

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:	
RSSD ID:	
Submission date:	
Data as of date:	
Version:	
When Received:	9/17/20 10:19 AM

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

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

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>>

Other material equity sensitivities

<<Insert name/ definition>>

Commodities (%)

-50% -10% +1% +10% +100% +300%

+1% +1%

<<Cpty name 1>> <<Cpty name 2>>

<<Cpty name 1 ID>> <<Cpty name 2 ID>>

Oil & Oil Products

<<Cpty name 1>> <<Cpty name 2>>

<<Cpty name 1 ID>> <<Cpty name 2 ID>>

Natural Gas

<<Cpty name 1>> <<Cpty name 2>>

<<Cpty name 1 ID>> <<Cpty name 2 ID>>

Power

<<Cpty name 1>> <<Cpty name 2>>

<<Cpty name 1 ID>> <<Cpty name 2 ID>>

Coal & Freight

<<Cpty name 1>> <<Cpty name 2>>

<<Cpty name 1 ID>> <<Cpty name 2 ID>>

Softs & Ags

<<Cpty name 1>> <<Cpty name 2>>

<<Cpty name 1 ID>> <<Cpty name 2 ID>>

Precious Metals

<<Cpty name 1>> <<Cpty name 2>>

<<Cpty name 1 ID>> <<Cpty name 2 ID>>

Base Metals

Other material commodity sensitivities

<<Insert name/ definition>>

<<Insert name/ definition>>

Other material sensitivities

-50% -10% +1% +10% +50% +100%

+1% +1%

<<Insert name/ definition/units>>

<<Insert name/ definition/units>>

<<Insert name/ definition/units>>

-50% -10% +1% +10% +50% +100%

+1% +1%

<<Insert name/ definition/units>>

<<Insert name/ definition/units>>

<<Insert name/ definition/units>>

Netting Agreement Details										
Internal Rating	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/SLHC

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/SLHC	Margining frequency	CSA contractual features (non-vanilla)	WWR position	Total Net Current Exposure	Total Stressed Net Current Exposure FR Scenario (Severely Adverse)		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 Mark-to-Market Received (SFTs) FR scenario (Severely Adverse)		Unstressed Mark-to-Market Cash Collateral (Derivatives)					Total Unstressed Mark-to-Market Collateral (Derivatives)	Stressed Mark-to-Market Cash Collateral (Derivatives) FR scenario (Severely Adverse)				

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	Unstressed Exposure Mar	
...							Vanilla Interest Rate Derivatives Unstressed Exposure Mark-to-Market	Vanilla FX Derivatives Unstressed Exposure Mark-to-Market

G7
G7
QCCP
NQCCP
NA
NA

k-to-Market by Asset category		Unstressed Exposure 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	Structured Products (MBS, ABS) Unstressed Exposure Mark-to-Market

Unstressed Exposure Mark-to-Market by Asset category	Stressed Exposure Mark-to-Market by Asset category - FR Scenario (Severely Adverse)								
Other Unstressed Exposure Mark-to-Market (provide details, breakdown)	Vanilla Interest Rate Derivatives Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)	Vanilla FX Derivatives Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)	Vanilla Commodity (Cash) Derivatives Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)	Vanilla Credit Derivatives Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)	Vanilla Equity Derivatives Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)	Structured Interest Rate Derivatives Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)	Flow Exotic and Structured FX Derivatives Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)	Other Cash + Physical Commodity Derivatives Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)	Other (single name) Credit Derivatives Stressed Exposure Mark-to-Market FR Scenario (Severely Adverse)

			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)