

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:	8/4/16 10:14 AM

1a) Top counterparties comprising 95% of firm CVA, ranked by CVA

\$ Millions

[illegible]

**1a) To
\$ Milli**

[illegible]

**1a) To
\$ Milli**

[illegible]

1b) To
\$ Milli

	Exposure Data							
Rank	Gross CE	Stressed Gross CE FR Scenario (Severely Adverse)	Stressed Gross CE FR Scenario (Adverse)	Stressed Gross CE BHC scenario	Net CE	Stressed Net CE FR Scenario (Severely Adverse)	Stressed Net CE FR Scenario (Adverse)	Stressed Net CE BHC scenario
1								
2								
3								
4								
5								
6								
7								
8								
9								
10								
11								
12								
13								
14								
15								
16								
17								
18								
19								
20								

1b) To
\$ Milli

	CVA Data				Credit mitigants			Credit Hedges
Rank	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	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
1								
2								
3								
4								
5								
6								
7								
8								
9								
10								
11								
12								
13								
14								
15								
16								
17								
18								
19								
20								

1b) To
\$ Milli

	Exposure Data							
Rank	Gross CE	Stressed Gross CE Federal Reserve scenario (Severely Adverse)	Stressed Gross CE Federal Reserve scenario (Adverse)	Stressed Gross CE BHC scenario	Net CE	Stressed Net CE Federal Reserve scenario (Severely Adverse)	Stressed Net CE Federal Reserve scenario (Adverse)	Stressed Net CE BHC scenario
1								
2								
3								
4								
5								
6								
7								
8								
9								
10								
11								
12								
13								
14								
15								
16								
17								
18								
19								
20								

1b) To
\$ Milli

	CVA Data				Credit mitigants			Credit Hedges
Rank	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	CSA in place?	% Gross CE with CSAs	Downgrade trigger modeled?	Single Name Credit Hedges
1								
2								
3								
4								
5								
6								
7								
8								
9								
10								
11								
12								
13								
14								
15								
16								
17								
18								
19								
20								

**1c) Top 20 counterparties ranked by Net CE
\$ Millions**

[illegible]

**1c) To
\$ Milli**

[illegible]

1c) Top 20 counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed Net CE \$ Millions

[illegible]

**1c) To
\$ Milli**

[illegible]

**1c) Top 20 counterparties ranked by BHC Scenario Stressed Net CE
\$ Millions**

[illegible]

**1c) To
\$ Milli**

[illegible]

1d) Top 20 collateralized counterparties ranked by Gross CE (counterparties with at least one netting set with a CSA agreement in place)

\$ Millions

[illegible]

**1d) To
\$ Mill**

[illegible]

1d) Top 20 collateralized counterparties ranked by Federal Reserve Severely Adverse Scenario Stressed Gross CE (counterparties with at least one netting set with a CSA agreement in place)

\$ Millions

[illegible]

**1d) To
\$ Milli**

[illegible]

1e) Aggregate CVA b
\$ Millions

Aggregate CVA

[illegible]

Additional/Offline CVA

[illegible]

Collateralized Netting Sets (netting sets with a CSA agreement in place) sorted by Internal Rating

[illegible]

Uncollateralized netting sets (netting sets without a CSA agreement in place), sorted by Internal Rating

[illegible]

Collateralized Netting

[illegible]

Uncollateralized nettir

[illegible]

2) EE profile by counterparty: Top counterparties comprising 95% of firm CVA, ranked by CVA

\$ Millions

[illegible]

2) EE pro
\$ Million

[illegible]

2) EE pro
\$ Million

[illegible]

3) Credit quality by counterparty: Top counterparties ranked by CVA comprising 95% of firm CVA, ranked by CVA

[illegible]

3) Cre

[illegible]

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>>
							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>
Aggregate								
Aggregate by rating:								
AAA								
AA								
A								
BBB								
BB								
B								
CCC or lower								
NR								
Interest Rates (bps)	-100bps	-10bps	+1bp	+10bps	+100bps	+300bps	+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								

Top 10 Counterparties by Sensitivity to Risk Factors							
+1bp	+1bp	+1bp	+1bp	+1bp	+1bp	+1bp	+1bp
<<Cpty name 3>>	<<Cpty name 4>>	<<Cpty name 5>>	<<Cpty name 6>>	<<Cpty name 7>>	<<Cpty name 8>>	<<Cpty name 9>>	<<Cpty name 10>>
<<Cpty name 3 ID>>	<<Cpty name 4 ID>>	<<Cpty name 5 ID>>	<<Cpty name 6 ID>>	<<Cpty name 7 ID>>	<<Cpty name 8 ID>>	<<Cpty name 9 ID>>	<<Cpty name 10 ID>>
+1bp	+1bp	+1bp	+1bp	+1bp	+1bp	+1bp	+1bp
<<Cpty name 3>>	<<Cpty name 4>>	<<Cpty name 5>>	<<Cpty name 6>>	<<Cpty name 7>>	<<Cpty name 8>>	<<Cpty name 9>>	<<Cpty name 10>>
<<Cpty name 3 ID>>	<<Cpty name 4 ID>>	<<Cpty name 5 ID>>	<<Cpty name 6 ID>>	<<Cpty name 7 ID>>	<<Cpty name 8 ID>>	<<Cpty name 9 ID>>	<<Cpty name 10 ID>>
<<Cpty name 3>>	<<Cpty name 4>>	<<Cpty name 5>>	<<Cpty name 6>>	<<Cpty name 7>>	<<Cpty name 8>>	<<Cpty name 9>>	<<Cpty name 10>>
<<Cpty name 3 ID>>	<<Cpty name 4 ID>>	<<Cpty name 5 ID>>	<<Cpty name 6 ID>>	<<Cpty name 7 ID>>	<<Cpty name 8 ID>>	<<Cpty name 9 ID>>	<<Cpty name 10 ID>>
<<Cpty name 3>>	<<Cpty name 4>>	<<Cpty name 5>>	<<Cpty name 6>>	<<Cpty name 7>>	<<Cpty name 8>>	<<Cpty name 9>>	<<Cpty name 10>>
<<Cpty name 3 ID>>	<<Cpty name 4 ID>>	<<Cpty name 5 ID>>	<<Cpty name 6 ID>>	<<Cpty name 7 ID>>	<<Cpty name 8 ID>>	<<Cpty name 9 ID>>	<<Cpty name 10 ID>>

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%**

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>>

<<Cpty name 2>>

<<Cpty name 1 ID>>

<<Cpty name 2 ID>>

<<Cpty name 1>>

<<Cpty name 2>>

<<Cpty name 1 ID>>

<<Cpty name 2 ID>>

<<Cpty name 1>>

<<Cpty name 2>>

<<Cpty name 1 ID>>

<<Cpty name 2 ID>>

<<Cpty name 1>>

<<Cpty name 2>>

<<Cpty name 1 ID>>

<<Cpty name 2 ID>>

<<Cpty name 1>>

<<Cpty name 2>>

<<Cpty name 1 ID>>

<<Cpty name 2 ID>>

+1%**+1%**

<<Cpty name 1>>

<<Cpty name 2>>

<<Cpty name 1 ID>>

<<Cpty name 2 ID>>

<<Cpty name 1>>

<<Cpty name 2>>

<<Cpty name 1 ID>>

<<Cpty name 2 ID>>

<<Cpty name 1>>

<<Cpty name 2>>

<<Cpty name 1 ID>>

<<Cpty name 2 ID>>

[illegible]

[illegible]

Sub-schedule L.5.2 - SFT exposure MtM values by CP legal entity and master netting agreement (CCAR as-of: as ranked by Stressed Net CE FR scenario (Severely Adverse))

Counterparty identifiers						Unstressed MtM (Posted)										
Rank	CP Name (parent/consolidated)	Parent/Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID	Central Debt MtM (Posted)						Equity MtM (Posted)				
						USD	Germany	UK/France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)

1	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_1
1	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_2
2	CPName2	CP2	CP2_Legal_Ent_1		NA2_1_1
3	CPName3	CP3	CP3_Legal_Ent_1		NA3_1_1
3	CPName3	CP3	CP3_Legal_Ent_2		NA3_2_1
4	CPName4	CP4	CP4_Legal_Ent_2		NA4_1_1
...					

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

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	Other

1
1
2
3
3
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)	
	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

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)

1
1
2
3
3
4
...

Sub-schedule I

Stressed MtM (Received)																									
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)				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

1
1
2
3
3
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)		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)

1
1
2
3
3
4
...

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

[illegible]

[illegible]

[illegible]

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)

1

1

2

3

3

4

...

Sub-schedule L.5.2.a - SFT exposure MtM values by CP legal entity and master netting agreement (CCAR as-of: as ranked by Stressed Net CE FR scenario (Adverse))

Counterparty identifiers						Unstressed MtM (Posted)									
Rank	CP Name (parent/consolidated)	Parent/Consolidated Entity CP ID	CP Legal Entity Name	Legal Entity ID	Netting Agreement ID	Central Debt MtM (Posted)						Equity MtM (Posted)			
						USD	Germany	UK/France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone

1	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_1
1	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_2
2	CPName2	CP2	CP2_Legal_Ent_1		NA2_1_1
3	CPName3	CP3	CP3_Legal_Ent_1		NA3_1_1
3	CPName3	CP3	CP3_Legal_Ent_2		NA3_2_1
4	CPName4	CP4	CP4_Legal_Ent_2		NA4_1_1
...					

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

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	Other

1
1
2
3
3
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)	
	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

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)

1
1
2
3
3
4
...

Sub-schedule I

Stressed MtM (Received)																									
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)				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

1
1
2
3
3
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)		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)

1
1
2
3
3
4
...

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))

[illegible]

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))

[illegible]

Sub-schedu

					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)

1

2

2

2

3

4

5

...

Sub-schedu

					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)

1

2

2

2

3

4

5

...

Sub-schedu

			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)

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

Sub-schedu

			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)	

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

