DRAFT

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:	
Submission date:	
Data as of date:	
Version:	
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Sub-schedule L.1.a Top consolidated/parent counterparties comprising 95% of firm unstressed Credit Valuation Adjustment (CVA), ranked by unstressed CVA \$ Millions

			C	ounterparty ide	ntifiers								Expos	ure and Position Dat
Rank	Consolidated/ Parent Counterparty Name	Consolidated/P arent Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)		Counterparty Legal Entity Industry Code	Counterparty Legal Entity Country	 External	Gross	Stressed Gross Current Exposure FR Scenario (Severely Adverse)	Stressed Gross Current Exposure BHC/IHC/SLHC scenario	Net Current Exposure	Stressed Net Current Exposure FR Scenario (Severely Adverse)	Stressed Net Current Exposure BHC/IHC/SLHC scenario

consolidated/p

	a						CVA Data		Ci	redit Mitigants		Credit Hedges
Consolidated/P arent Counterparty ID	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position Mark- to-Market	Total Net Collateral	CVA	Stressed CVA FR Scenario and FR Specification (Severely- Adverse)	Stressed CVA BHC/IHC/SLHC Scenario and specification	Credit Support Annex in place?	% Gross Current Exposure with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges

Sub-schedule L.1.b.1 Top consolidated/parent counterparties comprising 95% of firm stressed CVA, ranked by Federal Reserves-Generated Scenario Stressed CVA for the CCAR quarter \$ Millions

					Counterparty ide	ntifiers									Ex
Ran	Counterparty	Consolidated/P	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID	Sub-netting Set ID	Counterparty Legal Entity Industry Code	 Counterparty Legal Entity Internal Rating	Counterparty Legal Entity External Rating	Gross Current Exposure	Stressed Gross Current Exposure FR Scenario (Severely Adverse)	Stressed Gross Current Exposure BHC/IHC/SLHC scenario	Net Current Exposure	Stressed Net Current Exposure FR Scenario (Severely Adverse)	Stressed Net Current Exposure BHC/IHC/SLHC scenario

S	ub-sc
\$	Milli

	posure and Position	on Data							Credit mitigan	ts	Credit He	dges
Ranl	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position Mark-to- Market	Total Net Collateral	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC/SLHC Scenario and specification	Credit Support Annex in place?	% Gross Current Exposure with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges

Sub-schedule L.1.e - Aggregate CVA data by ratings and collateralization \$ Millions

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

	Ratings Category					Exposu	re Data		
Internal Rating	External Rating	Gross Current Exposure excluding CCPs	Gross Current Exposure to CCPs	Stressed Gross Current Exposure excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross Current Exposure to CCPs FR Scenario (Severely Adverse)	Stressed Gross Current Exposure BHC/IHC/SLHC scenario	Net Current Exposure excluding CCPs	Net Current Exposure to CCPs	Stressed Net Current Exposure excluding CCPs FR Scenario (Severely Adverse)
N/A	N/A								

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

Reserve Type	Rating (Category					Ехро	osure Data
Reserve Type	Internal Rating	External Rating	Gross Current Exposure excluding CCPs	Gross Current Exposure to CCPs	Stressed Gross Current Exposure excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross Current Exposure to CCPs FR Scenario (Severely- Adverse)	Stressed Gross Current Exposure BHC/IHC/SLH C scenario	Net Current Exposure excluding CCPs
(a) Model/infrastructure limitations								
(b) Trades not captured								
(b.1) Fair-valued and accrual Securities Financing Transactio	ns (SFT)							
(c) Offline reserves								
(d) Funding Valuation Adjustment (if applicable)								
(e) Other								

			CVA Data		Credit Hedges	
Stressed Net Current Exposure to CCPs FR Scenario (Severely- Adverse)	Stressed Net Current Exposure BHC/IHC/SLHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC/SLHC Scenario and Specification	Single Name Credit Hedges	

					CVA Data		Credit Hedges
Net Current Exposure to CCPs	Stressed Net Current Exposure excluding CCPs FR Scenario (Severely Adverse)	Stressed Net Current Exposure to CCPs FR Scenario (Severely- Adverse)	Stressed Net Current Exposure BHC/IHC/SLHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC/ SLHC Scenario and Specificati on	Single Name Credit Hedges

	Ratings Category		<u> </u>	<u>, ,</u>	<u> </u>	Exposu	re Data		
Internal Rating	External Rating	Gross Current Exposure excluding CCPs	Gross Current Exposure to CCPs	Exposure	Stressed Gross Current Exposure to CCPs FR Scenario (Severely- Adverse)	Stressed Gross Current Exposure BHC/IHC/SLHC scenario	Net Current Exposure excluding CCPs	Net Current Exposure to CCPs	Stressed Net Current Exposure excluding CCPs FR Scenario (Severely Adverse)

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

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

	Ratings Category					Exposu	re Data		
Internal rating	External rating	Gross Current Exposure excluding CCPs	Gross Current Exposure to CCPs	Stressed Gross Current Exposure excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross Current Exposure to CCPs FR Scenario (Severely- Adverse)	Stressed Gross Current Exposure BHC/IHC/SLHC scenario	Net Current Exposure excluding CCPs	Net Current Exposure to CCPs	Stressed Net Current Exposure excluding CCPs FR Scenario (Severely Adverse)

			CVA Data		Credit Hedges
Stressed Net Current Exposure to CCPs FR Scenario (Severely- Adverse)	Stressed Net Current Exposure BHC/IHC/SLHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC/SLHC Scenario and Specification	Single Name Credit Hedges

			CVA Data		Credit Hedges
Stressed Net Current Exposure to CCPs FR Scenario (Severely- Adverse)	Stressed Net Current Exposure BHC/IHC/SLHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC/SLHC Scenario and Specification	Single Name Credit Hedges

Sub-schedule L.1.f Residual counterparty summary metrics by collateralization, industry, region, and rating \$ Millions

C	ounterparty	Attributes						ss Current osure to Stressed Gross CCPs Current Exposure Scenario BHC/IHC scenario everely-					
Industry Code	Region	Internal Rating	External Rating	Gross Current Exposure excluding CCPs	Gross Current Exposure to CCPs	Exposure	Stressed Gross Current Exposure to CCPs FR Scenario (Severely Adverse)	Stressed Gross Current Exposure	Net Current Exposure excluding CCPs				

Sub-schedule L.1.f.1 Residual counterparties: collateralized netting set	ets (netting sets with a CSA agreement in place)
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Sub-schedule L.1.f.2 Residual counterparties: uncollateralized netting sets

C	ounterparty	Attributes						Expos	sure Data
Industry Code	Region	Internal Rating	External Rating	Gross Current Exposure excluding CCPs	Gross Current Exposure to CCPs	Exposure	Stressed Gross Current Exposure to CCPs FR Scenario (Severely Adverse)	Stressed Gross Current Exposure BHC/IHC scenario	Net Current Exposureexcl uding CCPs

					CVA Data		Credit Hedges
Net Current Exposure to CCPs	Stressed Net Current Exposure excluding CCPs FR Scenario (Severely Adverse)	Stressed Net Current Exposure to CCPs FR Scenario (Severely- Adverse)	Stressed Net Current Exposure BHC/IHC/SLHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC/SLHC Scenario and Specification	Single Name Credit Hedges

					CVA Data		Credit Hedges
Net Current Exposure to CCPs	Stressed Net Current Exposure excluding CCPs FR Scenario (Severely- Adverse)	Stressed Net Current Exposure to CCPs FR Scenario (Severely Adverse)	Stressed Net Current Exposure BHC/IHC/SLHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC/SLHC Scenario and Specification	Single Name Credit Hedges

Sub-schedule L.2.a EE profile by counterparty: Top consolidated/parent counterparties comprising 95% of firm unstressed CVA, ranked by unstressed CVA \$ Millions

				Cou	Interparty Iden	tifiers						CVA Inputs			
Rank	Consolidated/ Parent Counterparty Name	-	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)		Sub-netting Set ID	Counterparty Legal Entity Industry Code	Legal Entity	Counterparty Legal Entity Internal Rating	Counterparty Legal Entity External Rating	Expected Exposure (EE) BHC/IHC/SLH C Specification	-	Loss Given Default (LGD) (CVA)	Discount Factor	Stressed Expected Exposure (EE) - FR Scenario and FR Specificati on (Severely- Adverse)

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				Stress	ed CVA Inputs				
Consolidated/ Parent Counterparty ID	Stressed Expected Exposure (EE) - BHC/IHC/SLHC Scenario and Specification	Stressed Marginal Probability of Default (PD) FR Scenario (Severely Adverse)	Stressed Marginal Expected Exposure (EE) BHC/IHC/SLHC Scenario	Stressed Loss Given Default (LGD) (CVA) FR Scenario (Severely Adverse)	Stressed Loss Given Default (LGD) (CVA) BHC/IHC/SLHC Scenario	Stressed Loss Given Default (PD) FR Scenario (Severely Adverse)	Stressed Loss Given Default (PD) BHC/IHC/SLHC Scenario	Stressed Discount Factor FR Scenario (Severely Adverse)	Stressed Discount Factor BHC/IHC/SLH C Scenario

Sub-schedule L.2.b EE profile by counterparty: Top consolidated/parent counterparties comprising 95% of firm stressed CVA, ranked by Federal Reserve Severely Adverse Generated \$ Millions

				Count	erparty Identifi	ers					
Rank	Consolidated/Pare nt Counterparty Name	Consolidated/Pare nt Counterparty ID	Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID		Counterparty Legal Entity Industry Code	Counterparty Legal	Counterparty Legal Entity Internal Rating	Counterparty Legal Entity External Rating	Tenor Bucket in Years

by counterparty: Scenario Stressed CVA for the CCAR quarter

		CVA Inputs							Stress	ed CVA Inputs				
Consolidated/Pare nt Counterparty ID	Expected Exposure (EE) BHC/IHC/SLH C Specification	Marginal Probability of Default (PD)	Loss Given Default (LGD) (CVA)	Discount Factor	Stressed Expocted Exposure (EE) - FR Scenario and FR Specificati on (Severely Adverse)	Stressed Expected Exposure (EE) - BHC/IHC/SLHC Scenario and Specification	Stressed Marginal Probability of Default (PD) FR Scenario (Severely Adverse)	Stressed Marginal	Stressed Loss Given Default (LGD) (CVA) FR Scenario (Severely- Adverse)	Stressed Loss Given Default (LGD) (CVA) BHC/IHC/SLHC Scenario	Stressed Loss Given Default (LGD) (PD) FR Scenario (Severely Adverse)	Stressed Loss Given Default (PD) BHC/IHC/SLHC Scenario	Stressed Discount Factor FR Scenario (Severely Adverse)	Stressed Discount Factor BHC/IHC/SLH C Scenario

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

				C	ounterparty and	d Time Identi	fiers					
Rank	Consolidated/P arent Counterparty Name	Parent	Counterparty	legal Entity	Netting Set ID	Sub-netting Set ID	Counterparty Legal Entity Industry Code	Counterparty Legal Entity Country	Counterparty Legal Entity Internal Rating	Counterparty Legal Entity External Rating	Time period (years)	Market spread (bps)

quality by cou

	Data Inputs					Type of Credit Quality Input							
Consolidated/ Parent Counterparty ID	Spread adjustme nt (bps)	Spread (bps) used in CVA calculation	Stressed spreads (bps) FR Scenario (Severely-	Stressed spreads (bps) BHC/IHC/SLHC Scenario	Mapping approach	Proxy mapping approach	name	Market input type	Ticker / identifier	•	Source (Bloomber g, Markit, KMV, etc.)	Comments	

Sub-schedule L.3.b Credit quality by counterparty: Top consolidated/parent counterparties comprising 95% of firm stressed CVA, ranked by Federal Reserve Severely Ac

	Counterparty and Time Identifiers										
Rank	Consolidated/ Parent Counterparty Name	d/Parent	Counterparty	Counterparty Legal Entity Identifier (LEI)	Netting Set ID	Sub-netting	Counterparty Legal Entity Industry Code	Counterparty Legal Entity Country	Counterparty Legal Entity Internal Rating	 Time period (years)	Market spread (bps)

t quality by Averse-Generated Scenario Stressed CVA for the CCAR quarter

	Data Inputs				Type of Credit Quality Input							
Consolidate d/Parent Counterpart y ID	Spread adjustme nt (bps)	Spread (bps) used in CVA calculation	Stressed spreads (bps) FR Scenario (Severely-	Stressed spreads (bps) BHC/IHC/SLHC Scenario	Mapping approach	Proxy mapping approach	Proxy name	Market input type	Ticker / identifier	Report date	Source (Bloomber g, Markit, KMV, etc.)	Comments

Sub-schedule L.4 Aggregate and Top CVA sensitivities by Risk Factor

L.4.a Aggregate CVA sensitivities by Risk Factor

L.4.b Top 10 Consolidated Counterparies 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

		Ag	gregate CVA sen	sitivities and sl	ides			
Credit Spreads	-50%	-10%	+1bp	+10%	+100%	+300%	+1bp	+1bp
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Counterparty/Reference Spread							< <cpty 1="" id="" name="">></cpty>	< <cpty 2="" id="" name="">></cpty>
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								
1-54								
>=5-10Y							< <cpty 1="" name="">></cpty>	< <cpty 2="" name="">></cpty>
>=10Y							< <cpty 1="" id="" name="">></cpty>	< <cpty 2="" id="" name="">></cpty>
All Maturities								
GBP								
<=1Y								
1-5Y								
>=5-10Y							< <cpty 1="" name="">></cpty>	< <cpty 2="" name="">></cpty>
>=10Y							< <cpty 1="" id="" name="">></cpty>	< <cpty 2="" id="" name="">></cpty>
All Maturities								
USD								
<=1Y								
1-5Y								
>=5-10Y							< <cpty 1="" name="">></cpty>	< <cpty 2="" name="">></cpty>
>=10Y							< <cpty 1="" id="" name="">></cpty>	< <cpty 2="" id="" name="">></cpty>

		Top 10 CVA Sensitiv	ities by Risk Factor s				
+1bp							
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+1bp							
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FX (%)	-50%	-10%	+1%	+10%	+50%	+100%	+1%	+1%
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CAD								
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GBP								
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Other material FX sensitivities								
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Equity (%)	-50%	-10%	+1%	+10%	+50%	+100%	+1%	+1%
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+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
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Other material equity sensitivities								
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< <insert definition="" name="">></insert>								
Commodities (%)	-50%	-10%	+1%	+10%	+100%	+300%	+1%	+1%
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Oil & Oil Products								
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Natural Gas								
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Power								
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Coal & Freight								
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Softs & Ags								
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Precious Metals								
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Base Metals								
Other material commodity sensitivities		1		1				1
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Other material sensitivities	-50%	-10%	+1%	+10%	+50%	+100%	+1%	+1%
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+1%	+1%	+1%	+1%	+1% < <cptv 7="" name="">></cptv>	+1%	+1% < <cpty 9="" name="">></cpty>	+1% < <cpty 10="" name="">></cpty>
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+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
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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

\$ Millions

			Counterparty, Netting Agreement identifiers									
Rank Methodology	Rank	Consolidated/Parent Counterparty Name	Consolidated/ Parent Entity Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID	Counterparty Legal Entity Industry Code	Counterparty Legal Entity Country				
NA	1	CPName1	CP1	CP1_LE_Name1	CP_1_LE_1	NS1_1_1		<u> </u>				
NA	1	CPName1	CP1	CP1_LE_Name1	CP_1_LE_1	NS1_1_2						
NA	1	CPName1	CP1	CP1_LE _Name2	CP_1_LE_2	NS1_2_1						
NA	24	CPName24	CP24	CP24_LE_Name1	CP_24_LE_1	NS24_1_1						
NA	24	CPName24	CP24	CP24_LE_Name2	CP_24_LE_2	NS24_2_1						
NA	25	CPName25	CP25	CP25_LE_Name1	CP_25_LE_1	NS25_1_1						
QCCP	QCCP	Qualifying CCP name	QCCP_1	QCCP_1_LE_Name1	QCCP_1_LE_1	NS26_QCCP_1_1						
NQCCP	NQCCP	Non-Qualifying CCP name	NQCCP_1	NQCCP_1_LE_Name1	NQCCP_1_LE_1	NS28_NQCCP_1_1						
G7	G7	G7 Counterparty name	G7_1	G7_1_LE_Name1	G7_1_LE_1	NS27_G7_1_1						

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

		Netting Agreement Details								
Counterparty Legal Entity Internal Rating	Counterparty Legal Entity External Rating	Agreement Type	Agreement Role	Legal Enforceability	Initial Margin	Non-cash collateral type	Excess Variation Margin (for CCPs)	Default Fund (for CCPs)	Threshold CP (DO NOT USE)	

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

Threshold BHC/IHC/SLHC (DO NOT USE)

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	Net	tting Agreement D)etails	Current Exposure						
Minimum- Transfer- Amount CP (DO NOT USE)	Minimum Transfer Amount BHC/IHC/SLHC (DO NOT USE)	Margining frequency	CSA contractual features (non- vanilla)	WWR position	Total Net Current Exposure	Total Stressed Net Current Exposure FR Scenario (Severely Adverse)	Total Stressed Net Current Exposure BHC or IHC or SLHC Scenario	Net Current Exposure SFTs	Stressed Net Current Exposure SFTs FR scenario (Severely- Adverse)	

None None None

None

None

Specific General

			Position Mark-to-Market Values									
Stressed Net Current Exposure SFTs BHC or IHC or SLHC Scenario	Net Current Exposure Derivatives	Stressed Net Current Exposure Derivatives FR scenario (Severely Adverse)	Stressed Net Current Exposure Derivatives BHC or IHC or SLHC Scenario	Unstressed Mark- to-Market (Derivatives)	Unstressed Mark-to- Market Posted (SFTs)	Unstressed Mark-to- Market Received (SFTs)	Stressed Mark-to- Market (Derivatives) FR scenario (Severely Adverse)	Stressed Mark-to- Market (Derivatives) BHC or IHC or SLHC Scenario	Stressed Mark- to-Market Posted (SFTs) FR scenario (Severely- Adverse)	Stressed Mark- to-Market Posted (SFTs) BHC or IHC or SLHC Scenario		

	Position Mark-to-Market											
Stressed Mark-to- Market Received (SFTs) FR scenario (Severely Adverse)	Stressed Mark-to- Market Received (SFTs) BHC or IHC or SLHC Scenario		Unstressed Mark	-to-Market Cash Colla	teral (Derivatives)		Total Unstressed Mark-to-Market Collateral (Derivatives)	Stre		Market Cash Coll FR scenario Severely Advers		
		USD	EUR	GBP	JPY	Other		USD	EUR	GBP		

ateral (Derivatives)

e)

JPY	Other

						Credit Quality and CDS Hedges							
Stressed Mark-to-Market Cash Collateral (Derivatives) BHC or IHC or SLHC Scenario FR scenario (Severely- Adverse) Collateral (Derivatives) BHC or IHC or SLHC Scenario						CDS- Reference Entity Type (DO NOT USE)	Spread	Wrong Way Risk hedge?	CDS Hedge Notional	Variable Payoff of CDS	Variable Payoff of CDS FR Scenario (Severely Adverse)	Variable Payoff of CDS BHC or IHC or SLHC Scenario	Stressed CVA FR scenario (Severely Adverse)
USD EUR	GBP	JPY	Other		•		•			•			•

Stressed CVA BHC or IHC or SLHC Scenario
Sub-schedule L.5.2 - SFT assets posted and received by counterparty legal entity and netting set/agreement and asset category

			Counterpa	rty identifiers			Unstressed Mark-to-Mark	et (Posted) by Asset
Rank Methodology	Rank	Consolidated/Parent Counterparty Name	Consolidated / Parent Entity Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID		Cer Mark-to-I
							United States	Germany
NA	1	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_1		
NA	1	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_2		
QCCP	QCCP	CPName2	CP2	CP2_Legal_Ent_1		NA2_1_1		
NQCCP	NQCCP	CPName3	CP3	CP3_Legal_Ent_1		NA3_1_1		
NQCCP	NQCCP	CPName3		CP3_Legal_Ent_2		NA3_2_1		
NA	2	CPName4	CP4	CP4_Legal_Ent_2		NA4_1_1		

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

Ratings Ca	tegory			Exposure Data			US Treasury 8	Agency
Internal rating	External rating	Net Current Exposure	Stressed Net Current Exposure FR scenario (Severely Adverse)	Stressed Net Current Exposure BHC scenario	Indemnified Securities Lent (Notional Balance)	Indemnified Cash Collateral Reinvestment (Notional Balance)	Posted	Received

category		Unstressed Mark-to-Market	Posted) by Asset category	Ur	stressed Mark	-to-Market (Po	sted) by Asset	category	
ıtral Debt Vlarket (Posted)		Central Mark-to-Mark			Corpora Advance Mark-to-M				
United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG

		R	epo and Reverse Repo - Gross V	alue of Instrumen	ts on Reporting	Date		-	
	Agency MBS	Equiti	ies	Corporat	e Bonds	Non-Agency	(ABS, RMBS)	Sovereign	S
Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received

ate Bonds d Economies arket (Posted)

Sub-IG



	Unstress	sed Mark-to-Mark	et (Posted) by Asset	t category					Unstressed Ma
Other Ed	e Bonds - conomies rket (Posted)	Exchange-Traded Funds Mark-to-Market (Posted)			MBS/CMBS rket (Posted)		ИВS/ABS/CMBS rket (Posted)		
IG	Sub-IG	Equity	Fixed Income	Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR

										Securities Ler
ıeı	r	Cash	(+/-)	US Treasury	& Agency	Agency	/ MBS	Equ	ities	Corpora
	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted

	ed) by Asset Catego	bry	Unstressed Mai	rk-to-Market (Posted) by Asset Category		Unstressed Mark-to-Market (Received) by A				
Cash Mark-to-Market (P	Posted)		Other Mark-to-Market (Posted)				Central Debt Mark-to-Market (Received)				
GBP	JPY	Other (specify)	Inflation- indexed securities	Commercial paper	Municipal Bonds	Other (specify)	United States	Germany	United Kingdom & France	Other Eurozone	

Iding and Borrowing - Gross Value of Instruments on Reporting Date												
ite Bonds	Non-Agency	(ABS, RMBS)	Sov	rereigns	Other		Cash					
Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received				

sset category					Unstressed	Mark-to-Market (Recei	ived) by Asset categor	y	T	
			м	Equity ark-to-Market (Receive	ed)		Corporate B Advanced Eco Mark-to-Market	nomies	Other Ec	e Bonds - onomies ket (Received)
Japan	Other	US	CAD	ик	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG

-	raded Funds ket (Received)
Equity	Fixed Income

				-		Unstress	sed Mark-to-M	/larket (Rec	eived) by A	sset category				
Mark-to	US Agency MBS/CMBS Mark-to-Market (Received)		agency BS/CMBS -Market vived)	Cash Mark-to-Market (Received)								Other Mark-to-Market (Received)		
Pass- Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JPY	Other (specify)	Commerci al paper	Municipal-Bonds	Other (specify)	Inflationindexe d securities	Commerci al paper	Municipal Bonds

Other (specify)

	Central Debt Stressed Mark-to-Market (Posted) FR Scenario (Severely Adverse)							Equity Stressed Mark-to-Market (Posted) FR Scenario (Severely Adverse)					Corporate Other Ec Stressed Market FR Sce (Severely
United States	Germany	United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG

			Stressed	Mark-to-N	larket (Poste	d) by Asset	category -	FR Scenaric	Severely /	\dverse)				
e Bonds - onomies Mark-to- (Posted) enario -Adverse)	Stressed Ma (Pos FR Sco	raded Funds rk-to-Market sted) enario - Adverse)	US Agency N Stressed N Market (I FR Scer (Severely /	Mark-to- Posted) nario	Non-Aj RMBS/AB Stressed I Market (FR Sce (Severely)	S/CMBS Mark-to- Posted) nario			Cash ark-to-Mar FR Scenaric verely Adve	,))	Stress	ed Mark-to FR Sc	her 9-Market (Po enario 9 <mark>-Adverse)</mark>
Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JPY	Other	Inflation- indexed securities	Commerci al paper	Municipal Bonds

	-		S	tressed Marl	k-to-Marke	t (Received)) by Asset c	ategory - Fl	R Scenario (Severely Ad	verse)			
osted)		Stres	Centra sed Mark-to-I FR Sce (Severely	Market (Rece nario	ived)		9		Equity ark-to-Marl FR Scenari everely Adv		d)	Corporate Bonds - Advanced Economies Stressed Mark-to-Market (Received) FR Scenario (Severely Adverse) IG Sub-IG		Corporate Other Eco Stressed N Market (Rı FR Scer (Severely /
Other (specify)	United States	Germany	United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG

				Stressed I	Mark-to-Ma	arket (Received)	by Asset ca	tegory - FR	Scenario (S	everely Adv	verse)			
Bonds - nomies Aark-to- eceived) nario Ndverse)	Fi Stressee Market FR Se	ange-Traded unds d Mark-to- (Received) cenario y Adverse)	Stressed Market FR So	r MBS/CMBS d Mark-to- (Received) cenario y Adverse)	RMBS Stressed M (Re FR	n-Agency /ABS/CMBS Mark-to-Market eceived) Scenario ely Adverse)	s		Cash rk-to-Marke FR Scenaric verely Adve	, ,	4)	Stresse	d Mark-to- FR Sco	her Market (Ree enario r Adverse)
Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JAL	Other (specify)	Inflation- indexed securities	Commerci al paper	Municipal Bonds

	Stressed N	lark-to-Mai	rket (Postec	d) by Asset o	category - B	HC Scenari	0					[
ceived)		Stress	ed Mark-to	al Debt o-Market (Po cenario	osted)				Equity Iark-to-Ma BHC Scenai	rket (Posted rio)	Corporate Advanced Stressed Mar (Pos BHC Sc	Economies rk-to-Market ted)	Corporati Other Eci Stressed Mar (Pos BHC Sc
Other (specify)	United States	Germany	United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG

				Stressed	Mark-to-Mark	et (Posted) b	y Asset cat	egory - BHC	Scenario					
e Bonds - onomies 'k-to-Market ted) enario	Stressed Ma (Po:	raded Funds ırk-to-Market sted) cenario	Stressed Market	MBS/CMBS Mark-to- (Posted) cenario	Non-A RMBS/AB Stressed Mar (Post BHC Sc	SS/CMBS k-to-Market ted)			Cash ark-to-Marl BHC Scenari	ket (Posted o)	Stressed Mark- BHC		her Harket (Po Senario
Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JPY	Other	indexed	Commerci al paper	Municipal Bonds

	n			Str	essed Marl	k-to-Market	(Received)) by Asset c	ategory - Bl	HC Scenario		T		
osted)		Stresse	ed Mark-to-	al Debt Market (Re cenario	ceived)				Equity ark-to-Mark BHC Scenar	tet (Received io	ł)	Stressed Ma (Rece	Economies	Corporate Other Ece Stressed Mar (Rece BHC Sc
Other (specify)	United States	Germany	United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK		Other Economie s (specify)	-	Sub-IG	IG

			-	Stre	ssed Mark-to-N	Aarket (Rece	ived) by Ass	set category	y - BHC Scer	nario		_			
e Bonds - onomies 'k-to-Market ived) enario	Fu Stressed Ma (Rece	nge-Traded nds rk-to-Market eived) eenario	US Agency I Stressed Mar (Rece BHC Sc	k-to-Market ived)	Non-A RMBS/AB Stressed Marl (Recei BHC Sce	S/CMBS k-to-Market ved)	S		Cash rk-to-Marke BHC Scenari	•	d)	Stresse	Oti d Mark-to- BHC Sc		ceived)
Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JPY	Other (specify)	Inflation- indexed securities	Commerci al paper	Municipal 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 Entity Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID		
							Vanilla Interest Rate Derivatives Unstressed Exposure Mark-to-Market	Vanilla FX Derivatives Unstressed Exposure Mark-to- Market

G7

G7

QCCP

NQCCP

NA

NA

Unstressed Mark-to-Market by Asset category

Vanilla Commodity (Cash) Derivatives Unstressed Exposure Mark-to- Market	Vanilla Credit Derivatives Unstressed Exposure Mark-to-	Vanilla Equity Derivatives Unstressed Exposure Mark-to- Market	Structured Interest Rate Derivatives Unstressed Exposure Mark-to- Market	Flow Exotic and Structured FX Derivatives	Other Cash + Physical Commodity Derivatives Unstressed Exposure Mark-to- Market	Other (single name) Credit Derivatives Unstressed Exposure Mark-to- Market	Credit	Exotic Equity Derivatives Unstressed	Hybrids Unstressed Exposure Mark-to- Market
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Structured Products (MBS, ABS) Unstressed Exposure Markto-Market

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		1			Stre	essed Mark-to-M	arket by Asset c	ategory - FR Scer	nario (Severely A
Other Unstressed Exposure Mark- to-Market (provide details, breakdown)	Vanilla Interest Rate Derivatives Stressed Exposure Mark- to-Market FR Scenario (Severely Adverse)	Vanilla FX Derivatives Stressed Exposure Mark- to-Market FR Scenario (Severely- Adverse)	Vanilla Commodity (Cash) Derivatives Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)	Vanilla Credit Derivatives Stressed Exposure Mark- to-Market FR Scenario (Severely Adverse)	Vanilla Equity Derivatives Stressed Exposure Mark- to-Market FR Scenario (Severely- Adverse)	Structured Interest Rate Derivatives Stressed Exposure Market to-Market FR Scenario (Severely- Adverse)	Flow Exotic and Structured FX Derivatives Stressed Exposure Mark to-Market FR Scenario (Severely- Adverse)	Commodity Derivatives Stressed	Other (single name) Credit Derivatives Stressed Exposure Mark- to-Market FR Scenario (Severely- Adverse)

Structured (Multi-name) Credit Derivatives Stressed Exposure Mark- to-Market FR Scenario (Severely- Adverse)	Exotic Equity Derivatives Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)	Hybrids Stressed Exposure Mark-to-	Exposure Mark to-Market	Stressed Exposure Mark-to-Market	Derivatives Stressed Exposure Mark-to-Market BHC Scenario	Vanilla FX Derivatives Stressed Exposure Mark- to-Market BHC Scenario	Vanilla Commodity (Cash) Derivatives Stressed Exposure Mark-to-Market BHC Scenario	Vanilla Credit Derivatives Stressed Exposure Mark-to-Market BHC Scenario	Vanilla Equity Derivatives Stressed Exposure Mark to-Market BHC Scenario	Interest Rate Derivatives Stressed
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Stressed Mark-to-M	larket by Asset catego	ry - BHC Scenario					
	Other Cash + Physical Commodity Derivatives Stressed Exposure Mark-to- Market BHC Scenario	Other (single name) Credit Derivatives Stressed Exposure Mark-to-Market BHC Scenario	Structured (Multi- name) Credit Derivatives Stressed Exposure Mark-to- Market BHC Scenario	Exotic Equity Derivatives Stressed Exposure Mark-to- Market BHC Scenario	Hybrids Stressed Exposure Mark-to- Market BHC Scenario	Structured Products (MBS, ABS) Stressed Exposure Mark-to-Market BHC Scenario	Other Stressed Exposure Mark-to-Market (provide details, breakdown) BHC Scenario