

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.

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"/>

Note: The **red** text in this document indicates changes made to the form going into effect on June 30, 2023.

Sub-schedule L.4 Aggregate and Top CVA sensitivities by Risk Factor

L.4.a Aggregate CVA sensitivities by Risk Factor

L.4.b Top 10 Consolidated Counterparties 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>>

Sub-schedule L.5 - Derivatives and Securities Financing Transactions (SFT) profile: All CCPs and G7 sovereigns + Top 25 non-CCP/G7 SFT and derivative counterparties

\$ Millions

Sub-schedule L.5.1 - Derivative and SFT information by counterparty legal entity and netting set/agreement

Counterparty, Netting Agreement identifiers											Netting Agreement Details		
Rank Methodology	Rank	Consolidated/Parent Counterparty Name	Consolidated/ Parent Entity Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID	Counterparty Legal Entity Industry Code	Counterparty Legal Entity Country	Counterparty Legal Entity Internal Rating	Counterparty Legal Entity External Rating	Agreement Type	Agreement Role	Legal Enforceability
1	1	CPName1	CP1	CP1_LE_Name1	CP_1_LE_1	NS1_1_1					Derivatives 1-4	NA	
1	1	CPName1	CP1	CP1_LE_Name1	CP_1_LE_1	NS1_1_2					Derivatives no NA		
1	1	CPName1	CP1	CP1_LE_Name2	CP_1_LE_2	NS1_2_1					SFT Repo	Principal	
2	24	CPName24	CP24	CP24_LE_Name1	CP_24_LE_1	NS24_1_1					SFT Sec Lendin	Principal	
2	24	CPName24	CP24	CP24_LE_Name2	CP_24_LE_2	NS24_2_1					SFT Cross-proc	Agent	
1	25	CPName25	CP25	CP25_LE_Name1	CP_25_LE_1	NS25_1_1					SFT Derivative	Agent	
QCCP	QCCP	Qualifying CCP name	QCCP_1	QCCP_1_LE_Name1	QCCP_1_LE_1	NS26_QCCP_1_1							
NQCCP	NQCCP	Non-Qualifying CCP name	NQCCP_1	NQCCP_1_LE_Name1	NQCCP_1_LE_1	NS28_NQCCP_1_1							
G7	G7	G7 Counterparty name	G7_1	G7_1_LE_Name1	G7_1_LE_1	NS27_G7_1_1							
...													

Sub-schedule L.5.2 - SFT assets posted and received by counterparty legal entity and netting set/agreement and asset category

Counterparty identifiers							Unstressed Mark-to-Market (Posted) by Asset category						
Rank Methodology	Rank	Consolidated/Parent Counterparty Name	Consolidated / Parent Entity Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID	Central Debt Mark-to-Market (Posted)		Equity Mark-to-Market (Posted)				
							Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)
1	1	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_1							
1	1	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_2							
QCCP	QCCP	CPName2	CP2	CP2_Legal_Ent_1		NA2_1_1							
NQCCP	NQCCP	CPName3	CP3	CP3_Legal_Ent_1		NA3_1_1							
NQCCP	NQCCP	CPName3	CP3	CP3_Legal_Ent_2		NA3_2_1							
NA	2	CPName4	CP4	CP4_Legal_Ent_2		NA4_1_1							

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

Ratings Category	Exposure Data
	Agency MBS Equities Corporate Bonds Non-Agency (ABS, RMBS)

Initial
Margin

Corpor:
Advance:
Mark-to-M

IG

Sov

Netting Agreement Details										Current Exposure
Non-cash collateral type	Excess Variation Margin (for CCPs)	Default Fund (for CCPs)	Threshold CP	Threshold BHC/IHC/SLHC	Minimum Transfer Amount CP	Minimum Transfer Amount BHC/IHC/SLHC	Margining frequency	CSA contractual features (non-vanilla)	WWR position	Total Net Current Exposure

None
None
None
None
None
Specific
General

Unstressed Mark-to-Market (Posted) by Asset category										
State Bonds - and Economies Market (Posted)	Corporate Bonds - Other Economies Mark-to-Market (Posted)		Exchange-Traded Funds Mark-to-Market (Posted)		US Agency MBS/CMBS Mark-to-Market (Posted)		Non-Agency RMBS/ABS/CMBS Mark-to-Market (Posted)			
	Sub-IG	IG	Sub-IG	Equity	Fixed Income	Pass-Throughs	Other (specify)	IG	Sub-IG	USD

Repo and Reverse Repo - Gross Value of Instruments on Reporting Date			Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date		
Foreign	Other	Cash (+/-)	US Treasury & Agency	Agency MBS	Equities

					Position Mark-to-Market Values					
Total Stressed Net Current Exposure FR Scenario (Severely Adverse)	Net Current Exposure SFTs	Stressed Net Current Exposure SFTs FR scenario (Severely Adverse)	Net Current Exposure Derivatives	Stressed Net Current Exposure Derivatives FR scenario (Severely Adverse)	Unstressed Mark-to-Market (Derivatives)	Unstressed Mark-to-Market Posted (SFTs)	Unstressed Mark-to-Market Received (SFTs)	Stressed Mark-to-Market (Derivatives) FR scenario (Severely Adverse)	Stressed Mark-to-Market Posted (SFTs) FR scenario (Severely Adverse)	Stressed Mark-to-Market Received (SFTs) FR scenario (Severely Adverse)

Unstressed Mark-to-Market (Posted) by Asset Category							Unstressed Mark-to-Market (Received) by Asset category			
Cash Mark-to-Market (Posted)			Other Mark-to-Market (Posted)				Central Debt Mark-to-Market (Received)			
GBP	JPY	Other (specify)	Inflation-indexed securities	Commercial paper	Municipal Bonds	Other (specify)	United States	Germany	United Kingdom & France	Other Eurozone

Securities Lending and Borrowing - Gross Value of Instruments on Reporting Date				
Corporate Bonds	Non-Agency (ABS, RMBS)	Sovereigns	Other	Cash

Collateral Mark-to-Market Values							
Unstressed Mark-to-Market Cash Collateral (Derivatives)					Total Unstressed Mark-to- Market Collateral (Derivatives)	Stressed Mark-to-Market (Derivatives)	
USD	EUR	GBP	JPY	Other		USD	EUR

Unstressed Mark-to-Market (Received) by Asset category							
		Equity Mark-to-Market (Received)					Corporate Advanced Mark-to-Market
Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG

Credit Quality and CDS Hedges						
Market Cash Collateral (Derivatives) FR scenario Severely Adverse)	Total Stressed Mark-to-Market Collateral (Derivatives)	CDS Reference Entity Type	5Y CDS Spread (bp)	Wrong Way Risk hedge?	CDS Hedge Notional	Stressed CVA FR scenario (Severely Adverse)

Unstressed Mark-to-Market (Received) by Asset category																	Stressed M	
e Bonds - Economies et (Received)	Corporate Bonds - Other Economies Mark-to-Market (Received)		Exchange-Traded Funds Mark-to-Market (Received)		US Agency MBS/CMBS Mark-to-Market (Received)		Non-Agency RMBS/ABS/CMBS Mark-to-Market (Received)		Cash Mark-to-Market (Received)					Other Mark-to-Market (Received)				

Internal rating	External rating	Net Current Exposure	Stressed Net Current Exposure FR scenario (Severely Adverse)		Stressed Net Current Exposure BHC scenario	Indemnified Securities Lent (Notional Balance)	Received	Posted	Received	Posted	Received	Posted	Received
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Posted

Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received
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Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received
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Sub-schedule L.5.4 Derivative position detail by counterparty legal entity and netting set/agreement and asset category

Counterparty identifiers							Unstressed Exposure Mark-to-Market by Asset category						
Rank Methodology	Rank	Counterparty Name	Consolidated / Parent Entity Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID	Vanilla Equity Derivatives Unstressed Exposure Mark-to-Market	Structured Interest Rate Derivatives Unstressed Exposure Mark-to-Market	Flow Exotic and Structured FX Derivatives Unstressed Exposure Mark-to-Market	Other Cash + Physical Commodity Derivatives Unstressed Exposure Mark-to-Market	Other (single name) Credit Derivatives Unstressed Exposure Mark-to-Market	Structured (Multi-name) Credit Derivatives Unstressed Exposure Mark-to-Market	Exotic Equity Derivatives Unstressed Exposure Mark-to-Market
...													

G7
G7
QCCP
NQCCP



Hybrids
Unstressed
Exposure
Mark-to-
Market

			Stressed Exposure Mark-to-Market by Asset category - FR Scenario (Severely Adverse)	
Structured (Multi name) Credit Derivatives Stressed Exposure Mark- to-Market FR Scenario (Severely Adverse)	Exotic Equity Derivatives Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)	Hybrids Stressed Exposure Mark-to- Market FR Scenario (Severely Adverse)	Structured Products (MBS, ABS) Stressed Exposure Mark- to-Market FR Scenario (Severely Adverse)	Other Stressed Exposure Mark-to-Market (provide details, breakdown) FR Scenario (Severely Adverse)

