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 | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | _ | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| - | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| 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) | | | | | | | | | | | | | | |
| | | | | | | | | | , | | | | | | | | | | | | | | |
| - | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| - | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |

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 |
| | | | | | | | | | | | | | | | | | | | | | | |
| 1 | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | |
| 4 | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | |
| 8 | | | | | | | | | | | | | | | | | | | | | | |
| 9 | | | | | | | | | | | | | | | | | | | | | | |
| 10 | | | | | | | | | | | | | | | | | | | | | | |
| 1: | | | | | | | | | | | | | | | | | | | | | | |
| 12 | | | | | | | | | | | | | | | | | | | | | | |
| 10 11 11 12 14 15 16 | | | | | | | | | | | | | | | | | | | | | | |
| 14 | | | | | | | | | | | | | | | | | | | | | | |
| 15 | | | | | | | | | | | | | | | | | | | | | | |
| 10 | | | | | | | | | | | | | | | | | | | | | | |
| 17 | 1 | | | | | | | | | | | | | | | | | | | | | |
| 18 | | | | | | | | | | | | | | | | | | | | | | |
| 19 | 1 | | | | | | | | | | | | | | | | | | | | | |
| 20 | | | | | | | | | | | | | | | | | | | | | | |

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 | | |
| 1 | | | | | | | | | | | | | | | | | | | | | | |
| 2 | | | | | | | | | | | | | | | | | | | | | | |
| 3 | | | | | | | | | | | | | | | | | | | | | | l |
| 4 | | | | | | | | | | | | | | | | | | | | | | ļ] |
| 5 | | | | | | | | | | | | | | | | | | | | | | |
| 0 | | | | | | | | | | | | | | | | | | | | | | |
| / | | | | | | | | | | | | | | | | | | | | | | |
| 0 | | | | | | | | | | | | | | | | | | | | | | |
| 10 | | | | | | | | | | | | | | | | | | | | | | |
| 11 | | | | | | | | | | | | | | | | | | | | | | |
| 12 | | | | | | | | | | | | | | | | | | | | | | |
| 10 11 12 13 14 15 16 17 18 19 20 | | | | | | | | | | | | | | | | | | | | | | |
| 14 | | | | | | | | | | | | | | | | | | | | | | |
| 15 | | | | | | | | | | | | | | | | | | | | | | |
| 16 | | | | | | | | | | | | | | | | | | | | | | |
| 17 | | | | | | | | | | | | | | | | | | | | | | |
| 18 | | | | | | | | | | | | | | | | | | | | | | L |
| 19 | | | | | | | | | | | | | | | | | | | | | | ļ! |
| 20 | | | | | | | | | | | | | | | | | | | | | | <u> </u> |

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 |
| 1 | | | | | | | | | | | | | | | | | | | | | | |
| 2 | | | | | | | | | | | | | | | | | | | | | | |
| 3 | | | | | | | | | | | | | | | | | | | | | | |
| 4 | | | | | | | | | | | | | | | | | | | | L | | |
| 5 | | | | | | | | | | | | | | | | | | | | | | |
| 6 | | | | | | | | | | | | | | | | | | | | L | | |
| 7 | | | | | | | | | | | | | | | | | | | | L | | L |
| 8 | | | | | | | | | | | | | | | | | | | | L | | |
| 9 | | | | | | | | | | | | | | | | | | | | $ \longrightarrow $ | | |
| 10 | | | | | | | | | | | | | | | | | | | | L | | |
| 11 | | | | | | | | | | | | | | | | | | | | | | L |
| 12 | | | | | | | | | | | | | | | | | | | | | | |
| 13 | | | | | | | | | | | | | | | | | | | | └─── | | |
| 14 | | | | | | | | | | | | | | | | | | | | <u>↓ </u> | | |
| 15 | | | | | | | | | | | | | | | | | | | | | | L |
| 16 | | | | | | | | | | | | | | | | | | | | <u> </u> | | L |
| 17 | | | | | | | | | | | | | | | | | | | | | | |
| 18 | | | | | | | | | | | | | L | | | | | | | | | L |
| 19 | | | | | | | | | | | | | | | | | | | | | | L |
| 20 | | | | | | | | | | | | | | | | | | | | <u> </u> | | <u> </u> |

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 | - | |
| 1 | | | | | | | | | | | | | | | | | | | | | | |
| 2 | | | | | | | | | | | | | | | | | | | | | | |
| 3 | | | | | | | | | | | | | | | | | | | | | | |
| 4 | | | | | | | | | | | | | | | | | | | | | | |
| 6 | | | | | | | | | | | | | | | | | | | | | | |
| 7 | | | | | | | | | | | | | | | | | | | | | | |
| 8 | | | | | | | | | | | | | | | | | | | | | | |
| 9 | | | | | | | | | | | | | | | | | | | | | | |
| 10 | | | | | | | | | | | | | | | | | | | | | | |
| 11 | | | | | | | | | | | | | | | | | | | | | | |
| 12 | | | | | | | | | | | | | | | | | | | | | | |
| 13 | | | | | | | | | | | | | | | | | | | | | | |
| 111 122 133 144 155 166 177 188 199 200 | | | | | | | | | | | | | | | | | | | | | | |
| 15 | | | | | | | | | | | | | | | | | | | | | | |
| 10 | | | | | | | | | | | | | | | | | | | | | | |
| 18 | | | | | | | | | | | | | | | | | | | | | | |
| 19 | | | | | | | | | | | | | | | | | | | | | | |
| 20 | | | | | | | | | | | | | | | | | | | | | | |

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 |
| 1 | | | | | | | | | | | | | | | | | | | | | | |
| 2 | | | | | | | | | | | | | | | | | | | | | | |
| 3 | | | | | | | | | | | | | | | | | | | | | | |
| 4 | | | | | | | | | | | | | | | | | | | | | | |
| 5 | | | | | | | | | | | | | | | | | | | | | | _ |
| 5 | | | | | | | | | | | | | | | | | | | | | | |
| 0 | | | | | | | | | | | | | | | | | | | | | | |
| 9 | | | | | | | | | | | | | | | | | | | | | | - |
| .0 | | | | | | | | | | | | | | | | | | | | | | - |
| 11 | | | | | | | | | | | | | | | | | | | | | | - |
| 2 | | | | | | | | | | | | | | | | | | | | | | |
| .3 .4 | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | |
| 15 16 | | | | | | | | | | | | | | | | | | | | | | _ |
| 16 17 | | | | | | | | | | | | | | | | | | | | | | |
| L7 L8 | | | | | | | | | | | | | | | | L | | | | | | |
| .8 .9 | | | | | | | | | | | | | | | | | | | | | | _ |

| 20 20 20 20 20 20 20 20 20 20 20 20 20 2 | | | | | | | | | | | |
|--|----|--|--|--|--|--|--|--|--|--|--|
| | 20 | | | | | | | | | | |

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 |
| 1 | | | | | | | | | | | | | | | | | | | | 1 | |
| 2 | | | | | | | | | | | | | | | | | | | | | (|
| 3 | | | | | | | | | | | | | | | | | | | | | |
| 4 | | | | | | | | | | | | | | | | | | | | | |
| 5 | | | | | | | | | | | | | | | | | | | | | (|
| 6 | | | | | | | | | | | | | | | | | | | | | (|
| 7 | | | | | | | | | | | | | | | | | | | | | |
| 8 | | | | | | | | | | | | | | | | | | | | | |
| 9 | | | | | | | | | | | | | | | | | | | | | |
| 10 | | | | | | | | | | | | | | | | | | | | | (|
| 11 | | | | | | | | | | | | | | | | | | | | | |
| 12 | | | | | | | | | | | | | | | | | | | | | |
| 13 | | | | | | | | | | | | | | | | | | | | | L |
| 14 15 | | | | | | | | | | | | | | | | | | | | | |
| 15 | | | | | | | | | | | | | | | | | | | | | |
| 16 | | | | | | | | | | | | | | | | | | | | | |
| 17 | | | | | | | | | | | | | | | | | | | | | |
| 18 | | | | | | | | | | | | | | | | | | | | | |
| 19 | | | | | | | | | | | | | | | | | | | | | |
| 20 | | | | | | | | | | | | | | | | | | | | | í |

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 |
| 1 | | | | | | | | | | | | | | | | | | | | | | |
| 2 | | | | | | | | | | | | | | | | | | | | | | |
| 3 | | | | | | | | | | | | | | | | | | | | | | <u> </u> |
| 4 | | | | | | | | | | | | | | | | | | | | | | |
| 5 | | | | | | | | | | | | | | | | | | | | | | <u> </u> |
| 7 | | | | | | | | | | | | | | | | | | | | | | |
| 8 | | | | | | | _ | | | | | | | | | | | | | | | |
| 9 | | | | | | | | | | | | | | | | | | | | | | |
| 10 | | | | | | | | | | | | | | | | | | | | | | |
| 11 | | | | | | | | | | | | | | | | | | | | | | |
| 12 | | | | | | | | | | | | | | | | | | | | | 1 | |
| 13 | | | | | | | | | | | | | | | | | | | | | | |
| 14 | | | | | | | | | | | | | | | | | | | | | | |
| 15 | | | | | | | | | | | | | | | | | | | | | | |
| 16 17 18 | | | | | | | | | | | | | | | | | | | | | | L |
| 17 | | | | | | | | | | | | | | | | | | | | | | L |
| 18 | | | | | | | | | | | | | | | | | | | | | | └─── ┤ |
| 19 | | | | | | | | | | | | | | | | | | | | | | <u> </u> |
| 20 | | | | | | | | | | | | | | | | | | | | | | |

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 |
| | 1 | | | | | | | | | | | | | | | | | | | | | |
| | 2 | | | | | | | | | | | | | | | | | | | | | |
| | 3 | | | | | | | | | | | | | | | | | | | | | |
| | 4 | | | | | | | | | | | | | | | | | | | | | |
| | 5 | | | | | | | | | | | | | | | | | | | | | |
| | 6 | | | | | | | | | | | | | | | | | | | | | |
| | 7 | | | | | | | | | | | | | | | | | | | | | |
| | 8 | | | | | | | | | | | | | | | | | | | | | |
| | 9 | | | | | | | | | | | | | | | | | | | | | |
| | 10 | | | | | | | | | | | | | | | | | | | | | |
| | 11 | | | | | | | | | | | | | | | | | | | | | |
| | 13 | | | | | | | | | | | | | | | | | | | | | |
| | 13 | | | | | | | | | | | | | | | | | | | | | |
| | 14 | | | | | | | | | | | | | | | | | | | | | |
| | 16 | | | | | | | | | | | | | | | | | | | | | |
| | 17 | | | | | | | | | | | | | | | | | | | | | |
| | 18 | | | | | | | | | | | | | | | | | | | | | |

| 19 0 | | | | | | | | | | | | |
|--|----|---|------|--|--|--|--|--|------|--|------|------|
| | 19 | | | | | | | | | | | |
| | | | | | | | | | | | | |
| | 20 | 1 | | | | | | | | | | |

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

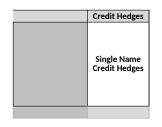
| Ratings | Category | | | | | | | Exposu | re Data | | | | | | | CV | A Data |
|--------------------|--------------------|----------|------------------------------------|--|--|---|--|--------|---------|----------------------------------|--|-------------|---|--|-----|---|--|
| Internal Rating | External 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 | | | | | | | | | | | | | | | | |

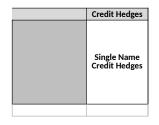
Collateralized Netting Sets (netting sets with a CSA agreement in place) sorted by Internal Rating

| 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) |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | _ | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | _ | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | _ | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| _ | | | | | | | | | | | | | | | | | | | | | | | |
| _ | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | \vdash | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | | |

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) | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | <u> </u> | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | | | | | | | | <u> </u> |

| | | | | | | | |
|--|--|--|--|------|------|------|------|

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 | | | | | | | | | | | | | | | | |
| Aggregate by rating: | | | | | | | | | | | , | | | | | |
| AAA | | | | | | | | | | | | | | | | |
| AA A | | | | | | | | | | | | | | | | |
| BBB | | | | | | | | | | | | | | | | |
| BB | | | | | | | | | | | | | | | | |
| B | | | | | | | | | | | | | | | | |
| ccc | | | | | | | | | | | | | | | | |
| cc | | | | | | | | | | | | | | | | |
| c | | | | | | | | | | | | | | | | |
| NR | | | | | | | | | | | | | | | | |
| Reference Spread Aggregate | | | 1 | | 1 | | | | | | | | | | | - |
| Aggregate Aggregate by rating: | | | | | | | | | | | | | | | | |
| Aggregate by rating. | | | | | | | | | | | | | | | | |
| AA | | | | | | | | | | | | | | | | |
| A | | | | | | | | | | | | | | | | |
| BBB | | | | | | | | | | | | | | | | |
| BB | | | | | | | | | | | | | | | | |
| в | | | | | | | | | | | | | | | | |
| ccc | | | | | | | | | | | | | | | | |
| cc | | | | | | | | | | | | | | | | |
| C NR | | | | - | | | | | | | | | | | | - |
| Interest Rates (bps) | -100bps | -10bps | +1bp | +10bps | +100bps | +300bps | 1bp | 1bp | 1bp | 1bp | 1bp | 1bp | 1bp | 1bp | 1bp | 1 |
| EUR | | | | | | | | | | | | | | | | - |
| <=1Y | | | | | | | | | | | | | | | | |
| 1-5Y | | | | | | | | | | | | | | | | |
| >=5-10Y | | | | | | | | | | | | | | | | |
| >=10Y All Maturities | | | | | | | | | | | | | | | | |
| All Maturities | | | | | | | | | | | | | | | | |
| <=1Y | | | | | | | | | | | | | | | | |
| 1-5Y | | | | _ | | | | | | | | | | | | |
| >=5-10Y | | | - | | | | | | | | | | | | | |
| >=10Y | | | | | | | | | | | | | | | | |
| All Maturities | | | | | | | | | | | | | | | | |
| USD | | | | | | | | | | | | | | | | |
| <=1Y | | | | | | | | | | | | | | | | |
| 1-5Y | | | | | | | | | | | | | | | | |
| >=5-10Y >=10Y | | | | | | | | | | | | | | | | |
| All maturities | | | | _ | | | | | | | | | | | | |
| Other material IR sensitivities | | | | | | | | | | | | | | | | |
| < <insert definition="" name="">></insert> | | | | | | | | | | | | | | | | |
| < <insert definition="" name="">></insert> | | | | | | | | | | | | | | | | |
| < <insert definition="" name="">></insert> | | | | | | | | | | | | | | | | |
| < <insert definition="" name="">></insert> | | | | | | | | | | | | | | | | |
| < <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 |
| GBP | | | | | | | | | | | | | | | | |
| Other material FX sensitivities | | | | | | | | | | | | | | | | |
| < <insert definition="" name="">></insert> | | | | | | | | | | | | | | | | |
| < <insert definition="" name="">></insert> | | | | | | | | | | | | | | | | |
| < <insert definition="" name="">></insert> | | | | | | | | | | | | | | | | |
| < <insert definition="" name="">> <<insert definition="" name="">></insert></insert> | | | | | | | | | | | | | | | | |
| > 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 | ** |
| Europe < <define>></define> | | | | | | | | | | | | | | | | |
| Other < <define>></define> | | | | | | | | | | | | | | | | |
| Other material equity sensitivities | | | | | | | | | | | | | | | | |
| < <insert definition="" name="">></insert> | | | | | | | | | | | | | | | | |
| < <insert definition="" name="">></insert> | | | | | | | | | | | | | | | | |
| < <insert definition="" name="">> <<insert definition="" name="">></insert></insert> | | | | | | | | | | | | | | | | + |
| < <insert definition="" name="">></insert> | | | | | | | | | | | | | | | | - |
| 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 | | | | - | | | | | | | | | | | | - |
| Base Metals r material commodity sensitivities | | | | | | | | | | 1 | 1 | | 1 | 1 | | 1 |
| <pre><r <<insert="" commodity="" definition="" material="" name="" sensitivities="">></r></pre> | | | | | | | | | | | | | | | | 1 |
| < <insert definition="" name="">></insert> | | | | | | | | | | | | | | | | - |
| ther material sensitivities | -50 | -10 | +1 | +10 | +100 | +300 | +1 | +1 | +1 | +1 | +1 | +1 | +1 | +1 | +1 | + |
| < <insert definition="" name="" units="">></insert> | | | | | | | | | | | | - | _ | - | | |
| < <insert definition="" name="" units="">></insert> | | | | | | | | | | | | | | | | |
| < <insert definition="" name="" units="">></insert> | | | | | | | | | | | | | | | | |
| | -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 |
|-----------------------------|--------------------------|-------------------------|---------------------|
|-----------------------------|--------------------------|-------------------------|---------------------|

| | 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) | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |
| | | | | | | |

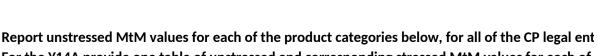
Ι

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 |



•••

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 |
| | | | | | |
| 1 | | | | | |
| 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 | |
|----------------------------|--|---|---|-----|-----|-----|--|
|----------------------------|--|---|---|-----|-----|-----|--|

| 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) |
|-----|-------|---|--|--|---|
|-----|-------|---|--|--|---|

| 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 | |
|-----------|---|---------------------------------|-----------------------|-----------------|----------------------------------|------------|-----------------------|--|
|-----------|---|---------------------------------|-----------------------|-----------------|----------------------------------|------------|-----------------------|--|

| 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) |
|--|--|-------------------------------|---|---|
|--|--|-------------------------------|---|---|

Notes to the CCR Schedule