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:	
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Version:	
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Sub-schedule L.1.a Top consolidated/parent counterparties comprising 95% of firm Credit Valuation Adjustment (CVA), ranked by CVA
$ Millions

	Counterparty identifiers							Credit Quality Data		Exposure and Position Data													CVA Data				Credit Mitigants			Credit Hedges
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Stressed Gross CE BHC/IHC/SLHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	Stressed Net CE BHC/IHC/SLHC scenario	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM	Total Net Collateral	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA BHC Scenario and BHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges

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

	Counterparty identifiers							Credit Quality Data		Exposure and Position Data													CVA Data				Credit mitigants			Credit Hedges
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Stressed Gross CE BHC/IHC/SLHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM	Total Net Collateral	Stressed Net CE BHC/IHC/SLHC scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA BHC/IHC/SLHC Scenario and BHC/IHC/SLHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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Sub-schedule L.1.b.2 Top 20 consolidated/parent counterparties ranked by BHC or IHC or SLHC Scenario Stressed CVA
$ Millions

	Counterparty identifiers							Credit Quality Data		Exposure and Position Data													CVA Data				Credit mitigants			Credit Hedges
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating	Gross CE	Stressed Gross CE Federal Reserve scenario (Severely Adverse)	Stressed Gross CE Federal Reserve scenario (Adverse)	Stressed Gross CE BHC/IHC/SLHC scenario	Net CE	Stressed Net CE Federal Reserve scenario (Severely Adverse)	Stressed Net CE Federal Reserve scenario (Adverse)	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM	Total Net Collateral	Stressed Net CE BHC/IHC scenario	CVA	Stressed CVA FR scenario and FR specification (Severely Adverse)	Stressed CVA FR scenario and FR specification (Adverse)	Stressed CVA BHC/IHC/SLHC scenario and BHC/IHC/SLHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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Sub-schedule L.1.c.1 Top 20 consolidated/parent counterparties ranked by Net CE
$ Millions

	Counterparty identifiers							Credit Quality Data		Exposure and Position Data													CVA Data				Credit Mitigants			Credit Hedges
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Stressed Gross CE BHC/IHC/SLHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	Stressed Net CE BHC/IHC/SLHC scenario	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM	Total Net Collateral	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA BHC/IHC/SLHC Scenario and BHC/IHC/SLHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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Sub-schedule L.1.c.2 Top 20 consolidated/parent counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed Net CE
$ Millions

	Counterparty identifiers							Credit Quality Data		Exposure and Position Data													CVA Data				Credit Mitigants			Credit Hedges
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Stressed Gross CE BHC/IHC/SLHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	Stressed Net CE BHC/IHC/SLHC scenario	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM	Total Net Collateral	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA BHC/IHC/SLHC Scenario and BHC/IHC/SLHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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Sub-schedule L.1.c.3 Top 20 consolidated/parent counterparties ranked by BHC/IHC/SLHC Scenario Stressed Net CE
$ Millions

	Counterparty identifiers							Credit Quality Data		Exposure and Position Data													CVA Data				Credit Mitigants			Credit Hedges
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Stressed Gross CE BHC/IHC/SLHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	Stressed Net CE BHC/IHC/SLHC scenario	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM	Total Net Collateral	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA BHC/IHC/SLHC Scenario and BHC/IHC/SLHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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Sub-schedule L.1.d.1 Top 20 consolidated/parent collateralized counterparties ranked by Gross CE (counterparties with at least one netting set with a CSA agreement in place)
$ Millions

	Counterparty Identifiers							Credit Quality Data		Exposure and Position Data													CVA Data				Credit Mitigants			Credit Hedges
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Stressed Gross CE BHC/IHC/SLHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	Stressed Net CE BHC/IHC/SLHC Scenario	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM	Total Net Collateral	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA BHC/IHC/SLHC Scenario and BHC/IHC/SLHC Specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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Sub-schedule L.1.d.2 Top 20 consolidated/parent collateralized counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed Gross CE
(counterparties with at least one netting set with a CSA agreement in place)
$ Millions

	Counterparty Identifiers							Credit Quality Data		Exposure and Position Data													CVA Data				Credit Mitigants			Credit Hedges
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Stressed Gross CE BHC/IHC/SLHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	Stressed Net CE BHC/IHC/SLHC Scenario	Total Notional	New Notional During Quarter	Weighted Average Maturity	Position MtM	Total Net Collateral	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA BHC/IHC/SLHC Scenario and BHC/IHC/SLHC Specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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Sub-schedule L.1.e - Aggregate CVA data by ratings and collateralization
$ Millions

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

Ratings Category		Exposure Data														CVA Data				Credit Hedges
Internal Rating	External Rating	Gross CE excluding CCPs	Gross CE to CCPs	Stressed Gross CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross CE to CCPs FR Scenario (Severely Adverse)	Stressed Gross CE excluding CCPs FR Scenario (Adverse)	Stressed Gross CE to CCPs FR Scenario (Adverse)	Stressed Gross CE BHC/IHC/SLHC scenario	Net CE excluding CCPs	Net CE to CCPs	Stressed Net CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Net CE to CCPs FR Scenario (Severely Adverse)	Stressed Net CE excluding CCPs FR Scenario (Adverse)	Stressed Net CE to CCPs FR Scenario (Adverse)	Stressed Net CE BHC/IHC/SLHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA BHC/IHC/SLHC Scenario and BHC/IHC/SLHC Specification	Single Name Credit Hedges
N/A	N/A																			

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

Reserve Type	Exposure Data														CVA Data				Credit Hedges
Reserve Type	Gross CE excluding CCPs	Gross CE to CCPs	Stressed Gross CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross CE to CCPs FR Scenario (Severely Adverse)	Stressed Gross CE excluding CCPs FR Scenario (Adverse)	Stressed Gross CE to CCPs FR Scenario (Adverse)	Stressed Gross CE BHC/IHC/SLHC scenario	Net CE excluding CCPs	Net CE to CCPs	Stressed Net CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Net CE to CCPs FR Scenario (Severely Adverse)	Stressed Net CE excluding CCPs FR Scenario (Adverse)	Stressed Net CE to CCPs FR Scenario (Adverse)	Stressed Net CE BHC/IHC/SLHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA BHC/IHC/SLHC Scenario and BHC/IHC/SLHC Specification	Single Name Credit Hedges
Model/infrastructure limitations																			
Trades not captured																			
Offline reserves																			
Funding Valuation Adjustment (if applicable)																			
Other																			

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														CVA Data				Credit Hedges
Internal Rating	External Rating	Gross CE excluding CCPs	Gross CE to CCPs	Stressed Gross CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross CE to CCPs FR Scenario (Severely Adverse)	Stressed Gross CE excluding CCPs FR Scenario (Adverse)	Stressed Gross CE to CCPs FR Scenario (Adverse)	Stressed Gross CE BHC/IHC/SLHC scenario	Net CE excluding CCPs	Net CE to CCPs	Stressed Net CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Net CE to CCPs FR Scenario (Severely Adverse)	Stressed Net CE excluding CCPs FR Scenario (Adverse)	Stressed Net CE to CCPs FR Scenario (Adverse)	Stressed Net CE BHC/IHC/SLHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA BHC/IHC/SLHC Scenario and BHC/IHC/SLHC Specification	Single Name Credit Hedges

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														CVA Data				Credit Hedges
Internal rating	External rating	Gross CE excluding CCPs	Gross CE to CCPs	Stressed Gross CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Gross CE to CCPs FR Scenario (Severely Adverse)	Stressed Gross CE excluding CCPs FR Scenario (Adverse)	Stressed Gross CE to CCPs FR Scenario (Adverse)	Stressed Gross CE BHC/IHC/SLHC scenario	Net CE excluding CCPs	Net CE to CCPs	Stressed Net CE excluding CCPs FR Scenario (Severely Adverse)	Stressed Net CE to CCPs FR Scenario (Severely Adverse)	Stressed Net CE excluding CCPs FR Scenario (Adverse)	Stressed Net CE to CCPs FR Scenario (Adverse)	Stressed Net CE BHC/IHC/SLHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA BHC/IHC/SLHC Scenario and BHC/IHC/SLHC Specification	Single Name Credit Hedges

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

	Counterparty Identifiers								CVA Inputs					Stressed CVA Inputs															
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal Rating	External Rating	Tenor Bucket in Years	EE - BHC/IHC/SLHC Specification	Marginal PD	LGD (CVA)	Discount Factor	Stressed EE - FR Scenario & FR Specification (Severely Adverse)	Stressed EE - FR Scenario & FR Specification (Adverse)	Stressed EE - BHC/IHC/SLHC Scenario & BHC/IHC/SLHC Specification	Stressed Marginal PD FR Scenario (Severely Adverse)	Stressed Marginal PD FR Scenario (Adverse)	Stressed Marginal PD BHC/IHC/SLHC Scenario	Stressed LGD (CVA) FR Scenario (Severely Adverse)	Stressed LGD (CVA) FR Scenario (Adverse)	Stressed LGD (CVA) BHC/IHC/SLHC Scenario	Stressed LGD (PD) FR Scenario (Severely Adverse)	Stressed LGD (PD) FR Scenario (Adverse)	Stressed LGD (PD) BHC/IHC/SLHC Scenario	Stressed Discount Factor FR Scenario (Severely Adverse)	Stressed Discount Factor FR Scenario (Adverse)	Stressed Discount Factor BHC/IHC/SLHC Scenario

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

	Counterparty and Time Identifiers										Data Inputs						Type of Credit Quality Input							
Rank	Counterparty name	Counterparty ID	Legal Entity Identifier (LEI)	Netting set ID (optional)	Sub-netting set ID (optional)	Industry Code	Country	Internal rating	External rating	Time period (years)	Market spread (bps)	Spread adjustment (bps)	Spread (bps) used in CVA calculation	Stressed spreads (bps) FR Scenario (Severely Adverse)	Stressed spreads (bps) FR Scenario (Adverse)	Stressed spreads (bps) BHC Scenario	Mapping approach	Proxy mapping approach	Proxy name	Market input type	Ticker / identifier	Report date	Source (Bloomberg, Markit, KMV, etc.)	Comments

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Sub-schedule L.4
L.4.a Aggregate by Risk Factor
L.4.b Top 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						Top 10 Counterparties by Sensitivity to Risk Factors									
Credit Spreads	**-50%**	**-10%**	**+1bp**	**+10%**	**+100%**	**+300%**	**+1bp**	**+1bp**	**+1bp**	**+1bp**	**+1bp**	**+1bp**	**+1bp**	**+1bp**	**+1bp**	**+1bp**
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Counterparty/Reference Spread							**<<Cpty name 1 ID>>**	**<<Cpty name 2 ID>>**	**<<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>>**
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**	**+1bp**	**+1bp**	**+1bp**	**+1bp**	**+1bp**	**+1bp**	**+1bp**	**+1bp**
EUR																
<=1Y																
1-5Y																
>=5-10Y							**<<Cpty name 1>>**	**<<Cpty name 2>>**	**<<Cpty name 3>>**	**<<Cpty name 4>>**	**<<Cpty name 5>>**	**<<Cpty name 6>>**	**<<Cpty name 7>>**	**<<Cpty name 8>>**	**<<Cpty name 9>>**	**<<Cpty name 10>>**
>=10Y							**<<Cpty name 1 ID>>**	**<<Cpty name 2 ID>>**	**<<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																
GBP																
<=1Y																
1-5Y																
>=5-10Y							**<<Cpty name 1>>**	**<<Cpty name 2>>**	**<<Cpty name 3>>**	**<<Cpty name 4>>**	**<<Cpty name 5>>**	**<<Cpty name 6>>**	**<<Cpty name 7>>**	**<<Cpty name 8>>**	**<<Cpty name 9>>**	**<<Cpty name 10>>**
>=10Y							**<<Cpty name 1 ID>>**	**<<Cpty name 2 ID>>**	**<<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																
USD																
<=1Y																
1-5Y																
>=5-10Y							**<<Cpty name 1>>**	**<<Cpty name 2>>**	**<<Cpty name 3>>**	**<<Cpty name 4>>**	**<<Cpty name 5>>**	**<<Cpty name 6>>**	**<<Cpty name 7>>**	**<<Cpty name 8>>**	**<<Cpty name 9>>**	**<<Cpty name 10>>**
>=10Y							**<<Cpty name 1 ID>>**	**<<Cpty name 2 ID>>**	**<<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																
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<<Insert name/ definition>>																
FX (%)	**-50%**	**-10%**	**+1%**	**+10%**	**+50%**	**+100%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**
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EUR																
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GBP																
							<<Cpty name 1>>	**<<Cpty name 2>>**	**<<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 1 ID>>	**<<Cpty name 2 ID>>**	**<<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>>**
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%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**
							<<Cpty name 1>>	**<<Cpty name 2>>**	**<<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 1 ID>>	**<<Cpty name 2 ID>>**	**<<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>>**
US <<Define>>																
							<<Cpty name 1>>	**<<Cpty name 2>>**	**<<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 1 ID>>	**<<Cpty name 2 ID>>**	**<<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>>**
Europe <<Define>>																
							<<Cpty name 1>>	**<<Cpty name 2>>**	**<<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 1 ID>>	**<<Cpty name 2 ID>>**	**<<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 <<Define>>																
Other material equity sensitivities																
<<Insert name/ definition>>																
<<Insert name/ definition>>																
<<Insert name/ definition>>																
<<Insert name/ definition>>																
<<Insert name/ definition>>																
Commodities (%)	**-50%**	**-10%**	**+1%**	**+10%**	**+100%**	**+300%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**
							<<Cpty name 1>>	**<<Cpty name 2>>**	**<<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 1 ID>>	**<<Cpty name 2 ID>>**	**<<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>>**
Oil & Oil Products																

							<<Cpty name 1>> <<Cpty name 1 ID>>	<<Cpty name 2>> <<Cpty name 2 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>>
Natural Gas																
							<<Cpty name 1>> <<Cpty name 1 ID>>	<<Cpty name 2>> <<Cpty name 2 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>>
Power																
							<<Cpty name 1>> <<Cpty name 1 ID>>	<<Cpty name 2>> <<Cpty name 2 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>>
Coal & Freight																
							<<Cpty name 1>> <<Cpty name 1 ID>>	<<Cpty name 2>> <<Cpty name 2 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>>
Softs & Ags																
							<<Cpty name 1>> <<Cpty name 1 ID>>	<<Cpty name 2>> <<Cpty name 2 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>>
Precious Metals																
							<<Cpty name 1>> <<Cpty name 1 ID>>	<<Cpty name 2>> <<Cpty name 2 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>>
Base Metals																
Other material commodity sensitivities																
<<Insert name/ definition>>																
<<Insert name/ definition>>																
Other material sensitivities	**-50%**	**-10%**	**+1%**	**+10%**	**+50%**	**+100%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**
<<Insert name/ definition/units>>																
<<Insert name/ definition/units>>																
<<Insert name/ definition/units>>																
	-50%	**-10%**	**+1%**	**+10%**	**+50%**	**+100%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**	**+1%**
<<Insert name/ definition/units>>																
<<Insert name/ definition/units>>																
<<Insert name/ definition/units>>																

DRAFT

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 ranked by methodologies in FR-14Q instructions.
$ Millions

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

	Counterparty, Netting Agreement Identifiers								Netting Agreement Details														Current Exposure					Position MtM Values											Credit Quality and CDS Hedges																									
Rank Methodology	Rank	Counterparty Name (Consolidated/Parent Organization)	Consolidated / Parent Entity Counterparty ID	Counterparty Legal Entity Name	Legal Entity ID	Netting Set ID	Industry Code	Country	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	Minimum Transfer Amount CP	Minimum Transfer Amount BHC/IHC/SLHC	Margining frequency	CSA contractual features (non-vanilla)	WWR position	Net CE SFTs	Stressed Net CE SFTs FR scenario (Severely Adverse)	Stressed Net CE SFTs FR scenario (Adverse)	Net CE Derivatives	Stressed Net CE Derivatives FR scenario (Severely Adverse)	Stressed Net CE Derivatives FR scenario (Adverse)	Unstressed MtM (Derivatives)	Unstressed MtM Posted (SFTs)	Unstressed MtM Received (SFTs)	Stressed MtM (Derivatives) FR scenario (Severely Adverse)	Stressed MtM (Derivatives) FR scenario (Adverse)	Stressed MtM Posted (SFTs) FR scenario (Severely Adverse)	Stressed MtM Posted (SFTs) FR scenario (Adverse)	Stressed MtM Received (SFTs) FR scenario (Severely Adverse)	Stressed MtM Received (SFTs) FR scenario (Adverse)	Unstressed MtM Cash Collateral (Derivatives)					Total Unstressed MtM Collateral (Derivatives)	Stressed MtM Cash Collateral (Derivatives) FR scenario (Severely Adverse)					Stressed MtM Cash Collateral (Derivatives) FR scenario (Adverse)					Total Stressed MtM Collateral (Derivatives) FR scenario (Severely Adverse)	Total Stressed MtM Collateral (Derivatives) FR scenario (Adverse)	CDS Reference Entity Type	5Y CDS Spread (bp)	Counterparty Legal Entity Identifier (LEI)	Wrong Way Risk hedge?	CDS Hedge Notional	Stressed CVA FR scenario (Severely Adverse)	Stressed CVA FR scenario (Adverse)
																																								USD	EUR	GBP	JPY	Oth		USD	EUR	GBP	JPY	Oth	USD	EUR	GBP	JPY	Oth									
1	1	CPName1	CP1	CP1_LE_Name1	CP_1_LE_1	NS1_1_1					Derivatives 1-way CSA	NA												None																																								
1	1	CPName1	CP1	CP1_LE_Name1	CP_1_LE_1	NS1_1_2					Derivatives no CSA	NA												None																																								
1	1	CPName1	CP1	CP1_LE_Name2	CP_1_LE_2	NS1_2_1					SFT Repo	Principal												None																																								
1	25	CPName25	CP25	CP25_LE_Name1	CP_25_LE_1	NS25_1_1					SFT Sec Lending	Principal												None																																								
1	25	CPName25	CP25	CP25_LE_Name2	CP_25_LE_2	NS25_2_1					SFT Cross-product	Agent												None																																								
CCP	CCP	Designated CCP name	CCP_1	CCP_1_LE_Name1	CCP_1_LE_1	NS26_CCP_1_1					...													Specific																																								
G7	G7	G7 Counterparty name	G7_1	G7_1_LE_Name1	G7_1_LE_1	NS27_G7_1_1																		General																																								
...																																																																	

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

Counterparty identifiers							Unstressed MtM (Posted) by Asset category																														Unstressed MtM (Received) by Asset category																														Stressed MtM (Posted) by Asset category - FR Scenario (Severely Adverse)																							
Rank Methodology	Rank	Counterparty Name (Consolidated/Parent Organization)	Consolidated / Parent Entity Counterparty ID	Counterparty Legal Entity Name	Legal Entity ID	Netting Set ID	Central Debt MtM (Posted)						Equity MtM (Posted)					Corporate Bonds - Advanced Economies MtM (Posted)		Corporate Bonds - Other Economies MtM (Posted)		Exchange-Traded Funds MtM (Posted)		US Agency MBS/CMBS MtM (Posted)		Non-Agency RMBS/ABS/CMBS MtM (Posted)		Cash MtM (Posted)					Other MtM (Posted)				Central Debt MtM (Received)						Equity MtM (Received)					Corporate Bonds - Advanced Economies MtM (Received)		Corporate Bonds - Other Economies MtM (Received)		Exchange-Traded Funds MtM (Received)		US Agency MBS/CMBS MtM (Received)		Non-Agency RMBS/ABS/CMBS MtM (Received)		Cash MtM (Received)					Other MtM (Received)				Central Debt Stressed MtM (Posted) FR Scenario (Severely Adverse)						Equity Stressed MtM (Posted) FR Scenario (Severely Adverse)					Corporate Bonds - Advanced Economies Stressed MtM (Posted) FR Scenario (Severely Adverse)		Corporate Bonds - Other Economies Stressed MtM (Posted) FR Scenario		Exchange-Traded Funds Stressed MtM (Posted) FR Scenario (Severely Adverse)		US Agency MBS/CMBS Stressed MtM (Posted FR Scenario (Severely Adverse)		Non-Agency RMBS/ABS/CMBS Stressed MtM (Posted) FR Scenario		Cash Stressed MtM (Po FR Scenario (Severely Adver		
							United States	Germany	United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	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	Germany	United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	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	Germany	United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP
G7	G7	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_1																																																																																					
CCP	CCP	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_2																																																																																			
1	1	CPName2	CP2	CP2_Legal_Ent_1		NA2_1_1																																																																																				
1	1	CPName3	CP3	CP3_Legal_Ent_1		NA3_1_1																																																																																				
1	2	CPName3	CP3	CP3_Legal_Ent_2		NA3_2_1																																																																																				
1	2	CPName4	CP4	CP4_Legal_Ent_2		NA4_1_1																																																																																			

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

Ratings	Exposure Data							Repo and Reverse Repo - Gross Value of Instruments on Reporting Date																Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date															
Internal rating	External rating	Net CE	Stressed Net CE FR scenario (Severely Adverse)	Stressed Net CE FR scenario (Adverse)	Stressed Net CE BHC scenario	Indemnified Securities Lent (Notional Balance)	Indemnified Cash Collateral Reinvestment (Notional Balance)	US Treasury & Agency		Agency MBS		Equities		Corporate Bonds		Non-Agency (ABS, RMBS)		Sovereigns		Other		Cash (+/-)		US Treasury & Agency		Agency MBS		Equities		Corporate Bonds		Non-Agency (ABS, RMBS)		Sovereigns		Other		Cash	
								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	Posted	Received	Posted	Received

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 Organization)	Consolidated / Parent Entity Counterparty ID	Counterparty Legal Entity Name	Legal Entity ID	Netting Set ID															Stressed Exposure MtM by Asset category - FR Scenario (Severely Adverse)														Stressed Exposure MtM by Asset category - FR Scenario (Adverse)													
							Vanilla Interest Rate Derivatives Unstressed Exposure MtM	Vanilla FX Derivatives Unstressed Exposure MtM	Vanilla Commodity (Cash) Derivatives Unstressed Exposure MtM	Vanilla Credit Derivatives Unstressed Exposure MtM	Vanilla Equity Derivatives Unstressed Exposure MtM	Structured Interest Rate Derivatives Unstressed Exposure MtM	Flow Exotic and Structured FX Derivatives Unstressed Exposure MtM	Other Cash + Physical Commodity Derivatives Unstressed Exposure MtM	Other (single name) Credit Derivatives Unstressed Exposure MtM	Structured (Multi-name) Credit Derivatives Unstressed Exposure MtM	Exotic Equity Derivatives Unstressed Exposure MtM	Hybrids Unstressed Exposure MtM	Structured Products (MBS, ABS) Unstressed Exposure MtM	Other Unstressed Exposure MtM (provide details, breakdown)	Vanilla Interest Rate Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Vanilla FX Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Vanilla Commodity (Cash) Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Vanilla Credit Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Vanilla Equity Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Structured Interest Rate Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Flow Exotic and Structured FX Derivatives Stressed Exposure MtM FR Scenario (Severely	Other Cash + Physical Commodity Derivatives Stressed Exposure MtM FR Scenario (Severely	Other (single name) Credit Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Structured (Multi-name) Credit Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Exotic Equity Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Hybrids Stressed Exposure MtM FR Scenario (Severely Adverse)	Structured Products (MBS, ABS) Stressed Exposure MtM FR Scenario (Severely Adverse)	Other Stressed Exposure MtM (provide details, breakdown) FR Scenario (Severely Adverse)	Vanilla Interest Rate Derivatives Stressed Exposure MtM FR Scenario (Adverse)	Vanilla FX Derivatives Stressed Exposure MtM FR Scenario (Adverse)	Vanilla Commodity (Cash) Derivatives Stressed Exposure MtM FR Scenario (Adverse)	Vanilla Credit Derivatives Stressed Exposure MtM FR Scenario (Adverse)	Vanilla Equity Derivatives Stressed Exposure MtM FR Scenario (Adverse)	Structured Interest Rate Derivatives Stressed Exposure MtM FR Scenario (Adverse)	Flow Exotic and Structured FX Derivatives Stressed Exposure MtM FR Scenario	Other Cash + Physical Commodity Derivatives Stressed Exposure MtM FR Scenario (Adverse)	Other (single name) Credit Derivatives Stressed Exposure MtM FR Scenario	Structured (Multi-name) Credit Derivatives Stressed Exposure MtM FR Scenario	Exotic Equity Derivatives Stressed Exposure MtM FR Scenario (Adverse)	Hybrids Stressed Exposure MtM FR Scenario (Adverse)	Structured Products (MBS, ABS) Stressed Exposure MtM FR Scenario (Adverse)	Other Stressed Exposure MtM (provide details, breakdown) FR Scenario (Adverse)
...																																																
G7																																																
CCP																																																
3																																																
3																																																
4																																																
4																																																

osted) rse)		Other Stressed MtM (Posted) FR Scenario (Severely Adverse)			
JPY	Other	Inflation-indexed securities	Commercial paper	Municipal Bonds	Other (specify)

Stressed MtM (Posted) by Asset category - FR Scenario (Adverse)																													
Central Debt Stressed MtM (Posted) FR Scenario (Adverse)						Equity Stressed MtM (Posted) FR Scenario (Adverse)					Corporate Bonds - Advanced Economies Stressed MtM (Posted) FR Scenario (Adverse)		Corporate Bonds - Other Economies Stressed MtM (Posted FR Scenario (Adverse)		Exchange-Traded Fund Stressed MtM (Posted FR Scenario (Adverse)		US Agency MBS/CMBS Stressed MtM (Posted FR Scenario (Adverse)		Non-Agency RMBS/ABS/CMBS Stressed MtM (Posted) FR Scenario (Adverse)		Cash Stressed MtM (Posted) FR Scenario (Adverse)					Other Stressed MtM (Posted) FR Scenario (Adverse)			
United States	Germany	United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	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	Municipals Bonds	Other (specify)

Stressed MtM (Received) by Asset category - FR Scenario (Severely Adverse)																													
Central Debt Stressed MtM (Received) FR Scenario (Severely Adverse)						Equity Stressed MtM (Received) FR Scenario (Severely Adverse)					Corporate Bonds - Advanced Economies Stressed MtM (Received FR Scenario (Severely Adverse)		Corporate Bonds - Other Economies Stressed MtM (Received FR Scenario (Severely Adverse)		Exchange-Traded Funds Stressed MtM (Received) FR Scenario (Severely Adverse)		US Agency MBS/CMBS Stressed MtM (Received) FR Scenario (Severely Adverse)		Non-Agency RMBS/ABS/CMBS Stressed MtM (Received FR Scenario (Severely Adverse)		Cash Stressed MtM (Received) FR Scenario (Severely Adverse)					Other Stressed MtM (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	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 MtM (Received) by Asset category - FR Scenario (Adverse)																													
Central Debt Stressed MtM (Received) FR Scenario (Adverse)						Equity Stressed MtM (Received) FR Scenario (Adverse)					Corporate Bonds - Advanced Economies Stressed MtM (Received FR Scenario (Adverse)		Corporate Bonds - Other Economies Stressed MtM (Received FR Scenario (Adverse)		Exchange-Traded Funds Stressed MtM (Received) FR Scenario (Adverse)		US Agency MBS/CMBS Stressed MtM (Received FR Scenario (Adverse)		Non-Agency RMBS/ABS/CMBS Stressed MtM (Received FR Scenario (Adverse)		Cash Stressed MtM (Received) FR Scenario (Adverse)					Other Stressed MtM (Received) FR Scenario (Adverse)			
United States	Germany	United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	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	Municipals Bonds	Other (specify)