

FR Y-14Q: Counterparty Credit Risk

See Counterparty Schedule instructions for guidance on completing this schedule.

BHCs/IHCs 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:	12/20/17 10:53 AM

Subschedule 1e - Aggregate CVA data by ratings and collateralization
\$ Millions

e1) Aggregate CVA by ratings

Ratings Category						
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)
N/A	N/A					

e2) Additional/Offline CVA reserves

Reserve Type						
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)
Model/infrastructure limitations						
Trades not captured						
Offline reserves						
Funding Valuation Adjustment (if applicable)						
Other						

	CVA Data				Credit Hedges
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

	CVA Data				Credit Hedges
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

Sub-schedule L.4 - Aggregate and Top CVA sensitivities 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

Credit Spreads	Aggregate CVA sensitivities and slides							
	-50%	-10%	+1bp	+10%	+100%	+300%	+1bp	+1bp
Counterparty/Reference Spread							<<Cpty name 1>>	<<Cpty name 2>>
Aggregate							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>
Aggregate by rating:								
AAA								
AA								
A								
BBB								
BB								
B								
CCC or lower								
NR								
Interest Rates (bps)							+1bp	+1bp
EUR								
<=1Y								
1-5Y								
>=5-10Y							<<Cpty name 1>>	<<Cpty name 2>>
>=10Y							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>
All Maturities								
GBP								
<=1Y								
1-5Y								
>=5-10Y							<<Cpty name 1>>	<<Cpty name 2>>
>=10Y							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>
All Maturities								
USD								
<=1Y								
1-5Y								
>=5-10Y							<<Cpty name 1>>	<<Cpty name 2>>
>=10Y							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>
All maturities								

Other material IR sensitivities

<<Insert name/ definition>>
 <<Insert name/ definition>>
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 <<Insert name/ definition>>
 <<Insert name/ definition>>

FX (%)

-50% -10% +1% +10% +50% +100%

CAD

CHF

EUR

GBP

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%

US <<Define>>

Europe <<Define>>

Other <<Define>>

+1%

+1%

<<Cpty name 1>>

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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)	
	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass-Throughs	Other (specify)	Investment Grade	Non-Investment Grade

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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

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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)	
	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

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Sub-schedule I

Stressed MtM (Posted)																				
Rank	Cash MtM (Received)					Other MtM (Received)				Central Debt MtM (Posted)						Equity MtM (Posted)				
	USD	EUR	GBP	JPY	Other	Inflation-indexed securities	Commercial paper	Municipals	Other (specify)	USD	Germany	UK/France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)
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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)					Other MtM (Posted)				Stressed MtM (Received)					
	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)	Investment Grade	Non- Investme nt Grade	USD	EUR	GBP	JPY	Other	Inflation- indexed securities	Commerci al paper	Municipals	Other (specify)	USD	Germany	UK/France	Other Eurozone	Japan	Other

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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)		Cash MtM (Received)					Other MtM (Received)			
	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	USD	EUR	GBP	JPY	Other	Inflation-indexed securities	Commercial paper	Municipals	Other (specify)

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Sub-schedule I

Rank	Exposure and Collateral MTM Values											Credit Quality				
	Total Stressed Net CE FR scenario (Severely Adverse)	Total Stressed Net CE FR scenario (Adverse)	Stressed Net CE FR scenario (Severely Adverse)	Stressed Net CE FR scenario (Adverse)	Stressed MtM Posted FR scenario (Severely Adverse)	Stressed MtM Posted FR scenario (Adverse)	Stressed MtM Received FR scenario (Severely Adverse)	Stressed MtM Received FR scenario (Adverse)	Net CE	MtM Posted	MtM Received	CP Credit Entity Type	CP Credit Spread (bp)	CP Legal Entity Identifier (LEI)	CP Stressed Spread FR scenario (Severely Adverse)	CP Stressed Spread FR scenario (Adverse)

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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

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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)	
	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

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Sub-schedule I

Stressed MtM (Posted)																				
Rank	Cash MtM (Received)					Other MtM (Received)				Central Debt MtM (Posted)						Equity MtM (Posted)				
	USD	EUR	GBP	JPY	Other	Inflation-indexed securities	Commercial paper	Municipals	Other (specify)	USD	Germany	UK/France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)
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Sub-schedule I

Rank	Stressed MtM (Received)																								
	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)					
	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass- Throughs	Other (specify)	Investment Grade	Non- Investme nt Grade	USD	EUR	GBP	JPY	Other	Inflation- indexed securities	Commerci al paper	Municipals	Other (specify)	USD	Germany	UK/France	Other Eurozone	Japan	Other

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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)		Cash MtM (Received)					Other MtM (Received)			
	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	USD	EUR	GBP	JPY	Other	Inflation- indexed securities	Commercial paper	Municipals	Other (specify)

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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 Code	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												
2	CPName2	CP2	CP2_Legal_Ent_1		NS2_1_2												
2	CPName2	CP2	CP2_Legal_Ent_2		NS2_2_1												
3	CPName3	CP3	CP3_Legal_Ent_1		NS3_1_1												
4	CPName4	CP4	CP4_Legal_Ent_1		NS4_1_1												
5	CPName5	CP5	CP5_Legal_Ent_1		NS5_1_1												
...																	

Sub-schedule L.6.1.a - Aggregate derivative information by counterparty legal entity and netting set/agreement level (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 Code	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												
2	CPName2	CP2	CP2_Legal_Ent_1		NS2_1_2												
2	CPName2	CP2	CP2_Legal_Ent_2		NS2_2_1												
3	CPName3	CP3	CP3_Legal_Ent_1		NS3_1_1												
4	CPName4	CP4	CP4_Legal_Ent_1		NS4_1_1												
5	CPName5	CP5	CP5_Legal_Ent_1		NS5_1_1												
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					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 (LEI)	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)

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					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 (LEI)	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)

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		Stressed Exposure MtM by Asset category														
Rank	Structured Products (MBS, ABS)	Other MtM (provide details, breakdown)	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)

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		Stressed Exposure MtM by Asset category														
Rank	Structured Products (MBS, ABS)	Other MtM (provide details, breakdown)	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)

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