FR Y-14Q: Counterparty Credit Risk

See Counterparty Schedule instructions for guidance on completing this schedule.

BHCs/IHCs/SLHCs 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:	
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Reflects changes finalized in 10/10/2019 tailoring final rule, including
redline changes reflecting deletion of adverse scenario

Sub-schedule L.1.a Top consolidated/parent counterparties comprising 95% of firm Credit Valuation Adjustment (CVA), ranked by CVA
$ Millions

	Counterparty identifiers							Credit Quality Data	
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating

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	Exposure and Position Data									
Rank	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Stressed Gross CE BHC/IHC/SLHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	Stressed Net CE BHC/IHC/SLHC scenario	Total Notional	New Notional During Quarter

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				CVA Data				Credit Mitigants			Credit Hedges
Rank	Weighted Average Maturity	Position MtM	Total Net Collateral	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	~~Stressed CVA FR Scenario and FR Specification (Adverse)~~	Stressed CVA BHC Scenario and BHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges

Sub-schedule L.1.b.1 Top 20 consolidated/parent counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed CVA
$ Millions

	Counterparty identifiers							Credit Quality Data			
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)
1											
2											
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	Exposure and Position Data									
Rank	~~Stressed Gross CE FR Scenario (Adverse)~~	Stressed Gross CE BHC/IHC/SLHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	~~Stressed Net CE FR Scenario (Adverse)~~	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM	Total Net Collateral
1										
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		CVA Data				Credit mitigants			Credit Hedges
Rank	Stressed Net CE BHC/IHC/ SLHC scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	~~Stressed CVA FR Scenario and FR Specification (Adverse)~~	Stressed CVA BHC/IHC/SLHC Scenario and BHC/IHC/SLHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
1									
2									
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Sub-schedule L.1.b.2 Top 20 consolidated/parent counterparties ranked by BHC or IHC Scenario Stressed CVA
$ Millions

	Counterparty identifiers							Credit Quality Data			
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating	Gross CE	Stressed Gross CE Federal Reserve scenario (Severely Adverse)
1											
2											
3											
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18											
19											
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	Exposure and Position Data									
Rank	~~Stressed Gross CE Federal Reserve scenario (Adverse)~~	Stressed Gross CE BHC/IHC/SLHC scenario	Net CE	Stressed Net CE Federal Reserve scenario (Severely Adverse)	~~Stressed Net CE Federal Reserve scenario (Adverse)~~	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM	Total Net Collateral
1										
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3										
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		CVA Data				Credit mitigants			Credit Hedges
Rank	Stressed Net CE BHC/IHC/ SLHC scenario	CVA	Stressed CVA FR scenario and FR specification (Severely Adverse)	~~Stressed CVA FR scenario and FR specification (Adverse)~~	Stressed CVA BHC/IHC/SLHC scenario and BHC/IHC/SLHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
1									
2									
3									
4									
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Sub-schedule L.1.c.1 Top 20 consolidated/parent counterparties ranked by Net CE
$ Millions

	Counterparty identifiers							Credit Quality Data	
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating
1									
2									
3									
4									
5									
6									
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19									
20									

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	Exposure and Position Data												
Rank	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	~~Stressed Gross CE FR Scenario (Adverse)~~	Stressed Gross CE BHC/IHC/SLHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	~~Stressed Net CE FR Scenario (Adverse)~~	Stressed Net CE BHC/IHC/SLHC scenario	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM	Total Net Collateral
1													
2													
3													
4													
5													
6													
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	CVA Data				Credit Mitigants			Credit Hedges
Rank	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	~~Stressed CVA FR Scenario and FR Specification (Adverse)~~	Stressed CVA BHC/IHC/SLHC Scenario and BHC/IHC/SLHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
1								
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Sub-schedule L.1.c.2 Top 20 consolidated/parent counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed Net CE
$ Millions

	Counterparty identifiers							Credit Quality Data	
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating
1									
2									
3									
4									
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	Exposure and Position Data												
Rank	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	~~Stressed Gross CE FR Scenario (Adverse)~~	Stressed Gross CE BHC/IHC/SLHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	~~Stressed Net CE FR Scenario (Adverse)~~	Stressed Net CE BHC/IHC/SLHC scenario	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM	Total Net Collateral
1													
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	CVA Data				Credit Mitigants			Credit Hedges
Rank	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	~~Stressed CVA FR Scenario and FR Specification (Adverse)~~	Stressed CVA BHC/IHC/SLHC Scenario and BHC/IHC/SLHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
1								
2								
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Sub-schedule L.1.c.3 Top 20 consolidated/parent counterparties ranked by BHC/IHC/SLHC Scenario Stressed
Net CE$ Millions

	Counterparty identifiers							Credit Quality Data	
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating
1									
2									
3									
4									
5									
6									
7									
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11									
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16									
17									
18									
19									
20									

Sub-s
$ Mill

	Exposure and Position Data												
Rank	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	~~Stressed Gross CE FR Scenario (Adverse)~~	Stressed Gross CE BHC/IHC/SLHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	~~Stressed Net CE FR Scenario (Adverse)~~	Stressed Net CE BHC/IHC/SLHC scenario	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM	Total Net Collateral
1													
2													
3													
4													
5													
6													
7													
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11													
12													
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15													
16													
17													
18													
19													
20													

Sub-s
$ Mill

	CVA Data				Credit Mitigants			Credit Hedges
Rank	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	~~Stressed CVA FR Scenario and FR Specification (Adverse)~~	Stressed CVA BHC/IHC/SLHC Scenario and BHC/IHC/SLHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
1								
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Sub-schedule L.1.d.1 Top 20 consolidated/parent collateralized counterparties ranked by Gross CE (counterparties with at least one netting set with a CSA agreement in place)
$ Millions

	Counterparty Identifiers							Credit Quality Data				
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	~~Stressed Gross CE FR Scenario (Adverse)~~
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	Exposure and Position Data									
Rank	Stressed Gross CE BHC/IHC/SLHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	~~Stressed Net CE FR Scenario (Adverse)~~	Stressed Net CE BHC/IHC/SLHC Scenario	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM	Total Net Collateral
1										
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$ Milli

	CVA Data				Credit Mitigants			Credit Hedges
Rank	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	~~Stressed CVA FR Scenario and FR Specification (Adverse)~~	Stressed CVA BHC/IHC/SLHC Scenario and BHC/IHC/SLHC Specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
1								
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Sub-schedule L.1.d.2 Top 20 consolidated/parent collateralized counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed Gross CE
(counterparties with at least one netting set with a CSA agreement in place)
$ Millions

	Counterparty Identifiers							Credit Quality Data				
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	~~Stressed Gross CE FR Scenario (Adverse)~~
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Sub-sc
(count
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	Exposure and Position Data									
Rank	Stressed Gross CE BHC/IHC/SLHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	~~Stressed Net CE FR Scenario (Adverse)~~	Stressed Net CE BHC/IHC/SLHC Scenario	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM	Total Net Collateral
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(count
$ Milli

	CVA Data				Credit Mitigants			Credit Hedges
Rank	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	~~Stressed CVA FR Scenario and FR Specification (Adverse)~~	Stressed CVA BHC/IHC/SLHC Scenario and BHC/IHC/SLHC Specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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Sub-schedule L.1.e - Aggregate CVA data by ratings and collateralization
$ Millions

Sub-schedule L.1.e.1 Aggregate CVA data by ratings

Ratings Category						
Internal Rating	External Rating	Gross CE excluding CCPs	Gross CE to CCPs	Stressed Gross CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross CE to CCPs FR Scenario (Severely Adverse)	~~Stressed Gross CE excluding CCPs FR Scenario (Adverse)~~
N/A	N/A					

Sub-schedule L.1.e.2 Additional/Offline CVA reserves

Reserve Type						
Reserve Type		Gross CE excluding CCPs	Gross CE to CCPs	Stressed Gross CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross CE to CCPs FR Scenario (Severely Adverse)	~~Stressed Gross CE excluding CCPs FR Scenario (Adverse)~~
Model/infrastructure limitations						
Trades not captured						
Offline reserves						
Funding Valuation Adjustment (if applicable)						
Other						

Exposure Data							
~~Stressed Gross CE to CCPs FR Scenario (Adverse)~~	Stressed Gross CE BHC/IHC/SLHC scenario	Net CE excluding CCPs	Net CE to CCPs	Stressed Net CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Net CE to CCPs FR Scenario (Severely Adverse)	~~Stressed Net CE excluding CCPs FR Scenario (Adverse)~~	~~Stressed Net CE to CCPs FR Scenario (Adverse)~~

Exposure Data							
~~Stressed Gross CE to CCPs FR Scenario (Adverse)~~	Stressed Gross CE BHC/IHC/SLHC scenario	Net CE excluding CCPs	Net CE to CCPs	Stressed Net CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Net CE to CCPs FR Scenario (Severely Adverse)	~~Stressed Net CE excluding CCPs FR Scenario (Adverse)~~	~~Stressed Net CE to CCPs FR Scenario (Adverse)~~

	CVA Data				Credit Hedges
Stressed Net CE BHC/IHC/SLHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	~~Stressed CVA FR Scenario and FR Specification (Adverse)~~	Stressed CVA BHC/IHC/SLHC Scenario and BHC/IHC/SLHC Specification	Single Name Credit Hedges

	CVA Data				Credit Hedges
Stressed Net CE BHC/IHC/SLHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	~~Stressed CVA FR Scenario and FR Specification (Adverse)~~	Stressed CVA BHC/IHC/SLHC Scenario and BHC/IHC/SLHC Specification	Single Name Credit Hedges

Sub-schedule L.1.e.3 Collateralized Netting Sets (netting sets with a CSA agreement in place) sorted by Internal Rating

Ratings Category						
Internal Rating	External Rating	Gross CE excluding CCPs	Gross CE to CCPs	Stressed Gross CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross CE to CCPs FR Scenario (Severely Adverse)	~~Stressed Gross CE excluding CCPs FR Scenario (Adverse)~~

Sub-schedule L.1.e.4 Uncollateralized netting sets (netting sets without a CSA agreement in place), sorted by Internal Rating

Ratings Category						
Internal rating	External rating	Gross CE excluding CCPs	Gross CE to CCPs	Stressed Gross CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross CE to CCPs FR Scenario (Severely Adverse)	~~Stressed Gross CE excluding CCPs FR Scenario (Adverse)~~

Exposure Data							
~~Stressed Gross CE to CCPs FR Scenario (Adverse)~~	Stressed Gross CE BHC/IHC/ SLHC scenario	Net CE excluding CCPs	Net CE to CCPs	Stressed Net CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Net CE to CCPs FR Scenario (Severely Adverse)	~~Stressed Net CE excluding CCPs FR Scenario (Adverse)~~	~~Stressed Net CE to CCPs FR Scenario (Adverse)~~

Exposure Data							
~~Stressed Gross CE to CCPs FR Scenario (Adverse)~~	Stressed Gross CE BHC/IHC/ SLHC scenario	Net CE excluding CCPs	Net CE to CCPs	Stressed Net CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Net CE to CCPs FR Scenario (Severely Adverse)	~~Stressed Net CE excluding CCPs FR Scenario (Adverse)~~	~~Stressed Net CE to CCPs FR Scenario (Adverse)~~

	CVA Data				Credit Hedges
Stressed Net CE BHC/IHC/SLHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	~~Stressed CVA FR Scenario and FR Specification (Adverse)~~	Stressed CVA BHC/IHC/SLHC Scenario and BHC/IHC/SLHC Specification	Single Name Credit Hedges

	CVA Data				Credit Hedges
Stressed Net CE BHC/IHC/SLHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	~~Stressed CVA FR Scenario and FR Specification (Adverse)~~	Stressed CVA BHC/IHC/SLHC Scenario and BHC/IHC/SLHC Specification	Single Name Credit Hedges

Sub-schedule L.2 EE profile by counterparty: Top counterparties comprising 95% of firm CVA, ranked by CVA
$ Millions

	Counterparty Identifiers								
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal Rating	External Rating

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	CVA Inputs					Stressed CVA Inp				
Rank	Tenor Bucket in Years	EE - BHC/IHC/SLHC Specification	Marginal PD	LGD (CVA)	Discount Factor	Stressed EE - FR Scenario & FR Specification (Severely Adverse)	~~Stressed EE - FR Scenario & FR Specification (Adverse)~~	Stressed EE - BHC/ IHC/SLHC Scenario & BHC/IHC/SLHC Specification	Stressed Marginal PD FR Scenario (Severely Adverse)	~~Stressed Marginal PD FR Scenario (Adverse)~~

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$ Millio

	uts				Stressed CVA Inputs					
Rank	Stressed Marginal PD BHC/IHC/SLHC Scenario	Stressed LGD (CVA) FR Scenario (Severely Adverse)	~~Stressed LGD (CVA) FR Scenario (Adverse)~~	Stressed LGD (CVA) BHC/IHC/ SLHC Scenario	Stressed LGD (PD) FR Scenario (Severely Adverse)	~~Stressed LGD (PD) FR Scenario (Adverse)~~	Stressed LGD (PD) BHC/IHC/SLHC Scenario	Stressed Discount Factor FR Scenario (Severely Adverse)	~~Stressed Discount Factor FR Scenario (Adverse)~~	Stressed Discount Factor BHC/IHC/SLHC Scenario

Sub-schedule L.3 Credit quality by counterparty: Top counterparties ranked by CVA comprising 95% of firm CVA, ranked by CVA

	Counterparty and Time Identifiers									
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating	Time period (years)

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	Data Inputs						Type of Credit Quality Input							
Rank	Market spread (bps)	Spread adjustment (bps)	Spread (bps) used in CVA calculation	Stressed spreads (bps) FR Scenario (Severely Adverse)	~~Stressed spreads (bps) FR Scenario (Adverse)~~	Stressed spreads (bps) BHC Scenario	Mapping approach	Proxy mapping approach	Proxy name	Market input type	Ticker / identifier	Report date	Source (Bloomberg, Markit, KMV, etc.)	Comments

Sub-schedule L.4
L.4.a Aggregate by Risk Factor
L.4.b Top CVA sensitivites by Risk Factor
Change to asset-side CVA for a given change in the underlying risk factor, gross of any hedges.
$ Millions, Increase in CVA reported as positive figure

	Aggregate CVA sensitivities and slides							
Credit Spreads	**-50%**	**-10%**	**+1bp**	**+10%**	**+100%**	**+300%**	**+1bp**	**+1bp**
							<<Cpty name 1>>	**<<Cpty name 2>>**
Counterparty/Reference Spread							**<<Cpty name 1 ID>>**	**<<Cpty name 2 ID>>**
Aggregate								
Aggregate by rating:								
AAA								
AA								
A								
BBB								
BB								
B								
CCC or lower								
NR								
Interest Rates (bps)	**-100bps**	**-10bps**	**+1bp**	**+10bps**	**+100bps**	**+300bps**	**+1bp**	**+1bp**
EUR								
<=1Y								
1-5Y								
>=5-10Y							**<<Cpty name 1>>**	**<<Cpty name 2>>**
>=10Y							**<<Cpty name 1 ID>>**	**<<Cpty name 2 ID>>**
All Maturities								
GBP								
<=1Y								
1-5Y								
>=5-10Y							**<<Cpty name 1>>**	**<<Cpty name 2>>**
>=10Y							**<<Cpty name 1 ID>>**	**<<Cpty name 2 ID>>**
All Maturities								
USD								
<=1Y								
1-5Y								
>=5-10Y							**<<Cpty name 1>>**	**<<Cpty name 2>>**
>=10Y							**<<Cpty name 1 ID>>**	**<<Cpty name 2 ID>>**
All maturities								

Top 10 Counterparties by Sensitivity to Risk Factors							
+1bp	+1bp	+1bp	+1bp	+1bp	+1bp	+1bp	+1bp
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
+1bp	+1bp	+1bp	+1bp	+1bp	+1bp	+1bp	+1bp
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>

Other material IR sensitivities								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
FX (%)	**-50%**	**-10%**	**+1%**	**+10%**	**+50%**	**+100%**	**+1%**	**+1%**
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
CAD								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
CHF								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
EUR								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
GBP								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
JPY								
Other material FX sensitivities								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
Equity (%)	**-50%**	**-10%**	**+1%**	**+10%**	**+50%**	**+100%**	**+1%**	**+1%**
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
US <<Define>>								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Europe <<Define>>								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Other <<Define>>								

+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>

Other material equity sensitivities								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
Commodities (%)	**-50%**	**-10%**	**+1%**	**+10%**	**+100%**	**+300%**	**+1%**	**+1%**
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Oil & Oil Products								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Natural Gas								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Power								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Coal & Freight								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Softs & Ags								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Precious Metals								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Base Metals								
Other material commodity sensitivities								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
Other material sensitivities	**-50%**	**-10%**	**+1%**	**+10%**	**+50%**	**+100%**	**+1%**	**+1%**
<<Insert name/ definition/units>>								
<<Insert name/ definition/units>>								
<<Insert name/ definition/units>>								
	-50%	**-10%**	**+1%**	**+10%**	**+50%**	**+100%**	**+1%**	**+1%**
<<Insert name/ definition/units>>								
<<Insert name/ definition/units>>								
<<Insert name/ definition/units>>								

+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%

Sub-schedule L.5 - Derivatives and Securities Financing Transactions (SFT) profile: All CCPs and G7 sovereigns + Top 25 non-CCP/G7 SFT and derivative counterparties ranked by methodologies in FR-14Q instructions.
$ Millions

Sub-schedule L.5.1 - Derivative and SFT information by counterparty legal entity and netting set/agreement

		Counterparty, Netting Agreement identifiers								
Rank Methodology	**Rank**	**Counterparty Name (Consolidated/Parent Organization)**	**Consolidated/ Parent Entity Counterparty ID**	**Counterparty Legal Entity Name**	**Legal Entity ID**	**Netting Set ID**	**Industry Code**	**Country**	**Internal Rating**	**External Rating**
1	1	CPName1	CP1	CP1_LE_Name1	CP_1_LE_1	NS1_1_1				
1	1	CPName1	CP1	CP1_LE_Name1	CP_1_LE_1	NS1_1_2				
1	1	CPName1	CP1	CP1_LE _Name2	CP_1_LE_2	NS1_2_1				
1	24	CPName24	CP24	CP24_LE_Name1	CP_24_LE_1	NS24_1_1				
1	24	CPName24	CP24	CP24_LE_Name2	CP_24_LE_2	NS24_2_1				
1	25	CPName25	CP25	CP25_LE_Name1	CP_25_LE_1	NS25_1_1				
CCP	CCP	Designated CCP name	CCP_1	CCP_1_LE_Name1	CCP_1_LE_1	NS26_CCP_1_1				
G7	G7	G7 Counterparty name	G7_1	G7_1_LE_Name1	G7_1_LE_1	NS27_G7_1_1				
…										

Netting Agreement Details								
Agreement Type	**Agreement Role**	**Legal Enforceability**	**Initial Margin**	**Non-cash collateral type**	**Excess Variation Margin (for CCPs)**	**Default Fund (for CCPs)**	**Threshold CP**	**Threshold BHC/IHC/SLHC**

Derivatives 1-way CSA	NA
Derivatives no CSA	NA
SFT Repo	Principal
SFT Sec Lending	Principal
SFT Cross-product	Agent
SFT Derivatives Cross-product	Agent
…	

Netting Agreement Details					Current Exposure				
Minimum Transfer Amount CP	**Minimum Transfer Amount BHC/IHC/SLHC**	**Margining frequency**	**CSA contractual features (non-vanilla)**	**WWR position**	**Total Stressed Net CE FR Scenario (Severely Adverse)**	~~**Total Stressed Net CE FR Scenario (Adverse)**~~	**Net CE SFTs**	**Stressed Net CE SFTs FR scenario (Severely Adverse)**	~~**Stressed Net CE SFTs FR scenario (Adverse)**~~
				None					
				None					
				None					
				None					
				None					
				Specific					
				General					

			Position MtM Values							
Net CE Derivatives	Stressed Net CE Derivatives FR scenario (Severely Adverse)	~~Stressed Net CE Derivatives FR scenario (Adverse)~~	Unstressed MtM (Derivatives)	Unstressed MtM Posted (SFTs)	Unstressed MtM Received (SFTs)	Stressed MtM (Derivatives) FR scenario (Severely Adverse)	~~Stressed MtM (Derivatives) FR scenario (Adverse)~~	Stressed MtM Posted (SFTs) FR scenario (Severely Adverse)	~~Stressed MtM Posted (SFTs) FR scenario (Adverse)~~	Stressed MtM Received (SFTs) FR scenario (Severely Adverse)

Position MtM Values										
~~Stressed MtM Received (SFTs) FR scenario (Adverse)~~	Unstressed MtM Cash Collateral (Derivatives)					Total Unstressed MtM Collateral (Derivatives)	Stressed MtM Cash Collateral (Derivatives) FR scenario (Severely Adverse)			
	USD	EUR	GBP	JPY	Other		USD	EUR	GBP	JPY

	Credit Quality and CDS Hedges													
	~~Stressed MtM Cash Collateral (Derivatives) FR scenario (Adverse)~~					Total Stressed MtM Collateral (Derivatives) FR scenario (Severely Adverse)	~~Total Stressed MtM Collateral (Derivatives) FR scenario (Adverse)~~	CDS Reference Entity Type	5Y CDS Spread (bp)	Counterparty Legal Entity Identifier (LEI)	Wrong Way Risk hedge?	CDS Hedge Notional	Stressed CVA FR scenario (Severely Adverse)	~~Stressed CVA FR scenario (Adverse)~~
Other	USD	EUR	GBP	JPY	Other									

Sub-schedule L.5.2 - SFT assets posted and received by counterparty legal entity and netting set/agreement and asset category

Counterparty identifiers							Unstressed MtM (Posted) by Asset category			
Rank Methodology	Rank	Counterparty Name (Consolidated/Parent Organization)	Consolidated / Parent Entity Counterparty ID	Counterparty Legal Entity Name	Legal Entity ID	Netting Set ID	Central Debt MtM (Posted)			
							United States	Germany	United Kingdom & France	Other Eurozone
G7	G7	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_1				
CCP	CCP	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_2				
1	1	CPName2	CP2	CP2_Legal_Ent_1		NA2_1_1				
1	1	CPName3	CP3	CP3_Legal_Ent_1		NA3_1_1				
1	2	CPName3	CP3	CP3_Legal_Ent_2		NA3_2_1				
1	2	CPName4	CP4	CP4_Legal_Ent_2		NA4_1_1				

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

								Repo and Reverse Repo - Gross Value of Instruments on Reporting Date		
Ratings Category	Exposure Data							US Treasury & Agency		Agency MBS
Internal rating	External rating	Net CE	Stressed Net CE FR scenario (Severely Adverse)	~~Stressed Net CE FR scenario (Adverse)~~	Stressed Net CE BHC scenario	Indemnified Securities Lent (Notional Balance)	Indemnified Cash Collateral Reinvestment (Notional Balance)	Posted	Received	Posted

Unstressed MtM (Posted) by Asset category								
Central Debt MtM (Posted)		Equity MtM (Posted)					Corporate Bonds - Advanced Economies MtM (Posted)	
Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG

Repo and Reverse Repo - Gross Value of Instruments on Reporting Date								
Agency MBS	Equities		Corporate Bonds		Non-Agency (ABS, RMBS)		Sovereigns	
Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received

Unstressed MtM (Posted) by Asset category									
Corporate Bonds - Other Economies MtM (Posted)		Exchange-Traded Funds MtM (Posted)		US Agency MBS/CMBS MtM (Posted)		Non-Agency RMBS/ABS/CMBS MtM (Posted)			
IG	Sub-IG	Equity	Fixed Income	Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR

Repo and Reverse Repo - Gross Value of Instruments on Reporting Date				Securities Lending and Borrowing - Gross Value of Instruments					
Other		Cash (+/-)		US Treasury & Agency		Agency MBS		Equities	
Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received

Unstressed MtM (Posted) by Asset Category							Unstressed MtM (Received) by Asset category			
Cash MtM (Posted)			Other MtM (Posted)				Central Debt MtM (Received)			
GBP	JPY	Other (specify)	Inflation-indexed securities	Commercial paper	Municipal Bonds	Other (specify)	United States	Germany	United Kingdom & France	Other Eurozone

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

Unstressed MtM (Received) by Asset category										
		Equity MtM (Received)					Corporate Bonds - Advanced Economies MtM (Received)		Corporate Bonds - Other Economies MtM (Received)	
Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG

Unstressed MtM (Received) by Asset category														
Exchange-Traded Funds MtM (Received)		US Agency MBS/CMBS MtM (Received)		Non-Agency RMBS/ABS/CMBS MtM (Received)		Cash MtM (Received)					Other MtM (Received)			
Equity	Fixed Income	Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JPY	Other (specify)	Inflation-indexed securities	Commercial paper	Municipal Bonds	Other (specify)

Stressed MtM (Posted) by Asset category - FR Scenario (Severely Adverse)														
Central Debt Stressed MtM (Posted) FR Scenario (Severely Adverse)						Equity Stressed MtM (Posted) FR Scenario (Severely Adverse)					Corporate Bonds - Advanced Economies Stressed MtM (Posted) FR Scenario (Severely Adverse)		Corporate Bonds - Other Economies Stressed MtM (Posted) FR Scenario (Severely Adverse)	
United States	Germany	United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG

Stressed MtM (Posted) by Asset category - FR Scenario (Severely Adverse)														
Exchange-Traded Funds Stressed MtM (Posted) FR Scenario (Severely Adverse)		US Agency MBS/CMBS Stressed MtM (Posted) FR Scenario (Severely Adverse)		Non-Agency RMBS/ABS/CMBS Stressed MtM (Posted) FR Scenario (Severely Adverse)		Cash Stressed MtM (Posted) FR Scenario (Severely Adverse)					Other Stressed MtM (Posted) FR Scenario (Severely Adverse)			
Equity	Fixed Income	Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JPY	Other	Inflation-indexed securities	Commercial paper	Municipal Bonds	Other (specify)

Stressed MtM (Posted) by Asset category - FR Scenario (Adverse)														
~~Central Debt Stressed MtM (Posted) FR Scenario (Adverse)~~						~~Equity Stressed MtM (Posted) FR Scenario (Adverse)~~					~~Corporate Bonds – Advanced Economies Stressed MtM (Posted) FR Scenario (Adverse)~~		~~Corporate Bonds – Other Economies Stressed MtM (Posted) FR Scenario (Adverse)~~	
United States	Germany	United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG

Stressed MtM (Posted) by Asset category - FR Scenario (Adverse)														
~~Exchange-Traded Funds Stressed MtM (Posted) FR Scenario (Adverse)~~		~~US Agency MBS/CMBS Stressed MtM (Posted) FR Scenario (Adverse)~~		~~Non-Agency RMBS/ABS/CMBS Stressed MtM (Posted) FR Scenario (Adverse)~~		~~Cash Stressed MtM (Posted) FR Scenario (Adverse)~~					~~Other Stressed MtM (Posted) FR Scenario (Adverse)~~			
Equity	Fixed Income	Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JPY	Other (specify)	Inflation-indexed securities	Commercial paper	Municipals Bonds	Other (specify)

Stressed MtM (Received) by Asset category - FR Scenario (Severely Adverse)														
Central Debt Stressed MtM (Received) FR Scenario (Severely Adverse)						Equity Stressed MtM (Received) FR Scenario (Severely Adverse)					Corporate Bonds - Advanced Economies Stressed MtM (Received) FR Scenario (Severely Adverse)		Corporate Bonds - Other Economies Stressed MtM (Received) FR Scenario (Severely Adverse)	
United States	Germany	United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG

Stressed MtM (Received) by Asset category - FR Scenario (Severely Adverse)														
~~ETF~~ Exchange-Traded Funds Stressed MtM (Received) FR Scenario (Severely Adverse)		US Agency MBS/CMBS Stressed MtM (Received) FR Scenario (Severely Adverse)		Non-Agency RMBS/ABS/CMBS Stressed MtM (Received) FR Scenario (Severely Adverse)		Cash Stressed MtM (Received) FR Scenario (Severely Adverse)					Other Stressed MtM (Received) FR Scenario (Severely Adverse)			
Equity	Fixed Income	Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JPY	Other (specify)	Inflation-indexed securities	Commercial paper	Municipal Bonds	Other (specify)

Stressed MtM (Received) by Asset category - FR Scenario (Adverse)														
~~Central Debt Stressed MtM (Received) FR Scenario (Adverse)~~						~~Equity Stressed MtM (Received) FR Scenario (Adverse)~~					~~Corporate Bonds – Advanced Economies Stressed MtM (Received) FR Scenario (Adverse)~~		~~Corporate Bonds – Other Economies Stressed MtM (Received) FR Scenario (Adverse)~~	
United States	Germany	United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG

Stressed MtM (Received) by Asset category - FR Scenario (Adverse)														
~~Exchange-Traded Funds Stressed MtM (Received) FR Scenario (Adverse)~~		~~US Agency MBS/CMBS Stressed MtM (Received) FR Scenario (Adverse)~~		~~Non-Agency RMBS/ABS/CMBS Stressed MtM (Received) FR Scenario (Adverse)~~		~~Cash Stressed MtM (Received) FR Scenario (Adverse)~~					~~Other Stressed MtM (Received) FR Scenario (Adverse)~~			
Equity	Fixed Income	Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JPY	Other (specify)	Inflation-indexed securities	Commercial paper	Municipal~~s~~ Bonds	Other (specify)

Sub-schedule L.5.4 Derivative position detail by counterparty legal entity and netting set/agreement and asset category

Rank Methodology	Rank	Counterparty Name (Consolidated/parent Organization)	Consolidated / Parent Entity Counterparty ID	Counterparty Legal Entity Name	Legal Entity ID	Netting Set ID	Unstressed Exposure MtM by Asset category			
...							Vanilla Interest Rate Derivatives Unstressed Exposure MtM	Vanilla FX Derivatives Unstressed Exposure MtM	Vanilla Commodity (Cash) Derivatives Unstressed Exposure MtM	Vanilla Credit Derivatives Unstressed Exposure MtM
G7										
CCP										
3										
3										
4										
4										

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

Unstressed Exposure MtM by Asset category	Stressed Exposure MtM by Asset category - FR Scenario (Severely Adverse)								
Other Unstressed Exposure MtM (provide details, breakdown)	Vanilla Interest Rate Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Vanilla FX Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Vanilla Commodity (Cash) Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Vanilla Credit Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Vanilla Equity Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Structured Interest Rate Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Flow Exotic and Structured FX Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Other Cash + Physical Commodity Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Other (single name) Credit Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)

			Stressed Exposure MtM by Asset category - FR Scenario (Severely Adverse)		Stressed Exposure MtM by Asset category - FR Scenario (Adverse)					
Structured (Multi-name) Credit Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Exotic Equity Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Hybrids Stressed Exposure MtM FR Scenario (Severely Adverse)	Structured Products (MBS, ABS) Stressed Exposure MtM FR Scenario (Severely Adverse)	Other Stressed Exposure MtM (provide details, breakdown) FR Scenario (Severely Adverse)	~~Vanilla Interest Rate Derivatives Stressed Exposure MtM FR Scenario (Adverse)~~	~~Vanilla FX Derivatives Stressed Exposure MtM FR Scenario (Adverse)~~	~~Vanilla Commodity (Cash) Derivatives Stressed Exposure MtM FR Scenario (Adverse)~~	~~Vanilla Credit Derivatives Stressed Exposure MtM FR Scenario (Adverse)~~	~~Vanilla Equity Derivatives Stressed Exposure MtM FR Scenario (Adverse)~~	~~Structured Interest Rate Derivatives Stressed Exposure MtM FR Scenario (Adverse)~~

Stressed Exposure MtM by Asset category - FR Scenario (Adverse)							
~~Flow Exotic and Structured FX Derivatives Stressed Exposure MtM FR Scenario (Adverse)~~	~~Other Cash + Physical Commodity Derivatives Stressed Exposure MtM FR Scenario (Adverse)~~	~~Other (single name) Credit Derivatives Stressed Exposure MtM FR Scenario (Adverse)~~	~~Structured (Multi-name) Credit Derivatives Stressed Exposure MtM FR Scenario (Adverse)~~	~~Exotic Equity Derivatives Stressed Exposure MtM FR Scenario (Adverse)~~	~~Hybrids Stressed Exposure MtM FR Scenario (Adverse)~~	~~Structured Products (MBS, ABS) Stressed Exposure MtM FR Scenario (Adverse)~~	~~Other Stressed Exposure MtM (provide details, breakdown) FR Scenario (Adverse)~~