

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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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)	-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>>

		Netting Agreement Details							
Counterparty Legal Entity Internal Rating	Counterparty Legal Entity 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 (DO NOT USE)

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
...	

~~Threshold~~
~~BHC/IHC/SLHC~~
~~(DO NOT USE)~~

Netting Agreement Details					Current Exposure				
Minimum Transfer Amount-CP (DO NOT USE)	Minimum Transfer Amount-BHC/IHC/SLHC (DO NOT USE)	Margining frequency	CSA contractual features (non-vanilla)	WWR position	Total Net Current Exposure	Total Stressed Net Current Exposure FR Scenario (Severely Adverse)	Total Stressed Net Current Exposure BHC or IHC or SLHC Scenario	Net Current Exposure SFTs	Stressed Net Current Exposure SFTs FR scenario (Severely Adverse)

None
None
None
None
None
Specific
General

			Position Mark-to-Market Values							
Stressed Net Current Exposure SFTs BHC or IHC or SLHC Scenario	Net Current Exposure Derivatives	Stressed Net Current Exposure Derivatives FR scenario (Severely Adverse)	Stressed Net Current Exposure Derivatives BHC or IHC or SLHC Scenario	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 (Derivatives) BHC or IHC or SLHC Scenario	Stressed Mark-to-Market Posted (SFTs) FR scenario (Severely Adverse)	Stressed Mark-to-Market Posted (SFTs) BHC or IHC or SLHC Scenario

ateral (Derivatives dverse)	
JPY	Other

					Credit Quality and CDS Hedges							
Stressed Mark-to-Market Cash Collateral (Derivatives) BHC or IHC or SLHC Scenario					Total Stressed Mark-to- Market Collateral (Derivatives) FR scenario (Severely Adverse)	Total Stressed Mark-to- Market Collateral (Derivatives) BHC or IHC or SLHC Scenario	CDS Reference Entity Type (DO NOT USE)	-5Y CDS Spread (bp) (DO NOT USE)	Wrong Way Risk hedge?	CDS Hedge Notional	Stressed CVA FR scenario (Severely Adverse)	Stressed CVA BHC or IHC or SLHC Scenario

ate Bonds - d Economies arket (Posted)
Sub-IG

Ott
Posted

Exchange-Traded Funds Mark-to-Market (Received)	
Equity	Fixed Income

Other (specify)

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 Entity Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID		
...							Vanilla Interest Rate Derivatives Unstressed Exposure Mark-to-Market	Vanilla FX Derivatives Unstressed Exposure Mark-to-Market

G7
 G7
 QCCP
 NQCCP
 NA
 NA

Unstressed Mark-to-Market by Asset category

Vanilla Commodity (Cash) Derivatives Unstressed Exposure Mark-to-Market	Vanilla Credit Derivatives Unstressed Exposure Mark-to-Market	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	Hybrids Unstressed Exposure Mark-to-Market
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**Structured
Products (MBS,
ABS) Unstressed
Exposure Mark-
to-Market**

verse)

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)	Vanilla Interest Rate Derivatives Stressed Exposure Mark-to-Market BHC Scenario	Vanilla FX Derivatives Stressed Exposure Mark-to-Market BHC Scenario	Vanilla Commodity (Cash) Derivatives Stressed Exposure Mark-to-Market BHC Scenario	Vanilla Credit Derivatives Stressed Exposure Mark-to-Market BHC Scenario	Vanilla Equity Derivatives Stressed Exposure Mark-to-Market BHC Scenario	Structured Interest Rate Derivatives Stressed Exposure Mark-to-Market BHC Scenario
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Stressed Mark-to-Market by Asset category - BHC Scenario

Flow Exotic and Structured FX Derivatives Stressed Exposure Mark-to-Market BHC Scenario	Other Cash + Physical Commodity Derivatives Stressed Exposure Mark-to-Market BHC Scenario	Other (single name) Credit Derivatives Stressed Exposure Mark-to-Market BHC Scenario	Structured (Multi-name) Credit Derivatives Stressed Exposure Mark-to-Market BHC Scenario	Exotic Equity Derivatives Stressed Exposure Mark-to-Market BHC Scenario	Hybrids Stressed Exposure Mark-to-Market BHC Scenario	Structured Products (MBS, ABS) Stressed Exposure Mark-to-Market BHC Scenario	Other Stressed Exposure Mark-to-Market (provide details, breakdown) BHC Scenario
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