

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:	
RSSD ID:	
Submission date:	
Data as of date:	
Version:	
When Received:	1/14/16 10:35 AM

1e) Aggregate CVA b
\$ Millions

Aggregate CVA

Ratings Category		CVA Data						Credit Hedges
Internal Rating	External Rating	Stressed Net CE to CCPs 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							

Additional/Offline CV

Ratings Category		CVA Data						Credit Hedges
Internal Rating	External Rating	Stressed Net CE to CCPs 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							

2) EE \uparrow
\$ Milli

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

2) EE ı
\$ Milli

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

sistivities and slides: Change to asset-side CVA for a given change in the underlying, gross of any hedges
 , 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>>	Sen
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											
A											
BBB											
BB											
B											
CCC											
CC											
C											
NR											

nsistencies and slides: Change to asset-side
 , Increase in CVA reported as positive figure

nsistencies 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						
B						
CCC						
CC						
C						
NR						

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>>						

Sub-schedule I

		Credit Quality				
Rank	MtM Received	CP Credit Entity Type	CP Credit Spread (bp)	CP Legal Entity Identifier	CP Stressed Spread FR scenario (Severely Adverse)	CP Stressed Spread FR scenario (Adverse)
1						
1						
2						
3						
3						
4						
4						
...						

Sub-schedule I

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/CMBS MtM (Received)	
	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)	Investment Grade	Non- Investment Grade

1
1
2
3
3
4
...

Sub-schedule I

Rank				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)					Inflation- indexed securities
	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)	Investment Grade	Non- Investme nt Grade	USD	EUR	GBP	JPY	Other	

1
1
2
3
3
4
...

Sub-schedule I

Rank	eived)	US Agency MBS/CMBS MtM (Received)			Non-Agency RMBS/ABS/CMBS MtM (Received)		Cash MtM (Received)					Other MtM (Received)			
		Fixed Income	Pass-Throughs	Other (specify)	Investment Grade	Non-Investment Grade	USD	EUR	GBP	JPY	Other	Inflation-indexed securities	Commercial paper	Municipals	Other (specify)

1
1
2
3
3
4
...

Sub-schedule I

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

1

1

2

3

3

4

...

Sub-schedule I

Unstressed MtM (Received)														
Rank	Cash MtM (Posted)					Other MtM (Posted)				Central Debt MtM (Received)				
	USD	EUR	GBP	JPY	Other	Inflation-indexed securities	Commercial paper	Municipals	Other (specify)	USD	Germany	UK/France	Other Eurozone	Japan
1														
1														
2														
3														
3														
4														
...														

Sub-schedule I

Rank	eived)	US Agency MBS/CMBS MtM (Received)			Non-Agency RMBS/ABS/CMBS MtM (Received)		Cash MtM (Received)					Other MtM (Received)			
		Fixed Income	Pass-Throughs	Other (specify)	Investment Grade	Non-Investment Grade	USD	EUR	GBP	JPY	Other	Inflation-indexed securities	Commercial paper	Municipals	Other (specify)

1
1
2
3
3
4
...

Sub-schedul

Sub-schedul					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 (Severely Adverse)	5Y CDS Stressed Spread FR scenario (Adverse)	CDS Hedge Stressed CR01 FR scenario (Severely Adverse)	CDS Hedge Stressed CR01 FR scenario (Adverse)	Stressed CVA FR scenario (Severely Adverse)	Stressed CVA FR scenario (Adverse)

- 1
- 2
- 2
- 2
- 3
- 4
- 5
- ...

Sub-schedul

Sub-schedul					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 (Severely Adverse)	5Y CDS Stressed Spread FR scenario (Adverse)	CDS Hedge Stressed CR01 FR scenario (Severely Adverse)	CDS Hedge Stressed CR01 FR scenario (Adverse)	Stressed CVA FR scenario (Severely Adverse)	Stressed CVA FR scenario (Adverse)

- 1
- 2
- 2
- 2
- 3
- 4
- 5
- ...

