

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)

	Credit Hedges
	Single Name Credit Hedges

	Credit Hedges
	Single Name Credit Hedges

	Credit Hedges
	Single Name Credit Hedges

	Credit Hedges
	Single Name Credit Hedges

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

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

Counterparty, Netting Agreement identifiers					
Rank	CP Name (parent/consolidated)	Parent/Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID

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	CP3	CP3_Legal_Ent_1		NA3_1_1
5	CPName3	CP3	CP3_Legal_Ent_2		NA3_2_1
6	CPName4	CP4	CP4_Legal_Ent_2		NA4_1_1
...					

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

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

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

2

...

25

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

Ratings Category		Exposure Data			
Internal rating	External rating	Net CE	Stressed Net CE BHC scenario	Stressed Net CE OCC scenario	Indemnified Securities Lent (Notional Balance)

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

Counterparty, Netting Agreement identifier					
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		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	CP3	CP3_Legal_Ent_1		NA3_1_1
5	CPName3	CP3	CP3_Legal_Ent_2		NA3_2_1
6	CPName4	CP4	CP4_Legal_Ent_2		NA4_1_1

...

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.a - SFT exposure MtM values by CP legal entity and master netting agreement

Counterparty identifiers					
Rank	CP Name (parent/consolidated)	Parent/ Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID
1					
2					
...					
25					

Stressed net current exposure [for 14A].

Stressed net CE of the parent/consolidated CP.

Separately. If there is more than one business line, list each one separately. List all net

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

Netting agreements listed in the table above.

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

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

	US Treasury		Agency MBS		Posted
	Posted	Received	Posted	Received	
Indemnified Cash Collateral Reinvestment (Notional Balance)					

Author:
The "cro
allows no
securities

(as ranked by Stressed Net CE OCC scenario (Adverse))

Industry	Country	Internal rating	External rating	Agreement	Agreement Type

Cross-product (combined) Agent

Cross-product (combined) Agent

Repo Principal

Sec Lending Agent

Sec Lending 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.

(as ranked by Stressed Net CE OCC scenario (Adverse))

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

Netting agreements with a given CP legal entity consecutively.

Master Netting Agreement					Total Net Stressed CE OCC scenario (Severely Adverse)
Agreement Detail	Netting Level	Netting Set Detail	Legal Enforceability	WWR position	
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	Y	None	
MSLA (2005 version) - Indemnified sec lending	Client	Liquid	Y	None	
GMSLA (2010 version)	Client	Liquid	Y	None	
MSLA (2005 version, modified)	CPEntity-Principal	Liquid	N	Specific	

/consolidated CP.

MtM (Posted)					Corporate Bo Economies M
Equity MtM (Posted)					
US	CAD	UK	Eurozone	Other Economies (specify)	IG

Repo and Reverse Repo - Gross Value of Instruments on Reporting Date

Equities		Corporate Bonds		Non-Agency (ABS, RMBS)		Sovereign
Received	Posted	Received	Posted	Received	Posted	
"cross-product (combined)" agreement netting across repo/rev repo and securities lending/borrowing positions.				Author: Choose "None" only if none of the trades under the netting set are WWR positions.		Specify if client enforceable
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	Y	None		
MSLA (2005 version) - Indemnified sec lending	Client	Liquid	Y	None		
GMSLA (2010 version)	Client	Liquid	Y	None		
MSLA (2005 version, modified)	CPEntity-Principal	Liquid	N	Specific		

/consolidated CP.

4tM (Posted)

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

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

Close-out netting is legally
 e, per the CP's jurisdiction.

Exposure and Collateral MtM 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)

Bonds Advanced MtM (Posted)	Corporate Bonds, Other Economies MtM (Posted)		ETF (Posted)		US Agency MBS/CMBS 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)

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

Securities Lending and Borrow						
US Treasury		Agency MBS		Equities		Corpora
Posted	Received	Posted	Received	Posted	Received	Posted

			Credit 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)

Unstressed MtM (Received)						
Other MtM (Posted)				Central 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)

Unstressed MtM (Received)						
Other MtM (Posted)				Central Debt Mt		
Inflation-indexed securities	Commercial paper	Municipals	Other (specify)	USD	Germany	UK/France

Stressed MtM (Posted)

Other MtM (Received)

Central Debt MtM (Posted)

Commercial paper	Municipal s	Other (specify)	USD	Germany	UK/France	Other Eurozone	Japan
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Received)

Central Debt MtM (Received)

Equity MtM (Received)

Germany	UK/France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone
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Central Debt MtM (Received)

Equity MtM (Received)

Germany	UK/France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone
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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 netting agreement. Report each CP legal entity (within a parent/consolidated CP) and (close-out) netting agreement separately. \$ Millions

Sub-schedule L.6.1 - Aggregate derivative information by counterparty legal entity and master netting agreement

Counterparty, Netting Agreement identifiers					
Rank	CP Name (parent/consolidated)	Parent/Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID
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
...					

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

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

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					
...					

Sub-schedule L.6.1.a - Aggregate derivative information by counterparty legal entity and master netting agreement

Counterparty, Netting Agreement identifiers					
Rank	CP Name (parent/consolidated)	Parent/Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID

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

ranked by Stressed Net CE OCC Scenario (Adverse))

Unstressed					
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.

at 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
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Used 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	Hybrids MtM	Structured 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
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Used 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	Hybrids MtM	Structured Products (MBS, ABS)

		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				
	None				
	None				
	None				
	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

		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)
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None
None
None
None
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 Values			Cash Collateral (non CCPs) or Variation M:			
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 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

Exposure MtM Values	Cash Collateral (non CCPs) or Variation M:

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
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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 MtM Values

margin (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)

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

Collateral MtM Values

margin (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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Structured Products (MBS, ABS)	Other MtM (provide details, 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
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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
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Quality and CDS 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)	Stressed CVA OCC scenario (Severely Adverse)
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Quality and CDS 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)	Stressed CVA OCC scenario (Severely Adverse)
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Notes to the CCR Schedule