

FR Y-14Q: Counterparty Credit Risk

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:	<input type="text"/>
RSSD ID:	<input type="text"/>
Submission date:	<input type="text"/>
Data as of date:	<input type="text"/>
Version:	<input type="text"/>
When Received:	<input type="text"/>

1a) Top counterparties comprising 95% of firm CVA, ranked by CVA
 \$ Millions

Rank	Counterparty identifiers						Credit Quality Data	
	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting set ID (optional)	Industry	Country	Internal rating	External rating

1a) Top counterparties comprising 95% of firm CVA, ranked by CVA
 \$ Millions

Exposure Data								
Rank	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

1a) Top counterparties comprising 95% of firm CVA, ranked by CVA
 \$ Millions

Rank	CVA Data			Credit Mitigants			Credit Hedges	
	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

**1b) Top 20 counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed CVA
\$ Millions**

Rank	Counterparty identifiers						Credit Quality Data	
	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting set ID (optional)	Industry	Country	Internal rating	External rating
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**1b) Top 20 counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed CVA
\$ Millions**

Rank	Exposure Data							
	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
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**1b) Top 20 counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed CVA
\$ Millions**

Rank	CVA Data			Credit mitigants			Credit Hedges	
	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
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**1b) Top 20 counterparties ranked by BHC Scenario Stressed CVA
\$ Millions**

Rank	Counterparty identifiers						Credit Quality Data	
	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting set ID (optional)	Industry	Country	Internal rating	External rating
1								
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1b) Top 20 counterparties ranked by BHC Scenario Stressed CVA
\$ Millions

Rank	Exposure Data							
	Gross CE	Stressed Gross CE Federal Reserve scenario (Severely Adverse)	Stressed Gross CE Federal Reserve scenario (Adverse)	Stressed Gross CE BHC scenario	Net CE	Stressed Net CE Federal Reserve scenario (Severely Adverse)	Stressed Net CE Federal Reserve scenario (Adverse)	Stressed Net CE BHC scenario
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**1b) Top 20 counterparties ranked by BHC Scenario Stressed CVA
\$ Millions**

Rank	CVA Data			Credit mitigants			Credit Hedges	
	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
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FR Y-14Q Counterparty Credit Risk

1c) Top 20 counterparties ranked by Net CE
\$ Millions

Rank	Counterparty identifiers						Credit Quality Data		Exposure Data							
	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting 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
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FR Y-14Q Counterparty Credit Risk

1c) To
\$ Milli

Rank	CVA Data			Credit Mitigants			Credit Hedges	
	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
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FR Y-14Q Counterparty Credit Risk

1c) Top 20 counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed Net CE
\$ Millions

Rank	Counterparty identifiers						Credit Quality Data		Exposure Data							
	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting 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
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FR Y-14Q Counterparty Credit Risk

1c) To
\$ Milli

Rank	CVA Data			Credit Mitigants			Credit Hedges	
	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
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FR Y-14Q Counterparty Credit Risk

1c) Top 20 counterparties ranked by BHC Scenario Stressed Net CE
\$ Millions

Rank	Counterparty identifiers						Credit Quality Data		Exposure Data							
	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting 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
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FR Y-14Q Counterparty Credit Risk

1c) To
\$ Milli

Rank	CVA Data			Credit Mitigants			Credit Hedges	
	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
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FR Y-14Q Counterparty Credit Risk

1d) Top 20 collateralized counterparties ranked by Gross CE (counterparties with at least one netting set with a CSA agreement in place)
 \$ Millions

Rank	Counterparty Identifiers						Credit Quality Data		Exposure Data					
	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting 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)
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FR Y-14Q Counterparty Credit Risk

1d) Top 20 collateralized counterparties ranked by Gross CE (counterparties with at least one netting set with a CSA agreement in place)
 \$ Millions

Rank	Stressed Net CE FR Scenario (Adverse)	Stressed Net CE BHC Scenario	CVA Data				Credit Mitigants			Credit Hedges
			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
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FR Y-14Q Counterparty Credit Risk

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

Rank	Counterparty Identifiers						Credit Quality Data		Exposure Data					
	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting 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)
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FR Y-14Q Counterparty Credit Risk

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

Rank	Stressed Net CE FR Scenario (Adverse)	Stressed Net CE BHC Scenario	CVA Data			Credit Mitigants			Credit Hedges	
			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?
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FR Y-14Q Counterparty Credit Risk

1e) Aggregate CVA by ratings and collateralization
\$ Millions

Aggregate CVA

Ratings Category		Exposure Data											
Internal Rating	External Rating	Gross CE	Gross CE of which is to CCPs	Stressed Gross CE of which is to CCPs FR Scenario (Severely Adverse)	Stressed Gross CE of which is to CCPs FR Scenario (Adverse)	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Stressed Gross CE BHC scenario	Net CE	Net CE of which is to CCPs	Stressed Net CE of which is to CCPs FR Scenario (Severely Adverse)	Stressed Net CE of which is to CCPs FR Scenario (Adverse)	Stressed Net CE FR Scenario (Severely Adverse)

Additional/Offline CVA reserves

Ratings Category		Exposure Data											
Internal Rating	External Rating	Gross CE	Gross CE of which is to CCPs	Stressed Gross CE of which is to CCPs FR Scenario (Severely Adverse)	Stressed Gross CE of which is to CCPs FR Scenario (Adverse)	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Stressed Gross CE BHC scenario	Net CE	Net CE of which is to CCPs	Stressed Net CE of which is to CCPs FR Scenario (Severely Adverse)	Stressed Net CE of which is to CCPs FR Scenario (Adverse)	Stressed Net CE FR Scenario (Severely Adverse)
N/A	N/A												

FR Y-14Q Counterparty Credit Risk

1e) Aggregate CVA by ratings and collateralization
\$ Millions

Aggregate CVA

Ratings Category		CVA Data						Credit Hedges
Internal Rating	External Rating	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 BHC Scenario and BHC Specification	Single Name Credit Hedges

Additional/Offline CVA reserves

Ratings Category		CVA Data						Credit Hedges
Internal Rating	External Rating	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 BHC Scenario and BHC Specification	Single Name Credit Hedges
N/A	N/A							

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

Ratings Category		Exposure Data											
Internal Rating	External Rating	Gross CE	Gross CE of which is to CCPs	Stressed Gross CE of which is to CCPs FR Scenario (Severely Adverse)	Stressed Gross CE of which is to CCPs FR Scenario (Adverse)	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Stressed Gross CE BHC scenario	Net CE	Net CE of which is to CCPs	Stressed Net CE of which is to CCPs FR Scenario (Severely Adverse)	Stressed Net CE of which is to CCPs FR Scenario (Adverse)	Stressed Net CE FR Scenario (Severely Adverse)

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

Ratings Category		Exposure Data											
Internal rating	External rating	Gross CE	Gross CE of which is to CCPs	Stressed Gross CE of which is to CCPs FR Scenario (Severely Adverse)	Stressed Gross CE of which is to CCPs FR Scenario (Adverse)	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Stressed Gross CE BHC scenario	Net CE	Net CE of which is to CCPs	Stressed Net CE of which is to CCPs FR Scenario (Severely Adverse)	Stressed Net CE of which is to CCPs FR Scenario (Adverse)	Stressed Net CE FR Scenario (Severely Adverse)

FR Y-14Q Counterparty Credit Risk

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

Ratings Category				CVA Data				Credit Hedges
Internal Rating	External Rating	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 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				CVA Data				Credit Hedges
Internal rating	External rating	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 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

Counterparty Identifiers								
Rank	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting set ID (optional)	Industry	Country	Internal Rating	External Rating

2) EE profile by counterparty: Top counterparties comprising \$ Millions

	CVA Inputs				
Rank	Tenor Bucket in Years	EE - BHC Specification	Marginal PD	LGD (CVA)	Discount Factor

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

Stressed CVA Inputs										
Rank	Stressed EE - FR Scenario & FR Specification (Severely Adverse)	Stressed EE - FR Scenario & FR Specification (Adverse)	Stressed EE - BHC Scenario & BHC Specification	Stressed Marginal PD FR Scenario (Severely Adverse)	Stressed Marginal PD FR Scenario (Adverse)	Stressed Marginal PD BHC Scenario	Stressed LGD (CVA) FR Scenario (Severely Adverse)	Stressed LGD (CVA) FR Scenario (Adverse)	Stressed LGD (CVA) BHC Scenario	Stressed LGD (PD) FR Scenario (Severely Adverse)

FR Y-14Q Counterparty Credit Risk

2) EE profile by counterparty: Top c
\$ Millions

Rank	Stressed LGD (PD) FR Scenario (Adverse)	Stressed LGD (PD) BHC Scenario

3) Credit quality by counterparty: Top counterparties ranked by CVA comprising 95% of firm CVA

Counterparty and Time Identifiers									
Rank	Counterparty name	Counterparty ID	Netting set ID (optional)	Sub-netting set ID (optional)	Industry	Country	Internal rating	External rating	Time period (years)

	Data Inputs						Type of Credit Quality Input							
Rank	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

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

Aggregate CVA sensitivities and slides								Top 1 Cpty <<insert name>> <<insert Cpty ID>>	Top 2 Cpty <<insert name>> <<insert Cpty ID>>	Top 3 Cpty <<insert name>> <<insert Cpty ID>>	Top 4 Cpty <<insert name>> <<insert Cpty ID>>	Se
Credit Spreads	-50%	-10%	+1bp	+10%	+100%	+300%		1bp	1bp	1bp	1bp	
Counterparty Spread												
Aggregate												
Aggregate by rating:												
AAA												
AA												
A												
BBB												
BB												
B												
CCC												
CC												
C												
NR												
Reference Spread												
Aggregate												
Aggregate by rating:												
AAA												
AA												
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BBB												
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CCC												
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NR												

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

Sensitivities for Top 10 Counterparties, ranked by CVA						
	Top 5 Cpty	Top 6 Cpty	Top 7 Cpty	Top 8 Cpty	Top 9 Cpty	Top 10 Cpty
	<<insert name>>	<<insert name>>	<<insert name>>	<<insert name>>	<<insert name>>	<<insert name>>
	<<insert Cpty ID>>	<<insert Cpty ID>>	<<insert Cpty ID>>	<<insert Cpty ID>>	<<insert Cpty ID>>	<<insert Cpty ID>>
Credit Spreads	1bp	1bp	1bp	1bp	1bp	1bp
Counterparty Spread						
Aggregate						
Aggregate by rating:						
AAA						
AA						
A						
BBB						
BB						
B						
CCC						
CC						
C						
NR						
Reference Spread						
Aggregate						
Aggregate by rating:						
AAA						
AA						
A						
BBB						
BB						
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CCC						
CC						
C						
NR						

FR Y-14Q Counterparty Credit Risk

Interest Rates (bps)	-100bps	-10bps	+1bp	+10bps	+100bps	+300bps		1bp	1bp	1bp	1bp
EUR											
<=1Y											
1-5Y											
>=5-10Y											
>=10Y											
All Maturities											
GBP											
<=1Y											
1-5Y											
>=5-10Y											
>=10Y											
All Maturities											
USD											
<=1Y											
1-5Y											
>=5-10Y											
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All maturities											
Other material IR sensitivities											
<<Insert name/ definition>>											
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FX (%)	-50%	-10%	+1%	+10%	+100%	+300%		+1%	+1%	+1%	+1%
EUR											
GBP											
Other material FX sensitivities											
<<Insert name/ definition>>											
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<<Insert name/ definition>>											
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<<Insert name/ definition>>											
Equity (%)	-50%	-10%	+1%	+10%	+100%	+300%		+1%	+1%	+1%	+1%
US <<Define>>											
Europe <<Define>>											
Other <<Define>>											
Other material equity sensitivities											
<<Insert name/ definition>>											
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FR Y-14Q Counterparty Credit Risk

Interest Rates (bps)	1bp	1bp	1bp	1bp	1bp	1bp
EUR						
<=1Y						
1-5Y						
>=5-10Y						
>=10Y						
All Maturities						
GBP						
<=1Y						
1-5Y						
>=5-10Y						
>=10Y						
All Maturities						
USD						
<=1Y						
1-5Y						
>=5-10Y						
>=10Y						
All maturities						
Other material IR sensitivities						
<<Insert name/ definition>>						
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<<Insert name/ definition>>						
<<Insert name/ definition>>						
<<Insert name/ definition>>						
FX (%)	+1%	+1%	+1%	+1%	+1%	+1%
EUR						
GBP						
Other material FX sensitivities						
<<Insert name/ definition>>						
<<Insert name/ definition>>						
<<Insert name/ definition>>						
<<Insert name/ definition>>						
<<Insert name/ definition>>						
Equity (%)	+1%	+1%	+1%	+1%	+1%	+1%
US <<Define>>						
Europe <<Define>>						
Other <<Define>>						
Other material equity sensitivities						
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<<Insert name/ definition>>						
<<Insert name/ definition>>						
<<Insert name/ definition>>						

FR Y-14Q Counterparty Credit Risk

Commodities (%)	-50%	-10%	+1%	+10%	+100%	+300%		+1%	+1%	+1%	+1%
Oil & Oil Products											
Natural Gas											
Power											
Coal & Freight											
Softs & Ags											
Precious Metals											
Base Metals											
Other material commodity sensitivities											
<<Insert name/ definition>>											
<<Insert name/ definition>>											
Other material sensitivities	-50	-10	+1	+10	+100	+300		+1	+1	+1	+1
<<Insert name/ definition/units>>											
<<Insert name/ definition/units>>											
<<Insert name/ definition/units>>											
	-50%	-10%	+1%	+10%	+100%	+300%		+1%	+1%	+1%	+1%
<<Insert name/ definition/units>>											
<<Insert name/ definition/units>>											
<<Insert name/ definition/units>>											

FR Y-14Q Counterparty Credit Risk

Commodities (%)	+1%	+1%	+1%	+1%	+1%	+1%
Oil & Oil Products						
Natural Gas						
Power						
Coal & Freight						
Softs & Ags						
Precious Metals						
Base Metals						
Other material commodity sensitivities						
<<Insert name/ definition>>						
<<Insert name/ definition>>						
Other material sensitivities	+1	+1	+1	+1	+1	+1
<<Insert name/ definition/units>>						
<<Insert name/ definition/units>>						
<<Insert name/ definition/units>>						
	+1%	+1%	+1%	+1%	+1%	+1%
<<Insert name/ definition/units>>						
<<Insert name/ definition/units>>						
<<Insert name/ definition/units>>						

FR Y-14Q Counterparty Credit Risk

Sub-schedule L.5.1 - Aggregate SFT information by CP legal entity and master netting agreement (CCAR as-of: as ranked by Stressed Net CE FR scenario (Severely Adverse))

Counterparty, Netting Agreement identifiers										Net		
Rank	CP Name (parent/consolidated)	Parent/Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID	Industry	Country	Internal rating	External rating	Agreement Type	Agreement Role	Agreement Detail
1	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_1					Cross-product (combined)	Agent	Proprietary - MNA with SLA
2	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_2					Cross-product (combined)	Agent	Proprietary - MNA with SLA
3	CPName2	CP2	CP2_Legal_Ent_1		NA2_1_1					Repo	Principal	GMRA (2011 version) MSLA (2005 version) - Indemnified
4	CPName3	CP3	CP3_Legal_Ent_1		NA3_1_1					Sec Lending	Agent	sec lending GMSLA (2010 version)
5	CPName3	CP3	CP3_Legal_Ent_2		NA3_2_1					Sec Lending	Principal	MSLA (2005 version), No netting agreement
6	CPName4	CP4	CP4_Legal_Ent_1		NA4_1_1					Sec Lending	Principal	
7	CPName4	CP4	CP4_Legal_Ent_1		NA4_1_1					Repo	Principal	
...												

FR Y-14Q Counterparty Credit Risk

ting Agreement Details					Exposure and Collateral MtM Values									
Rank	Netting Level	Netting Set Detail	Legal Enforceability	WWR position	Total Net Stressed CE FR scenario (Severely Adverse)	Toal Net Stressed CE FR scenario (Adverse)	Net Stressed CE FR scenario (Severely Adverse)	Net Stressed CE FR scenario (Adverse)	Stressed MtM Posted FR scenario (Severely Adverse)	Stressed MtM Received FR scenario (Severely Adverse)	Stressed MtM Posted FR scenario (Adverse)	Stressed MtM Received FR scenario (Adverse)	Net CE	MtM Posted
	CPEntity-													
1	Principal	Liquid	Y	None										
	CPEntity-													
2	Principal	Less Liquid	Y	None										
	CPEntity-													
3	Principal	Liquid	Y	None										
4	Client	Liquid	Y	None										
5	Client	Liquid	N	None										
	CPEntity-													
6	Principal	Liquid	Y	Specific										
7	None	Liquid	N	None										
	...													

FR Y-14Q Counterparty Credit Risk

		Credit Quality				
Rank	MtM Received	CP Credit Entity Type [Optional]	CP Credit Spread (bp) [Optional]	CP Legal Entity Identifier [Optional]	CP Stressed Spread FR scenario (Adverse) [Optional]	CP Stressed Spread FR scenario (Severely Adverse) [Optional]
1						
2						
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4						
5						
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...						

FR Y-14Q Counterparty Credit Risk

Sub-schedule L.5.2 - SFT exposure MtM values by consolidated/parent CP (CCAR as-of: as ranked by Stressed Net CE FR scenario (Severely Adverse))

Counterparty identifiers			Unstressed MtM (Posted)									Central Debt MtM (Received)
Rank	CP Name (parent/consolidated)	Parent/Consolidated Entity CP ID	Central Debt MtM (Posted)	Equity MtM (Posted)	Corporate Bonds Advanced Economies MtM (Posted)	Corporate Bonds, Other Economies MtM (Posted)	ETF (Posted)	US Agency MBS/CMBS MtM (Posted)	Non-Agency RMBS/ABS/CMBS MtM (Posted)	Cash MtM (Posted)	Other MtM (Posted)	Central Debt MtM (Received)
1												
2												
...												
25												

FR Y-14Q Counterparty Credit Risk

Sub-schedule L.5.2 - SFT exposure MtM values by consolidated/parent CP (CCAR as-of: as ranked by Stressed Net CE FR scenario (Severely Adverse))

Unstressed MtM (Received)									Stressed MtM (Posted)					
Rank	Equity MtM (Received)	Corporate Bonds Advanced Economies MtM (Received)	Corporate Bonds, Other Economies MtM (Received)	ETF (Received)	US Agency MBS/CMBS MtM (Received)	Non-Agency RMBS/ABS/CMB S MtM (Received)	Cash MtM (Received)	Other MtM (Received)	Central Debt MtM (Posted)	Equity MtM (Posted)	Corporate Bonds Advanced Economies MtM (Posted)	Corporate Bonds, Other Economies MtM (Posted)	ETF (Posted)	US Agency MBS/CMBS MtM (Posted)
1														
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...														
25														

FR Y-14Q Counterparty Credit Risk

Sub-schedule L.5.2 - SFT exposure MtM values by consolidated/parent CP (CCAR as-of: as ranked by Stressed Net CE FR scenario (Severely Adverse))

Rank	Non-Agency RMBS/ABS/CM BS MtM (Posted)	Cash MtM (Posted)	Other MtM (Posted)	Stressed MtM (Received)								
				Central Debt MtM (Received)	Equity MtM (Received)	Corporate Bonds Advanced Economies MtM (Received)	Corporate Bonds, Other Economies MtM (Received)	ETF (Received)	US Agency MBS/CMBS MtM (Received)	Non-Agency RMBS/ABS/CMBS MtM (Received)	Cash MtM (Received)	Other MtM (Received)

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FR Y-14Q Counterparty Credit Risk

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

Ratings Category		Exposure Data						US Treasury		Agency MBS	
Internal rating	External rating	Net CE	Stressed Net CE BHC scenario	Stressed Net CE FR scenario (Severely Adverse)	Stressed Net CE FR scenario (Adverse)	Indemnified Securities Lent (Notional Balance)	Indemnified Cash Collateral Reinvestment (Notional Balance)	Posted	Received	Posted	Received

FR Y-14Q Counterparty Credit Risk

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

Repo and Reverse Repo - Gross Value of Instruments on Reporting Date														
Rating	Equities		Corporate Bonds		Non-Agency (ABS, RMBS)		Sovereigns		Other		Cash (+/-)		US Treasury	
Internal rating	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received

FR Y-14Q Counterparty Credit Risk

Sub-schedule L.5.1.a - Aggregate SFT information by CP legal entity and master netting agreement (CCAR as-of: as ranked by Stressed Net CE FR scenario (Adverse))

Counterparty, Netting Agreement identifiers										Net		
Rank	CP Name (parent/consolidated)	Parent/Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID	Industry	Country	Internal rating	External rating	Agreement Type	Agreement Role	Agreement Detail
1	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_1					Cross-product (combined)	Agent	Proprietary - MNA with SLA
2	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_2					Cross-product (combined)	Agent	Proprietary - MNA with SLA
3	CPName2	CP2	CP2_Legal_Ent_1		NA2_1_1					Repo	Principal	GMRA (2011 version) MSLA (2005 version) - Indemnified
4	CPName3	CP3	CP3_Legal_Ent_1		NA3_1_1					Sec Lending	Agent	sec lending GMSLA (2010 version)
5	CPName3	CP3	CP3_Legal_Ent_2		NA3_2_1					Sec Lending	Agent	MSLA (2005 version)
6	CPName4	CP4	CP4_Legal_Ent_2		NA4_1_1					Sec Lending	Principal	MSLA (2005 version),
...												

FR Y-14Q Counterparty Credit Risk

Sub-schedule L.5.1.a - Aggregate SFT information by CP legal entity and master netting agreement (CCAR as-of: as ranked by Stressed Net CE FR scenario (Adverse))

Netting Agreement Details					Exposure and Collateral MtM Values									
Rank	Netting Level	Netting Set Detail	Legal Enforceability	WWR position	Total Net Stressed CE FR scenario (Severely Adverse)	Toal Net Stressed CE FR scenario (Adverse)	Net Stressed CE FR scenario (Severely Adverse)	Net Stressed CE FR scenario (Adverse)	Stressed MtM Posted FR scenario (Severely Adverse)	Stressed MtM Received FR scenario (Severely Adverse)	Stressed MtM Posted FR scenario (Adverse)	Stressed MtM Received FR scenario (Adverse)	Net CE	MtM Posted
	CPEntity-Principal	Liquid	Y	None										
1	CPEntity-Principal	Less Liquid	Y	None										
2	CPEntity-Principal	Liquid	Y	None										
3	CPEntity-Principal	Liquid	Y	None										
4	Client	Liquid	Y	None										
5	Client	Liquid	Y	None										
6	CPEntity-Principal	Liquid	N	Specific										
...														

FR Y-14Q Counterparty Credit Risk

Sub-schedule L.5.1.a - Aggregate SFT information by CP legal entity and master netting agreement (CCAR as-of: as ranked I

		Credit Quality					
Rank	MtM Received	CP Credit Entity Type [Optional]	CP Credit Spread (bp) [Optional]	CP Legal Entity Identifier [Optional]	CP Stressed Spread FR scenario (Adverse) [Optional]	CP Stressed Spread FR scenario (Severely Adverse) [Optional]	CP Stressed Spread FR scenario (Severely Adverse) [Optional]

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FR Y-14Q Counterparty Credit Risk

Sub-schedule L.5.2.a - SFT exposure MtM values by consolidated/parent CP (CCAR as-of: as ranked by Stressed Net CE FR scenario (Adverse))

Counterparty identifiers			Unstressed MtM (Posted)									Central Debt MtM (Received)
Rank	CP Name (parent/consolidated)	Parent/Consolidated Entity CP ID	Central Debt MtM (Posted)	Equity MtM (Posted)	Corporate Bonds Advanced Economies MtM (Posted)	Corporate Bonds, Other Economies MtM (Posted)	ETF (Posted)	US Agency MBS/CMBS MtM (Posted)	Non-Agency RMBS/ABS/CMBS MtM (Posted)	Cash MtM (Posted)	Other MtM (Posted)	Central Debt MtM (Received)
1												
2												
...												
25												

FR Y-14Q Counterparty Credit Risk

Sub-schedule L.5.2.a - SFT exposure MtM values by consolidated/parent CP (CCAR as-of: as ranked by Stressed Net CE FR scenario (Adverse))

Rank	Unstressed MtM (Received)								Stressed MtM (Posted)				
	Equity MtM (Received)	Corporate Bonds Advanced Economies MtM (Received)	Corporate Bonds, Other Economies MtM (Received)	ETF (Received)	US Agency MBS/CMBS MtM (Received)	Non-Agency RMBS/ABS/CMB S MtM (Received)	Cash MtM (Received)	Other MtM (Received)	Central Debt MtM (Posted)	Equity MtM (Posted)	Corporate Bonds Advanced Economies MtM (Posted)	Corporate Bonds, Other Economies MtM (Posted)	ETF (Posted)

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FR Y-14Q Counterparty Credit Risk

Sub-schedule L.5.2.a - SFT exposure MtM values by consolidated/parent CP (CCAR as-of: as ranked by Stressed Net CE FR scenario (Adverse))

Rank	Non-Agency RMBS/ABS/CMBS MtM (Posted)	Cash MtM (Posted)	Other MtM (Posted)	Stressed MtM (Received)								
				Central Debt MtM (Received)	Equity MtM (Received)	Corporate Bonds Advanced Economies MtM (Received)	Corporate Bonds, Other Economies MtM (Received)	ETF (Received)	US Agency MBS/CMBS MtM (Received)	Non-Agency RMBS/ABS/CMBS MtM (Received)	Cash MtM (Received)	Other MtM (Received)

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FR Y-14Q Counterparty Credit Risk

Sub-schedule L.6.1 - Aggregate derivative information by counterparty legal entity and netting set/agreement level (CCAR as-of: as ranked by Stressed Net CE FR scenario (Severely Adverse))

Counterparty, Netting Agreement identifiers									Netting Agreement Details								
Rank	CP Name (parent/consolidated)	Parent/Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Set ID	Industry	Country	Rating	CSA Type	Independent Amount (non CCP) or Initial Margin (CCP)	Non-cash collateral type	Excess Variation Margin (for CCPs)	Default Fund (for CCPs)	Threshold CP	Threshold BHC	Minimum Transfer Amount CP	Minimum Transfer Amount BHC
1	CPName1	CP1	CP1_Legal_Ent_1		NS1_1_1												
2	CPName2	CP2	CP2_Legal_Ent_1		NS2_1_1												
3	CPName2	CP2	CP2_Legal_Ent_1		NS2_1_2												
4	CPName2	CP2	CP2_Legal_Ent_2		NS2_2_1												
5	CPName3	CP3	CP3_Legal_Ent_1		NS3_1_1												
6	CPName4	CP4	CP4_Legal_Ent_1		NS4_1_1												
7	CPName5	CP5	CP5_Legal_Ent_1		NS5_1_1												
...																	

FR Y-14Q Counterparty Credit Risk

Sub-schedule				Stressed Current Exposure				Exposure MtM Values			Collateral MtM Values						
Rank	Margining frequency	CSA contractual features (non-vanilla)	WWR position	Total Net Stressed CE FR Scenario (Severely Adverse)	Total Net Stressed CE FR Scenario (Adverse)	Net Stressed CE FR Scenario (Severely Adverse)	Net Stressed CE FR Scenario (Adverse)	Unstressed MtM Exposure	Stressed Exposure MtM FR scenario (Severely Adverse)	Stressed Exposure MtM FR scenario (Adverse)	Cash Collateral (non CCPs) or Variation Margin (CCPs) MtM						Total Unstressed MtM Collateral (non CCPs)
											Total Unstressed MtM Cash Collateral (non CCPs)	USD	EUR	GBP	JPY	Other	
1			None														
2			None														
3			None														
4			None														
5			None														
6			Specific														
7			General														
...																	

FR Y-14Q Counterparty Credit Risk

Sub-schedule

					Credit Quality and CDS Hedges												
Rank	Stressed Cash Collateral MtM FR scenario (Severely Adverse)	Stressed Cash Collateral MtM FR scenario (Adverse)	Stressed Total Collateral MtM FR scenario (Severely Adverse)	Stressed Total Collateral MtM FR scenario (Adverse)	CDS Reference Entity Type	5Y CDS Spread (bp)	CDS Recovery	CP Legal Entity Identifier	WWR hedge?	CDS Hedge Notional	CDS Hedge CR01	5Y CDS Stressed Spread FR scenario (Adverse)	5Y CDS Stressed Spread FR scenario (Severely Adverse)	CDS Hedge Stressed CR01 FR scenario (Adverse)	CDS Hedge Stressed CR01 FR scenario (Severely Adverse)	Stressed CVA FR scenario (Adverse)	Stressed CVA FR scenario (Severely Adverse)

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FR Y-14Q Counterparty Credit Risk

Sub-schedule L.6.2 - Derivative exposure MtM values by consolidated/parent CP (CCAR as-of: as ranked by Stressed Net CE FR scenario (Severely Adverse))

Rank	Counterparty identifiers					Unstressed Exposure MtM by Asset category											
	CP Name (parent/consolidated)	Parent/Consolidated Entity CP ID	Vanilla Interest Rate Derivatives, MTM	Vanilla FX Derivatives, MtM	Vanilla Commodity (Cash) Derivatives MtM	Vanilla Credit Derivatives, MtM	Vanilla Equity Derivatives, MtM	Structured Interest Rate Derivatives, MTM	Flow Exotic and Structured FX Derivatives, MtM	Other Cash + Physical Commodity Derivatives MtM	Other (single name) Credit Derivatives, MtM	Structured (Multi-name) Credit Derivatives, MtM	Exotic Equity Derivatives, MtM	Hybrids MtM	Structured Products (MBS, ABS)	Other MtM (provide details, breakdown)	Vanilla Interest Rate Derivatives, MTM
1																	
2																	
3																	
4																	
5																	
...																	

FR Y-14Q Counterparty Credit Risk

Sub-schedule

Rank	Stressed Exposure MtM by Asset category												
	Vanilla FX Derivatives, MtM	Vanilla Commodity (Cash) Derivatives MtM	Vanilla Credit Derivatives, MtM	Vanilla Equity Derivatives, MtM	Structured Interest Rate Derivatives, MTM	Flow Exotic and Structured FX Derivatives, MtM	Other Cash + Physical Commodity Derivatives MtM	Other (single name) Credit Derivatives, MtM	Structured (Multi-name) Credit Derivatives, MtM	Exotic Equity Derivatives, MtM	Hybrids MtM	Structured Products (MBS, ABS)	Other MtM (provide details, breakdown)
1													
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4													
5													
...													

FR Y-14Q Counterparty Credit Risk

Sub-schedule L.6.1.a - Aggregate derivative information by counterparty legal entity and netting agreement (CCAR as-of: as ranked by Stressed Net CE FR Scenario (Adverse))

Counterparty, Netting Agreement identifiers									Netting Agreement Details								
Rank	CP Name (parent/consolidated)	Parent/Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Set ID	Industry	Country	Rating	CSA Type	Independent Amount (non CCP) or Initial Margin (CCP)	Non-cash collateral type	Excess Variation Margin (for CCPs)	Default Fund (for CCPs)	Threshold CP	Threshold BHC	Minimum Transfer Amount	Minimum Transfer Amount BHC
1	CPName1	CP1	CP1_Legal_Ent_1		NS1_1_1												
2	CPName2	CP2	CP2_Legal_Ent_1		NS2_1_1												
3	CPName2	CP2	CP2_Legal_Ent_1		NS2_1_2												
4	CPName2	CP2	CP2_Legal_Ent_2		NS2_2_1												
5	CPName3	CP3	CP3_Legal_Ent_1		NS3_1_1												
6	CPName4	CP4	CP4_Legal_Ent_1		NS4_1_1												
7	CPName5	CP5	CP5_Legal_Ent_1		NS5_1_1												
...																	

FR Y-14Q Counterparty Credit Risk

Sub-schedule				Stressed Current Exposure				Exposure MtM Values			Collateral MtM Values						
Rank	Margining frequency	CSA contractual features (non-vanilla)	WWR position	Total Net Stressed CE FR Scenario (Severely Adverse)	Total Net Stressed CE FR Scenario (Adverse)	Net Stressed CE FR Scenario (Severely Adverse)	Net Stressed CE FR Scenario (Adverse)	Unstressed MtM Exposure	Stressed Exposure MtM FR scenario (Severely Adverse)	Stressed Exposure MtM FR scenario (Adverse)	Cash Collateral (non CCPs) or Variation Margin (CCPs) MtM						Total Unstressed MtM Collateral (non CCPs)
											Total Unstressed MtM Cash Collateral (non CCPs)	USD	EUR	GBP	JPY	Other	
1			None														
2			None														
3			None														
4			None														
5			None														
6			Specific														
7			General														
...																	

FR Y-14Q Counterparty Credit Risk

Sub-schedule

					Credit Quality and CDS Hedges												
Rank	Stressed Cash Collateral MtM FR scenario (Severely Adverse)	Stressed Cash Collateral MtM FR scenario (Adverse)	Stressed Total Collateral MtM FR scenario (Severely Adverse)	Stressed Total Collateral MtM FR scenario (Adverse)	CDS Reference Entity Type	5Y CDS Spread (bp)	CDS Recovery	CP Legal Entity Identifier	WWR hedge?	CDS Hedge Notional	CDS Hedge CR01	5Y CDS Stressed Spread FR scenario (Adverse)	5Y CDS Stressed Spread FR scenario (Severely Adverse)	CDS Stressed CR01 FR scenario (Adverse)	CDS Hedge Stressed CR01	Stressed CVA FR scenario (Adverse)	Stressed CVA FR scenario (Severely Adverse)

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FR Y-14Q Counterparty Credit Risk

Sub-schedule L.6.2.a - Derivative exposure MtM values by consolidated/parent CP (CCAR as-of: as ranked by Stressed Net CE FR Scenario (Adverse))

Rank	Counterparty identifiers					Unstressed Exposure MtM by Asset category											
	CP Name (parent/consolidated)	Parent/Consolidated Entity CP ID	Vanilla Interest Rate Derivatives, MTM	Vanilla FX Derivatives, MtM	Vanilla Commodity (Cash) Derivatives MtM	Vanilla Credit Derivatives, MtM	Vanilla Equity Derivatives, MtM	Structured Interest Rate Derivatives, MTM	Flow Exotic and Structured FX Derivatives, MtM	Other Cash + Physical Commodity Derivatives MtM	Other (single name) Credit Derivatives, MtM	Structured (Multi-name) Credit Derivatives, MtM	Exotic Equity Derivatives, MtM	Hybrids MtM	Structured Products (MBS, ABS)	Other MtM (provide details, breakdown)	Vanilla Interest Rate Derivatives, MTM
1																	
2																	
3																	
4																	
5																	
...																	

FR Y-14Q Counterparty Credit Risk

Sub-schedule

Rank	Stressed Exposure MtM by Asset category												
	Vanilla FX Derivatives, MtM	Vanilla Commodity (Cash) Derivatives MtM	Vanilla Credit Derivatives, MtM	Vanilla Equity Derivatives, MtM	Structured Interest Rate Derivatives, MTM	Flow Exotic and Structured FX Derivatives, MtM	Other Cash + Physical Commodity Derivatives MtM	Other (single name) Credit Derivatives, MtM	Structured (Multi-name) Credit Derivatives, MtM	Exotic Equity Derivatives, MtM	Hybrids MtM	Structured Products (MBS, ABS)	Other MtM (provide details, breakdown)
1													
2													
3													
4													
5													
...													

FR Y-14Q Counterparty Credit Risk

Notes to the CCR Schedule