DFAST 14A: Counterparty Credit Risk / CVA Data Submission Cover Sheet

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

Institution Name:	
Submission date:	
Data as of date:	
Version:	
When Received:	1/24/21 12:53 AM

			Co	unterparty id	entifiers		Credit Ou	ality Data			Exposur	e Data				CVA Data			Credit Miti	gants	Credit Hedges
							-reun Qu									Stressed CVA	Stressed CVA				
Rank	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting set ID (optional)	Industry	Country	Internal rating	External rating	Gross CE	Stressed Gross CE Scenario (Severely Adverse)	Stressed Gross CE Scenario (Adverse)	Net CE	Stressed Net CE Scenario (Severely Adverse)	Stressed Net CE Scenario (Adverse)	CVA	Stressed CVA Scenario and Specification (Severely Adverse)	Stressed CVA Scenario and Specification (Adverse)	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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1b) Top 20 counterparties ranked by Severely Adverse Scenario Stressed CVA

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

			Co	unterparty ide	entifiers		Credit Qu	ality Data			Exposu	re Data				CVA Data			Credit miti	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 Federal Reserve scenario (Severely Adverse)	Stressed Gross CE Federal Reserve scenario (Adverse)	Net CE	Stressed Net CE Federal Reserve scenario (Severely Adverse)	Stressed Net CE Federal Reserve scenario (Adverse)	CVA	Stressed CVA FR scenario and FR specification (Severely Adverse)	Stressed CVA FR scenario and FR specification (Adverse)	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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1c) Top 20 counterparties ranked by Net CE \$ Millions

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			Co	unterparty id	entifiers		Credit Qu	ality Data			Exposu	re Data				CVA Data			Credit Miti	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 Scenario (Severely Adverse)	Stressed Gross CE Scenario (Adverse)	Net CE	Stressed Net CE Scenario (Severely Adverse)	Stressed Net CE Scenario (Adverse)	CVA	Stressed CVA Scenario and FR Specification (Severely Adverse)	Stressed CVA Scenario and FR Specification (Adverse)	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedge
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1c) Top 20 counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed Net CE \$ Millions

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				unterparty id			Credit Qu	ality Data			Exposu	re Data				CVA Data			Credit Miti	gants	Credit Hedges
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1c) Top 20 counterparties ranked by BHC Scenario Stressed Net CE \$ Millions

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			COL	interparty identifier	rs		Creat Qu	ality Data			Exposu	re Data				CVA Data			Credit Miti	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 FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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1d) Top 20 collateralized counterparties ranked by Gross CE (counterparties with at least one netting set with a CSA agreement in place) \$ Millions

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Rank	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting set ID (optional)	Industry	Country	Internal rating	External rating	Gross CE	Stressed Gross CE Scenario (Severely Adverse)	Stressed Gross CE Scenario (Adverse)	Net CE	Stressed Net CE Scenario (Severely Adverse)	Stressed Net CE Scenario (Adverse)	CVA	Stressed CVA Scenario and FR Specification (Severely Adverse)	Stressed CVA Scenario and FR Specification (Adverse)	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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1d) Top 20 collateralized counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed Gross CE (counterparties with at least one netting set with a CSA agreement in place)

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			unterparty iu	enuners		Credit Qu	diity Data			Exposu	Te Data				CVAData			Credit Milit	gants	Credit nedges
Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting set ID (optional)	Industry	Country	Internal rating	External rating	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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1d) Top 20 collateralized counterparties ranked by BHC Scenario Stressed Gross CE (counterparties with at least one netting set with a CSA agreement in place)

Millions

			Ge	unterparty id	entifiers		Credit Qu	rality Data			Ехрози	re Data				CVA Data		-	Credit Mitię	gants	Credit Hedge
lank	Counterparty name	Counterparty ID	Netting set ID- (optional)	Sub-netting set-ID- (optional)	Industry	Country	Internal rating	External rating	Gross-CE	Stressed Gross CE- FR-Scenario (Severely Adverse)	Stressed Gross CE- FR-Scenario (Adverse)	Net-CE	Stressed Net CE- FR-Scenario (Severely Adverse)	Stressed Net CE- FR Scenario (Adverse)	CVA	Stressed CVA- FR Scenario and FR Specification (Severely Adverse)	Stressed CVA- FR Scenario and FR Specification (Adverse)	CSA in place?	% Gross GE with GSAs	Downgrade trigger modeled?	Single Name Credit Hedge
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1e) Aggregate CVA by ratings and collateralization

\$ Millions

Aggregate CVA

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Ratings	Category						Exposu	re Data						CVA Data		Credit Hedges
Internal Rating	External Rating	Gross CE	Gross CE of which is to CCPs	Stressed Gross CE of which is to CCPs Scenario (Severely Adverse)	Stressed Gross CE of which is to CCPs Scenario (Adverse)	Stressed Gross CE Scenario (Severely Adverse)	Stressed Gross CE Scenario (Adverse)	Net CE	Net CE of which is to CCPs		Stressed Net CE Scenario (Severely Adverse)	Stressed Net CE Scenario (Adverse)	CVA	Stressed CVA Scenario and Specification (Severely Adverse)	Stressed CVA Scenario and Specification (Adverse)	Single Name Credit Hedges

Additional/Offline CVA reserves

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Ratings	Category						Exposu	re Data							CVA Data		Credit Hedges
Internal Rating	External Rating	Gross CE	Gross CE of which is to CCPs	Stressed Gross CE of which is to CCPs Scenario (Severely Adverse)	Stressed Gross CE of which is to CCPs Scenario (Adverse)	Straccad Grace CE	Stressed Gross CE Scenario (Adverse)	Net CE	Net CE of which is to CCPs	Stressed Net CE of which is to CCPs Scenario (Severely Adverse)	Stressed Net CE of which is to CCPs Scenario (Adverse)	Stressed Net CE Scenario (Severely Adverse)	Stressed Net CE Scenario (Adverse)	CVA	Stressed CVA Scenario and Specification (Severely Adverse)	Stressed CVA Scenario and Specification (Adverse)	Single Name Credit Hedges
N/A	N/A																

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

Ratings (Category						Exposu	re Data							CVA Data		Credit Hedges
Internal Rating	External Rating	Gross CE	Gross CE of which is to CCPs	Stressed Gross CE of which is to CCPs Scenario (Severely Adverse)	Stressed Gross CE of which is to CCPs Scenario (Adverse)	Stressed Gross CE Scenario (Severely Adverse)	Stressed Gross CE Scenario (Adverse)	Net CE	Net CE of which is to CCPs	Stressed Net CE of which is to CCPs Scenario (Severely Adverse)	Stressed Net CE of which is to CCPs Scenario (Adverse)	Stressed Net CE Scenario (Severely Adverse)	Stressed Net CE Scenario (Adverse)	CVA	Stressed CVA Scenario and Specification (Severely Adverse)	Stressed CVA Scenario and Specification (Adverse)	Single Name Credit Hedges

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

Ratings Category CVA Data Credit H	Credit Hedges
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Internal rating	External rating	Gross CE	Gross CE of which is to CCPs	Stressed Gross CE of which is to CCPs Scenario (Severely Adverse)	Stressed Gross CE of which is to CCPs Scenario (Adverse)	Stressed Gross CE Scenario (Severely Adverse)	Stressed Gross CE Scenario (Adverse)	Net CE	Net CE of which is to CCPs	Stressed Net CE of which is to CCPs Scenario (Severely Adverse)	Stressed Net CE of which is to CCPs Scenario (Adverse)	Stressed Net CE Scenario (Severely Adverse)	Stressed Net CE Scenario (Adverse)	CVA	Stressed CVA Scenario and Specification (Severely Adverse)	Stressed CVA Scenario and Specification (Adverse)	Single Name Credit Hedges

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

		Cour	terparty Ider	atilians						CVA Inp	u te					Stressed (CVA Inputs			
								Ι		CVA Inp			Stranged FF	Stressed FF						
Rank	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting set ID (optional)	Industry	Country	Internal Rating	External Rating	Tenor Bucket in Years	Marginal PD	LGD (CVA)	Discount Factor	Stressed EE - Scenario & Specification (Severely Adverse)	Stressed EE - Scenario & Specification (Adverse)	Stressed Marginal PD Scenario (Severely Adverse)	Stressed Marginal PD Scenario (Adverse)	Stressed LGD (CVA) Scenario (Severely Adverse)	Stressed LGD (CVA) Scenario (Adverse)	Stressed LGD (PD) Scenario (Severely Adverse)	Stressed LGD (PD) Scenario (Adverse)
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3) Credit quality by counterparty: Top counterparties ranked by CVA comprising 95% of firm CVA

				Counterparty and Time Ider	ntifiers						Data Inputs					Гуре of Cred	it Quality Inp	out		
Rank	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting set ID (optional)	Country Internal rating	External rating	Time period (years)	Market spread (bps)	Spread adjustment (bps)	Spread (bps) used in CVA calculation	Stressed spreads (bps) FR Scenario (Severely Adverse)	Stressed spreads (bps) FR Scenario (Adverse)	Stressed spreads (bps) BHC Scenario	Mapping approach	Proxy mapping approach		Ticker / identifier		Source (Bloomberg, Markit, KMV, etc.)	Comments

4) CVA sensitivities and slides: Change to asset-side CVA for a given change in the underlying, gross of any hedges \$ Millions, Increase in CVA reported as positive figure

Part	reads -50%		Aggregate CVA ser	+10%	+100%	+300%	Top 1 Cpty < <insert name="">> <insert cpty="" id="">> 1bp</insert></insert>	Top 2 Cpty < <insert name="">> <insert cpty="" id="">> 1bp</insert></insert>	Top 3 Cpty < <insert name="">> <insert cpty="" id="">> 1bp</insert></insert>	Top 4 Cpty < <insert name="">> <insert cpty="" id="">> 1bp</insert></insert>	nsitivities for Top 10 Cou Top 5 Cpty < <insert name="">> <<insert cpty="" id="">> 1bp</insert></insert>	Top 6 Cpty < <insert name="">> <<insert cpty="" id="">> 1bp</insert></insert>	Top 7 Cpty < <insert name="">> <insert cpty="" id="">> 1bp</insert></insert>	Top 8 Cpty <insert name="">> <insert cpty="" id="">> 1bp</insert></insert>	Top 9 Cpty < <insert name="">> <<insert cpty="" id="">> 1bp</insert></insert>	Top 10 Cpt < <insert nam<="" p=""> <<insert cpty<="" p=""></insert></insert>
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Natural Cas Nover	Oil & Oil Products	-10%	+1/6	+10/6	+100/6	.300/6	+1/0	71/0	+1/0	+1/0	71/0	+1/0	71/0	+1/0	+1/0	+176
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All CCPs and G7 sovereigns + Top 25 non-CCP/G7 SFT counterparties sorted and ranked by internal (stressed) metric/scenario [for 14Q] or stressed net current exposure [for 14A].

For the Y14A provide one table for each of the stress scenarios ranked by the corresponding stressed net CE of the parent/consolidated CP.

Report each CP legal entity (within a parent/consolidated CP) and (close-out) netting agreement separately. If there is more than one business line, list each one separately. List all netting agreements with a given CP legal entity consecutively.

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

			Counterp	party, Netting Agreer	nent identifier	's						Master Ne	tting Agreemer	nt		
Rank	CP Name (parent/consoli dated)	Parent/ Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID	Industry	Country	Internal rating	External rating	Agreement Type	Agreement Role	Agreement Detail	Netting Level	Netting Set Detail	Legal Enforceability	WWR position
1	.CPName1	CP1	CP1_Legal_Ent_1		NA1_1_1					Cross-product (combined)		Proprietary - MNA with SLA and MRA	CPEntity- Principal	Liquid	Υ	None
2	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_2					Cross-product (combined)	Agent	Proprietary - MNA with SLA and MRA	CPEntity- Principal	Less Liquid	Υ	None
3	CPName2	CP2	CP2_Legal_Ent_1		NA2_1_1					Repo	Principal	GMRA (2011 version)	CPEntity- Principal	Liquid	Υ	None
	CPName3 CPName3	CP3 CP3	CP3_Legal_Ent_1 CP3_Legal_Ent_2		NA3_1_1 NA3_2_1					Sec Lending Sec Lending	Agent Agent	MSLA (2005 version) - Indemnified sec lending GMSLA (2010 version)		Liquid Liquid	Y Y	None None
6	CPName4	CP4	CP4_Legal_Ent_2		NA4_1_1					Sec Lending	Principal	MSLA (2005 version, modified)	CPEntity- Principal	Liquid	N	Specific

Report unstressed MtM values for each of the product categories below, for all of the CP legal entities and netting agreements listed in the table above.

For the Y14Q, provide one table of unstressed MtM values ranked by the internal (stressed) metric. For the Y14A provide one table of unstressed and corresponding stressed MtM values for each of the stress scenarios ranked by the corresponding stressed Report MtM values for both posted and received sides, irrespective of whether close-out netting is legally enforceable or not.

\$ Millions

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

		-	erparty identifiers	,							Unstressed I	MtM (Posted)				
Rank	CP Name (parent/consoli dated)	Parent/ Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID			Central Debt	MtM (Posted)				Equity M	1tM (Posted)		
						USD	Germany	UK/ ance	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)
1	1							•	•	,			•	•	•	
2	2															
25	5															

Sub-sched	ule L.5.3 - Aggreg	ate SFTs by Inte	ernal Rating										Repo and R	everse Repo - 0	Gross Value of In	istruments o
Ratin	gs Category		Exposure Data				US Tr	easury	Agenc	y MBS		Equities	Corpora	ate Bonds	Non-Agency (ABS, RMBS)
Internal rating	External rating	Net CE	Stressed Net CE BHC scenario	Stressed Net CE scenario	Indeminified Securities	Indeminified Cash Collateral Reinvestmen t (Notional Balance)	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received

								1
								i .

Sub-schedule L.5.1.a - Aggregate SFT information by CP legal entity and master netting agreement (as ranked by Stressed Net CE scenario (Adverse))

Sub-scrie	uule L.S.1.a - Agg	regate SFT IIIIOTI	mation by CP legal en				stressed Net C	E scenario (Auversejj							
			Counter	party, Netting Agreer	ment identifie	'S					Author:	Mantau N	## A	ent		specify if clos Auth
Rank	CP Name (parent/consoli dated)	Parent/ Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID	Industry	Country	Internal rating	External rating	ן ן	The "cross-pr	oduct (combined)" ag g across repo/rev repo ding/borrowing positio	and	Netting Set Detail		enforceable, Chornone under
<u>:</u>	l CPName1	CP1	CP1_Legal_Ent_1		NA1_1_1					Cross-pro (combined		Proprietary - MNA with SLA and MRA	CPEntity- Principal	Liquid	Y	None
2	2 CPName1	CP1	CP1_Legal_Ent_1		NA1_1_2					Cross-pro (combined		Proprietary - MNA with SLA and MRA	CPEntity- Principal	Less Liquid	Υ	None
5	3 CPName2	CP2	CP2_Legal_Ent_1		NA2_1_1					Repo	Principal	GMRA (2011 version)	CPEntity- Principal	Liquid	Υ	None
	4 CPName3 5 CPName3	CP3 CP3	CP3_Legal_Ent_1 CP3_Legal_Ent_2		NA3_1_1 NA3_2_1					Sec Lendii Sec Lendii	ng Agent ng Agent	MSLA (2005 version) - Indemnified sec lending GMSLA (2010 version)	Client Client	Liquid Liquid	Y Y	None None
(S CPName4	CP4	CP4_Legal_Ent_2		NA4_1_1					Sec Lendii	ng Principal	MSLA (2005 version, modified)	CPEntity- Principal	Liquid	N	Specific

Report unstressed MtM values for each of the product categories below, for all of the CP legal entities and netting agreements listed in the table above.

For the Y14Q, provide one table of unstressed MtM values ranked by ranked by the internal (stressed) metric. For the Y14A provide one table of unstressed and corresponding stressed MtM values for each of the stress scenarios ranked by the corresponding stressed Report MtM values for both posted and received sides, irrespective of whether close-out netting is legally enforceable or not. \$ Millions

Sub-sched	lule L.5.2.a - SFT	exposure MtM v	alues by CP legal enti	ity and master nettir	ng agreement (as ranked by S	Stressed Net C	E scenario (A	dverse))							
		Count	erparty identifiers								Unstressed N	/tM (Posted)				
Rank	CP Name (parent/consoli dated)	Parent/ Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID			Central Debt	MtM (Posted)				Equity M	ItM (Posted)		
						USD	Germany	UK/ ance	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)
1																
2	!															

			Exposure and	l Collateral M	tM Values							Credit Quality		
Total Net Stressed CE scenario (Severely Adverse)	Toal Net Stressed CE scenario (Adverse)	Net Stressed CE scenario (Severely Adverse)	Stressed MtM Posted scenario (Severely Adverse)	Stressed MtM Received scenario (Severely Adverse)	Stressed MtM Posted scenario (Adverse)	Stressed MtM Received scenario (Adverse)	Net CE	MtM Posted	MtM Received	CP Credit Entity Type	CP Credit Spread (bp)	CP Legal Entity Identifier	CP Stressed Spread scenario (Adverse)	CP Stressed Spread scenario (Severely Adverse)

I net CE of the parent/consolidated CP.

	Economies MtM (Posted)		Bonds, Other MtM (Posted)	ETF (Po	osted)		MBS/CMBS Posted)	RMBS/ABS	Agency J/CMBS MtM sted)		c	ash MtM (Post	ed)			Other MtM (I	Posted)
IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)	Investment Grade	Non- Investment Grade	USD	EUR	GBP	JPY	Other	Inflation- indexed securities	Commercial paper	Municipals

Reporting Da	te												Securities Lenc	ling and Borrov	ving - Gross Valu	e of Instruments	on Reporting
Sove	reigns	Sove	ereigns	Oth	er	Cash	ı (+/-)	US Tı	reasury	Agen	cy MBS	Equ	ities	Corpora	te Bonds	Non-Agency (A	ABS, RMBS)
Posted	Received	Posted	Received	Posted	Received	Posted Received		Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received

	1		Exposure and	l Collateral M	ItM Values							Credi	t Quality		
ose "None" only if e of the trades er the netting set WWR positions.		Stressed Net CE scenario (Adverse)	Stressed MtM Posted scenario (Severely Adverse)	Stressed MtM Received scenario (Severely Adverse)	Stressed MtM Posted scenario (Adverse)	Stressed MtM Received scenario (Adverse)	Unstressed Net CE	Unstressed MtM Posted	Unstressed MtM Received	CP Credit Entity Type	CP Credit Spread (bp)	CP Credit Recovery	CP Legal Entity Identifier	CP Stressed Spread scenario (Adverse)	CP Stressed Spread FR scenario (Severely Adverse)

I net CE of the parent/consolidated CP.

	onds Advanced MtM (Posted)		Bonds, Other MtM (Posted)	ETF (Po	osted)		MBS/CMBS Posted)	RMBS/ABS	Agency 5/CMBS MtM ested)		c	ash MtM (Post	ed)			Other MtM (Posted)
IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)	Investment Grade	Non- Investment Grade	USD	EUR	GBP	JPY	Other	Inflation- indexed securities	Commercial paper	Municipals

Unstre	ssed MtM (Re	ceived)																	
		Cer	tral Debt Mt	tM (Received))			Equity Mt	M (Receive	ed)			te Bonds Economies eceived)	Econom	Bonds, Other nies MtM eived)	ETF (Re	eceived)	US Agency N MtM (Re	/IBS/CMBS ceived)
Other (specify)	USD	Germany	UK/France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass-Throughs	Other (specify)

Date					
Sover	eigns	Oth	ner	Cash	(+/-)
Posted	Received	Posted	Received	Posted	Received

Unstre	ssed MtM (Re	eceived)																	
		Cer	ntral Debt Mi	:M (Received)				Equity Mt	M (Receive	d)		Corporate Advanced MtM (Re	Economies	Econom	Bonds, Other nies MtM eived)	ETF (Re	eceived)	US Agency N MtM (Re	MBS/CMBS ceived)
Other (specify)	USD	Germany	UK/France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass-Throughs	Other (specify)

										Stres	sed MtM (Po	osted)								
RMBS/	on-Agency ABS/CMBS MtM Received)		Cash	MtM (Receive	ed)			Other MtM	1 (Received)	1		Ce	entral Debt 1	MtM (Posted)			Equi	ty MtM (Pos	sted)
Investr Grad	Non- Investmen Grade	t USD	EUR	GBP	JPY	Other	Inflation- indexed securities	Commercial paper	Municipal s	Other (specify)	USD	Germany	UK/France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone

										Stres	sed MtM (Po	sted)								
RMBS/ABS	Non-Agency RMBS/ABS/CMBS MtM (Received) Cash MtM (Received)						Other MtM	l (Received)			Ce	ntral Debt N	MtM (Posted)	١			Equi	ty MtM (Po	sted)	
Investment Grade	Non- Investment Grade	USD	EUR	GBP	JPY	Other	Inflation- indexed securities	Commercial paper	Municipal s	Other (specify)	USD	Germany	UK/France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone

																			Stress	ed MtM (Rec	eived)	
	Advanced	te Bonds Economies Posted)	Other Eco	ate Bonds, nomies MtM ested)	ETF (P	osted)	US Agency MtM (F	MBS/CMBS Posted)	Non-Ag RMBS/ABS/0 (Post	CMBS MtM		Ca	ish MtM (Po	sted)			Other M	tM (Posted)			Ce	ntral Debt N
Other Economie s (specify)		Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)	Investment Grade	Non- Investmen t Grade	USD	EUR	GBP	JPY	Other	Inflation- indexed securities	Commercia I paper	Municipals	Other (specify)	USD	Germany	UK/France

																			Stress	ed MtM (Rec	eived)	
	Advanced	ate Bonds Economies Posted)	Other Ecor	ite Bonds, nomies MtM sted)	ETF (P	osted)	US Agency MtM (F	MBS/CMBS Posted)	Non-Ag RMBS/ABS/0 (Post	MBS MtM		Ca	sh MtM (Pos	sted)			Other M	tM (Posted)			Ce	ntral Debt N
Other Economie s (specify)	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)	Investment Grade	Non- Investmen t Grade	USD	EUR	GBP	JPY	Other	Inflation- indexed securities	Commercia I paper	Municipals	Other (specify)	USD	Germany	UK/France

⁄ItM (Recei	ived)			Equity	MtM (Reco	eived)		Corpora Advanced MtM (R	Economies	Econom	Bonds, Other lies MtM eived)	ETF (Re	ceived)	US Agency MtM (R	MBS/CMBS eceived)	Non-Ag RMBS/ABS/G (Recei	CMBS MtM		Cas	h MtM (Recei	ived)	
Other Eurozone	Japan	Other	US	CAD	UK		Other Economie s (specify)		Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)	Investment Grade	Non- Investmen t Grade	USD	EUR	GBP	JPY	Other

/tM (Receiv	ved)			Equity	MtM (Reco	eived)		Corpora Advanced MtM (R	Economies	Econom	Bonds, Other nies MtM eived)		eceived)	US Agency MtM (R	MBS/CMBS eceived)	Non-Aş RMBS/ABS/ (Recei	MBS MtM		Cas	h MtM (Recei	ived)	
Other Eurozone	Japan	Other	US	CAD	UK		Other Economie s (specify)		Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)	Investment Grade	Non- Investmen t Grade	USD	EUR	GBP	JPY	Other

Other MtM (Received)

Inflationindexed securities Commercial paper Municipals Other (specify) All CCPs and G7 Sovereigns + Top 25 non-CCP/G7 Derivatives counterparties sorted and ranked by internal (stressed) metric/scenario [for 14C For the Y14A provide one table for each of the stress scenarios ranked by the corresponding stressed net CE of the parent/consolidated CP. Report each CP legal entity (within a parent/consolidated CP) and (close-out) netting agreement separately. If there is more than one busines \$ Millions

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

			Counterp	arty, Netting Agree	ment identifiers		
Rank	CP Name (parent/consolidated)	Parent/ Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID	Industry	Country
1	CPName1	CP1	CP1_Legal_Ent_1		NS1_1_1		
2	CPName2	CP2	CP2_Legal_Ent_1		NS2_1_1		
3	CPName2	CP2	CP2_Legal_Ent_1		NS2_1_2		
4	CPName2	CP2	CP2_Legal_Ent_2		NS2_2_1		
5	CPName3	CP3	CP3_Legal_Ent_1		NS3_1_1		
6	CPName4	CP4	CP4_Legal_Ent_1		NS4_1_1		
7	CPName5	CP5	CP5_Legal_Ent_1		NS5_1_1		

•••

2] or stressed net current exposure [for 14A]. Rank CCPs by initial margin posted + default fund contribution.

is line, list each one separately. List all netting agreements with a given CP legal entity consecutively.

						Master Nett	ing Agreemen	t
Rating	CSA Type	Independent Amount (non CCP) or Initial Margin (CCP)	Non-cash collateral type	Excess Variation Margin (for CCPs)	Default Fund (for CCPs)	Threshold CP	Threshold BHC	Minimum Transfer Amount CP

					Stressed Cur	rent Exposure	
Minimum Transfer Amount BHC	Margining equency	CSA contractual features (non- vanilla)	WWR position	Total Net Stressed CE Scenario (Severely Adverse)	Total Net Stressed CE Scenario (Adverse)	Net Stressed CE Scenario (Severely Adverse)	Net Stressed CE Scenario (Adverse)

None None None None Specific General

Exposure MtM Values						Collateral N	AtM Values
		Cash Collatera	al (non CCPs) o	r Variation M	argin (CCPs) M	1tM	
Unstressed MtM Exposure Stressed Exposure MtM scenario (Severely Adverse) Stressed Exposure M scenario (Adverse)	MtM Cash	USD	EUR	GBP	JPY	Other	Total Unstressed MtM Collateral (non CCPs)

Stressed Cash Collateral MtM scenario (Severely Adverse)	Stressed Total Collateral MtM scenario (Severely Adverse)	CDS Reference Entity Type	5Y CDS Spread (bp)	CDS Recovery	CP Legal Entity Identifier	WWR hedge?

Credit	Quality and Cl	DS Hedges					
CDS Hedge Notional	CDS Hedge CR01	5Y CDS Stressed Spread scenario (Adverse)	5Y CDS Stressed Spread scenario (Severely Adverse)	CDS Stressed CR01 scenario (Adverse)	CDS Hedge Stressed CR01	Stressed CVA scenario (Adverse)	Stressed CVA scenario (Severely Adverse)

Notes to the CCR Schedule