

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

[illegible]

consolidated/pa

[illegible]

consolidated/pa

[illegible]

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

\$ Millions

[illegible]

Sub-schedule L.1.b.2 Top 20 consolidated/parent counterparties ranked by BHC or IHC Scenario Stressed CVA

\$ Millions

[illegible]

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\$ Mill

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\$ Mill

[illegible]

Sub-se
\$ Mill

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Sub-se
\$ Mill

	CVA Data			Credit Mitigants			Credit Hedges
Rank	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
1							
2							
3							
4							
5							
6							
7							
8							
9							
10							
11							
12							
13							
14							
15							
16							
17							
18							
19							
20							

Sub-sc
Scena
\$ Mill

[illegible]

Sub-sc
Scena
\$ Mill

	CVA Data			Credit Mitigants			Credit Hedges
Rank	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
1							
2							
3							
4							
5							
6							
7							
8							
9							
10							
11							
12							
13							
14							
15							
16							
17							
18							
19							
20							

Sub-se
\$ Mill

[illegible]

Sub-se
\$ Mill

	CVA Data			Credit Mitigants			Credit Hedges
Rank	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
1							
2							
3							
4							
5							
6							
7							
8							
9							
10							
11							
12							
13							
14							
15							
16							
17							
18							
19							
20							

Sub-schedule L.1.d.1 Top 20 consolidated/parent collateralized counterparties ranked by Gross CE (counterparties with at least one netting set w
\$ Millions

[illegible]

Sub-swith a CSA agreement in place)
\$ Milli

	Exposure and Position Data							
Rank	Stressed Gross CE BHC/IHC scenario	Net CE	Stressed Net CE BHC/IHC Scenario	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM	Total Net Collateral
1								
2								
3								
4								
5								
6								
7								
8								
9								
10								
11								
12								
13								
14								
15								
16								
17								
18								
19								
20								

Sub-se
\$ Milli

	CVA Data			Credit Mitigants			Credit Hedges
Rank	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC Specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
1							
2							
3							
4							
5							
6							
7							
8							
9							
10							
11							
12							
13							
14							
15							
16							
17							
18							
19							
20							

Sub-schedule L.1.d.2 Top 20 consolidated/parent collateralized counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed Gross Exposure (counterparties with at least one netting set with a CSA agreement in place)
\$ Millions

[illegible]

Sub-stress CE
(count)
\$ Milli

	Exposure and Position Data							
Rank	Stressed Gross CE BHC/IHC scenario	Net CE	Stressed Net CE BHC/IHC Scenario	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM	Total Net Collateral
1								
2								
3								
4								
5								
6								
7								
8								
9								
10								
11								
12								
13								
14								
15								
16								
17								
18								
19								
20								

Sub-sc
(count
\$ Milli

	CVA Data			Credit Mitigants			Credit Hedges
Rank	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC Specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
1							
2							
3							
4							
5							
6							
7							
8							
9							
10							
11							
12							
13							
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16							
17							
18							
19							
20							

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		Exposure Data					
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 BHC/IHC scenario	Net CE excluding CCPs
N/A	N/A						

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

Reserve Type	Exposure Data					
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 BHC/IHC scenario	Net CE excluding CCPs
Model/infrastructure limitations						
Trades not captured						
(c) Offline reserves						
(d) Funding Valuation Adjustment (if applicable)						
(e) Other						

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

				CVA Data			Credit Hedges
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 BHC/IHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC 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

[illegible]

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

[illegible]

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

[illegible]

ile by counterp

CVA Inputs				Stress				
Counterparty ID	Marginal PD	LGD (CVA)	Discount Factor	Stressed EE - FR Scenario & FR Specification (Severely Adverse)	Stressed EE - BHC/IHC Scenario & BHC/IHC Specification	Stressed Marginal PD FR Scenario (Severely Adverse)	Stressed Marginal PD BHC/IHC Scenario	Stressed LGD (CVA) FR Scenario (Severely Adverse)

ile by counterp

ed CVA Inputs					
Counterparty ID	Stressed LGD (CVA) BHC/IHC Scenario	Stressed LGD (PD) FR Scenario (Severely Adverse)	Stressed LGD (PD) BHC/IHC Scenario	Stressed Discount Factor FR Scenario (Severely Adverse)	Stressed Discount Factor BHC/IHC Scenario

quality by count

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Sub-schedule L.4

L.4.a Aggregate by Risk Factor

L.4.b Top CVA sensitivities 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

Credit Spreads	Aggregate CVA sensitivities and slides							
	-50%	-10%	+1bp	+10%	+100%	+300%	+1bp	+1bp
Counterparty/Reference Spread							<<Cpty name 1>> <<Cpty name 1 ID>>	<<Cpty name 2>> <<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 1 ID>>	<<Cpty name 2>> <<Cpty name 2 ID>>
>=10Y								
All Maturities								
GBP								
<=1Y								
1-5Y								
>=5-10Y							<<Cpty name 1>> <<Cpty name 1 ID>>	<<Cpty name 2>> <<Cpty name 2 ID>>
>=10Y								
All Maturities								
USD								
<=1Y								
1-5Y								
>=5-10Y							<<Cpty name 1>> <<Cpty name 1 ID>>	<<Cpty name 2>> <<Cpty name 2 ID>>
>=10Y								
All maturities								

[illegible]

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%**

CAD

CHF

EUR

GBP

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%**

US <<Define>>

Europe <<Define>>

Other <<Define>>

+1%**+1%**

<<Cpty name 1>>

<<Cpty name 2>>

<<Cpty name 1 ID>>

<<Cpty name 2 ID>>

<<Cpty name 1>>

<<Cpty name 2>>

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+1%**+1%**

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<<Cpty name 2>>

<<Cpty name 1 ID>>

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[illegible]

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>>								

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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
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
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
G7	G7	G7 Counterparty name	G7_1	G7_1_LE_Name1	G7_1_LE_1	NS27_G7_1_1
...						

counterparties

Industry Code	Country	Internal Rating	External Rating

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	Minimum Transfer Amount CP

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

[illegible]

None
None
None
None
None
Specific

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

Position MtM Values												
Stressed MtM Received (SFTs) FR scenario (Severely 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	Other

Credit Quality and CDS Hedges												
					Total Stressed MtM Collateral (Derivatives) FR scenario (Severely Adverse)		CDS Reference Entity Type	5Y CDS Spread (bp)	Counterp arty Legal Entity Identifier (LEI)	Wrong Way Risk hedge?	CDS Hedge Notional	Stressed CVA FR scenario (Severely Adverse)
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						
Rank Methodology	Rank	Counterparty Name (Consolidated/Parent Organization}	Consolidated / Parent Entity Counterparty ID	Counterparty Legal Entity Name	Legal Entity ID	Netting Set ID
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

Ratings Category	Exposure Data					
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)

Unstressed MtM (Posted) by Asset category			
Central Debt MtM (Posted)			
United States	Germany	United Kingdom & France	Other Eurozone

	Repo and Reverse Repo - Gross Value of Instruments on Reporting Date		
	US Treasury & Agency		Agency MBS
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)		Corporat Other Ec MtM (I
Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG

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

Stressed MtM (Received) by Asset Category		Unstressed MtM (Received) by Asset category			
M (Posted)		Central Debt MtM (Received)			
Municipal Bonds	Other (specify)	United States	Germany	United Kingdom & France	Other Eurozone

Lending and Borrowing - Gross Value of Instruments on Reporting Date				
Foreign	Other		Cash	
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)		Exchange-Traded Funds MtM (Received)	
Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income

Unstressed MtM (Received) by Asset category												
US Agency MBS/CMBS MtM (Received)		Non-Agency RMBS/ABS/CMBS MtM (Received)		Cash MtM (Received)					Other MtM (Received)			
Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JPY	Other (specify)	Inflation- indexed securities	Commerci al 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 (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)

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

G7
CCP
3
3
4
4

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

Unstressed Exposure MtM by Asset category									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	Other Unstressed Exposure MtM (provide details, breakdown)

Stressed Exposure MtM by Asset category - FR Scenario (Severely Adverse)												Stressed Exposure MtM by Asset category - FR Scenario (Severely Adverse)	
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)	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)