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:	

Note: The red text in this document indicates changes made to the form going into effect on June 30, 2023.

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	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	Net Current Exposure	Stressed Net Current Exposure FR Scenario (Severely Adverse)	Stressed Net Current Exposure BHC/IHC/SLHC scenario

onsolidated/pa

						CVA Data			Credit Mitigants			Credit Hedges
Consolidated/Parent Counterparty ID	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 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	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	Net Current Exposure	Stressed Net Current Exposure FR Scenario (Severely Adverse)	Stressed Net Current Exposure BHC/IHC/SLHC scenario

Sub-sc
$ Milli

Counte						CVA 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	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

				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					Stressed CV
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	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)	Discount Factor	Stressed Expected Exposure (EE) - FR Scenario and FR Specification (Severely Adverse)

ofile by counter

VA 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 Scenario St
$ 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	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: Tressed CVA for the CCAR quarter

					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 comprising 95% of firm unstressed CVA, ranked by unstressed CVA

Counterparty and Time Identifiers												Data Input
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	Counterparty Legal Entity Industry Code	Counterparty Legal Entity Country	Counterparty Legal Entity Internal Rating	Counterparty Legal Entity External Rating	Time period (years)	Market spread (bps)

quality by cou

ntifiers	ts				Type of Credit Quality Input							
Consolidated/ Parent Counterparty ID	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 Sce

Counterparty and Time Identifiers												Data Input
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	Counterparty Legal Entity Industry Code	Counterparty Legal Entity Country	Counterparty Legal Entity Internal Rating	Counterparty Legal Entity External Rating	Time period (years)	Market spread (bps)

quality by counario Stressed CVA for the CCAR quarter

ntifiers	ts				Type of Credit Quality Input							
Consolidated/ Parent Counterparty ID	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>>

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 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
CAD								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
CHF								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
EUR								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
GBP								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<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 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
US <<Define>>								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Europe <<Define>>								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<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>>**

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 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Oil & Oil Products								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Natural Gas								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Power								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Coal & Freight								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Softs & Ags								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<Cpty name 2 ID>>**
Precious Metals								
							<<Cpty name 1>>	**<<Cpty name 2>>**
							<<Cpty name 1 ID>>	**<<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

Counterparty, Netting Agreement identifiers											Netting Agreement Details		
Rank Methodology	Rank	Consolidated/Parent Counterparty Name	Consolidated/ Parent Entity Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID	Counterparty Legal Entity Industry Code	Counterparty Legal Entity Country	Counterparty Legal Entity Internal Rating	Counterparty Legal Entity External Rating	Agreement Type	Agreement Role	Legal Enforceability
1	1	CPName1	CP1	CP1_LE_Name1	CP_1_LE_1	NS1_1_1					Derivatives 1-v	NA	
1	1	CPName1	CP1	CP1_LE_Name1	CP_1_LE_1	NS1_1_2					Derivatives no	NA	
1	1	CPName1	CP1	CP1_LE _Name2	CP_1_LE_2	NS1_2_1					SFT Repo	Principal	
2	24	CPName24	CP24	CP24_LE_Name1	CP_24_LE_1	NS24_1_1					SFT Sec Lendin	Principal	
2	24	CPName24	CP24	CP24_LE_Name2	CP_24_LE_2	NS24_2_1					SFT Cross-proc	Agent	
1	25	CPName25	CP25	CP25_LE_Name1	CP_25_LE_1	NS25_1_1					SFT Derivative	Agent	
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							
...													

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-Market (Posted) by Asset category						
Rank Methodology	Rank	Consolidated/Parent Counterparty Name	Consolidated / Parent Entity Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID	Central Debt Mark-to-Market (Posted)		Equity Mark-to-Market (Posted)				
							Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)
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								
							Agency MBS	Equities	Corporate Bonds	Non-Agency (ABS, RMBS)

Initial
Margin

Corpora
Advance
Mark-to-M

IG

Sov

					Netting Agreement Details					Current Exposur
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	

	Unstressed Mark-to-Market (Posted) by Asset category									
ate Bonds - d Economies arket (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)			
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		
ereigns	Other	Cash (+/-)	US Treasury & Agency	Agency MBS	Equities

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)

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

Collateral Mark-to-Market Values							
Unstressed Mark-to-Market Cash Collateral (Derivatives)					Total Unstressed Mark-to-Market Collateral (Derivatives)	Stressed Mark-to-I (	
USD	EUR	GBP	JPY	Other		USD	EUR

Unstressed Mark-to-Market (Received) by Asset category							
		Equity Mark-to-Market (Received)					Corporat Advanced I Mark-to-Mark
Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG

				Credit Quality and CDS Hedges				
Market Cash Collateral (Derivatives) FR scenario Severely Adverse)			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)
GBP	JPY	Other						

Unstressed Mark-to-Market (Received) by Asset category																		Stressed M
e Bonds - Economies et (Received)	Corporate Bonds - Other Economies Mark-to-Market (Received)		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)				
Sub-IG	IG	Sub-IG	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)	United States

ark-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)

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)	Received	Posted	Received	Posted	Received	Posted	Received

Posted

Received	**Posted**	**Received**	**Posted**	**Received**	**Posted**	**Received**	**Posted**	**Received**	**Posted**	**Received**

Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received

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

Counterparty identifiers													
Rank Methodology	Rank	Counterparty Name	Consolidated / Parent Entity Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID	Unstressed ~~Exposure~~ Mark-to-Market by Asset category						
...							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

G7
G7
QCCP
NQCCP

Hybrids 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)								
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 ~~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)