

**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.

<b>Institution Name:</b>	
<b>RSSD ID:</b>	
<b>Submission date:</b>	
<b>Data as of date:</b>	
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Reflects changes finalized in 10/10/2019 tailoring final rule, including redline changes reflecting deletion of adverse scenario























































**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						
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)	<del>Stressed Gross CE excluding CCPs</del> <del>FR Scenario (Severely Adverse)</del>
N/A	N/A					

**Sub-schedule L.1.e.2 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)	<del>Stressed Gross CE excluding CCPs</del> <del>FR Scenario (Severely Adverse)</del>
Model/infrastructure limitations						
Trades not captured						
Offline reserves						
Funding Valuation Adjustment (if applicable)						
Other						



		CVA Data			Credit Hedges
Stressed Net CE BHC/IHC/SLHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	<del>Stressed CVA FR Scenario and FR Specification (Adverse)</del>	Stressed CVA BHC/IHC/SLHC Scenario and BHC/IHC/SLHC Specification	Single Name Credit Hedges

		CVA Data			Credit Hedges
Stressed Net CE BHC/IHC/SLHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	<del>Stressed CVA FR Scenario and FR Specification (Adverse)</del>	Stressed CVA BHC/IHC/SLHC Scenario and BHC/IHC/SLHC Specification	Single Name Credit Hedges



















Sub-schedule L.4

L.4.a Aggregate by Risk Factor

L.4.b 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
<b>Counterparty/Reference Spread</b>							<<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								
<b>Interest Rates (bps)</b>	<b>-100bps</b>	<b>-10bps</b>	<b>+1bp</b>	<b>+10bps</b>	<b>+100bps</b>	<b>+300bps</b>	<b>+1bp</b>	<b>+1bp</b>
<b>EUR</b>								
<=1Y								
1-5Y								
>=5-10Y							<<Cpty name 1>>	<<Cpty name 2>>
>=10Y							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>
All Maturities								
<b>GBP</b>								
<=1Y								
1-5Y								
>=5-10Y							<<Cpty name 1>>	<<Cpty name 2>>
>=10Y							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>
All Maturities								
<b>USD</b>								
<=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>>

<<Insert name/ definition>>

<<Insert name/ definition>>

<<Insert name/ definition>>

**FX (%)**

**-50%**

**-10%**

**+1%**

**+10%**

**+50%**

**+100%**

**+1%**

**+1%**

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%**

**+1%**

**+1%**

US <<Define>>

Europe <<Define>>

Other <<Define>>

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Netting Agreement Details								
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

Derivatives 1-way CSA	NA
Derivatives no CSA	NA
SFT Repo	Principal
SFT Sec Lending	Principal
SFT Cross-product	Agent
SFT Derivatives Cross-product	Agent
...	

Netting Agreement Details					Current Exposure				
Minimum Transfer Amount CP	Minimum Transfer Amount BHC/IHC/SLHC	Margining frequency	CSA contractual features (non-vanilla)	WWR position	Total Stressed Net CE FR Scenario (Severely Adverse)	<del>Total Stressed Net CE FR Scenario (Adverse)</del>	Net CE SFTs	Stressed Net CE SFTs FR scenario (Severely Adverse)	<del>Stressed Net CE SFTs FR scenario (Adverse)</del>

None  
None  
None  
None  
None  
Specific  
General

			Position MtM Values							
Net CE Derivatives	Stressed Net CE Derivatives FR scenario (Severely Adverse)	<del>Stressed Net CE Derivatives FR scenario (Adverse)</del>	Unstressed MtM (Derivatives)	Unstressed MtM Posted (SFTs)	Unstressed MtM Received (SFTs)	Stressed MtM (Derivatives) FR scenario (Severely Adverse)	<del>Stressed MtM (Derivatives) FR scenario (Adverse)</del>	Stressed MtM Posted (SFTs) FR scenario (Severely Adverse)	<del>Stressed MtM Posted (SFTs) FR scenario (Adverse)</del>	Stressed MtM Received (SFTs) FR scenario (Severely Adverse)





































**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	Unstressed Exposure MtM by Asset category			
...							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

G7  
 CCP  
 3  
 3  
 4  
 4

**Unstressed Exposure MtM by Asset category**

<p align="center"><b>Vanilla Equity Derivatives Unstressed Exposure MtM</b></p>	<p align="center"><b>Structured Interest Rate Derivatives Unstressed Exposure MtM</b></p>	<p align="center"><b>Flow Exotic and Structured FX Derivatives Unstressed Exposure MtM</b></p>	<p align="center"><b>Other Cash + Physical Commodity Derivatives Unstressed Exposure MtM</b></p>	<p align="center"><b>Other (single name) Credit Derivatives Unstressed Exposure MtM</b></p>	<p align="center"><b>Structured (Multi-name) Credit Derivatives Unstressed Exposure MtM</b></p>	<p align="center"><b>Exotic Equity Derivatives Unstressed Exposure MtM</b></p>	<p align="center"><b>Hybrids Unstressed Exposure MtM</b></p>	<p align="center"><b>Structured Products (MBS, ABS) Unstressed Exposure MtM</b></p>
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Unstressed Exposure MtM by Asset category	Stressed Exposure MtM by Asset category - FR Scenario (Severely Adverse)								
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 Adverse)	Other Cash + Physical Commodity Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)	Other (single name) Credit Derivatives Stressed Exposure MtM FR Scenario (Severely Adverse)

			Stressed Exposure MtM by Asset category - FR Scenario (Severely Adverse)		Stressed Exposure MtM by Asset category - FR Scenario (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)	<del>Vanilla-Interest-Rate-Derivatives Stressed-Exposure-MtM FR-Scenario (Adverse)</del>	<del>Vanilla-FX-Derivatives-Stressed-Exposure-MtM FR-Scenario (Adverse)</del>	<del>Vanilla-Commodity-(Cash)-Derivatives-Stressed-Exposure-MtM FR-Scenario (Adverse)</del>	<del>Vanilla-Credit-Derivatives Stressed-Exposure-MtM FR-Scenario (Adverse)</del>	<del>Vanilla-Equity-Derivatives-Stressed-Exposure-MtM FR-Scenario (Adverse)</del>	<del>Structured-Interest-Rate-Derivatives Stressed-Exposure-MtM FR-Scenario (Adverse)</del>

Stressed Exposure MtM by Asset category - FR Scenario (Adverse)

Flow-Exotic-and-Structured-FX-Derivatives-Stressed-Exposure-MtM FR-Scenario (Adverse)	Other-Cash-Physical-Commodity-Derivatives-Stressed-Exposure-MtM FR-Scenario (Adverse)	Other-(single-name)-Credit-Derivatives-Stressed-Exposure-MtM FR-Scenario (Adverse)	Structured-(Multi-name)-Credit-Derivatives-Stressed-Exposure-MtM FR-Scenario (Adverse)	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)
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