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:	
When Received:	

DRAFT

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															Exposure and Position 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	Consolidated/ Parent Counterparty Industry Code	Consolidated/Parent Counterparty Country	Consolidated/Parent Counterparty Internal Rating	Consolidated /Parent Counterparty External Rating	Counterparty Legal Entity Industry Code	Counterparty Legal Entity Country	Counterparty Legal Entity Internal Rating	Counterparty Legal Entity External Rating	Gross Current Exposure	Stressed Gross Current Exposure FR Scenario (Severely Adverse)	Stressed Gross Current Exposure BHC/IHC/SLHC scenario

									CVA Data			Credit Mitigants			Credit Hedges
Consolidated/Parent Counterparty ID	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	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 quarter
$ Millions

	Counterparty identifiers															Exposure and Pos
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	Consolidated/ Parent Counterparty Industry Code	Consolidated/Parent Counterparty Country	Consolidated/ Parent Counterparty Internal Rating	Consolidated/Parent Counterparty External Rating	Counterparty Legal Entity Industry Code	Counterparty Legal Entity Country	Counterparty Legal Entity Internal Rating	Counterparty Legal Entity External Rating	Gross Current Exposure

Sub-sc
$ Milli

	Counterparty Data										CVA Data			Credit Mitigants			Credit Hedges
Rank	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	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	Rating Category		Exposure Data					
Reserve Type	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
(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
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.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

| 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 Data | | | Credit Hedges |
				CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC/SLHC Scenario and Specification	Single Name 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 Data | | | Credit Hedges |
				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	Consolidated/ Parent Counterparty Industry Code	Consolidated/ Parent Counterparty Country	Consolidated/ Parent Counterparty Internal Rating	Consolidated/ Parent Counterparty External Rating	Counterparty Legal Entity Industry Code	Counterparty Legal Entity Country	Counterparty Legal Entity Internal Rating	Counterparty Legal Entity External Rating	Tenor Bucket in Years	Expected Exposure (EE) BHC/IHC/SLHC Specification	Marginal Probability of Default (PD)	Loss Given Default (LGD) (CVA)

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Consolidated/ Parent Counterparty ID	Discount Factor	Stressed CVA Inputs									
		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 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 Scenario Stressed CVA for the CCAR quarter
$ 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	Consolidated/Parent Counterparty Industry Code	Consolidated/Parent Counterparty Country	Consolidated/Parent Counterparty Internal Rating	Consolidated/Parent Counterparty External Rating	Counterparty Legal Entity Industry Code	Counterparty Legal Entity Country	Counterparty Legal Entity Internal Rating	Counterparty Legal Entity External Rating	Tenor Bucket in Years

by counterparty:

Consolidated/Parent Counterparty ID	Expected Exposure (EE) - BHC/IHC/SLHC Specification	Marginal Probability of Default (PD)	Loss Given Default (LGD) (CVA)	Discount Factor	Stressed CVA Inputs										
					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 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	Consolidated/Parent Counterparty Industry Code	Consolidated/Parent Counterparty Country	Consolidated/Parent Counterparty Internal Rating	Consolidated/Parent Counterparty External Rating	Counterparty Legal Entity Industry Code

quality by cou

Identifiers				Data Inputs						Type of Credit Quality Input							
Consolidated/ Parent Counterparty ID	Counterparty Legal Entity Country	Counterparty Legal Entity Internal Rating	Counterparty Legal Entity External Rating	Time period (years)	Market spread (bps)	Spread adjustment (bps)	Spread (bps) used in CVA calculation	Stressed spreads (bps) FR Scenario (Severely Adverse)	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 Scenario Stresse

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	Consolidated/Parent Counterparty Industry Code	Consolidated/Parent Counterparty Country	Consolidated/Parent Counterparty Internal Rating	Consolidated/Parent Counterparty External Rating	Counterparty Legal Entity Industry Code

quality by coed CVA for the CCAR quarter

Identifiers					Data Inputs					Type of Credit Quality Input							
Consolidated/ Parent Counterparty ID	Counterparty Legal Entity Country	Counterparty Legal Entity Internal Rating	Counterparty Legal Entity External Rating	Time period (years)	Market spread (bps)	Spread adjustment (bps)	Spread (bps) used in CVA calculation	Stressed spreads (bps) FR Scenario (Severely Adverse)	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 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
+1bp	+1bp	+1bp	+1bp	+1bp	+1bp	+1bp	+1bp
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>

	-50%	-10%	+1%	+10%	+50%	+100%		+1%	+1%
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 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>

								<<Cpty name 1>> <<Cpty name 1 ID>>	<<Cpty name 2>> <<Cpty name 2 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%**
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<Cpty name 10 ID>>
<<Cpty name 3>> <<Cpty name 3 ID>>	<<Cpty name 4>> <<Cpty name 4 ID>>	<<Cpty name 5>> <<Cpty name 5 ID>>	<<Cpty name 6>> <<Cpty name 6 ID>>	<<Cpty name 7>> <<Cpty name 7 ID>>	<<Cpty name 8>> <<Cpty name 8 ID>>	<<Cpty name 9>> <<Cpty name 9 ID>>	<<Cpty name 10>> <<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

Rank Methodology	Rank	Consolidated/Parent Counterparty Name	Consolidated/ Parent Entity Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID	Consolidated/Parent Counterparty Industry Code
1	1	CPName1	CP1	CP1_LE_Name1	CP_1_LE_1	NS1_1_1	
1	1	CPName1	CP1	CP1_LE_Name1	CP_1_LE_1	NS1_1_2	
1	1	CPName1	CP1	CP1_LE _Name2	CP_1_LE_2	NS1_2_1	
2	24	CPName24	CP24	CP24_LE_Name1	CP_24_LE_1	NS24_1_1	
2	24	CPName24	CP24	CP24_LE_Name2	CP_24_LE_2	NS24_2_1	
1	25	CPName25	CP25	CP25_LE_Name1	CP_25_LE_1	NS25_1_1	
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	
…							

Counterparty, Netting Agreement identifiers

Consolidated/Parent Counterparty Country	Consolidated/Parent Counterparty Internal Rating	Consolidated/Parent Counterparty External Rating	Counterparty Legal Entity Industry Code	Counterparty Legal Entity Country	Counterparty Legal Entity Internal Rating	Counterparty Legal Entity External Rating	Netting Agreement Details		
							Agreement Type	Agreement Role	Legal Enforceability

Derivatives 1-v NA
Derivatives no NA
SFT Repo   Principal
SFT Sec Lendin Principal
SFT Cross-proc Agent
SFT Derivative Agent
…

						Netting Agreement Details						Current Exposure
Initial Margin	Non-cash collateral type	Excess Variation Margin (for CCPs)	Default Fund (for CCPs)	Threshold CP	Threshold BHC/IHC/SLHC	Minimum Transfer Amount CP	Minimum Transfer Amount BHC/IHC/SLHC	Margining frequency	CSA contractual features (non-vanilla)	WWR position		Total Net Current Exposure

None
None
None
None
None
Specific
General

e					Position Mark-to-Market Values					
Total Stressed Net Current Exposure FR Scenario (Severely Adverse)	Net Current Exposure SFTs	Stressed Net Current Exposure SFTs FR scenario (Severely Adverse)	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)	Stressed Mark-to-Market Received (SFTs) FR scenario (Severely Adverse)

Collateral Mark-to-Market Values

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)	CDS Reference Entity Type	5Y CDS Spread (bp)	Wrong Way Risk hedge?	CDS Hedge Notional	Stressed CVA FR scenario (Severely Adverse)

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-Mark
Rank Methodology	Rank	Consolidated/Parent Counterparty Name	Consolidated / Parent Entity Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID	
							United States
1	1	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_1	
1	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

Ratings Category		Exposure Data					
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)

...et (Posted) by Asset category			Unstressed Mark-to-Market (Posted) by Asset category						
Central Debt Mark-to-Market (Posted)			Central Debt Mark-to-Market (Posted)		Equity Mark-to-Market (Posted)				
Germany	United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)

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

| Unstressed Mark-to-Market (Posted) by Asset category | | | | | | | | | | | |
| Corporate Bonds - Advanced Economies Mark-to-Market (Posted) | | 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	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 on Reporting Date | | | | | |
| Sovereigns | | Other | | Cash (+/-) | | US Treasury & Agency | | Agency MBS | | Equities | |
Posted	Received	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 category			
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

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

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)	
Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG

Unstressed Mark-to-Market (Received) by Asset category														
Exchange-Traded Funds Mark-to-Market (Received)		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)			
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)

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)	
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 (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

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

G7
G7
QCCP
NQCCP

stressed ~~Exposure~~ Mark-to-Market by Asset category			Unstressed ~~Exposure~~ Mark-to-Market by Asset category							
Vanilla FX Derivatives Unstressed Exposure Mark-to-Market	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

		Unstressed Mark-to-Market by Asset category											
		Unstressed ~~Exposure~~ Mark-to-Market by Asset category	Stressed ~~Exposure~~ Mark-to-Market by Asset category - FR Scenario (Severely Adverse)										
Hybrids Unstressed Exposure Mark-to-Market	Structured Products (MBS, ABS) Unstressed Exposure Mark-to-Market	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 E p 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)