

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:	
RSSD ID:	
Submission date:	
Data as of date:	
Version:	
When Received:	3/16/15 10:27 AM

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) To
\$ Milli**

[illegible]

1a) To
\$ Milli

[illegible]

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

	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
1								
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1b) To
\$ Milli

	CVA Data				Credit mitigants			Credit Hedges
Rank	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA BHC Scenario and BHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
1								
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1b) Top 20 counterparties ranked by BHC Scenario Stressed 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
1								
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1b) To
\$ Milli

	Exposure Data							
Rank	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
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1b) To
\$ Milli

	CVA Data				Credit mitigants			Credit Hedges
Rank	CVA	Stressed CVA FR scenario and FR specification (Severely Adverse)	Stressed CVA FR scenario and FR specification (Adverse)	Stressed CVA BHC scenario and BHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
1								
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1c) Top 20 counterparties ranked by Net CE

\$ Millions

[illegible]

1c) To
\$ Milli

	CVA Data				Credit Mitigants			Credit Hedges
Rank	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA BHC Scenario and BHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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1c) Top 20 counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed Net CE

\$ Millions

[illegible]

1c) To
\$ Milli

	CVA Data				Credit Mitigants			Credit Hedges
Rank	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA BHC Scenario and BHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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**1c) Top 20 counterparties ranked by BHC Scenario Stressed Net CE
\$ Millions**

[illegible]

1c) To
\$ Milli

	CVA Data				Credit Mitigants			Credit Hedges
Rank	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA BHC Scenario and BHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
1								
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1d) Top 20 collateralized counterparties ranked by Gross CE (counterparties with at least one netting set with a CSA agreement in place)

\$ Millions

[illegible]

**1d) To
\$ Milli**

[illegible]

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

[illegible]

**1d) To
\$ Milli**

[illegible]

1e) Aggregate CVA b
\$ Millions

Aggregate CVA

Ratings Category				CVA Data				Credit Hedges
Internal Rating	External Rating	Stressed Net CE of which is to CCPs 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							

Additional/Offline CV/

Ratings Category				CVA Data				Credit Hedges
Internal Rating	External Rating	Stressed Net CE of which is to CCPs 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							

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

[illegible]

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

[illegible]

Collateralized Netting

[illegible]

Uncollateralized netti

[illegible]

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 ₺
\$ Milli

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

2) EE p
\$ Milli

[illegible]

2) EE ı
\$ Milli

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, ranked by CVA

[illegible]

3) Cred

[illegible]

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

Aggregate CVA sensitivities and slides								Top 1 Cpty	Top 2 Cpty	Top 3 Cpty	Top 4 Cpty	Series
								<<insert name>>	<<insert name>>	<<insert name>>	<<insert name>>	
								<<insert Cpty ID>>	<<insert Cpty ID>>	<<insert Cpty ID>>	<<insert Cpty ID>>	
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												

sistivities and slides: Change to asset-side
, Increase in CVA reported as positive figure

sistivities for Top 10 Counterparties, ranked by CVA						
Credit Spreads	Top 5 Cpty	Top 6 Cpty	Top 7 Cpty	Top 8 Cpty	Top 9 Cpty	Top 10 Cpty
	<<insert name>>	<<insert name>>	<<insert name>>	<<insert name>>	<<insert name>>	<<insert name>>
	<<insert Cpty ID>>	<<insert Cpty ID>>	<<insert Cpty ID>>	<<insert Cpty ID>>	<<insert Cpty ID>>	<<insert Cpty ID>>
Counterparty Spread	1bp	1bp	1bp	1bp	1bp	1bp
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						

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>>						

[illegible]

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>>							

Sub-schedule IL.5.1

[illegible]

Sub-schedule IL.5.1

		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 (Severely Adverse) [Optional]	CP Stressed Spread FR scenario (Adverse) [Optional]
1						
1						
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...						

Sub-schedule L.5.2 - SFT exposure MtM values by CP legal entity and master netting agreement (CCAR as-of: as ranked by Stressed Net CE FR scenario (Severely Adverse))

Counterparty identifiers						Unstressed MtM (Po					
Rank	CP Name (parent/consolidated)	Parent/Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID	Central Debt MtM (Posted)					
						USD	Germany	UK/France	Other Eurozone	Japan	Other
1	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_1						
1	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_2						
2	CPName2	CP2	CP2_Legal_Ent_1		NA2_1_1						
3	CPName3	CP3	CP3_Legal_Ent_1		NA3_1_1						
3	CPName3	CP3	CP3_Legal_Ent_2		NA3_2_1						
4	CPName4	CP4	CP4_Legal_Ent_2		NA4_1_1						
...											

Sub-schedule IL.5.2

Sub-schedule IL.5.2 (Posted)														
Rank	Equity MtM (Posted)					Corporate Bonds Advanced Economies MtM (Posted)		Corporate Bonds, Other Economies MtM (Posted)		ETF (Posted)		US Agency MBS/CMBS MtM (Posted)		Non-/RMBS/ABS (Po
	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass-Throughs	Other (specify)	Investment Grade

1
1
2
3
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4
...

Sub-schedule IL.5.2

Unstressed MtM (Received)														
Rank	by MBS (ed)	Cash MtM (Posted)					Other MtM (Posted)				Central Debt MtM (Received)			
	Non-Investment Grade	USD	EUR	GBP	JPY	Other	Inflation-indexed securities	Commercial paper	Municipals	Other (specify)	USD	Germany	UK/France	Other Eurozone

1
1
2
3
3
4
...

Sub-schedule IL.5.2

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/CMBS MtM (Received)	
	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)	Investment Grade	Non- Investment Grade

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Sub-schedule IL.5.2

Stressed MtM (Posted)																	
Rank	Cash MtM (Received)					Other MtM (Received)				Central Debt MtM (Posted)						Equi	
	USD	EUR	GBP	JPY	Other	Inflation-indexed securities	Commercial paper	Municipal s	Other (specify)	USD	Germany	UK/France	Other Eurozone	Japan	Other	US	CAD

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Sub-schedule IL.5.2

Rank				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)					Inflation- indexed securities
	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)	Investment Grade	Non- Investment Grade	USD	EUR	GBP	JPY	Other	

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Sub-schedule IL.5.2

Stressed MtM (Received)																			
Rank	MtM (Received)			Central Debt MtM (Received)						Equity MtM (Received)					Corporate Bonds Advanced Economies MtM (Received)		Corporate Bonds, Other Economies MtM (Received)		ETF (Re
	Commercial paper	Municipals	Other (specify)	USD	Germany	UK/France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG	Equity

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Sub-schedule IL.5.2

Rank	eived)	US Agency MBS/CMBS MtM (Received)		Non-Agency RMBS/ABS/CMBS MtM (Received)		Cash MtM (Received)					Other MtM (Received)			
		Fixed Income	Pass-Throughs	Other (specify)	Investment Grade	Non-Investme nt Grade	USD	EUR	GBP	JPY	Other	Inflation-indexed securities	Commercial paper	Municipals

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

[illegible]

Sub-schedule L.5.3

[illegible]

Sub-schedule L.5.3

[illegible]

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

[illegible]

Sub-schedule IL.5.1.a

[illegible]

Sub-schedule IL.5.1.a

		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 (Severely Adverse) [Optional]	CP Stressed Spread FR scenario (Adverse) [Optional]

1

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Sub-schedule L.5.2.a - SFT exposure MtM values by CP legal entity and master netting agreement (CCAR as-of: as ranked by Stressed Net CE FR scenario (Adverse))

Counterparty identifiers						Unstressed MtM (Posted)						
Rank	CP Name (parent/consolidated)	Parent/Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID	Central Debt MtM (Posted)						
						USD	Germany	UK/France	Other Eurozone	Japan	Other	US

1	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_1
1	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_2
2	CPName2	CP2	CP2_Legal_Ent_1		NA2_1_1
3	CPName3	CP3	CP3_Legal_Ent_1		NA3_1_1
3	CPName3	CP3	CP3_Legal_Ent_2		NA3_2_1
4	CPName4	CP4	CP4_Legal_Ent_2		NA4_1_1
...					

Sub-schedule ISub-schedule L.5.2.a

Rank	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)	
	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass-Throughs	Other (specify)	Investment Grade	Non-Investment Grade

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Unstressed MtM (Received)														
Rank	Cash MtM (Posted)					Other MtM (Posted)				Central Debt MtM (Received)				
	USD	EUR	GBP	JPY	Other	Inflation-indexed securities	Commercial paper	Municipals	Other (specify)	USD	Germany	UK/France	Other Eurozone	Japan

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Sub-schedule ISub-schedule L.5.2.a

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/CMBS MtM (Received)	
		Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)	Investment Grade

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Stressed MtM (Posted)																	
Rank	Cash MtM (Received)					Other MtM (Received)				Central Debt MtM (Posted)						Equi	
	USD	EUR	GBP	JPY	Other	Inflation-indexed securities	Commercial paper	Municipal s	Other (specify)	USD	Germany	UK/France	Other Eurozone	Japan	Other	US	CAD

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Sub-schedule ISub-schedule L.5.2.a

Rank				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)					Inflation- indexed securities
	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)	Investment Grade	Non- Investment Grade	USD	EUR	GBP	JPY	Other	

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Sub-schedule ISub-schedule L.5.2.a

Stressed MtM (Received)																			
Rank	MtM ed)			Central Debt MtM (Received)						Equity MtM (Received)					Corporate Bonds Advanced Economies MtM (Received)		Corporate Bonds, Other Economies MtM (Received)		ETF (Re
	Commercia l paper	Municipals	Other (specify)	USD	Germany	UK/France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economie s (specify)	IG	Sub-IG	IG	Sub-IG	Equity

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Sub-schedule ISub-schedule L.5.2.a

Rank	eived)	US Agency MBS/CMBS MtM (Received)		Non-Agency RMBS/ABS/CMBS MtM (Received)		Cash MtM (Received)					Other MtM (Received)			
		Fixed Income	Pass-Throughs	Other (specify)	Investment Grade	Non-Investme nt Grade	USD	EUR	GBP	JPY	Other	Inflation-indexed securities	Commercial paper	Municipals

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Sub-schedule L.6.1

					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 (Severely Adverse)	5Y CDS Stressed Spread FR scenario (Adverse)	CDS Hedge Stressed CR01 FR scenario (Severely Adverse)	CDS Hedge Stressed CR01 FR scenario (Adverse)	Stressed CVA FR scenario (Severely Adverse)	Stressed CVA FR scenario (Adverse)

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Sub-schedule L.6.1.a

					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 (Severely Adverse)	5Y CDS Stressed Spread FR scenario (Adverse)	CDS Hedge Stressed CR01 FR scenario (Severely Adverse)	CDS Hedge Stressed CR01 FR scenario (Adverse)	Stressed CVA FR scenario (Severely Adverse)	Stressed CVA FR scenario (Adverse)

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Sub-schedule L.6.2

				Stressed Exposure MtM by Asset category													
Rank	Hybrids MtM	Structured Products (MBS, ABS)	Other MtM (provide details, breakdown)	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)

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Sub-schedule L.6.2.a

				Stressed Exposure MtM by Asset category													
Rank	Hybrids MtM	Structured Products (MBS, ABS)	Other MtM (provide details, breakdown)	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)

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2
2
2
3
4
5
...

