Quality and Cl	DS Hedges					
CDS Hedge CR01	5Y CDS Stressed Spread OCC scenario (Adverse)	5Y CDS Stressed Spread OCC scenario (Severely Adverse)	CDS Stressed CR01 OCC scenario (Adverse)	CDS Hedge Stressed CR01	Stressed CVA OCC scenario (Adverse)	

Quality and CDS Hedges

CDS Hedge CR01 CDS Hedge CR01 CR01 CR01 CR01 CR01 CR01 CR01 CR01	sed CDS Stressed I OCC CR01 OCC ario scenario rrely (Adverse)	CDS Hedge Stressed CR01	Stressed CVA OCC scenario (Adverse)	Stressed CVA OCC scenario (Severely Adverse)
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Notes to the CCR Schedule