FR Y-14Q: Counterparty Credit Risk

See Counterparty Schedule instructions for guidance on completing this schedule.

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

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

Counterparty identifiers									Credit Quality Data			
Rank	Consolidated/ Parent Counterparty Name	Consolidated/Parent Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID	Sub-netting Set ID	Industry Code	Country	Internal Rating	External Rating	Gross Current Exposure	Stressed Gross Current Exposure FR Scenario (Severely Adverse)

:onsolidated/pa

	Exposure and Position Data							
Consolidated/Parent Counterparty ID	Stressed Gross Current Exposure BHC/IHC/SLHC scenario	Net Current Exposure	Stressed Net Current Exposure FR Scenario (Severely Adverse)	Stressed Net Current Exposure BHC/IHC/SLHC scenario	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position Mark-to-Market

:onsolidated/pa

		CVA Data			Credit Mitigants			Credit Hedges
Consolidated/Parent Counterparty ID	Total Net Collateral	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC/SLHC Scenario and specification	Credit Support Annex in place?	% Gross Current Exposure with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges

Sub-schedule L.1.b.1 Top consolidated/parent counterparties comprising 95% of firm stressed CVA, ranked by Federal Reserve Severely Adverse Scenario Stressed CVA for the CCAR quarte
$ Millions

	Counterparty identifiers								Credit Quality Data		Ex					
Rank	Consolidated/Parent Counterparty Name	Consolidated/Parent Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID	Sub-netting Set ID	Industry Code	Country	Internal Rating	External Rating	Gross Current Exposure	Stressed Gross Current Exposure FR Scenario (Severely Adverse)	Stressed Gross Current Exposure BHC/IHC/SLHC scenario	Net Current Exposure	Stressed Net Current Exposure FR Scenario (Severely Adverse)	Stressed Net Current Exposure BHC/IHC/SLHC scenario

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$ Mill

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

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

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

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

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

Reserve Type	Exposure Data							
Reserve Type	Gross Current Exposure excluding CCPs	Gross Current Exposure to CCPs	Stressed Gross Current Exposure excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross Current Exposure to CCPs FR Scenario (Severely Adverse)	Stressed Gross Current Exposure BHC/IHC/SLHC scenario	Net Current Exposure excluding CCPs	Net Current Exposure to CCPs	Stressed Net Current Exposure excluding CCPs FR Scenario (Severely Adverse)
(a) Model/infrastructure limitations								
(b) Trades not captured								
(b.1) Fair-valued Securities Financing Transactions (SFT)								
(c) Offline reserves								
(d) Funding Valuation Adjustment (if applicable)								
(e) Other								

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

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

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

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

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

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

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

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

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

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

Counterparty Attributes				Exposure Data					
Industry Code	Region	Internal Rating	External Rating	Gross Current Exposure excluding CCPs	Gross Current Exposure to CCPs	Stressed Gross Current Exposure excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross Current Exposure to CCPs FR Scenario (Severely Adverse)	Stressed Gross Current Exposure BHC/IHC scenario	Net Current Exposure excluding CCPs

Sub-schedule L.1.f.2 Residual counterparties: uncollateralized netting sets

Counterparty Attributes				Exposure Data					
Industry Code	Region	Internal Rating	External Rating	Gross Current Exposure excluding CCPs	Gross Current Exposure to CCPs	Stressed Gross Current Exposure excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross Current Exposure to CCPs FR Scenario (Severely Adverse)	Stressed Gross Current Exposure BHC/IHC scenario	Net Current Exposureexcluding CCPs

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

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

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

Counterparty Identifiers											CVA Inputs					
Rank	Consolidated/ Parent Counterparty Name	Consolidated/ Parent Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID	Sub-netting Set ID	Industry Code	Country	Internal Rating	External Rating	Tenor Bucket in Years	Expected Exposure (EE) - BHC/IHC/SLHC Specification	Marginal Probability of Default (PD)	Loss Given Default (LGD) (CVA)	Discount Factor	Stressed Expected Exposure (EE) - FR Scenario and FR Specification (Severely Adverse)

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

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

Counterparty Identifiers											
Rank	Consolidated/Parent Counterparty Name	Consolidated/Parent Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID	Sub-netting Set ID	Industry Code	Country	Internal Rating	External Rating	Tenor Bucket in Years

: by counterparty: o Stressed CVA for the CCAR quarter

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

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

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

quality by cou

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

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

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

quality by couario Stressed CVA for the CCAR quarter

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

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

L.4.a Aggregate CVA sensitivities by Risk Factor

L.4.b Top 10 Consolidated Counterparies CVA sensitivites by Risk Factor

Change to asset-side CVA for a given change in the underlying risk factor, gross of any hedges.

$ Millions, Increase in CVA reported as positive figure

	Aggregate CVA sensitivities and slides							
Credit Spreads	**-50%**	**-10%**	**+1bp**	**+10%**	**+100%**	**+300%**	**+1bp**	**+1bp**
							<<Cpty name 1>>	**<<Cpty name 2>>**
Counterparty/Reference Spread							**<<Cpty name 1 ID>>**	**<<Cpty name 2 ID>>**
Aggregate								
Aggregate by rating:								
AAA								
AA								
A								
BBB								
BB								
B								
CCC or lower								
NR								
Interest Rates (bps)	**-100bps**	**-10bps**	**+1bp**	**+10bps**	**+100bps**	**+300bps**	**+1bp**	**+1bp**
EUR								
<=1Y								
1-5Y								
>=5-10Y							**<<Cpty name 1>>**	**<<Cpty name 2>>**
>=10Y							**<<Cpty name 1 ID>>**	**<<Cpty name 2 ID>>**
All Maturities								
GBP								
<=1Y								
1-5Y								
>=5-10Y							**<<Cpty name 1>>**	**<<Cpty name 2>>**
>=10Y							**<<Cpty name 1 ID>>**	**<<Cpty name 2 ID>>**
All Maturities								
USD								
<=1Y								
1-5Y								
>=5-10Y							**<<Cpty name 1>>**	**<<Cpty name 2>>**
>=10Y							**<<Cpty name 1 ID>>**	**<<Cpty name 2 ID>>**

Top 10 CVA Sensitivities by Risk Factors							
+1bp	+1bp	+1bp	+1bp	+1bp	+1bp	+1bp	+1bp
<<Cpty name 3>>	<<Cpty name 4>>	<<Cpty name 5>>	<<Cpty name 6>>	<<Cpty name 7>>	<<Cpty name 8>>	<<Cpty name 9>>	<<Cpty name 10>>
<<Cpty name 3 ID>>	<<Cpty name 4 ID>>	<<Cpty name 5 ID>>	<<Cpty name 6 ID>>	<<Cpty name 7 ID>>	<<Cpty name 8 ID>>	<<Cpty name 9 ID>>	<<Cpty name 10 ID>>
+1bp	+1bp	+1bp	+1bp	+1bp	+1bp	+1bp	+1bp
<<Cpty name 3>>	<<Cpty name 4>>	<<Cpty name 5>>	<<Cpty name 6>>	<<Cpty name 7>>	<<Cpty name 8>>	<<Cpty name 9>>	<<Cpty name 10>>
<<Cpty name 3 ID>>	<<Cpty name 4 ID>>	<<Cpty name 5 ID>>	<<Cpty name 6 ID>>	<<Cpty name 7 ID>>	<<Cpty name 8 ID>>	<<Cpty name 9 ID>>	<<Cpty name 10 ID>>
<<Cpty name 3>>	<<Cpty name 4>>	<<Cpty name 5>>	<<Cpty name 6>>	<<Cpty name 7>>	<<Cpty name 8>>	<<Cpty name 9>>	<<Cpty name 10>>
<<Cpty name 3 ID>>	<<Cpty name 4 ID>>	<<Cpty name 5 ID>>	<<Cpty name 6 ID>>	<<Cpty name 7 ID>>	<<Cpty name 8 ID>>	<<Cpty name 9 ID>>	<<Cpty name 10 ID>>
<<Cpty name 3>>	<<Cpty name 4>>	<<Cpty name 5>>	<<Cpty name 6>>	<<Cpty name 7>>	<<Cpty name 8>>	<<Cpty name 9>>	<<Cpty name 10>>
<<Cpty name 3 ID>>	<<Cpty name 4 ID>>	<<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%**	**+50%**	**+100%**	**+1%**	**+1%**
							<<Cpty name 1>> **<<Cpty name 1 ID>>**	**<<Cpty name 2>>** **<<Cpty name 2 ID>>**
CAD								
							<<Cpty name 1>> **<<Cpty name 1 ID>>**	**<<Cpty name 2>>** **<<Cpty name 2 ID>>**
CHF								
							<<Cpty name 1>> **<<Cpty name 1 ID>>**	**<<Cpty name 2>>** **<<Cpty name 2 ID>>**
EUR								
							<<Cpty name 1>> **<<Cpty name 1 ID>>**	**<<Cpty name 2>>** **<<Cpty name 2 ID>>**
GBP								
							<<Cpty name 1>> **<<Cpty name 1 ID>>**	**<<Cpty name 2>>** **<<Cpty name 2 ID>>**
JPY								
Other material FX sensitivities								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
Equity (%)	**-50%**	**-10%**	**+1%**	**+10%**	**+50%**	**+100%**	**+1%**	**+1%**
							<<Cpty name 1>> **<<Cpty name 1 ID>>**	**<<Cpty name 2>>** **<<Cpty name 2 ID>>**
US <<Define>>								
							<<Cpty name 1>> **<<Cpty name 1 ID>>**	**<<Cpty name 2>>** **<<Cpty name 2 ID>>**
Europe <<Define>>								
							<<Cpty name 1>> **<<Cpty name 1 ID>>**	**<<Cpty name 2>>** **<<Cpty name 2 ID>>**
Other <<Define>>								

+1%	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**
<<Cpty name 3>>	**<<Cpty name 4>>**	**<<Cpty name 5>>**	**<<Cpty name 6>>**	**<<Cpty name 7>>**	**<<Cpty name 8>>**	**<<Cpty name 9>>**	**<<Cpty name 10>>**
<<Cpty name 3 ID>>	**<<Cpty name 4 ID>>**	**<<Cpty name 5 ID>>**	**<<Cpty name 6 ID>>**	**<<Cpty name 7 ID>>**	**<<Cpty name 8 ID>>**	**<<Cpty name 9 ID>>**	**<<Cpty name 10 ID>>**
<<Cpty name 3>>	**<<Cpty name 4>>**	**<<Cpty name 5>>**	**<<Cpty name 6>>**	**<<Cpty name 7>>**	**<<Cpty name 8>>**	**<<Cpty name 9>>**	**<<Cpty name 10>>**
<<Cpty name 3 ID>>	**<<Cpty name 4 ID>>**	**<<Cpty name 5 ID>>**	**<<Cpty name 6 ID>>**	**<<Cpty name 7 ID>>**	**<<Cpty name 8 ID>>**	**<<Cpty name 9 ID>>**	**<<Cpty name 10 ID>>**
<<Cpty name 3>>	**<<Cpty name 4>>**	**<<Cpty name 5>>**	**<<Cpty name 6>>**	**<<Cpty name 7>>**	**<<Cpty name 8>>**	**<<Cpty name 9>>**	**<<Cpty name 10>>**
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<<Cpty name 3 ID>>	**<<Cpty name 4 ID>>**	**<<Cpty name 5 ID>>**	**<<Cpty name 6 ID>>**	**<<Cpty name 7 ID>>**	**<<Cpty name 8 ID>>**	**<<Cpty name 9 ID>>**	**<<Cpty name 10 ID>>**
+1%	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**
<<Cpty name 3>>	**<<Cpty name 4>>**	**<<Cpty name 5>>**	**<<Cpty name 6>>**	**<<Cpty name 7>>**	**<<Cpty name 8>>**	**<<Cpty name 9>>**	**<<Cpty name 10>>**
<<Cpty name 3 ID>>	**<<Cpty name 4 ID>>**	**<<Cpty name 5 ID>>**	**<<Cpty name 6 ID>>**	**<<Cpty name 7 ID>>**	**<<Cpty name 8 ID>>**	**<<Cpty name 9 ID>>**	**<<Cpty name 10 ID>>**
<<Cpty name 3>>	**<<Cpty name 4>>**	**<<Cpty name 5>>**	**<<Cpty name 6>>**	**<<Cpty name 7>>**	**<<Cpty name 8>>**	**<<Cpty name 9>>**	**<<Cpty name 10>>**
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<<Cpty name 3>>	**<<Cpty name 4>>**	**<<Cpty name 5>>**	**<<Cpty name 6>>**	**<<Cpty name 7>>**	**<<Cpty name 8>>**	**<<Cpty name 9>>**	**<<Cpty name 10>>**
<<Cpty name 3 ID>>	**<<Cpty name 4 ID>>**	**<<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 material equity sensitivities								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
Commodities (%)	**-50%**	**-10%**	**+1%**	**+10%**	**+100%**	**+300%**	**+1%**	**+1%**
							<<Cpty name 1>> **<<Cpty name 1 ID>>**	**<<Cpty name 2>>** **<<Cpty name 2 ID>>**
Oil & Oil Products								
							<<Cpty name 1>> **<<Cpty name 1 ID>>**	**<<Cpty name 2>>** **<<Cpty name 2 ID>>**
Natural Gas								
							<<Cpty name 1>> **<<Cpty name 1 ID>>**	**<<Cpty name 2>>** **<<Cpty name 2 ID>>**
Power								
							<<Cpty name 1>> **<<Cpty name 1 ID>>**	**<<Cpty name 2>>** **<<Cpty name 2 ID>>**
Coal & Freight								
							<<Cpty name 1>> **<<Cpty name 1 ID>>**	**<<Cpty name 2>>** **<<Cpty name 2 ID>>**
Softs & Ags								
							<<Cpty name 1>> **<<Cpty name 1 ID>>**	**<<Cpty name 2>>** **<<Cpty name 2 ID>>**
Precious Metals								
							<<Cpty name 1>> **<<Cpty name 1 ID>>**	**<<Cpty name 2>>** **<<Cpty name 2 ID>>**
Base Metals								
Other material commodity sensitivities								
<<Insert name/ definition>>								
<<Insert name/ definition>>								
Other material sensitivities	**-50%**	**-10%**	**+1%**	**+10%**	**+50%**	**+100%**	**+1%**	**+1%**
<<Insert name/ definition/units>>								
<<Insert name/ definition/units>>								
<<Insert name/ definition/units>>								
	-50%	**-10%**	**+1%**	**+10%**	**+50%**	**+100%**	**+1%**	**+1%**
<<Insert name/ definition/units>>								
<<Insert name/ definition/units>>								
<<Insert name/ definition/units>>								

+1%	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**
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<<Cpty name 3 ID>>	**<<Cpty name 4 ID>>**	**<<Cpty name 5 ID>>**	**<<Cpty name 6 ID>>**	**<<Cpty name 7 ID>>**	**<<Cpty name 8 ID>>**	**<<Cpty name 9 ID>>**	**<<Cpty name 10 ID>>**
<<Cpty name 3>>	**<<Cpty name 4>>**	**<<Cpty name 5>>**	**<<Cpty name 6>>**	**<<Cpty name 7>>**	**<<Cpty name 8>>**	**<<Cpty name 9>>**	**<<Cpty name 10>>**
<<Cpty name 3 ID>>	**<<Cpty name 4 ID>>**	**<<Cpty name 5 ID>>**	**<<Cpty name 6 ID>>**	**<<Cpty name 7 ID>>**	**<<Cpty name 8 ID>>**	**<<Cpty name 9 ID>>**	**<<Cpty name 10 ID>>**
<<Cpty name 3>>	**<<Cpty name 4>>**	**<<Cpty name 5>>**	**<<Cpty name 6>>**	**<<Cpty name 7>>**	**<<Cpty name 8>>**	**<<Cpty name 9>>**	**<<Cpty name 10>>**
<<Cpty name 3 ID>>	**<<Cpty name 4 ID>>**	**<<Cpty name 5 ID>>**	**<<Cpty name 6 ID>>**	**<<Cpty name 7 ID>>**	**<<Cpty name 8 ID>>**	**<<Cpty name 9 ID>>**	**<<Cpty name 10 ID>>**
<<Cpty name 3>>	**<<Cpty name 4>>**	**<<Cpty name 5>>**	**<<Cpty name 6>>**	**<<Cpty name 7>>**	**<<Cpty name 8>>**	**<<Cpty name 9>>**	**<<Cpty name 10>>**
<<Cpty name 3 ID>>	**<<Cpty name 4 ID>>**	**<<Cpty name 5 ID>>**	**<<Cpty name 6 ID>>**	**<<Cpty name 7 ID>>**	**<<Cpty name 8 ID>>**	**<<Cpty name 9 ID>>**	**<<Cpty name 10 ID>>**
<<Cpty name 3>>	**<<Cpty name 4>>**	**<<Cpty name 5>>**	**<<Cpty name 6>>**	**<<Cpty name 7>>**	**<<Cpty name 8>>**	**<<Cpty name 9>>**	**<<Cpty name 10>>**
<<Cpty name 3 ID>>	**<<Cpty name 4 ID>>**	**<<Cpty name 5 ID>>**	**<<Cpty name 6 ID>>**	**<<Cpty name 7 ID>>**	**<<Cpty name 8 ID>>**	**<<Cpty name 9 ID>>**	**<<Cpty name 10 ID>>**
<<Cpty name 3>>	**<<Cpty name 4>>**	**<<Cpty name 5>>**	**<<Cpty name 6>>**	**<<Cpty name 7>>**	**<<Cpty name 8>>**	**<<Cpty name 9>>**	**<<Cpty name 10>>**
<<Cpty name 3 ID>>	**<<Cpty name 4 ID>>**	**<<Cpty name 5 ID>>**	**<<Cpty name 6 ID>>**	**<<Cpty name 7 ID>>**	**<<Cpty name 8 ID>>**	**<<Cpty name 9 ID>>**	**<<Cpty name 10 ID>>**
<<Cpty name 3>>	**<<Cpty name 4>>**	**<<Cpty name 5>>**	**<<Cpty name 6>>**	**<<Cpty name 7>>**	**<<Cpty name 8>>**	**<<Cpty name 9>>**	**<<Cpty name 10>>**
<<Cpty name 3 ID>>	**<<Cpty name 4 ID>>**	**<<Cpty name 5 ID>>**	**<<Cpty name 6 ID>>**	**<<Cpty name 7 ID>>**	**<<Cpty name 8 ID>>**	**<<Cpty name 9 ID>>**	**<<Cpty name 10 ID>>**
+1%	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**
+1%	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**

Sub-schedule L.5 - Derivatives and Securities Financing Transactions (SFT) profile: All CCPs and G7 sovereigns + Top 25 non-CCP/G7 SFT and derivative counterparties

$ Millions

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

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

		Netting Agreement Details								
Internal Rating	**External Rating**	**Agreement Type**	**Agreement Role**	**Legal Enforceability**	**Initial Margin**	**Non-cash collateral type**	**Excess Variation Margin (for CCPs)**	**Default Fund (for CCPs)**	**Threshold CP**	**Threshold BHC/IHC/SLHC**
		Derivatives 1-way CSA	NA							
		Derivatives no CSA	NA							
		SFT Repo	Principal							
		SFT Sec Lending	Principal							
		SFT Cross-product	Agent							
		SFT Derivatives Cross-product	Agent							
		...								

Netting Agreement Details					Current Exposure				
Minimum Transfer Amount CP	Minimum Transfer Amount BHC/IHC/SLHC	Margining frequency	CSA contractual features (non-vanilla)	WWR position	Total Net Current Exposure	Total Stressed Net Current Exposure FR Scenario (Severely Adverse)		Net Current Exposure SFTs	Stressed Net Current Exposure SFTs FR scenario (Severely Adverse)
				None					
				None					
				None					
				None					
				None					
				Specific					
				General					

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

Position Mark-to-Market Values													
Stressed Mark-to-Market Received (SFTs) FR scenario (Severely Adverse)		Unstressed Mark-to-Market Cash Collateral (Derivatives)					Total Unstressed Mark-to-Market Collateral (Derivatives)	Stressed Mark-to-Market Cash Collateral (Derivatives) FR scenario (Severely Adverse)				
		USD	EUR	GBP	JPY	Other		USD	EUR	GBP	JPY	Other

Credit Quality and CDS Hedges													
					Total Stressed Mark-to-Market Collateral (Derivatives) FR scenario (Severely Adverse)		CDS Reference Entity Type	5Y CDS Spread (bp)		Wrong Way Risk hedge?	CDS Hedge Notional	Stressed CVA FR scenario (Severely Adverse)	
USD	EUR	GBP	JPY	Other									

Sub-schedule L.5.2 - SFT assets posted and received by counterparty legal entity and netting set/agreement and asset category

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

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

								Repo and Reverse Date
Ratings Category	Exposure Data							US Treasury
Internal rating	External rating	Net Current Exposure	Stressed Net Current Exposure FR scenario (Severely Adverse)		Stressed Net Current Exposure BHC scenario	Indemnified Securities Lent (Notional Balance)	Indemnified Cash Collateral Reinvestment (Notional Balance)	Posted

ket (Posted) by Asset category		Unstressed Mark-to-Market (Posted) by Asset category								
tral Debt larket (Posted)		Central Debt Mark-to-Market (Posted)		Equity Mark-to-Market (Posted)					Corporate Bonds - Advanced Economies Mark-to-Market (Posted)	
United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG

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

Unstressed Mark-to-Market (Posted) by Asset category									
Corporate Bonds - Other Economies Mark-to-Market (Posted)		Exchange-Traded Funds Mark-to-Market (Posted)		US Agency MBS/CMBS Mark-to-Market (Posted)		Non-Agency RMBS/ABS/CMBS Mark-to-Market (Posted)			
IG	Sub-IG	Equity	Fixed Income	Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR

Repo and Reverse Repo - Gross Value of Instruments on Reporting Date				Securities Lending and Borrowing - Gross Value of Instruments					
Other		Cash (+/-)		US Treasury & Agency		Agency MBS		Equities	
Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received

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

on Reporting Date		Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date									
Corporate Bonds		Non-Agency (ABS, RMBS)		Sovereigns		Other		Cash			
Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received		

gory		Unstressed Mark-to-Market (Received) by Asset category											
		Equity Mark-to-Market (Received)					Corporate Bonds - Advanced Economies Mark-to-Market (Received)		Corporate Bonds - Other Economies Mark-to-Market (Received)		Exchange-Traded Funds Mark-to-Market (Received)	
Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income

Unstressed Mark-to-Market (Received) by Asset category														
US Agency MBS/CMBS Mark-to-Market (Received)		Non-Agency RMBS/ABS/CMBS Mark-to-Market (Received)		Cash Mark-to-Market (Received)					Other Mark-to-Market (Received)				
Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JPY	Other (specify)	Inflation-indexed securities	Commercial paper	Municipal Bonds	Other (specify)	United States

Stressed Mark-to-Market (Posted) by Asset category - FR Scenario (Severely Adverse)													
Central Debt Stressed Mark-to-Market (Posted) FR Scenario (Severely Adverse)					Equity Stressed Mark-to-Market (Posted) FR Scenario (Severely Adverse)					Corporate Bonds - Advanced Economies Stressed Mark-to-Market (Posted) FR Scenario (Severely Adverse)		Corporate Bonds - Other Economies Stressed Mark-to-Market (Posted) FR Scenario (Severely Adverse)	
Germany	United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG

Stressed Mark-to-Market (Posted) by Asset category - FR Scenario (Severely Adverse)														
Exchange-Traded Funds Stressed Mark-to-Market (Posted) FR Scenario (Severely Adverse)		US Agency MBS/CMBS Stressed Mark-to-Market (Posted) FR Scenario (Severely Adverse)		Non-Agency RMBS/ABS/CMBS Stressed Mark-to-Market (Posted) FR Scenario (Severely Adverse)		Cash Stressed Mark-to-Market (Posted) FR Scenario (Severely Adverse)					Other Stressed Mark-to-Market (Posted) FR Scenario (Severely Adverse)			
Equity	Fixed Income	Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JPY	Other	Inflation-indexed securities	Commercial paper	Municipal Bonds	Other (specify)

Stressed Mark-to-Market (Received) by Asset category - FR Scenario (Severely Adverse)														
Central Debt Stressed Mark-to-Market (Received) FR Scenario (Severely Adverse)						Equity Stressed Mark-to-Market (Received) FR Scenario (Severely Adverse)					Corporate Bonds - Advanced Economies Stressed Mark-to-Market (Received) FR Scenario (Severely Adverse)		Corporate Bonds - Other Economies Stressed Mark-to-Market (Received) FR Scenario (Severely Adverse)	
United States	Germany	United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG

Stressed Mark-to-Market (Received) by Asset category - FR Scenario (Severely Adverse)															
ETF Exchange-Traded Funds Stressed Mark-to-Market (Received) FR Scenario (Severely Adverse)		US Agency MBS/CMBS Stressed Mark-to-Market (Received) FR Scenario (Severely Adverse)		Non-Agency RMBS/ABS/CMBS Stressed Mark-to-Market (Received) FR Scenario (Severely Adverse)		Cash Stressed Mark-to-Market (Received) FR Scenario (Severely Adverse)					Other Stressed Mark-to-Market (Received) FR Scenario (Severely Adverse)			
Equity	Fixed Income	Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JPY	Other (specify)	Inflation-indexed securities	Commercial paper	Municipal Bonds	Other (specify)

Sub-schedule L.5.4 Derivative position detail by counterparty legal entity and netting set/agreement and asset category

Rank Methodology	Rank	Counterparty Name	Consolidated / Parent Entity Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID	Unstressed Exposure Mar	
							Vanilla Interest Rate Derivatives Unstressed Exposure Mark-to-Market	Vanilla FX Derivatives Unstressed Exposure Mark-to-Market
...								

G7
G7
QCCP
NQCCP
NA
NA

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

Unstressed Exposure Mark-to-Market by Asset category	Stressed Exposure Mark-to-Market by Asset category - FR Scenario (Severely Adverse)								
Other Unstressed Exposure Mark-to-Market (provide details, breakdown)	Vanilla Interest Rate Derivatives Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)	Vanilla FX Derivatives Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)	Vanilla Commodity (Cash) Derivatives Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)	Vanilla Credit Derivatives Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)	Vanilla Equity Derivatives Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)	Structured Interest Rate Derivatives Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)	Flow Exotic and Structured FX Derivatives Stressed Exposure Mark to-Market FR Scenario (Severely Adverse)	Other Cash + Physical Commodity Derivatives Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)	Other (single name) Credit Derivatives Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)

			Stressed Exposure Mark-to-Market by Asset category - FR Scenario (Severely Adverse)	
Structured (Multi-name) Credit Derivatives Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)	Exotic Equity Derivatives Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)	Hybrids Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)	Structured Products (MBS, ABS) Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)	Other Stressed Exposure Mark-to-Market (provide details, breakdown) FR Scenario (Severely Adverse)