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:	9/16/15 11:04 AM

Sub-schedule L.1a - Top counterparties comprising 95% of firm CVA, ranked by CVA
$ Millions

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

Sub-sc
$ 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

Sub-sc
$ 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

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

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

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$ 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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19								
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Sub-sc
$ 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								
2								
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16								
17								
18								
19								
20								

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

	Counterparty Identifiers							Credit Quality Data	
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating
1									
2									
3									
4									
5									
6									
7									
8									
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10									
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20									

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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19								
20								

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								
2								
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Sub-schedule L.1c - Top 20 counterparties ranked by Net CE
$ Millions

	Counterparty Identifiers							Credit Quality Data	
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating
1									
2									
3									
4									
5									
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Sub-sc
$ 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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Sub-sc
$ 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 Federal Reserve Severely Adverse Scenario Stressed Net CE
$ Millions

	Counterparty Identifiers							Credit Quality Data	
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating
1									
2									
3									
4									
5									
6									
7									
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9									
10									
11									
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20									

1c) 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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19								
20								

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								
2								
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16								
17								
18								
19								
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1c) Top 20 counterparties ranked by BHC Scenario Stressed Net CE
$ Millions

	Counterparty Identifiers							Credit Quality Data	
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating
1									
2									
3									
4									
5									
6									
7									
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10									
11									
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1c) 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
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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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Sub-schedule L.1d - Top 20 collateralized counterparties ranked by Gross CE (counterparties with at least one netting set with a CSA a
$ Millions

	Counterparty Identifiers							Credit Quality Data	
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating
1									
2									
3									
4									
5									
6									
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18									
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Sub-sɡreement in place)
$ 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
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$ Milli

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

	Counterparty Identifiers							Credit Quality Data	
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating
1									
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4									
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1d) To at least one netting set with a CSA agreement in place)
$ 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
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19								
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1d) 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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Sub-schedule L.1e - Aggregate CVA by ratings and collateralization
$ Millions

Aggregate CVA

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 excluding CCPs FR Scenario (Adverse)	Stressed Gross CE to CCPs FR Scenario (Adverse)	Stressed Gross CE BHC scenario	Net CE excluding CCPs	Net CE to CCPs
N/A	N/A									

Additional/Offline CVA reserves

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 excluding CCPs FR Scenario (Adverse)	Stressed Gross CE to CCPs FR Scenario (Adverse)	Stressed Gross CE BHC scenario	Net CE excluding CCPs	Net CE to CCPs
N/A	N/A									

Sub-schedule L.1e - Aggregat
$ Millions

Aggregate CVA

Ratings Category							CVA Data				Credit Hedges
Internal Rating	External Rating	Stressed Net CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Net CE to CCPs FR Scenario (Severely Adverse)	Stressed Net CE excluding CCPs FR Scenario (Adverse)	Stressed Net CE to CCPs FR Scenario (Adverse)	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 CVA reserve

Ratings Category							CVA Data				Credit Hedges
Internal Rating	External Rating	Stressed Net CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Net CE to CCPs FR Scenario (Severely Adverse)	Stressed Net CE excluding CCPs FR Scenario (Adverse)	Stressed Net CE to CCPs FR Scenario (Adverse)	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

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 excluding CCPs FR Scenario (Adverse)	Stressed Gross CE to CCPs FR Scenario (Adverse)	Stressed Gross CE BHC scenario	Net CE excluding CCPs	Net CE to CCPs

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

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 excluding CCPs FR Scenario (Adverse)	Stressed Gross CE to CCPs FR Scenario (Adverse)	Stressed Gross CE BHC scenario	Net CE excluding CCPs	Net CE to CCPs

Collateralized Netting Sets (net

Ratings Category							CVA Data				Credit Hedges
Internal Rating	External Rating	Stressed Net CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Net CE to CCPs FR Scenario (Severely Adverse)	Stressed Net CE excluding CCPs FR Scenario (Adverse)	Stressed Net CE to CCPs FR Scenario (Adverse)	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

Uncollateralized netting sets (n

Ratings Category							CVA Data				Credit Hedges
Internal rating	External rating	Stressed Net CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Net CE to CCPs FR Scenario (Severely Adverse)	Stressed Net CE excluding CCPs FR Scenario (Adverse)	Stressed Net CE to CCPs FR Scenario (Adverse)	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

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

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

Sub-sc
$ Milli

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

Sub-sc
$ Milli

	Stressed CVA Inputs								
Rank	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)	Stressed LGD (PD) FR Scenario (Adverse)	Stressed LGD (PD) BHC Scenario	Stressed Discount Factor FR Scenario (Severely Adverse)	Stressed Discount Factor FR Scenario (Adverse)	Stressed Discount Factor BHC Scenario

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

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

Sub-sc

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

Sub-schedule L.4 - Aggregate and 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

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

ule L.4 - Aggregate and Top CVA sensitivit

, Increase in CVA reported as positive figu

	op 10 Counterparties by Sensitivity to Risk Factors					
	~~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>>~~
Credit Spreads	**+1bp**	**+1bp**	**+1bp**	**+1bp**	**+1bp**	**+1bp**
	<<Cpty name 5>>	**<<Cpty name 6>>**	**<<Cpty name 7>>**	**<<Cpty name 8>>**	**<<Cpty name 9>>**	**<<Cpty name 10>>**
Counterparty/Reference Spread	**<<Cpty name 5 ID>>**	**<<Cpty name 6 ID>>**	**<<Cpty name 7 ID>>**	**<<Cpty name 8 ID>>**	**<<Cpty name 9 ID>>**	**<<Cpty name 10 ID>>**
Aggregate						
Aggregate by rating:						
AAA						
AA						
A						
BBB						
BB						
B						
CCC or lower						
~~CC~~						
~~C~~						
NR						
~~**Reference Spread**~~						
~~Aggregate~~						
~~Aggregate by rating:~~						
~~AAA~~						
~~AA~~						
~~A~~						
~~BBB~~						
~~BB~~						
~~B~~						
~~CCC~~						
~~CC~~						
~~C~~						
~~NR~~						

Interest Rates (bps)	-100bps	-10bps	+1bp	+10bps	+100bps	+300bps	+1bp	+1bp	+1bp	+1bp
EUR										
<=1Y										
1-5Y										
>=5-10Y							<<Cpty name 1>>	<<Cpty name 2>>	<<Cpty name 3>>	<<Cpty name 4>>
>=10Y							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>	<<Cpty name 3 ID>>	<<Cpty name 4 ID>>
All Maturities										
GBP										
<=1Y										
1-5Y										
>=5-10Y							<<Cpty name 1>>	<<Cpty name 2>>	<<Cpty name 3>>	<<Cpty name 4>>
>=10Y							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>	<<Cpty name 3 ID>>	<<Cpty name 4 ID>>
All Maturities										
USD										
<=1Y										
1-5Y										
>=5-10Y							<<Cpty name 1>>	<<Cpty name 2>>	<<Cpty name 3>>	<<Cpty name 4>>
>=10Y							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>	<<Cpty name 3 ID>>	<<Cpty name 4 ID>>
All maturities										
Other material IR sensitivities										
<<Insert name/ definition>>										
<<Insert name/ definition>>										
<<Insert name/ definition>>										
<<Insert name/ definition>>										
<<Insert name/ definition>>										

Interest Rates (bps)	+1bp	+1bp	+1bp	+1bp	+1bp	+1bp
EUR						
<=1Y						
1-5Y						
>=5-10Y	<<Cpty name 5>>	<<Cpty name 6>>	<<Cpty name 7>>	<<Cpty name 8>>	<<Cpty name 9>>	<<Cpty name 10>>
>=10Y	<<Cpty name 5 ID>>	<<Cpty name 6 ID>>	<<Cpty name 7 ID>>	<<Cpty name 8 ID>>	<<Cpty name 9 ID>>	<<Cpty name 10 ID>>
All Maturities						
GBP						
<=1Y						
1-5Y						
>=5-10Y	<<Cpty name 5>>	<<Cpty name 6>>	<<Cpty name 7>>	<<Cpty name 8>>	<<Cpty name 9>>	<<Cpty name 10>>
>=10Y	<<Cpty name 5 ID>>	<<Cpty name 6 ID>>	<<Cpty name 7 ID>>	<<Cpty name 8 ID>>	<<Cpty name 9 ID>>	<<Cpty name 10 ID>>
All Maturities						
USD						
<=1Y						
1-5Y						
>=5-10Y	<<Cpty name 5>>	<<Cpty name 6>>	<<Cpty name 7>>	<<Cpty name 8>>	<<Cpty name 9>>	<<Cpty name 10>>
>=10Y	<<Cpty name 5 ID>>	<<Cpty name 6 ID>>	<<Cpty name 7 ID>>	<<Cpty name 8 ID>>	<<Cpty name 9 ID>>	<<Cpty name 10 ID>>
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%
								<<Cpty name 1>>	<<Cpty name 2>>	<<Cpty name 3>>	<<Cpty name 4>>
								<<Cpty name 1 ID>>	<<Cpty name 2 ID>>	<<Cpty name 3 ID>>	<<Cpty name 4 ID>>
	CAD										
								<<Cpty name 1>>	<<Cpty name 2>>	<<Cpty name 3>>	<<Cpty name 4>>
								<<Cpty name 1 ID>>	<<Cpty name 2 ID>>	<<Cpty name 3 ID>>	<<Cpty name 4 ID>>
	CHF										
								<<Cpty name 1>>	<<Cpty name 2>>	<<Cpty name 3>>	<<Cpty name 4>>
								<<Cpty name 1 ID>>	<<Cpty name 2 ID>>	<<Cpty name 3 ID>>	<<Cpty name 4 ID>>
	EUR										
								<<Cpty name 1>>	<<Cpty name 2>>	<<Cpty name 3>>	<<Cpty name 4>>
								<<Cpty name 1 ID>>	<<Cpty name 2 ID>>	<<Cpty name 3 ID>>	<<Cpty name 4 ID>>
	GBP										
								<<Cpty name 1>>	<<Cpty name 2>>	<<Cpty name 3>>	<<Cpty name 4>>
								<<Cpty name 1 ID>>	<<Cpty name 2 ID>>	<<Cpty name 3 ID>>	<<Cpty name 4 ID>>
	JPY										
r	**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%**
								<<Cpty name 1>>	<<Cpty name 2>>	<<Cpty name 3>>	<<Cpty name 4>>
								<<Cpty name 1 ID>>	<<Cpty name 2 ID>>	<<Cpty name 3 ID>>	<<Cpty name 4 ID>>
	US <<Define>>										
								<<Cpty name 1>>	<<Cpty name 2>>	<<Cpty name 3>>	<<Cpty name 4>>
								<<Cpty name 1 ID>>	<<Cpty name 2 ID>>	<<Cpty name 3 ID>>	<<Cpty name 4 ID>>
	Europe <<Define>>										
								<<Cpty name 1>>	<<Cpty name 2>>	<<Cpty name 3>>	<<Cpty name 4>>
								<<Cpty name 1 ID>>	<<Cpty name 2 ID>>	<<Cpty name 3 ID>>	<<Cpty name 4 ID>>
	Other <<Define>>										
	Other material equity sensitivities										
	<<Insert name/ definition>>										
	<<Insert name/ definition>>										
	<<Insert name/ definition>>										
	<<Insert name/ definition>>										
	<<Insert name/ definition>>										

FX (%)	+1%	+1%	+1%	+1%	+1%	+1%
	<<Cpty name 5>>	<<Cpty name 6>>	<<Cpty name 7>>	<<Cpty name 8>>	<<Cpty name 9>>	<<Cpty name 10>>
	<<Cpty name 5 ID>>	<<Cpty name 6 ID>>	<<Cpty name 7 ID>>	<<Cpty name 8 ID>>	<<Cpty name 9 ID>>	<<Cpty name 10 ID>>
CAD						
	<<Cpty name 5>>	<<Cpty name 6>>	<<Cpty name 7>>	<<Cpty name 8>>	<<Cpty name 9>>	<<Cpty name 10>>
	<<Cpty name 5 ID>>	<<Cpty name 6 ID>>	<<Cpty name 7 ID>>	<<Cpty name 8 ID>>	<<Cpty name 9 ID>>	<<Cpty name 10 ID>>
CHF						
	<<Cpty name 5>>	<<Cpty name 6>>	<<Cpty name 7>>	<<Cpty name 8>>	<<Cpty name 9>>	<<Cpty name 10>>
	<<Cpty name 5 ID>>	<<Cpty name 6 ID>>	<<Cpty name 7 ID>>	<<Cpty name 8 ID>>	<<Cpty name 9 ID>>	<<Cpty name 10 ID>>
EUR						
	<<Cpty name 5>>	<<Cpty name 6>>	<<Cpty name 7>>	<<Cpty name 8>>	<<Cpty name 9>>	<<Cpty name 10>>
	<<Cpty name 5 ID>>	<<Cpty name 6 ID>>	<<Cpty name 7 ID>>	<<Cpty name 8 ID>>	<<Cpty name 9 ID>>	<<Cpty name 10 ID>>
GBP						
	<<Cpty name 5>>	<<Cpty name 6>>	<<Cpty name 7>>	<<Cpty name 8>>	<<Cpty name 9>>	<<Cpty name 10>>
	<<Cpty name 5 ID>>	<<Cpty name 6 ID>>	<<Cpty name 7 ID>>	<<Cpty name 8 ID>>	<<Cpty name 9 ID>>	<<Cpty name 10 ID>>
JPY						
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%
	<<Cpty name 5>>	<<Cpty name 6>>	<<Cpty name 7>>	<<Cpty name 8>>	<<Cpty name 9>>	<<Cpty name 10>>
	<<Cpty name 5 ID>>	<<Cpty name 6 ID>>	<<Cpty name 7 ID>>	<<Cpty name 8 ID>>	<<Cpty name 9 ID>>	<<Cpty name 10 ID>>
US <<Define>>						
	<<Cpty name 5>>	<<Cpty name 6>>	<<Cpty name 7>>	<<Cpty name 8>>	<<Cpty name 9>>	<<Cpty name 10>>
	<<Cpty name 5 ID>>	<<Cpty name 6 ID>>	<<Cpty name 7 ID>>	<<Cpty name 8 ID>>	<<Cpty name 9 ID>>	<<Cpty name 10 ID>>
Europe <<Define>>						
	<<Cpty name 5>>	<<Cpty name 6>>	<<Cpty name 7>>	<<Cpty name 8>>	<<Cpty name 9>>	<<Cpty name 10>>
	<<Cpty name 5 ID>>	<<Cpty name 6 ID>>	<<Cpty name 7 ID>>	<<Cpty name 8 ID>>	<<Cpty name 9 ID>>	<<Cpty name 10 ID>>
Other <<Define>>						
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%	+1%	+1%
							<<Cpty name 1>>	<<Cpty name 2>>	<<Cpty name 3>>	<<Cpty name 4>>
							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>	<<Cpty name 3 ID>>	<<Cpty name 4 ID>>
Oil & Oil Products										
							<<Cpty name 1>>	<<Cpty name 2>>	<<Cpty name 3>>	<<Cpty name 4>>
							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>	<<Cpty name 3 ID>>	<<Cpty name 4 ID>>
Natural Gas										
							<<Cpty name 1>>	<<Cpty name 2>>	<<Cpty name 3>>	<<Cpty name 4>>
							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>	<<Cpty name 3 ID>>	<<Cpty name 4 ID>>
Power										
							<<Cpty name 1>>	<<Cpty name 2>>	<<Cpty name 3>>	<<Cpty name 4>>
							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>	<<Cpty name 3 ID>>	<<Cpty name 4 ID>>
Coal & Freight										
							<<Cpty name 1>>	<<Cpty name 2>>	<<Cpty name 3>>	<<Cpty name 4>>
							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>	<<Cpty name 3 ID>>	<<Cpty name 4 ID>>
Softs & Ags										
							<<Cpty name 1>>	<<Cpty name 2>>	<<Cpty name 3>>	<<Cpty name 4>>
							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>	<<Cpty name 3 ID>>	<<Cpty name 4 ID>>
Precious Metals										
							<<Cpty name 1>>	<<Cpty name 2>>	<<Cpty name 3>>	<<Cpty name 4>>
							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>	<<Cpty name 3 ID>>	<<Cpty name 4 ID>>
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>>										

Commodities (%)	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**
	<<Cpty name 5>>	**<<Cpty name 6>>**	**<<Cpty name 7>>**	**<<Cpty name 8>>**	**<<Cpty name 9>>**	**<<Cpty name 10>>**
	<<Cpty name 5 ID>>	**<<Cpty name 6 ID>>**	**<<Cpty name 7 ID>>**	**<<Cpty name 8 ID>>**	**<<Cpty name 9 ID>>**	**<<Cpty name 10 ID>>**
Oil & Oil Products						
	<<Cpty name 5>>	**<<Cpty name 6>>**	**<<Cpty name 7>>**	**<<Cpty name 8>>**	**<<Cpty name 9>>**	**<<Cpty name 10>>**
	<<Cpty name 5 ID>>	**<<Cpty name 6 ID>>**	**<<Cpty name 7 ID>>**	**<<Cpty name 8 ID>>**	**<<Cpty name 9 ID>>**	**<<Cpty name 10 ID>>**
Natural Gas						
	<<Cpty name 5>>	**<<Cpty name 6>>**	**<<Cpty name 7>>**	**<<Cpty name 8>>**	**<<Cpty name 9>>**	**<<Cpty name 10>>**
	<<Cpty name 5 ID>>	**<<Cpty name 6 ID>>**	**<<Cpty name 7 ID>>**	**<<Cpty name 8 ID>>**	**<<Cpty name 9 ID>>**	**<<Cpty name 10 ID>>**
Power						
	<<Cpty name 5>>	**<<Cpty name 6>>**	**<<Cpty name 7>>**	**<<Cpty name 8>>**	**<<Cpty name 9>>**	**<<Cpty name 10>>**
	<<Cpty name 5 ID>>	**<<Cpty name 6 ID>>**	**<<Cpty name 7 ID>>**	**<<Cpty name 8 ID>>**	**<<Cpty name 9 ID>>**	**<<Cpty name 10 ID>>**
Coal & Freight						
	<<Cpty name 5>>	**<<Cpty name 6>>**	**<<Cpty name 7>>**	**<<Cpty name 8>>**	**<<Cpty name 9>>**	**<<Cpty name 10>>**
	<<Cpty name 5 ID>>	**<<Cpty name 6 ID>>**	**<<Cpty name 7 ID>>**	**<<Cpty name 8 ID>>**	**<<Cpty name 9 ID>>**	**<<Cpty name 10 ID>>**
Softs & Ags						
	<<Cpty name 5>>	**<<Cpty name 6>>**	**<<Cpty name 7>>**	**<<Cpty name 8>>**	**<<Cpty name 9>>**	**<<Cpty name 10>>**
	<<Cpty name 5 ID>>	**<<Cpty name 6 ID>>**	**<<Cpty name 7 ID>>**	**<<Cpty name 8 ID>>**	**<<Cpty name 9 ID>>**	**<<Cpty name 10 ID>>**
Precious Metals						
	<<Cpty name 5>>	**<<Cpty name 6>>**	**<<Cpty name 7>>**	**<<Cpty name 8>>**	**<<Cpty name 9>>**	**<<Cpty name 10>>**
	<<Cpty name 5 ID>>	**<<Cpty name 6 ID>>**	**<<Cpty name 7 ID>>**	**<<Cpty name 8 ID>>**	**<<Cpty name 9 ID>>**	**<<Cpty name 10 ID>>**
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 L.5.1 - 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 Code	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 and MRA
1	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_2					Cross-product (combined)	Agent	Proprietary - MNA with SLA and MRA
2	CPName2	CP2	CP2_Legal_Ent_1		NA2_1_1					Repo	Principal	GMRA (2011 version)
3	CPName3	CP3	CP3_Legal_Ent_1		NA3_1_1					Sec Lending	Agent	MSLA (2005 version) - Indemnified sec lending
3	CPName3	CP3	CP3_Legal_Ent_2		NA3_2_1					Sec Lending	Principal	GMSLA (2010 version)
4	CPName4	CP4	CP4_Legal_Ent_1		NA4_1_1					Sec Lending	Principal	MSLA (2005 version, modified)
4	CPName4	CP4	CP4_Legal_Ent_1		NA4_1_1					Repo	Principal	No netting agreement
…												

Sub-schedule I

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

Sub-schedule 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 (Severely Adverse) [Optional]**	**CP Stressed Spread FR scenario (Adverse) [Optional]**
1						
1						
2						
3						
3						
4						
4						
…						

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 I

	sted)													
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-A 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														
3														
4														
…														

Sub-schedule I

											Unstressed MtM (Received)				
Rank		**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 I

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
1																	
1																	
2																	
3																	
3																	
4																	
…																	

Sub-schedule I

	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**	**Municipals**	**Other (specify)**	**USD**	**Germany**	**UK/France**	**Other Eurozone**	**Japan**	**Other**	**US**	**CAD**
1																	
1																	
2																	
3																	
3																	
4																	
…																	

Sub-schedule I

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)					
	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	Inflation-indexed securities
1																			
1																			
2																			
3																			
3																			
4																			
…																			

Sub-schedule I

	Stressed MtM (Received)																		
Rank	M			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
1																			
1																			
2																			
3																			
3																			
4																			
…																			

Sub-schedule I

Rank	d)	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-Investment Grade	USD	EUR	GBP	JPY	Other	Inflation-indexed securities	Commercial paper	Municipals	Other (specify)
1														
1														
2														
3														
3														
4														
...														

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 FR scenario (Severely Adverse)	Stressed Net CE FR scenario (Adverse)	Stressed Net CE BHC scenario	Indemnified Securities Lent (Notional Balance)	Indemnified Cash Collateral Reinvestment (Notional Balance)	Posted	Received	Posted	Received

Sub-schedule I	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

Sub-schedule L	Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date													
Rating	Agency MBS		Equities		Corporate Bonds		Non-Agency (ABS, RMBS)		Sovereigns		Other		Cash (+/-)	
Internal rating	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received

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))

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 Code	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 and MRA
1	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_2					Cross-product (combined)	Agent	Proprietary - MNA with SLA and MRA
2	CPName2	CP2	CP2_Legal_Ent_1		NA2_1_1					Repo	Principal	GMRA (2011 version)
3	CPName3	CP3	CP3_Legal_Ent_1		NA3_1_1					Sec Lending	Agent	MSLA (2005 version) - Indemnified sec lending
3	CPName3	CP3	CP3_Legal_Ent_2		NA3_2_1					Sec Lending	Agent	GMSLA (2010 version)
4	CPName4	CP4	CP4_Legal_Ent_2		NA4_1_1					Sec Lending	Principal	MSLA (2005 version, modified)
…												

Sub-schedule I

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

Sub-schedule 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 (Severely Adverse) [Optional]**	**CP Stressed Spread FR scenario (Adverse) [Optional]**
1						
1						
2						
3						
3						
4						
…						

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 I

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
1														
1														
2														
3														
3														
4														
…														

Sub-schedule I

	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**
1														
1														
2														
3														
3														
4														
…														

Sub-schedule I

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	Non-Investment Grade
1																
1																
2																
3																
3																
4																
…																

Sub-schedule I

	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**	**Municipals**	**Other (specify)**	**USD**	**Germany**	**UK/France**	**Other Eurozone**	**Japan**	**Other**	**US**	**CAD**
1																	
1																	
2																	
3																	
3																	
4																	
…																	

Sub-schedule I

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)					
	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	Inflation-indexed securities
1																			
1																			
2																			
3																			
3																			
4																			
…																			

Sub-schedule I

	Stressed MtM (Received)																		
Rank	M			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
1																			
1																			
2																			
3																			
3																			
4																			
…																			

Sub-schedule I

Rank	d)	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-Investment Grade	USD	EUR	GBP	JPY	Other	Inflation-indexed securities	Commercial paper	Municipals	Other (specify)
1														
1														
2														
3														
3														
4														
...														

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 Code	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												
2	CPName2	CP2	CP2_Legal_Ent_1		NS2_1_2												
2	CPName2	CP2	CP2_Legal_Ent_2		NS2_2_1												
3	CPName3	CP3	CP3_Legal_Ent_1		NS3_1_1												
4	CPName4	CP4	CP4_Legal_Ent_1		NS4_1_1												
5	CPName5	CP5	CP5_Legal_Ent_1		NS5_1_1												
…																	

Sub-schedule L.6.1.a - Aggregate derivative information by counterparty legal entity and netting set/agreement level (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 Code	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												
2	CPName2	CP2	CP2_Legal_Ent_1		NS2_1_2												
2	CPName2	CP2	CP2_Legal_Ent_2		NS2_2_1												
3	CPName3	CP3	CP3_Legal_Ent_1		NS3_1_1												
4	CPName4	CP4	CP4_Legal_Ent_1		NS4_1_1												
5	CPName5	CP5	CP5_Legal_Ent_1		NS5_1_1												
…																	

Sub-schedul

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

Sub-schedul

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

Sub-schedul

					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)
1																	
2																	
2																	
2																	
3																	
4																	
5																	
...																	

Sub-schedul

					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)
1																	
2																	
2																	
2																	
3																	
4																	
5																	
...																	

Sub-schedule L.6.2 - Derivative exposure MtM values by counterparty legal entity and netting set/agreement level (CCAR as-of: as ranked by Stressed Net CE FR scenario (Severely Adverse))

	Counterparty identifiers					Unstressed Exposure MtM by Asset category										
Rank	CP Name (parent/consolidated)	Parent/Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Set 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
1	CPName1	CP1	CP1_Legal_Ent_1		NS1_1_1											
2	CPName2	CP2	CP2_Legal_Ent_1		NS2_1_1											
2	CPName2	CP2	CP2_Legal_Ent_1		NS2_1_2											
2	CPName2	CP2	CP2_Legal_Ent_2		NS2_2_1											
3	CPName3	CP3	CP3_Legal_Ent_1		NS3_1_1											
4	CPName4	CP4	CP4_Legal_Ent_1		NS4_1_1											
5	CPName5	CP5	CP5_Legal_Ent_1		NS5_1_1											
…																

Sub-schedule L.6.2.a - Derivative exposure MtM values by counterparty legal entity and netting set/agreement level (CCAR as-of: as ranked by Stressed Net CE FR scenario (Adverse))

	Counterparty identifiers					Unstressed Exposure MtM by Asset category										
Rank	CP Name (parent/consolidated)	Parent/Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Set 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
1	CPName1	CP1	CP1_Legal_Ent_1		NS1_1_1											
2	CPName2	CP2	CP2_Legal_Ent_1		NS2_1_1											
2	CPName2	CP2	CP2_Legal_Ent_1		NS2_1_2											
2	CPName2	CP2	CP2_Legal_Ent_2		NS2_2_1											
3	CPName3	CP3	CP3_Legal_Ent_1		NS3_1_1											
4	CPName4	CP4	CP4_Legal_Ent_1		NS4_1_1											
5	CPName5	CP5	CP5_Legal_Ent_1		NS5_1_1											
…																

Sub-schedul

				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)
1																	
2																	
2																	
2																	
3																	
4																	
5																	
…																	

Sub-schedul

				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)
1																	
2																	
2																	
2																	
3																	
4																	
5																	
…																	

Notes to the CCR Schedule