

For the new FR Y-14M schedule requirements, we have questions for the below fields. Can you please provide guidance as to how the below fields should be reported:

Questions:

- * Basel II-LGD - Is a dollar or parameter estimate is required?
- * Basel II - ELGD - The firm does not produce ELGD for Basel II. Can the same LGD value be provided for both LGD and ELGD?

Thank you,
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Field No.	Variable Name	Detailed Description	Allowed Values	Format
130	Basel II - LGD	Report the Basel II loss Given Default (LGD) for the account. More specifically, report the LGD associated to the account's corresponding Basel II segment. Note: Applicable only to the Basel II reporting banks.	A one in ten probability of default should be reported as Q.1.	Numeric, up to 5 decimals
131	Basel II-ELGD	Report the Basel II Expected Loss Given Default (ELGD) parameter for the account. More specifically, report the ELGD associated to the account's corresponding Basel II segment. Note: Applicable only to the Basel II reporting banks.	A one in ten probability of default should be reported as Q.1.	Numeric, UP to 5 decimals.