

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:	
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Version:	
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Sub-schedule L.1.a Top consolidated/parent counterparties comprising 95% of firm unstressed Credit Valuation Adjustment (CVA), ranked by unstressed CVA
\$ Millions

[illegible]

consolidated/pa

[illegible]

consolidated/pa

[illegible]

Sub-schedule L.1.b.1 Top consolidated/parent counterparties comprising 95% of firm stressed CVA, ranked by Federal Reserve Severely Adverse Scenario Stressed CVA for the CCAR quarter
\$ Millions

[illegible][illegible]

Sub-schedule L.1.e - Aggregate CVA data by ratings and collateralization
\$ Millions

Sub-schedule L.1.e.1 Aggregate CVA data

Ratings Category		Exposure Data							
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 BHC/IHC scenario	Net CE excluding CCPs	Net CE to CCPs	Stressed Net CE excluding CCPs FR Scenario (Severely Adverse)
N/A	N/A								

Sub-schedule L.1.e.2 Additional/Offline CVA reserves

Reserve Type	Exposure Data							
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 BHC/IHC scenario	Net CE excluding CCPs	Net CE to CCPs	Stressed Net CE excluding CCPs FR Scenario (Severely Adverse)
(a) Model/infrastructure limitations								
(b) Trades not captured								
(b.1) Fair-valued Securities Financing Transactions (SFT)								
(c) Offline reserves								

		CVA Data			Credit Hedges
Stressed Net CE to CCPs FR Scenario (Severely Adverse)	Stressed Net CE BHC/IHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC Specification	Single Name Credit Hedges

		CVA Data			Credit Hedges
Stressed Net CE to CCPs FR Scenario (Severely Adverse)	Stressed Net CE BHC/IHC Scenario	CVA	Stressed CVA FR Scenario and FR Specification (Severely Adverse)	Stressed CVA BHC/IHC Scenario and BHC/IHC Specification	Single Name Credit Hedges

\$ Millions

Counterparty Attributes	
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[illegible]

Sub-schedule L.1.f.2 Residual counterparties: uncollateralized netting sets

[illegible]

Sub-schedule L.2.a EE profile by counterparty: Top consolidated/parent counterparties comprising 95% of firm unstressed CVA, ranked by unstressed CVA
\$ Millions

[illegible]

File by counter

[illegible]

Sub-schedule L.2.b EE profile by counterparty: Top consolidated/parent counterparties comprising 95% of firm stressed CVA, ranked by Federal Reserve Severely Adverse Scenario Stressed CVA for \$ Millions

[illegible]

counterparty: Top of the CCAR quarter

[illegible]

Sub-schedule L.3.a Credit quality by counterparty: Top consolidated/parent counterparties comprising 95% of firm unstressed CVA, ranked by unstressed CVA

[illegible]

quality by cou

[illegible]

Quality by count/A for the CCAR quarter

[illegible]

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 1 ID>>	<<Cpty name 2>> <<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 1 ID>>	<<Cpty name 2>> <<Cpty name 2 ID>>
>=10Y								
All Maturities								
GBP								
<=1Y								
1-5Y								
>=5-10Y							<<Cpty name 1>> <<Cpty name 1 ID>>	<<Cpty name 2>> <<Cpty name 2 ID>>
>=10Y								
All Maturities								
USD								
<=1Y								
1-5Y								
>=5-10Y							<<Cpty name 1>> <<Cpty name 1 ID>>	<<Cpty name 2>> <<Cpty name 2 ID>>
>=10Y								
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%**

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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\$ Millions

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Netting Agreement Details									
External Rating	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

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	Margining frequency	CSA contractual features (non-vanilla)	WWR position	Total Net CE	Total Stressed Net CE FR Scenario (Severely Adverse)		Net CE SFTs	Stressed Net CE SFTs FR scenario (Severely Adverse)

				None
				None
				None
				None
				None
				Specific
				General

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

Position MtM Values												
Stressed MtM Received (SFTs) FR scenario (Severely Adverse)		Unstressed MtM Cash Collateral (Derivatives)					Total Unstressed MtM Collateral (Derivatives)	Stressed MtM Cash Collateral (Derivatives) FR scenario (Severely Adverse)				
				USD	EUR	GBP	JPY	Other		USD	EUR	GBP

Credit Quality and CDS Hedges												
					Total Stressed MtM Collateral (Derivatives) FR scenario (Severely Adverse)		CDS Reference Entity Type	5Y CDS Spread (bp)		Wrong Way Risk hedge?	CDS Hedge Notional	Stressed CVA FR scenario (Severely Adverse)
USD	EUR	GBP	JPY	Other								

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

Counterparty identifiers							Unstressed MtM (Posted) by Ass		
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 MtM (Posted)		
								Germany	United Kingdom & France
G7	G7	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_1			
CCP	CCP	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_2			
1	1	CPName2	CP2	CP2_Legal_Ent_1		NA2_1_1			
1	1	CPName3	CP3	CP3_Legal_Ent_1		NA3_1_1			
1	2	CPName3	CP3	CP3_Legal_Ent_2		NA3_2_1			
1	2	CPName4	CP4	CP4_Legal_Ent_2		NA4_1_1			

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

							Repo and Reverse Repo - Gross Value Date		
Ratings Category	Exposure Data							US Treasury & Agency	
Internal rating	External rating	Net CE	Stressed Net CE FR scenario (Severely Adverse)		Stressed Net CE BHC scenario	Indemnified Securities Lent (Notional Balance)	Indemnified Cash Collateral Reinvestment (Notional Balance)	Posted	Received

et category	Unstressed MtM (Posted) by Asset category								
	Central Debt MtM (Posted)		Equity MtM (Posted)					Corporate Bonds - Advanced Economies MtM (Posted)	
Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG

ie of Instruments on Reporting	Repo and Reverse Repo - Gross Value of Instruments on Reporting Date								
Agency MBS	Agency MBS	Equities		Corporate Bonds		Non-Agency (ABS, RMBS)		Sovereigns	
Posted	Received	Posted	Received	Posted	Received	Posted	Received	Posted	Received

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

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

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

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

Unstressed MtM (Received) by Asset category												
		Equity MtM (Received)					Corporate Bonds - Advanced Economies MtM (Received)		Corporate Bonds - Other Economies MtM (Received)		Exchange-Traded Funds MtM (Received)	
Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG	Equity	Fixed Income

Unstressed MtM (Received) by Asset category												
US Agency MBS/CMBS MtM (Received)		Non-Agency RMBS/ABS/CMBS MtM (Received)		Cash MtM (Received)					Other MtM (Received)			
Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JPY	Other (specify)	Inflation- indexed securities	Commerci al paper	Municipal Bonds	Other (specify)

Stressed MtM (Posted) by Asset category - FR Scenario (Severely Adverse)														
Central Debt Stressed MtM (Posted) FR Scenario (Severely Adverse)						Equity Stressed MtM (Posted) FR Scenario (Severely Adverse)					Corporate Bonds - Advanced Economies Stressed MtM (Posted) FR Scenario (Severely Adverse)		Corporate Bonds - Other Economies Stressed MtM (Posted) FR Scenario (Severely Adverse)	
United States	Germany	United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG

Stressed MtM (Posted) by Asset category - FR Scenario (Severely Adverse)														
Exchange-Traded Funds Stressed MtM (Posted) FR Scenario (Severely Adverse)		US Agency MBS/CMBS Stressed MtM (Posted) FR Scenario (Severely Adverse)		Non-Agency RMBS/ABS/CMBS Stressed MtM (Posted) FR Scenario (Severely Adverse)		Cash Stressed MtM (Posted) FR Scenario (Severely Adverse)					Other Stressed MtM (Posted) FR Scenario (Severely Adverse)			
Equity	Fixed Income	Pass-Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JPY	Other	Inflation-indexed securities	Commercial paper	Municipal Bonds	Other (specify)

Stressed MtM (Received) by Asset category - FR Scenario (Severely Adverse)														
Central Debt Stressed MtM (Received) FR Scenario (Severely Adverse)						Equity Stressed MtM (Received) FR Scenario (Severely Adverse)					Corporate Bonds - Advanced Economies Stressed MtM (Received) FR Scenario (Severely Adverse)		Corporate Bonds - Other Economies Stressed MtM (Received) FR Scenario (Severely Adverse)	
United States	Germany	United Kingdom & France	Other Eurozone	Japan	Other	US	CAD	UK	Eurozone	Other Economies (specify)	IG	Sub-IG	IG	Sub-IG

Stressed MtM (Received) by Asset category - FR Scenario (Severely Adverse)														
Exchange-Traded Funds Stressed MtM (Received) FR Scenario (Severely Adverse)		US Agency MBS/CMBS Stressed MtM (Received) FR Scenario (Severely Adverse)		Non-Agency RMBS/ABS/CMBS Stressed MtM (Received) FR Scenario (Severely Adverse)		Cash Stressed MtM (Received) FR Scenario (Severely Adverse)					Other Stressed MtM (Received) FR Scenario (Severely Adverse)			
Equity	Fixed Income	Pass- Throughs	Other (specify)	IG	Sub-IG	USD	EUR	GBP	JPY	Other (specify)	Inflation- indexed securities	Commerci al paper	Municipal Bonds	Other (specify)

Sub-schedule L.5.4 Derivative position detail by counterparty legal entity and netting set/agreement and 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	Unstressed Exposure MtM by Ass		
							Vanilla Interest Rate Derivatives Unstressed Exposure MtM	Vanilla FX Derivatives Unstressed Exposure MtM	Vanilla Commodity (Cash) Derivatives Unstressed Exposure MtM

G7
CCP
3
3
4
4

Asset category	Unstressed Exposure MtM by Asset category								
Vanilla Credit Derivatives Unstressed Exposure MtM	Vanilla Equity Derivatives Unstressed Exposure MtM	Structured Interest Rate Derivatives Unstressed Exposure MtM	Flow Exotic and Structured FX Derivatives Unstressed Exposure MtM	Other Cash + Physical Commodity Derivatives Unstressed Exposure MtM	Other (single name) Credit Derivatives Unstressed Exposure MtM	Structured (Multi-name) Credit Derivatives Unstressed Exposure MtM	Exotic Equity Derivatives Unstressed Exposure MtM	Hybrids Unstressed Exposure MtM	Structured Products (MBS, ABS) Unstressed Exposure MtM

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)	
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)