FR Y-14A: Counterparty Credit Risk / CVA Data Submission Cover Sheet

See Counterparty Schedule instructions for guidance on completing this schedule.

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

Institution Name:	
RSSD ID:	
Submission date:	
Data as of date:	
Version:	
When Received:	

			Cor	unterparty ide	entifiers		Credit Qu	ality Data				Exposure	Data						CVA	A Data			redit Mitiga	ints	Credit Hedges
Rank	Counterparty name	Counterparty ID	Notting set	Sub-netting set ID	Industry	Country		External	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	TD Carranta Stre	essed Gross CE HC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	ssed Net CE C scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA FR Scenario and BHC Specification (Severely Adverse)	Stressed CVA FR Scenario and BHC Specification (Adverse)	Stressed CVA BHC Scenario and BHC specification			Single Name Credit Hedges
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1b) Top 20 counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed CVA \$ Millions

	Counterparty identifiers	Credit Quality Data	Exposur	re Data		cv	'A Data	Credit mitigants	Credit Hedges
Rank Counterparty Counterpar	Netting set Sub-netting	Internal External		Stressed Net CE Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse) Stressed N BHC scen	Stressed CVA FR Scenario and FR Specification		9/ Downgrado	
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1b) Top 20 counterparties ranked by BHC Scenario Stressed CVA \$ Millions

			Co	unterparty ide	entifiers		Credit C	uality Data				Exposu	e Data						(VA Data			redit mitigants	Credit Hedges
Rank	Counterparty name	Counterparty ID	Netting set ID		Industry	Country	Internal rating		Gross CE	Stressed Gross CE Federal Reserve scenario (Severely Adverse)	Stressed Gross CE	Stressed Gross CE	Net CE	Stressed Net CE Federal Reserve scenario (Severely Adverse)	Stressed Net CE Federal Reserve scenario (Adverse)	Stressed Net CE BHC scenario	CVA	Stressed CVA FR scenario and FR specification (Severely Adverse)	Stressed CVA	Stressed CVA FR scenario and BHC specification (Severely Adverse)	Stressed CVA FR scenario and BHC specification (Adverse)	Stressed CVA BHC scenario and BHC specification		
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1c) Top 20 counterparties ranked by Net CE \$ Millions

			Co	ounterparty ide	entifiers	Credit C	Quality Data			Exposu	e Data						C	VA Data			Credit Miti	gants	Credit Hedges
Rank	Counterparty name	Counterparty ID		Sub-netting set ID		Interna rating	External rating	Gross CE	essed Gross CE FR Scenario (Adverse)	Stressed Gross CE BHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	Stressed Net CE BHC scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA FR Scenario and BHC Specification (Severely Adverse)	Stressed CVA FR Scenario and BHC Specification (Adverse)	Stressed CVA BHC Scenario and BHC specification	Gross CE	Downgrade	
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1c) Top 20 counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed Net CE \$ Millions

			Co	unterparty ide	entifiers	Credit C	Quality Data			Exposi	ıre Data						С	VA Data			Credit	Mitigants	Credit Hedges
Rank	Counterparty name	Counterparty ID	Netting set ID		Industry Country	Interna	I External	Gross CE	Stressed Gross CE FR Scenario FR Scenario (Severely Adverse) (Adverse)			Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	Stressed Net CE BHC scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA	Stressed CVA FR Scenario and BHC Specification (Severely Adverse)	Stressed CVA FR Scenario and BHC Specification (Adverse)	Stressed CVA BHC Scenario and BHC specification		oss Downgrad ith trigger as modeled	
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1c) Top 20 counterparties ranked by BHC Scenario Stressed Net CE \$ Millions

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			Counterparty	identifiers		Credit Quality	Data			Exposu	re Data							VA Data				Credit Mitig	ants	Credit Hedges
Rank	Counterparty name	Counterparty ID (optio	set ID	Industry	Country		ernal ting Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Stressed Gross CE BHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	Stressed Net CE BHC scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA FR Scenario and BHC Specification (Severely Adverse)	Stressed CVA FR Scenario and BHC Specification (Adverse)	Stressed CVA BHC Scenario and BHC specification	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
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1d) Top 20 collateralized counterparties ranked by Gross CE (counterparties with at least one netting set with a CSA agreement in place) \$ Millions

			Co	ounterparty Ide	entifiers	Credit C	Quality Data			Exposu	e Data						C	VA Data			Credit Miti	gants	Credit Hedges
Rank	Counterparty name	Counterparty ID	Netting set ID	Sub-netting set ID		Interna rating	External rating	Gross CE	essed Gross CE FR Scenario (Adverse)	Stressed Gross CE BHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	Stressed Net CE BHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA FR Scenario and BHC Specification (Severely Adverse)	Stressed CVA FR Scenario and BHC Specification (Adverse)	Stressed CVA BHC Scenario and BHC Specification	Gross CE	Downgrade	
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1d) Top 20 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 Ide	entifiers		Credit Qua	lity Data				Exposu	re Data						C	/A Data				Credit Mitigants	Credit Hedges
Rank	Counterparty name	Counterparty ID	Netting set ID set ID (optional)	Industry	Country	Internal rating	External rating	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Stressed Gross CE BHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	Stressed Net CE BHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA FR Scenario and BHC Specification (Severely Adverse)	Stressed CVA FR Scenario and BHC Specification (Adverse)	Stressed CVA BHC Scenario and BHC Specification	CSA in place?	% Gross CE with CSAs Downgrade trigger modeled?	Single Name Credit Hedges
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1d) Top 20 collateralized counterparties ranked by BHC Scenario Stressed Gross CE (counterparties with at least one netting set with a CSA agreement in place) \$ Millions

			Co	unterparty Ide	entifiers	Credit O	uality Data			Exposu	re Data				CVA Data			Credit Mit	gants	Credit Hedges
Rank	Counterparty name	Counterparty ID	Netting set ID		Industry Country	Internal	External	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse) Stressed Gross CE FR Scenario (Adverse)		Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse) Stressed Net C BHC Scenario	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA Stressed CVA	Stressed CVA FR Scenario and BHC Specification (Adverse)	Stressed CVA BHC Scenario and BHC Specification		Downgrade	
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1e) Aggregate CVA by ratings and collateralization \$ Millions

Aggregate CVA

Rat	ings Ca	tegory				Exposu	re Data						C/	/A Data			Credit Hedges
Inter Rati	-	External Rating	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Stressed Gross CE BHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	Stressed Net CE BHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Specification		Stressed CVA FR Scenario and BHC Specification (Adverse)	Stressed CVA BHC Scenario and BHC Specification	Single Name Credit Hedges
N/A	N,	I/A	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

Additional/Offline CVA reserves

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Rating	s Category				Exposu	re Data						C\	/A Data			Credit Hedges
Interna Rating		Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Stressed Gross CE BHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	Stressed Net CE BHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Specification		Stressed CVA FR Scenario and BHC Specification (Adverse)	Stressed CVA BHC Scenario and BHC Specification	Credit Hedges
N/A	N/A															

Collateralized Netting Sets (netting sets with a CSA agreement in place) sorted by Internal Rating

Ratings (Category			•	Exposu	re Data		•			•	C	/A Data			Credit Hedges
Internal Rating	External Rating	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Stressed Gross CE BHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	Stressed Net CE BHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA FR Scenario and BHC Specification (Severely Adverse)	Stressed CVA FR Scenario and BHC Specification (Adverse)	Stressed CVA BHC Scenario and BHC Specification	Single Name Credit Hedges

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

Ratings	Category				Exposu	re Data						C	/A Data			Credit Hedges
Internal rating	External rating	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Stressed Gross CE BHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	Stressed Net CE BHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA FR Scenario and FR Specification (Adverse)	Stressed CVA FR Scenario and BHC Specification (Severely Adverse)	Stressed CVA FR Scenario and BHC Specification (Adverse)	Stressed CVA BHC Scenario and BHC Specification	Single Name Credit Hedges

2) EE profile by counterparty: Top counterparties comprising 95% of firm CVA, ranked by CVA \$ Millions

Con	Counterparty Identifiers CVA Inputs															Stressed CVA In	oute						
Rank Counterparty Counterparty ID	Notting set Sub-petting	Industry	Country	Internal Rating	External Tenor Bucket Rating in Years			GD (CVA) LGD (PD)	Discount Factor	Stressed EE - FR Scenario & FR Specification (Severely Adverse)	Stressed EE - FR Scenario & FR Specification (Adverse)	Stressed EE - FR Scenario & BHC Specification (Severely Adverse)	Stressed EE - FR Scenario & BHC Specification (Adverse)	Stressed EE - BHC Scenario & BHC Specification	Stressed Marginal PD FR Scenario (Severely Adverse)	Stressed Marginal PD FR Scenario	Stressed Marginal PD	Stressed LGD (CVA) FR Scenario (Severely Adverse)	(CVA) FR Scenario	(CVA) BHC	Stressed LGD (PD) FR Scenario (Severely Adverse)	Stressed LGD (PD) FR Scenario (Adverse)	Stressed LGD (PD) BHC Scenario
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				Count	erparty and Time Ident	ifiers							Data Inputs						Type of Cred	it Ouality In	put		
				Count	le party and rime racin													1		it quality iii	-	. '	
Rank	Counterparty name	Counterparty ID	ID	Sub-netting set ID (optional)	Industry	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		Report date	Source (Bloomberg , Markit, KMV, etc.)	Comments
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4) CVA sensitivities and slides: Change to asset-side CVA for a given change in the underlying, gross of any hedges \$ Millions, Increase in CVA reported as positive figure

		Ag	gregate CVA sen	nsitivities and sli	ides		Top 1 Cpty	Top 2 Cpty	Top 3 Cpty	Se Top 4 Cpty	nsitivities for Top 10 Cou Top 5 Cpty	unterparties, ranked by C	VA Top 7 Cpty	Top 8 Cpty	Top 9 Cpty	Top 10 Cpty
Credit Spreads	-50%	-10%	+1hn	+10%	+100%	+300%	< <insert name="">> <<insert cpty="" id="">> 1bp</insert></insert>									
Counterparty Spread																
Aggregate Aggregate by rating:																
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Aggregate Aggregate by rating:																
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A BBB																
BB																
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NR																
Interest Rates (bps)	-100bps	-10bps	+1bp	+10bps	+100bps	+300bps	1bp									
EUR <=1Y																
1-5Y																
>=5-10Y																
>=10Y All Maturities																
GBP					-											
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FX (%)	-50%	-10%	+1%	+10%	+100%	+300%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
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Equity (%)	-50%	-10%	+1%	+10%	+100%	+300%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
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< <insert definition="" name="">> Commodities (%)</insert>	-50%	-10%	+1%	+10%	+100%	+300%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%	+1%
Oil & Oil Products	-50%	-10%	+176	+10%	+100%	+300%	+176	+176	+176	+176	+176	+176	+176	+176	+176	+176
Natural Gas																
Power Coal & Freight																
Coal & Freight Softs & Ags		1														
Precious Metals																
Base Metals																
Other material commodity sensitivities < <insert definition="" name="">></insert>		1														
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Other material sensitivities	-50	-10	+1	+10	+100	+300	+1	+1	+1	+1	+1	+1	+1	+1	+1	+1
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5) Securities Financing Transactions (SFT) Profile by Counterparty (Top 20) and Aggregate \$ Millions

Top 20 SFT Counterparties by Cash Posted

	Counterparties by Cash Posted	Counterpai	ty identifiers				Credit Qua	lity Data	E	cposure Dat	ta		
	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting set ID (optional)	Industry	Country	Internal rating	External rating	Net CE	Stressed Net CE BHC scenario	Stressed Net CE	Indemnified Securities Lent (Notional Balance)	Indemnified Cash Collatera Reinvestment (Notional Balance)
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5) Securities Financing Transactions (SFT) Profile

J/ Securities Financing II	ansactions	(31.1
\$ Millions		

Top 20 SFT	Counterparties by Cash Posted						Repo a	nd Reverse R	epo - Gross Valu	ue of Instrume	nts on Reportir	g Date					
		US Tro	easury	Agenc	y MBS	Equ	iities	Corpor	ate Bonds	Non-Agency	(ABS, RMBS)	Sove	reigns	Ot	her	Cash	n (+/-)
	Counterparty name	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received
Rank																	
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5) Securities Financing Transactions (SFT) Profile \$ Millions

Top 20 SFT	Counterparties by Cash Posted					Sec	urities Lend	ing and Bor	rowing - Gr	oss Value of Ir	struments on	Reporting I	Date				
		US Tr	easury	Agenc	y MBS	Equ	ities	Corpora	te Bonds	Non-Agency	(ABS, RMBS)	Sove	reigns	Ot	her	Cash	n (+/-)
	Counterparty name	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received
Rank																	
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Aggregate SFTs by Internal Rating

Ratings	Category	E	cposure Dat	:a		
Internal rating	External rating	Net CE	Stressed Net CE BHC scenario	Stressed Net CE FR scenario	Indeminified Securities Lent (Notional Balance)	Indeminified Cash Collateral Reinvestment (Notional Balance)

					Reno a	nd Roverse R	epo - Gross Valu	ie of Instrumer	nts on Renortin	or Date					
US Tr	easury	Agenc	y MBS	Equ	ities		ate Bonds		(ABS, RMBS)		reigns	Ot	her	Cash	(+/-)
Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received

				Sec	urities Lend	ing and Bor	rowing - Gr	oss Value of In	struments on	Reporting I	Date				
US Tre	easury	Agenc	y MBS	Equ	ities	Corpora	te Bonds	Non-Agency	(ABS, RMBS)	Sove	reigns	Ot	her	Cash	(+/-)
Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received

Notes to the CCR Schedule