

FR Y-14Q: Counterparty Credit Risk

See Counterparty Schedule instructions for guidance on completing this schedule.

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

| | |
|--------------------------|----------------------|
| Institution Name: | <input type="text"/> |
| RSSD ID: | <input type="text"/> |
| Submission date: | <input type="text"/> |
| Data as of date: | <input type="text"/> |
| Version: | <input type="text"/> |
| When Received: | <input type="text"/> |

1a) Top counterparties comprising 95% of firm CVA, ranked by CVA
 \$ Millions

| | Counterparty identifiers | | | | | | Credit Quality Data | |
|------|--------------------------|-----------------|---------------------------|-------------------------------|----------|---------|---------------------|-----------------|
| Rank | Counterparty name | Counterparty ID | Netting set ID (optional) | Sub-netting set ID (optional) | Industry | Country | Internal rating | External rating |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |

1a) Top counterparties comprising 95% of firm CVA, ranked by CVA
 \$ Millions

| Exposure Data | | | | | | | | |
|---------------|----------|--|---|-----------------------------------|--------|--|---|---------------------------------|
| Rank | Gross CE | Stressed Gross CE FR Scenario (Severely Adverse) | Stressed Gross CE FR Scenario (Adverse) | Stressed Gross CE BHC scenario | Net CE | Stressed Net CE FR Scenario (Severely Adverse) | Stressed Net CE FR Scenario (Adverse) | Stressed Net CE BHC scenario |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |

1a) Top counterparties comprising 95% of firm CVA, ranked by CVA
 \$ Millions

| | 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 Scenario and BHC specification | CSA in place? | % Gross CE with CSAs | Downgrade trigger modeled? | Single Name Credit Hedges |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |

**1b) Top 20 counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed CVA
\$ Millions**

| Rank | Counterparty identifiers | | | | | | Credit Quality Data | |
|------|--------------------------|-----------------|---------------------------|-------------------------------|----------|---------|---------------------|-----------------|
| | Counterparty name | Counterparty ID | Netting set ID (optional) | Sub-netting set ID (optional) | Industry | Country | Internal rating | External rating |
| 1 | | | | | | | | |
| 2 | | | | | | | | |
| 3 | | | | | | | | |
| 4 | | | | | | | | |
| 5 | | | | | | | | |
| 6 | | | | | | | | |
| 7 | | | | | | | | |
| 8 | | | | | | | | |
| 9 | | | | | | | | |
| 10 | | | | | | | | |
| 11 | | | | | | | | |
| 12 | | | | | | | | |
| 13 | | | | | | | | |
| 14 | | | | | | | | |
| 15 | | | | | | | | |
| 16 | | | | | | | | |
| 17 | | | | | | | | |
| 18 | | | | | | | | |
| 19 | | | | | | | | |
| 20 | | | | | | | | |

1b) Top 20 counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed CVA
\$ Millions

| Rank | Exposure Data | | | | | | | |
|------|---------------|--|---|-----------------------------------|--------|--|---|---------------------------------|
| | Gross CE | Stressed Gross CE FR Scenario (Severely Adverse) | Stressed Gross CE FR Scenario (Adverse) | Stressed Gross CE BHC scenario | Net CE | Stressed Net CE FR Scenario (Severely Adverse) | Stressed Net CE FR Scenario (Adverse) | Stressed Net CE BHC scenario |
| 1 | | | | | | | | |
| 2 | | | | | | | | |
| 3 | | | | | | | | |
| 4 | | | | | | | | |
| 5 | | | | | | | | |
| 6 | | | | | | | | |
| 7 | | | | | | | | |
| 8 | | | | | | | | |
| 9 | | | | | | | | |
| 10 | | | | | | | | |
| 11 | | | | | | | | |
| 12 | | | | | | | | |
| 13 | | | | | | | | |
| 14 | | | | | | | | |
| 15 | | | | | | | | |
| 16 | | | | | | | | |
| 17 | | | | | | | | |
| 18 | | | | | | | | |
| 19 | | | | | | | | |
| 20 | | | | | | | | |

**1b) Top 20 counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed CVA
\$ Millions**

| Rank | CVA Data | | | Credit mitigants | | | Credit Hedges | |
|------|----------|---|--|---|------------------|----------------------------|----------------------------------|------------------------------|
| | 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 |
| 1 | | | | | | | | |
| 2 | | | | | | | | |
| 3 | | | | | | | | |
| 4 | | | | | | | | |
| 5 | | | | | | | | |
| 6 | | | | | | | | |
| 7 | | | | | | | | |
| 8 | | | | | | | | |
| 9 | | | | | | | | |
| 10 | | | | | | | | |
| 11 | | | | | | | | |
| 12 | | | | | | | | |
| 13 | | | | | | | | |
| 14 | | | | | | | | |
| 15 | | | | | | | | |
| 16 | | | | | | | | |
| 17 | | | | | | | | |
| 18 | | | | | | | | |
| 19 | | | | | | | | |
| 20 | | | | | | | | |

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

| Rank | Counterparty identifiers | | | | | | Credit Quality Data | |
|------|--------------------------|-----------------|---------------------------|-------------------------------|----------|---------|---------------------|-----------------|
| | Counterparty name | Counterparty ID | Netting set ID (optional) | Sub-netting set ID (optional) | Industry | Country | Internal rating | External rating |
| 1 | | | | | | | | |
| 2 | | | | | | | | |
| 3 | | | | | | | | |
| 4 | | | | | | | | |
| 5 | | | | | | | | |
| 6 | | | | | | | | |
| 7 | | | | | | | | |
| 8 | | | | | | | | |
| 9 | | | | | | | | |
| 10 | | | | | | | | |
| 11 | | | | | | | | |
| 12 | | | | | | | | |
| 13 | | | | | | | | |
| 14 | | | | | | | | |
| 15 | | | | | | | | |
| 16 | | | | | | | | |
| 17 | | | | | | | | |
| 18 | | | | | | | | |
| 19 | | | | | | | | |
| 20 | | | | | | | | |

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

| Rank | Exposure Data | | | | | | | |
|------|---------------|--|--|-----------------------------------|--------|--|--|---------------------------------|
| | Gross CE | Stressed Gross CE Federal Reserve scenario (Severely Adverse) | Stressed Gross CE Federal Reserve scenario (Adverse) | Stressed Gross CE BHC scenario | Net CE | Stressed Net CE Federal Reserve scenario (Severely Adverse) | Stressed Net CE Federal Reserve scenario (Adverse) | Stressed Net CE BHC scenario |
| 1 | | | | | | | | |
| 2 | | | | | | | | |
| 3 | | | | | | | | |
| 4 | | | | | | | | |
| 5 | | | | | | | | |
| 6 | | | | | | | | |
| 7 | | | | | | | | |
| 8 | | | | | | | | |
| 9 | | | | | | | | |
| 10 | | | | | | | | |
| 11 | | | | | | | | |
| 12 | | | | | | | | |
| 13 | | | | | | | | |
| 14 | | | | | | | | |
| 15 | | | | | | | | |
| 16 | | | | | | | | |
| 17 | | | | | | | | |
| 18 | | | | | | | | |
| 19 | | | | | | | | |
| 20 | | | | | | | | |

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

| Rank | CVA Data | | | Credit mitigants | | | Credit Hedges | |
|------|----------|---|--|---|------------------|----------------------------|----------------------------------|------------------------------|
| | 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 |
| 1 | | | | | | | | |
| 2 | | | | | | | | |
| 3 | | | | | | | | |
| 4 | | | | | | | | |
| 5 | | | | | | | | |
| 6 | | | | | | | | |
| 7 | | | | | | | | |
| 8 | | | | | | | | |
| 9 | | | | | | | | |
| 10 | | | | | | | | |
| 11 | | | | | | | | |
| 12 | | | | | | | | |
| 13 | | | | | | | | |
| 14 | | | | | | | | |
| 15 | | | | | | | | |
| 16 | | | | | | | | |
| 17 | | | | | | | | |
| 18 | | | | | | | | |
| 19 | | | | | | | | |
| 20 | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

1c) Top 20 counterparties ranked by Net CE
\$ Millions

| Rank | Counterparty identifiers | | | | | | Credit Quality Data | | Exposure Data | | | | | | | |
|------|--------------------------|-----------------|---------------------------|-------------------------------|----------|---------|---------------------|-----------------|---------------|--|---|--------------------------------|--------|--|---------------------------------------|------------------------------|
| | Counterparty name | Counterparty ID | Netting set ID (optional) | Sub-netting set ID (optional) | Industry | Country | Internal rating | External rating | Gross CE | Stressed Gross CE FR Scenario (Severely Adverse) | Stressed Gross CE FR Scenario (Adverse) | Stressed Gross CE BHC scenario | Net CE | Stressed Net CE FR Scenario (Severely Adverse) | Stressed Net CE FR Scenario (Adverse) | Stressed Net CE BHC scenario |
| 1 | | | | | | | | | | | | | | | | |
| 2 | | | | | | | | | | | | | | | | |
| 3 | | | | | | | | | | | | | | | | |
| 4 | | | | | | | | | | | | | | | | |
| 5 | | | | | | | | | | | | | | | | |
| 6 | | | | | | | | | | | | | | | | |
| 7 | | | | | | | | | | | | | | | | |
| 8 | | | | | | | | | | | | | | | | |
| 9 | | | | | | | | | | | | | | | | |
| 10 | | | | | | | | | | | | | | | | |
| 11 | | | | | | | | | | | | | | | | |
| 12 | | | | | | | | | | | | | | | | |
| 13 | | | | | | | | | | | | | | | | |
| 14 | | | | | | | | | | | | | | | | |
| 15 | | | | | | | | | | | | | | | | |
| 16 | | | | | | | | | | | | | | | | |
| 17 | | | | | | | | | | | | | | | | |
| 18 | | | | | | | | | | | | | | | | |
| 19 | | | | | | | | | | | | | | | | |
| 20 | | | | | | | | | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

1c) To
\$ Milli

| Rank | CVA Data | | | Credit Mitigants | | | Credit Hedges | |
|------|----------|---|--|---|------------------|-------------------------------|----------------------------------|------------------------------|
| | 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 |
| 1 | | | | | | | | |
| 2 | | | | | | | | |
| 3 | | | | | | | | |
| 4 | | | | | | | | |
| 5 | | | | | | | | |
| 6 | | | | | | | | |
| 7 | | | | | | | | |
| 8 | | | | | | | | |
| 9 | | | | | | | | |
| 10 | | | | | | | | |
| 11 | | | | | | | | |
| 12 | | | | | | | | |
| 13 | | | | | | | | |
| 14 | | | | | | | | |
| 15 | | | | | | | | |
| 16 | | | | | | | | |
| 17 | | | | | | | | |
| 18 | | | | | | | | |
| 19 | | | | | | | | |
| 20 | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

1c) Top 20 counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed Net CE
\$ Millions

| Rank | Counterparty identifiers | | | | | | Credit Quality Data | | Exposure Data | | | | | | | |
|------|--------------------------|-----------------|---------------------------|-------------------------------|----------|---------|---------------------|-----------------|---------------|--|---|--------------------------------|--------|--|---------------------------------------|------------------------------|
| | Counterparty name | Counterparty ID | Netting set ID (optional) | Sub-netting set ID (optional) | Industry | Country | Internal rating | External rating | Gross CE | Stressed Gross CE FR Scenario (Severely Adverse) | Stressed Gross CE FR Scenario (Adverse) | Stressed Gross CE BHC scenario | Net CE | Stressed Net CE FR Scenario (Severely Adverse) | Stressed Net CE FR Scenario (Adverse) | Stressed Net CE BHC scenario |
| 1 | | | | | | | | | | | | | | | | |
| 2 | | | | | | | | | | | | | | | | |
| 3 | | | | | | | | | | | | | | | | |
| 4 | | | | | | | | | | | | | | | | |
| 5 | | | | | | | | | | | | | | | | |
| 6 | | | | | | | | | | | | | | | | |
| 7 | | | | | | | | | | | | | | | | |
| 8 | | | | | | | | | | | | | | | | |
| 9 | | | | | | | | | | | | | | | | |
| 10 | | | | | | | | | | | | | | | | |
| 11 | | | | | | | | | | | | | | | | |
| 12 | | | | | | | | | | | | | | | | |
| 13 | | | | | | | | | | | | | | | | |
| 14 | | | | | | | | | | | | | | | | |
| 15 | | | | | | | | | | | | | | | | |
| 16 | | | | | | | | | | | | | | | | |
| 17 | | | | | | | | | | | | | | | | |
| 18 | | | | | | | | | | | | | | | | |
| 19 | | | | | | | | | | | | | | | | |
| 20 | | | | | | | | | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

1c) To
\$ Milli

| Rank | CVA Data | | | Credit Mitigants | | | Credit Hedges | |
|------|----------|---|--|---|------------------|----------------------------|----------------------------------|------------------------------|
| | 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 |
| 1 | | | | | | | | |
| 2 | | | | | | | | |
| 3 | | | | | | | | |
| 4 | | | | | | | | |
| 5 | | | | | | | | |
| 6 | | | | | | | | |
| 7 | | | | | | | | |
| 8 | | | | | | | | |
| 9 | | | | | | | | |
| 10 | | | | | | | | |
| 11 | | | | | | | | |
| 12 | | | | | | | | |
| 13 | | | | | | | | |
| 14 | | | | | | | | |
| 15 | | | | | | | | |
| 16 | | | | | | | | |
| 17 | | | | | | | | |
| 18 | | | | | | | | |
| 19 | | | | | | | | |
| 20 | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

1c) Top 20 counterparties ranked by BHC Scenario Stressed Net CE
\$ Millions

| Rank | Counterparty identifiers | | | | | | Credit Quality Data | | Exposure Data | | | | | | | |
|------|--------------------------|-----------------|---------------------------|-------------------------------|----------|---------|---------------------|-----------------|---------------|--|---|--------------------------------|--------|--|---------------------------------------|------------------------------|
| | Counterparty name | Counterparty ID | Netting set ID (optional) | Sub-netting set ID (optional) | Industry | Country | Internal rating | External rating | Gross CE | Stressed Gross CE FR Scenario (Severely Adverse) | Stressed Gross CE FR Scenario (Adverse) | Stressed Gross CE BHC scenario | Net CE | Stressed Net CE FR Scenario (Severely Adverse) | Stressed Net CE FR Scenario (Adverse) | Stressed Net CE BHC scenario |
| 1 | | | | | | | | | | | | | | | | |
| 2 | | | | | | | | | | | | | | | | |
| 3 | | | | | | | | | | | | | | | | |
| 4 | | | | | | | | | | | | | | | | |
| 5 | | | | | | | | | | | | | | | | |
| 6 | | | | | | | | | | | | | | | | |
| 7 | | | | | | | | | | | | | | | | |
| 8 | | | | | | | | | | | | | | | | |
| 9 | | | | | | | | | | | | | | | | |
| 10 | | | | | | | | | | | | | | | | |
| 11 | | | | | | | | | | | | | | | | |
| 12 | | | | | | | | | | | | | | | | |
| 13 | | | | | | | | | | | | | | | | |
| 14 | | | | | | | | | | | | | | | | |
| 15 | | | | | | | | | | | | | | | | |
| 16 | | | | | | | | | | | | | | | | |
| 17 | | | | | | | | | | | | | | | | |
| 18 | | | | | | | | | | | | | | | | |
| 19 | | | | | | | | | | | | | | | | |
| 20 | | | | | | | | | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

1c) To
\$ Milli

| Rank | CVA Data | | | Credit Mitigants | | | Credit Hedges | |
|------|----------|---|--|---|------------------|-------------------------------|----------------------------------|------------------------------|
| | 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 |
| 1 | | | | | | | | |
| 2 | | | | | | | | |
| 3 | | | | | | | | |
| 4 | | | | | | | | |
| 5 | | | | | | | | |
| 6 | | | | | | | | |
| 7 | | | | | | | | |
| 8 | | | | | | | | |
| 9 | | | | | | | | |
| 10 | | | | | | | | |
| 11 | | | | | | | | |
| 12 | | | | | | | | |
| 13 | | | | | | | | |
| 14 | | | | | | | | |
| 15 | | | | | | | | |
| 16 | | | | | | | | |
| 17 | | | | | | | | |
| 18 | | | | | | | | |
| 19 | | | | | | | | |
| 20 | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

1d) Top 20 collateralized counterparties ranked by Gross CE (counterparties with at least one netting set with a CSA agreement in place)
 \$ Millions

| Rank | Counterparty Identifiers | | | | | | Credit Quality Data | | Exposure Data | | | | | |
|------|--------------------------|-----------------|---------------------------|-------------------------------|----------|---------|---------------------|-----------------|---------------|--|---|--------------------------------|--------|--|
| | Counterparty name | Counterparty ID | Netting set ID (optional) | Sub-netting set ID (optional) | Industry | Country | Internal rating | External rating | Gross CE | Stressed Gross CE FR Scenario (Severely Adverse) | Stressed Gross CE FR Scenario (Adverse) | Stressed Gross CE BHC scenario | Net CE | Stressed Net CE FR Scenario (Severely Adverse) |
| 1 | | | | | | | | | | | | | | |
| 2 | | | | | | | | | | | | | | |
| 3 | | | | | | | | | | | | | | |
| 4 | | | | | | | | | | | | | | |
| 5 | | | | | | | | | | | | | | |
| 6 | | | | | | | | | | | | | | |
| 7 | | | | | | | | | | | | | | |
| 8 | | | | | | | | | | | | | | |
| 9 | | | | | | | | | | | | | | |
| 10 | | | | | | | | | | | | | | |
| 11 | | | | | | | | | | | | | | |
| 12 | | | | | | | | | | | | | | |
| 13 | | | | | | | | | | | | | | |
| 14 | | | | | | | | | | | | | | |
| 15 | | | | | | | | | | | | | | |
| 16 | | | | | | | | | | | | | | |
| 17 | | | | | | | | | | | | | | |
| 18 | | | | | | | | | | | | | | |
| 19 | | | | | | | | | | | | | | |
| 20 | | | | | | | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

1d) Top 20 collateralized counterparties ranked by Gross CE (counterparties with at least one netting set with a CSA agreement in place)
 \$ Millions

| Rank | Stressed Net CE FR Scenario (Adverse) | Stressed Net CE BHC Scenario | CVA Data | | | Credit Mitigants | | | Credit Hedges | |
|------|---|---------------------------------|----------|---|--|---|------------------|-------------------------------|----------------------------------|------------------------------|
| | | | 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 |
| 1 | | | | | | | | | | |
| 2 | | | | | | | | | | |
| 3 | | | | | | | | | | |
| 4 | | | | | | | | | | |
| 5 | | | | | | | | | | |
| 6 | | | | | | | | | | |
| 7 | | | | | | | | | | |
| 8 | | | | | | | | | | |
| 9 | | | | | | | | | | |
| 10 | | | | | | | | | | |
| 11 | | | | | | | | | | |
| 12 | | | | | | | | | | |
| 13 | | | | | | | | | | |
| 14 | | | | | | | | | | |
| 15 | | | | | | | | | | |
| 16 | | | | | | | | | | |
| 17 | | | | | | | | | | |
| 18 | | | | | | | | | | |
| 19 | | | | | | | | | | |
| 20 | | | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

1d) Top 20 collateralized counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed Gross CE (counterparties with at least one netting set with a CSA agreement in place)
 \$ Millions

| Rank | Counterparty Identifiers | | | | | | Credit Quality Data | | Exposure Data | | | | | |
|------|--------------------------|-----------------|---------------------------|-------------------------------|----------|---------|---------------------|-----------------|---------------|--|---|--------------------------------|--------|--|
| | Counterparty name | Counterparty ID | Netting set ID (optional) | Sub-netting set ID (optional) | Industry | Country | Internal rating | External rating | Gross CE | Stressed Gross CE FR Scenario (Severely Adverse) | Stressed Gross CE FR Scenario (Adverse) | Stressed Gross CE BHC scenario | Net CE | Stressed Net CE FR Scenario (Severely Adverse) |
| 1 | | | | | | | | | | | | | | |
| 2 | | | | | | | | | | | | | | |
| 3 | | | | | | | | | | | | | | |
| 4 | | | | | | | | | | | | | | |
| 5 | | | | | | | | | | | | | | |
| 6 | | | | | | | | | | | | | | |
| 7 | | | | | | | | | | | | | | |
| 8 | | | | | | | | | | | | | | |
| 9 | | | | | | | | | | | | | | |
| 10 | | | | | | | | | | | | | | |
| 11 | | | | | | | | | | | | | | |
| 12 | | | | | | | | | | | | | | |
| 13 | | | | | | | | | | | | | | |
| 14 | | | | | | | | | | | | | | |
| 15 | | | | | | | | | | | | | | |
| 16 | | | | | | | | | | | | | | |
| 17 | | | | | | | | | | | | | | |
| 18 | | | | | | | | | | | | | | |
| 19 | | | | | | | | | | | | | | |
| 20 | | | | | | | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

**1d) Top 20 collateralized counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed Gross CE (counterparties with at least one netting set with a CSA agreement in place)
\$ Millions**

| Rank | Stressed Net CE FR Scenario (Adverse) | Stressed Net CE BHC Scenario | CVA Data | | | Credit Mitigants | | | Credit Hedges | |
|------|---|---------------------------------|----------|---|--|---|------------------|----------------------------|---------------|----------------------------------|
| | | | 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? |
| 1 | | | | | | | | | | |
| 2 | | | | | | | | | | |
| 3 | | | | | | | | | | |
| 4 | | | | | | | | | | |
| 5 | | | | | | | | | | |
| 6 | | | | | | | | | | |
| 7 | | | | | | | | | | |
| 8 | | | | | | | | | | |
| 9 | | | | | | | | | | |
| 10 | | | | | | | | | | |
| 11 | | | | | | | | | | |
| 12 | | | | | | | | | | |
| 13 | | | | | | | | | | |
| 14 | | | | | | | | | | |
| 15 | | | | | | | | | | |
| 16 | | | | | | | | | | |
| 17 | | | | | | | | | | |
| 18 | | | | | | | | | | |
| 19 | | | | | | | | | | |
| 20 | | | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

1e) Aggregate CVA by ratings and collateralization
\$ Millions

Aggregate CVA

| Ratings Category | | Exposure Data | | | | | | | | | | | |
|------------------|-----------------|---------------|------------------------------|--|---|--|---|--------------------------------|--------|----------------------------|--|---|--|
| Internal Rating | External Rating | Gross CE | Gross CE of which is to CCPs | Stressed Gross CE of which is to CCPs FR Scenario (Severely Adverse) | Stressed Gross CE of which is to CCPs FR Scenario (Adverse) | Stressed Gross CE FR Scenario (Severely Adverse) | Stressed Gross CE FR Scenario (Adverse) | Stressed Gross CE BHC scenario | Net CE | Net CE of which is to CCPs | Stressed Net CE of which is to CCPs FR Scenario (Severely Adverse) | Stressed Net CE of which is to CCPs FR Scenario (Adverse) | Stressed Net CE FR Scenario (Severely Adverse) |
| | | | | | | | | | | | | | |

Additional/Offline CVA reserves

| Ratings Category | | Exposure Data | | | | | | | | | | | |
|------------------|-----------------|---------------|------------------------------|--|---|--|---|--------------------------------|--------|----------------------------|--|---|--|
| Internal Rating | External Rating | Gross CE | Gross CE of which is to CCPs | Stressed Gross CE of which is to CCPs FR Scenario (Severely Adverse) | Stressed Gross CE of which is to CCPs FR Scenario (Adverse) | Stressed Gross CE FR Scenario (Severely Adverse) | Stressed Gross CE FR Scenario (Adverse) | Stressed Gross CE BHC scenario | Net CE | Net CE of which is to CCPs | Stressed Net CE of which is to CCPs FR Scenario (Severely Adverse) | Stressed Net CE of which is to CCPs FR Scenario (Adverse) | Stressed Net CE FR Scenario (Severely Adverse) |
| N/A | N/A | | | | | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

1e) Aggregate CVA by ratings and collateralization
\$ Millions

Aggregate CVA

| Ratings Category | | CVA Data | | | | | | Credit Hedges |
|------------------|-----------------|---------------------------------------|------------------------------|-----|--|---|---|---------------------------|
| Internal Rating | External Rating | Stressed Net CE FR Scenario (Adverse) | Stressed Net CE BHC Scenario | 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 | Single Name Credit Hedges |
| | | | | | | | | |

Additional/Offline CVA reserves

| Ratings Category | | CVA Data | | | | | | Credit Hedges |
|------------------|-----------------|---------------------------------------|------------------------------|-----|--|---|---|---------------------------|
| Internal Rating | External Rating | Stressed Net CE FR Scenario (Adverse) | Stressed Net CE BHC Scenario | 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 | Single Name Credit Hedges |
| N/A | N/A | | | | | | | |

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

| Counterparty Identifiers | | | | | | | | |
|--------------------------|-------------------|-----------------|---------------------------|-------------------------------|----------|---------|-----------------|-----------------|
| Rank | Counterparty name | Counterparty ID | Netting set ID (optional) | Sub-netting set ID (optional) | Industry | Country | Internal Rating | External Rating |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |
| | | | | | | | | |

2) EE profile by counterparty: Top counterparties comprising \$ Millions

| | CVA Inputs | | | | |
|------|-----------------------|------------------------|-------------|-----------|-----------------|
| Rank | Tenor Bucket in Years | EE - BHC Specification | Marginal PD | LGD (CVA) | Discount Factor |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |
| | | | | | |

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

| Stressed CVA Inputs | | | | | | | | | | |
|---------------------|---|--|--|---|--|-----------------------------------|---|--|---------------------------------|--|
| Rank | Stressed EE - FR Scenario & FR Specification (Severely Adverse) | Stressed EE - FR Scenario & FR Specification (Adverse) | Stressed EE - BHC Scenario & BHC Specification | Stressed Marginal PD FR Scenario (Severely Adverse) | Stressed Marginal PD FR Scenario (Adverse) | Stressed Marginal PD BHC Scenario | Stressed LGD (CVA) FR Scenario (Severely Adverse) | Stressed LGD (CVA) FR Scenario (Adverse) | Stressed LGD (CVA) BHC Scenario | Stressed LGD (PD) FR Scenario (Severely Adverse) |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |
| | | | | | | | | | | |

2) EE profile by counterparty: Top c
\$ Millions

| Rank | Stressed LGD (PD) FR Scenario (Adverse) | Stressed LGD (PD) BHC Scenario |
|------|---|-----------------------------------|
| | | |
| | | |
| | | |
| | | |
| | | |

3) Credit quality by counterparty: Top counterparties ranked by CVA comprising 95% of firm CVA

| Counterparty and Time Identifiers | | | | | | | | | |
|-----------------------------------|-------------------|-----------------|---------------------------|-------------------------------|----------|---------|-----------------|-----------------|---------------------|
| Rank | Counterparty name | Counterparty ID | Netting set ID (optional) | Sub-netting set ID (optional) | Industry | Country | Internal rating | External rating | Time period (years) |
| | | | | | | | | | |
| | | | | | | | | | |
| | | | | | | | | | |
| | | | | | | | | | |

| | 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 |
| | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |

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

| Aggregate CVA sensitivities and slides | | | | | | | | Top 1 Cpty <<insert name>> <<insert Cpty ID>> | Top 2 Cpty <<insert name>> <<insert Cpty ID>> | Top 3 Cpty <<insert name>> <<insert Cpty ID>> | Top 4 Cpty <<insert name>> <<insert Cpty ID>> | Se |
|--|------|------|------|------|-------|-------|--|---|---|---|---|----|
| Credit Spreads | -50% | -10% | +1bp | +10% | +100% | +300% | | 1bp | 1bp | 1bp | 1bp | |
| Counterparty Spread | | | | | | | | | | | | |
| Aggregate | | | | | | | | | | | | |
| Aggregate by rating: | | | | | | | | | | | | |
| AAA | | | | | | | | | | | | |
| AA | | | | | | | | | | | | |
| A | | | | | | | | | | | | |
| BBB | | | | | | | | | | | | |
| BB | | | | | | | | | | | | |
| B | | | | | | | | | | | | |
| CCC | | | | | | | | | | | | |
| CC | | | | | | | | | | | | |
| C | | | | | | | | | | | | |
| NR | | | | | | | | | | | | |
| Reference Spread | | | | | | | | | | | | |
| Aggregate | | | | | | | | | | | | |
| Aggregate by rating: | | | | | | | | | | | | |
| AAA | | | | | | | | | | | | |
| AA | | | | | | | | | | | | |
| A | | | | | | | | | | | | |
| BBB | | | | | | | | | | | | |
| BB | | | | | | | | | | | | |
| B | | | | | | | | | | | | |
| CCC | | | | | | | | | | | | |
| CC | | | | | | | | | | | | |
| C | | | | | | | | | | | | |
| NR | | | | | | | | | | | | |

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

| Sensitivities for Top 10 Counterparties, ranked by CVA | | | | | | |
|--|--------------------|--------------------|--------------------|--------------------|--------------------|--------------------|
| | Top 5 Cpty | Top 6 Cpty | Top 7 Cpty | Top 8 Cpty | Top 9 Cpty | Top 10 Cpty |
| | <<insert name>> |
| | <<insert Cpty ID>> |
| Credit Spreads | 1bp | 1bp | 1bp | 1bp | 1bp | 1bp |
| Counterparty Spread | | | | | | |
| Aggregate | | | | | | |
| Aggregate by rating: | | | | | | |
| AAA | | | | | | |
| AA | | | | | | |
| A | | | | | | |
| BBB | | | | | | |
| BB | | | | | | |
| B | | | | | | |
| CCC | | | | | | |
| CC | | | | | | |
| C | | | | | | |
| NR | | | | | | |
| Reference Spread | | | | | | |
| Aggregate | | | | | | |
| Aggregate by rating: | | | | | | |
| AAA | | | | | | |
| AA | | | | | | |
| A | | | | | | |
| BBB | | | | | | |
| BB | | | | | | |
| B | | | | | | |
| CCC | | | | | | |
| CC | | | | | | |
| C | | | | | | |
| NR | | | | | | |

FR Y-14Q Counterparty Credit Risk

| Interest Rates (bps) | -100bps | -10bps | +1bp | +10bps | +100bps | +300bps | | 1bp | 1bp | 1bp | 1bp |
|--|---------|--------|------|--------|---------|---------|--|-----|-----|-----|-----|
| EUR | | | | | | | | | | | |
| <=1Y | | | | | | | | | | | |
| 1-5Y | | | | | | | | | | | |
| >=5-10Y | | | | | | | | | | | |
| >=10Y | | | | | | | | | | | |
| All Maturities | | | | | | | | | | | |
| GBP | | | | | | | | | | | |
| <=1Y | | | | | | | | | | | |
| 1-5Y | | | | | | | | | | | |
| >=5-10Y | | | | | | | | | | | |
| >=10Y | | | | | | | | | | | |
| All Maturities | | | | | | | | | | | |
| USD | | | | | | | | | | | |
| <=1Y | | | | | | | | | | | |
| 1-5Y | | | | | | | | | | | |
| >=5-10Y | | | | | | | | | | | |
| >=10Y | | | | | | | | | | | |
| All maturities | | | | | | | | | | | |
| Other material IR sensitivities | | | | | | | | | | | |
| <<Insert name/ definition>> | | | | | | | | | | | |
| <<Insert name/ definition>> | | | | | | | | | | | |
| <<Insert name/ definition>> | | | | | | | | | | | |
| <<Insert name/ definition>> | | | | | | | | | | | |
| <<Insert name/ definition>> | | | | | | | | | | | |
| FX (%) | -50% | -10% | +1% | +10% | +100% | +300% | | +1% | +1% | +1% | +1% |
| EUR | | | | | | | | | | | |
| GBP | | | | | | | | | | | |
| Other material FX sensitivities | | | | | | | | | | | |
| <<Insert name/ definition>> | | | | | | | | | | | |
| <<Insert name/ definition>> | | | | | | | | | | | |
| <<Insert name/ definition>> | | | | | | | | | | | |
| <<Insert name/ definition>> | | | | | | | | | | | |
| <<Insert name/ definition>> | | | | | | | | | | | |
| Equity (%) | -50% | -10% | +1% | +10% | +100% | +300% | | +1% | +1% | +1% | +1% |
| US <<Define>> | | | | | | | | | | | |
| Europe <<Define>> | | | | | | | | | | | |
| Other <<Define>> | | | | | | | | | | | |
| Other material equity sensitivities | | | | | | | | | | | |
| <<Insert name/ definition>> | | | | | | | | | | | |
| <<Insert name/ definition>> | | | | | | | | | | | |
| <<Insert name/ definition>> | | | | | | | | | | | |
| <<Insert name/ definition>> | | | | | | | | | | | |
| <<Insert name/ definition>> | | | | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

| Interest Rates (bps) | 1bp | 1bp | 1bp | 1bp | 1bp | 1bp |
|--|-----|-----|-----|-----|-----|-----|
| EUR | | | | | | |
| <=1Y | | | | | | |
| 1-5Y | | | | | | |
| >=5-10Y | | | | | | |
| >=10Y | | | | | | |
| All Maturities | | | | | | |
| GBP | | | | | | |
| <=1Y | | | | | | |
| 1-5Y | | | | | | |
| >=5-10Y | | | | | | |
| >=10Y | | | | | | |
| All Maturities | | | | | | |
| USD | | | | | | |
| <=1Y | | | | | | |
| 1-5Y | | | | | | |
| >=5-10Y | | | | | | |
| >=10Y | | | | | | |
| All maturities | | | | | | |
| Other material IR sensitivities | | | | | | |
| <<Insert name/ definition>> | | | | | | |
| <<Insert name/ definition>> | | | | | | |
| <<Insert name/ definition>> | | | | | | |
| <<Insert name/ definition>> | | | | | | |
| <<Insert name/ definition>> | | | | | | |
| FX (%) | +1% | +1% | +1% | +1% | +1% | +1% |
| EUR | | | | | | |
| GBP | | | | | | |
| Other material FX sensitivities | | | | | | |
| <<Insert name/ definition>> | | | | | | |
| <<Insert name/ definition>> | | | | | | |
| <<Insert name/ definition>> | | | | | | |
| <<Insert name/ definition>> | | | | | | |
| <<Insert name/ definition>> | | | | | | |
| Equity (%) | +1% | +1% | +1% | +1% | +1% | +1% |
| US <<Define>> | | | | | | |
| Europe <<Define>> | | | | | | |
| Other <<Define>> | | | | | | |
| Other material equity sensitivities | | | | | | |
| <<Insert name/ definition>> | | | | | | |
| <<Insert name/ definition>> | | | | | | |
| <<Insert name/ definition>> | | | | | | |
| <<Insert name/ definition>> | | | | | | |
| <<Insert name/ definition>> | | | | | | |

FR Y-14Q Counterparty Credit Risk

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

FR Y-14Q Counterparty Credit Risk

| | | | | | | |
|---|------------|------------|------------|------------|------------|------------|
| Commodities (%) | +1% | +1% | +1% | +1% | +1% | +1% |
| Oil & Oil Products | | | | | | |
| Natural Gas | | | | | | |
| Power | | | | | | |
| Coal & Freight | | | | | | |
| Softs & Ags | | | | | | |
| Precious Metals | | | | | | |
| Base Metals | | | | | | |
| Other material commodity sensitivities | | | | | | |
| <<Insert name/ definition>> | | | | | | |
| <<Insert name/ definition>> | | | | | | |
| Other material sensitivities | +1 | +1 | +1 | +1 | +1 | +1 |
| <<Insert name/ definition/units>> | | | | | | |
| <<Insert name/ definition/units>> | | | | | | |
| <<Insert name/ definition/units>> | | | | | | |
| | +1% | +1% | +1% | +1% | +1% | +1% |
| <<Insert name/ definition/units>> | | | | | | |
| <<Insert name/ definition/units>> | | | | | | |
| <<Insert name/ definition/units>> | | | | | | |
| | | | | | | |
| | | | | | | |

FR Y-14Q Counterparty Credit Risk

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

| Counterparty, Netting Agreement identifiers | | | | | | | | | | Net | | |
|---|----------------------------------|----------------------------------|----------------------|-----------------|----------------------|----------|---------|-----------------|-----------------|--------------------------|----------------|--|
| Rank | CP Name (parent/consolidated) | Parent/Consolidated Entity CP ID | CP Legal Entity Name | Legal Entity ID | Netting Agreement ID | Industry | Country | Internal rating | External rating | Agreement Type | Agreement Role | Agreement Detail |
| 1 | CPName1 | CP1 | CP1_Legal_Ent_1 | | NA1_1_1 | | | | | Cross-product (combined) | Agent | Proprietary - MNA with SLA |
| 2 | CPName1 | CP1 | CP1_Legal_Ent_1 | | NA1_1_2 | | | | | Cross-product (combined) | Agent | Proprietary - MNA with SLA |
| 3 | CPName2 | CP2 | CP2_Legal_Ent_1 | | NA2_1_1 | | | | | Repo | Principal | GMRA (2011 version) MSLA (2005 version) - Indemnified |
| 4 | CPName3 | CP3 | CP3_Legal_Ent_1 | | NA3_1_1 | | | | | Sec Lending | Agent | sec lending GMSLA (2010 version) |
| 5 | CPName3 | CP3 | CP3_Legal_Ent_2 | | NA3_2_1 | | | | | Sec Lending | Principal | MSLA (2005 version), No netting agreement |
| 6 | CPName4 | CP4 | CP4_Legal_Ent_1 | | NA4_1_1 | | | | | Sec Lending | Principal | |
| 7 | CPName4 | CP4 | CP4_Legal_Ent_1 | | NA4_1_1 | | | | | Repo | Principal | |
| ... | | | | | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

| ting Agreement Details | | | | | Exposure and Collateral MtM Values | | | | | | | | | |
|------------------------|---------------|--------------------|----------------------|--------------|--|--|--|---------------------------------------|--|--|---|---|--------|------------|
| Rank | Netting Level | Netting Set Detail | Legal Enforceability | WWR position | Total Net Stressed CE FR scenario (Severely Adverse) | Toal Net Stressed CE FR scenario (Adverse) | Net Stressed CE FR scenario (Severely Adverse) | Net Stressed CE FR scenario (Adverse) | Stressed MtM Posted FR scenario (Severely Adverse) | Stressed MtM Received FR scenario (Severely Adverse) | Stressed MtM Posted FR scenario (Adverse) | Stressed MtM Received FR scenario (Adverse) | Net CE | MtM Posted |
| | CPEntity- | | | | | | | | | | | | | |
| 1 | Principal | Liquid | Y | None | | | | | | | | | | |
| | CPEntity- | | | | | | | | | | | | | |
| 2 | Principal | Less Liquid | Y | None | | | | | | | | | | |
| | CPEntity- | | | | | | | | | | | | | |
| 3 | Principal | Liquid | Y | None | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| 4 | Client | Liquid | Y | None | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| 5 | Client | Liquid | N | None | | | | | | | | | | |
| | CPEntity- | | | | | | | | | | | | | |
| 6 | Principal | Liquid | Y | Specific | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| 7 | None | Liquid | N | None | | | | | | | | | | |
| | ... | | | | | | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

| | | Credit Quality | | | | |
|------|--------------|----------------------------------|----------------------------------|---------------------------------------|---|--|
| Rank | MtM Received | CP Credit Entity Type [Optional] | CP Credit Spread (bp) [Optional] | CP Legal Entity Identifier [Optional] | CP Stressed Spread FR scenario (Adverse) [Optional] | CP Stressed Spread FR scenario (Severely Adverse) [Optional] |
| 1 | | | | | | |
| 2 | | | | | | |
| 3 | | | | | | |
| 4 | | | | | | |
| 5 | | | | | | |
| 6 | | | | | | |
| 7 | | | | | | |
| ... | | | | | | |

FR Y-14Q Counterparty Credit Risk

Sub-schedule L.5.2 - SFT exposure MtM values by consolidated/parent CP (CCAR as-of: as ranked by Stressed Net CE FR scenario (Severely Adverse))

| Counterparty identifiers | | | Unstressed MtM (Posted) | | | | | | | | | Central Debt MtM (Received) |
|--------------------------|-------------------------------|----------------------------------|---------------------------|---------------------|---|---|--------------|---------------------------------|---------------------------------------|-------------------|--------------------|-----------------------------|
| Rank | CP Name (parent/consolidated) | Parent/Consolidated Entity CP ID | Central Debt MtM (Posted) | Equity MtM (Posted) | Corporate Bonds Advanced Economies MtM (Posted) | Corporate Bonds, Other Economies MtM (Posted) | ETF (Posted) | US Agency MBS/CMBS MtM (Posted) | Non-Agency RMBS/ABS/CMBS MtM (Posted) | Cash MtM (Posted) | Other MtM (Posted) | Central Debt MtM (Received) |
| 1 | | | | | | | | | | | | |
| 2 | | | | | | | | | | | | |
| ... | | | | | | | | | | | | |
| 25 | | | | | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

Sub-schedule L.5.2 - SFT exposure MtM values by consolidated/parent CP (CCAR as-of: as ranked by Stressed Net CE FR scenario (Severely Adverse))

| Unstressed MtM (Received) | | | | | | | | | Stressed MtM (Posted) | | | | | |
|---------------------------|-----------------------|---|---|----------------|-----------------------------------|--|---------------------|----------------------|---------------------------|---------------------|---|---|--------------|---------------------------------|
| Rank | Equity MtM (Received) | Corporate Bonds Advanced Economies MtM (Received) | Corporate Bonds, Other Economies MtM (Received) | ETF (Received) | US Agency MBS/CMBS MtM (Received) | Non-Agency RMBS/ABS/CMB S MtM (Received) | Cash MtM (Received) | Other MtM (Received) | Central Debt MtM (Posted) | Equity MtM (Posted) | Corporate Bonds Advanced Economies MtM (Posted) | Corporate Bonds, Other Economies MtM (Posted) | ETF (Posted) | US Agency MBS/CMBS MtM (Posted) |
| 1 | | | | | | | | | | | | | | |
| 2 | | | | | | | | | | | | | | |
| ... | | | | | | | | | | | | | | |
| 25 | | | | | | | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

Sub-schedule L.5.2 - SFT exposure MtM values by consolidated/parent CP (CCAR as-of: as ranked by Stressed Net CE FR scenario (Severely Adverse))

| Rank | Non-Agency RMBS/ABS/CMBS MtM (Posted) | Cash MtM (Posted) | Other MtM (Posted) | Stressed MtM (Received) | | | | | | | | |
|------|---------------------------------------|-------------------|--------------------|-----------------------------|-----------------------|---|---|----------------|-----------------------------------|---|---------------------|----------------------|
| | | | | Central Debt MtM (Received) | Equity MtM (Received) | Corporate Bonds Advanced Economies MtM (Received) | Corporate Bonds, Other Economies MtM (Received) | ETF (Received) | US Agency MBS/CMBS MtM (Received) | Non-Agency RMBS/ABS/CMBS MtM (Received) | Cash MtM (Received) | Other MtM (Received) |

1
2
...
25

FR Y-14Q Counterparty Credit Risk

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

| Ratings Category | | Exposure Data | | | | | | US Treasury | | Agency MBS | |
|------------------|-----------------|---------------|------------------------------|--|---------------------------------------|--|---|-------------|----------|------------|----------|
| Internal rating | External rating | Net CE | Stressed Net CE BHC scenario | Stressed Net CE FR scenario (Severely Adverse) | Stressed Net CE FR scenario (Adverse) | Indemnified Securities Lent (Notional Balance) | Indemnified Cash Collateral Reinvestment (Notional Balance) | Posted | Received | Posted | Received |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |
| | | | | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

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

| Repo and Reverse Repo - Gross Value of Instruments on Reporting Date | | | | | | | | | | | | | | |
|--|----------|----------|-----------------|----------|------------------------|----------|------------|----------|--------|----------|------------|----------|-------------|----------|
| Rating | Equities | | Corporate Bonds | | Non-Agency (ABS, RMBS) | | Sovereigns | | Other | | Cash (+/-) | | US Treasury | |
| Internal rating | Posted | Received | Posted | Received | Posted | Received | Posted | Received | Posted | Received | Posted | Received | Posted | Received |
| | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

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

| Counterparty, Netting Agreement identifiers | | | | | | | | | | Net | | |
|---|----------------------------------|----------------------------------|----------------------|-----------------|----------------------|----------|---------|-----------------|-----------------|--------------------------|----------------|--|
| Rank | CP Name (parent/consolidated) | Parent/Consolidated Entity CP ID | CP Legal Entity Name | Legal Entity ID | Netting Agreement ID | Industry | Country | Internal rating | External rating | Agreement Type | Agreement Role | Agreement Detail |
| 1 | CPName1 | CP1 | CP1_Legal_Ent_1 | | NA1_1_1 | | | | | Cross-product (combined) | Agent | Proprietary - MNA with SLA |
| 2 | CPName1 | CP1 | CP1_Legal_Ent_1 | | NA1_1_2 | | | | | Cross-product (combined) | Agent | Proprietary - MNA with SLA |
| 3 | CPName2 | CP2 | CP2_Legal_Ent_1 | | NA2_1_1 | | | | | Repo | Principal | GMRA (2011 version) MSLA (2005 version) - Indemnified |
| 4 | CPName3 | CP3 | CP3_Legal_Ent_1 | | NA3_1_1 | | | | | Sec Lending | Agent | sec lending GMSLA (2010 version) |
| 5 | CPName3 | CP3 | CP3_Legal_Ent_2 | | NA3_2_1 | | | | | Sec Lending | Agent | MSLA (2005 version) |
| 6 | CPName4 | CP4 | CP4_Legal_Ent_2 | | NA4_1_1 | | | | | Sec Lending | Principal | version, |
| ... | | | | | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

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

| Netting Agreement Details | | | | | Exposure and Collateral MtM Values | | | | | | | | | |
|---------------------------|---------------|--------------------|----------------------|--------------|--|--|--|---------------------------------------|--|--|---|---|--------|------------|
| Rank | Netting Level | Netting Set Detail | Legal Enforceability | WWR position | Total Net Stressed CE FR scenario (Severely Adverse) | Toal Net Stressed CE FR scenario (Adverse) | Net Stressed CE FR scenario (Severely Adverse) | Net Stressed CE FR scenario (Adverse) | Stressed MtM Posted FR scenario (Severely Adverse) | Stressed MtM Received FR scenario (Severely Adverse) | Stressed MtM Posted FR scenario (Adverse) | Stressed MtM Received FR scenario (Adverse) | Net CE | MtM Posted |
| | CPEntity- | | | | | | | | | | | | | |
| 1 | Principal | Liquid | Y | None | | | | | | | | | | |
| | CPEntity- | | | | | | | | | | | | | |
| 2 | Principal | Less Liquid | Y | None | | | | | | | | | | |
| | CPEntity- | | | | | | | | | | | | | |
| 3 | Principal | Liquid | Y | None | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| 4 | Client | Liquid | Y | None | | | | | | | | | | |
| | | | | | | | | | | | | | | |
| 5 | Client | Liquid | Y | None | | | | | | | | | | |
| | CPEntity- | | | | | | | | | | | | | |
| 6 | Principal | Liquid | N | Specific | | | | | | | | | | |
| | ... | | | | | | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

Sub-schedule L.5.1.a - Aggregate SFT information by CP legal entity and master netting agreement (CCAR as-of: as ranked I

| | | Credit Quality | | | | | |
|------|--------------|----------------------------------|----------------------------------|---------------------------------------|---|--|--|
| Rank | MtM Received | CP Credit Entity Type [Optional] | CP Credit Spread (bp) [Optional] | CP Legal Entity Identifier [Optional] | CP Stressed Spread FR scenario (Adverse) [Optional] | CP Stressed Spread FR scenario (Severely Adverse) [Optional] | CP Stressed Spread FR scenario (Severely Adverse) [Optional] |

- 1
- 2
- 3
- 4
- 5
- 6
- ...

FR Y-14Q Counterparty Credit Risk

Sub-schedule L.5.2.a - SFT exposure MtM values by consolidated/parent CP (CCAR as-of: as ranked by Stressed Net CE FR scenario (Adverse))

| Counterparty identifiers | | | Unstressed MtM (Posted) | | | | | | | | | Central Debt MtM (Received) |
|--------------------------|-------------------------------|----------------------------------|---------------------------|---------------------|---|---|--------------|---------------------------------|---------------------------------------|-------------------|--------------------|-----------------------------|
| Rank | CP Name (parent/consolidated) | Parent/Consolidated Entity CP ID | Central Debt MtM (Posted) | Equity MtM (Posted) | Corporate Bonds Advanced Economies MtM (Posted) | Corporate Bonds, Other Economies MtM (Posted) | ETF (Posted) | US Agency MBS/CMBS MtM (Posted) | Non-Agency RMBS/ABS/CMBS MtM (Posted) | Cash MtM (Posted) | Other MtM (Posted) | Central Debt MtM (Received) |
| 1 | | | | | | | | | | | | |
| 2 | | | | | | | | | | | | |
| ... | | | | | | | | | | | | |
| 25 | | | | | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

Sub-schedule L.5.2.a - SFT exposure MtM values by consolidated/parent CP (CCAR as-of: as ranked by Stressed Net CE FR scenario (Adverse))

| Rank | Unstressed MtM (Received) | | | | | | | | Stressed MtM (Posted) | | | | |
|------|---------------------------|---|---|----------------|-----------------------------------|--|---------------------|----------------------|---------------------------|---------------------|---|---|--------------|
| | Equity MtM (Received) | Corporate Bonds Advanced Economies MtM (Received) | Corporate Bonds, Other Economies MtM (Received) | ETF (Received) | US Agency MBS/CMBS MtM (Received) | Non-Agency RMBS/ABS/CMB S MtM (Received) | Cash MtM (Received) | Other MtM (Received) | Central Debt MtM (Posted) | Equity MtM (Posted) | Corporate Bonds Advanced Economies MtM (Posted) | Corporate Bonds, Other Economies MtM (Posted) | ETF (Posted) |

1
2
...
25

FR Y-14Q Counterparty Credit Risk

Sub-schedule L.5.2.a - SFT exposure MtM values by consolidated/parent CP (CCAR as-of: as ranked by Stressed Net CE FR scenario (Adverse))

| Rank | Non-Agency RMBS/ABS/CM BS MtM (Posted) | Cash MtM (Posted) | Other MtM (Posted) | Stressed MtM (Received) | | | | | | | | |
|------|---|----------------------|-----------------------|--------------------------------|--------------------------|--|---|-------------------|--|---|------------------------|-------------------------|
| | | | | Central Debt MtM (Received) | Equity MtM (Received) | Corporate Bonds Advanced Economies MtM (Received) | Corporate Bonds, Other Economies MtM (Received) | ETF (Received) | US Agency MBS/CMBS MtM (Received) | Non-Agency RMBS/ABS/CMBS MtM (Received) | Cash MtM (Received) | Other MtM (Received) |

1
2
...
25

FR Y-14Q Counterparty Credit Risk

Sub-schedule L.6.1 - Aggregate derivative information by counterparty legal entity and netting set/agreement level (CCAR as-of: as ranked by Stressed Net CE FR scenario (Severely Adverse))

| Counterparty, Netting Agreement identifiers | | | | | | | | | Netting Agreement Details | | | | | | | | |
|---|----------------------------------|-------------------------------------|-------------------------|-----------------|----------------|----------|---------|--------|---------------------------|---|-----------------------------|--|----------------------------|--------------|------------------|----------------------------------|-----------------------------------|
| Rank | CP Name (parent/consolidated) | Parent/Consolidated Entity CP ID | CP Legal Entity Name | Legal Entity ID | Netting Set ID | Industry | Country | Rating | CSA Type | Independent Amount (non CCP) or Initial Margin (CCP) | Non-cash collateral type | Excess Variation Margin (for CCPs) | Default Fund (for CCPs) | Threshold CP | Threshold BHC | Minimum Transfer Amount CP | Minimum Transfer Amount BHC |
| 1 | CPName1 | CP1 | CP1_Legal_Ent_1 | | NS1_1_1 | | | | | | | | | | | | |
| 2 | CPName2 | CP2 | CP2_Legal_Ent_1 | | NS2_1_1 | | | | | | | | | | | | |
| 3 | CPName2 | CP2 | CP2_Legal_Ent_1 | | NS2_1_2 | | | | | | | | | | | | |
| 4 | CPName2 | CP2 | CP2_Legal_Ent_2 | | NS2_2_1 | | | | | | | | | | | | |
| 5 | CPName3 | CP3 | CP3_Legal_Ent_1 | | NS3_1_1 | | | | | | | | | | | | |
| 6 | CPName4 | CP4 | CP4_Legal_Ent_1 | | NS4_1_1 | | | | | | | | | | | | |
| 7 | CPName5 | CP5 | CP5_Legal_Ent_1 | | NS5_1_1 | | | | | | | | | | | | |
| ... | | | | | | | | | | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

| Sub-schedule | | | | Stressed Current Exposure | | | | Exposure MtM Values | | | Collateral MtM Values | | | | | | |
|--------------|---------------------|--|--------------|--|---|--|---------------------------------------|-------------------------|--|---|---|-----|-----|-----|-----|-------|--|
| Rank | Margining frequency | CSA contractual features (non-vanilla) | WWR position | Total Net Stressed CE FR Scenario (Severely Adverse) | Total Net Stressed CE FR Scenario (Adverse) | Net Stressed CE FR Scenario (Severely Adverse) | Net Stressed CE FR Scenario (Adverse) | Unstressed MtM Exposure | Stressed Exposure MtM FR scenario (Severely Adverse) | Stressed Exposure MtM FR scenario (Adverse) | Cash Collateral (non CCPs) or Variation Margin (CCPs) MtM | | | | | | Total Unstressed MtM Collateral (non CCPs) |
| | | | | | | | | | | | Total Unstressed MtM Cash Collateral (non CCPs) | USD | EUR | GBP | JPY | Other | |
| 1 | | | None | | | | | | | | | | | | | | |
| 2 | | | None | | | | | | | | | | | | | | |
| 3 | | | None | | | | | | | | | | | | | | |
| 4 | | | None | | | | | | | | | | | | | | |
| 5 | | | None | | | | | | | | | | | | | | |
| 6 | | | Specific | | | | | | | | | | | | | | |
| 7 | | | General | | | | | | | | | | | | | | |
| ... | | | | | | | | | | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

Sub-schedule

| | | | | | Credit Quality and CDS Hedges | | | | | | | | | | | | |
|------|---|--|--|---|-------------------------------|--------------------|--------------|----------------------------|------------|--------------------|----------------|--|---|---|--|------------------------------------|---|
| Rank | Stressed Cash Collateral MtM FR scenario (Severely Adverse) | Stressed Cash Collateral MtM FR scenario (Adverse) | Stressed Total Collateral MtM FR scenario (Severely Adverse) | Stressed Total Collateral MtM FR scenario (Adverse) | CDS Reference Entity Type | 5Y CDS Spread (bp) | CDS Recovery | CP Legal Entity Identifier | WWR hedge? | CDS Hedge Notional | CDS Hedge CR01 | 5Y CDS Stressed Spread FR scenario (Adverse) | 5Y CDS Stressed Spread FR scenario (Severely Adverse) | CDS Hedge Stressed CR01 FR scenario (Adverse) | CDS Hedge Stressed CR01 FR scenario (Severely Adverse) | Stressed CVA FR scenario (Adverse) | Stressed CVA FR scenario (Severely Adverse) |

1
2
3
4
5
6
7
...

FR Y-14Q Counterparty Credit Risk

Sub-schedule L.6.2 - Derivative exposure MtM values by consolidated/parent CP (CCAR as-of: as ranked by Stressed Net CE FR scenario (Severely Adverse))

| Rank | Counterparty identifiers | | | | | Unstressed Exposure MtM by Asset category | | | | | | | | | | | |
|------|----------------------------------|-------------------------------------|---|-----------------------------|--|---|---------------------------------|---|--|---|---|---|--------------------------------|-------------|--------------------------------|--|--|
| | CP Name (parent/consolidated) | Parent/Consolidated Entity CP ID | Vanilla Interest Rate Derivatives, MTM | Vanilla FX Derivatives, MtM | Vanilla Commodity (Cash) Derivatives MtM | Vanilla Credit Derivatives, MtM | Vanilla Equity Derivatives, MtM | Structured Interest Rate Derivatives, MTM | Flow Exotic and Structured FX Derivatives, MtM | Other Cash + Physical Commodity Derivatives MtM | Other (single name) Credit Derivatives, MtM | Structured (Multi-name) Credit Derivatives, MtM | Exotic Equity Derivatives, MtM | Hybrids MtM | Structured Products (MBS, ABS) | Other MtM (provide details, breakdown) | Vanilla Interest Rate Derivatives, MTM |
| 1 | | | | | | | | | | | | | | | | | |
| 2 | | | | | | | | | | | | | | | | | |
| 3 | | | | | | | | | | | | | | | | | |
| 4 | | | | | | | | | | | | | | | | | |
| 5 | | | | | | | | | | | | | | | | | |
| ... | | | | | | | | | | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

Sub-schedule

| Rank | Stressed Exposure MtM by Asset category | | | | | | | | | | | | |
|------|---|--|---------------------------------|---------------------------------|---|--|---|---|---|--------------------------------|-------------|--------------------------------|--|
| | Vanilla FX Derivatives, MtM | Vanilla Commodity (Cash) Derivatives MtM | Vanilla Credit Derivatives, MtM | Vanilla Equity Derivatives, MtM | Structured Interest Rate Derivatives, MTM | Flow Exotic and Structured FX Derivatives, MtM | Other Cash + Physical Commodity Derivatives MtM | Other (single name) Credit Derivatives, MtM | Structured (Multi-name) Credit Derivatives, MtM | Exotic Equity Derivatives, MtM | Hybrids MtM | Structured Products (MBS, ABS) | Other MtM (provide details, breakdown) |
| 1 | | | | | | | | | | | | | |
| 2 | | | | | | | | | | | | | |
| 3 | | | | | | | | | | | | | |
| 4 | | | | | | | | | | | | | |
| 5 | | | | | | | | | | | | | |
| ... | | | | | | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

Sub-schedule L.6.1.a - Aggregate derivative information by counterparty legal entity and netting agreement (CCAR as-of: as ranked by Stressed Net CE FR Scenario (Adverse))

| Counterparty, Netting Agreement identifiers | | | | | | | | | Netting Agreement Details | | | | | | | | |
|---|----------------------------------|-------------------------------------|-------------------------|-----------------|----------------|----------|---------|--------|---------------------------|---|-----------------------------|--|----------------------------|--------------|------------------|-------------------------------|-----------------------------------|
| Rank | CP Name (parent/consolidated) | Parent/Consolidated Entity CP ID | CP Legal Entity Name | Legal Entity ID | Netting Set ID | Industry | Country | Rating | CSA Type | Independent Amount (non CCP) or Initial Margin (CCP) | Non-cash collateral type | Excess Variation Margin (for CCPs) | Default Fund (for CCPs) | Threshold CP | Threshold BHC | Minimum Transfer Amount | Minimum Transfer Amount BHC |
| 1 | CPName1 | CP1 | CP1_Legal_Ent_1 | | NS1_1_1 | | | | | | | | | | | | |
| 2 | CPName2 | CP2 | CP2_Legal_Ent_1 | | NS2_1_1 | | | | | | | | | | | | |
| 3 | CPName2 | CP2 | CP2_Legal_Ent_1 | | NS2_1_2 | | | | | | | | | | | | |
| 4 | CPName2 | CP2 | CP2_Legal_Ent_2 | | NS2_2_1 | | | | | | | | | | | | |
| 5 | CPName3 | CP3 | CP3_Legal_Ent_1 | | NS3_1_1 | | | | | | | | | | | | |
| 6 | CPName4 | CP4 | CP4_Legal_Ent_1 | | NS4_1_1 | | | | | | | | | | | | |
| 7 | CPName5 | CP5 | CP5_Legal_Ent_1 | | NS5_1_1 | | | | | | | | | | | | |
| ... | | | | | | | | | | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

| Sub-schedule | | | | Stressed Current Exposure | | | | Exposure MtM Values | | | Collateral MtM Values | | | | | | |
|--------------|---------------------|--|--------------|--|---|--|---------------------------------------|-------------------------|--|---|---|-----|-----|-----|-----|-------|--|
| Rank | Margining frequency | CSA contractual features (non-vanilla) | WWR position | Total Net Stressed CE FR Scenario (Severely Adverse) | Total Net Stressed CE FR Scenario (Adverse) | Net Stressed CE FR Scenario (Severely Adverse) | Net Stressed CE FR Scenario (Adverse) | Unstressed MtM Exposure | Stressed Exposure MtM FR scenario (Severely Adverse) | Stressed Exposure MtM FR scenario (Adverse) | Cash Collateral (non CCPs) or Variation Margin (CCPs) MtM | | | | | | Total Unstressed MtM Collateral (non CCPs) |
| | | | | | | | | | | | Total Unstressed MtM Cash Collateral (non CCPs) | USD | EUR | GBP | JPY | Other | |
| 1 | | | None | | | | | | | | | | | | | | |
| 2 | | | None | | | | | | | | | | | | | | |
| 3 | | | None | | | | | | | | | | | | | | |
| 4 | | | None | | | | | | | | | | | | | | |
| 5 | | | None | | | | | | | | | | | | | | |
| 6 | | | Specific | | | | | | | | | | | | | | |
| 7 | | | General | | | | | | | | | | | | | | |
| ... | | | | | | | | | | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

Sub-schedule

| | | | | | Credit Quality and CDS Hedges | | | | | | | | | | | | |
|------|---|--|--|---|-------------------------------|--------------------|--------------|----------------------------|------------|--------------------|----------------|--|---|---|-------------------------|------------------------------------|---|
| Rank | Stressed Cash Collateral MtM FR scenario (Severely Adverse) | Stressed Cash Collateral MtM FR scenario (Adverse) | Stressed Total Collateral MtM FR scenario (Severely Adverse) | Stressed Total Collateral MtM FR scenario (Adverse) | CDS Reference Entity Type | 5Y CDS Spread (bp) | CDS Recovery | CP Legal Entity Identifier | WWR hedge? | CDS Hedge Notional | CDS Hedge CR01 | 5Y CDS Stressed Spread FR scenario (Adverse) | 5Y CDS Stressed Spread FR scenario (Severely Adverse) | CDS Stressed CR01 FR scenario (Adverse) | CDS Hedge Stressed CR01 | Stressed CVA FR scenario (Adverse) | Stressed CVA FR scenario (Severely Adverse) |

1
2
3
4
5
6
7
...

FR Y-14Q Counterparty Credit Risk

Sub-schedule L.6.2.a - Derivative exposure MtM values by consolidated/parent CP (CCAR as-of: as ranked by Stressed Net CE FR Scenario (Adverse))

| Rank | Counterparty identifiers | | | | | Unstressed Exposure MtM by Asset category | | | | | | | | | | | |
|------|----------------------------------|-------------------------------------|---|-----------------------------|--|---|---------------------------------|---|--|---|---|---|--------------------------------|-------------|--------------------------------|--|--|
| | CP Name (parent/consolidated) | Parent/Consolidated Entity CP ID | Vanilla Interest Rate Derivatives, MTM | Vanilla FX Derivatives, MtM | Vanilla Commodity (Cash) Derivatives MtM | Vanilla Credit Derivatives, MtM | Vanilla Equity Derivatives, MtM | Structured Interest Rate Derivatives, MTM | Flow Exotic and Structured FX Derivatives, MtM | Other Cash + Physical Commodity Derivatives MtM | Other (single name) Credit Derivatives, MtM | Structured (Multi-name) Credit Derivatives, MtM | Exotic Equity Derivatives, MtM | Hybrids MtM | Structured Products (MBS, ABS) | Other MtM (provide details, breakdown) | Vanilla Interest Rate Derivatives, MTM |
| 1 | | | | | | | | | | | | | | | | | |
| 2 | | | | | | | | | | | | | | | | | |
| 3 | | | | | | | | | | | | | | | | | |
| 4 | | | | | | | | | | | | | | | | | |
| 5 | | | | | | | | | | | | | | | | | |
| ... | | | | | | | | | | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

Sub-schedule

| Rank | Stressed Exposure MtM by Asset category | | | | | | | | | | | | |
|------|---|--|---------------------------------|---------------------------------|---|--|---|---|---|--------------------------------|-------------|--------------------------------|--|
| | Vanilla FX Derivatives, MtM | Vanilla Commodity (Cash) Derivatives MtM | Vanilla Credit Derivatives, MtM | Vanilla Equity Derivatives, MtM | Structured Interest Rate Derivatives, MTM | Flow Exotic and Structured FX Derivatives, MtM | Other Cash + Physical Commodity Derivatives MtM | Other (single name) Credit Derivatives, MtM | Structured (Multi-name) Credit Derivatives, MtM | Exotic Equity Derivatives, MtM | Hybrids MtM | Structured Products (MBS, ABS) | Other MtM (provide details, breakdown) |
| 1 | | | | | | | | | | | | | |
| 2 | | | | | | | | | | | | | |
| 3 | | | | | | | | | | | | | |
| 4 | | | | | | | | | | | | | |
| 5 | | | | | | | | | | | | | |
| ... | | | | | | | | | | | | | |

FR Y-14Q Counterparty Credit Risk

Notes to the CCR Schedule