

DRAFT

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)							+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								
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%	+1%	+1%
							<<Cpty name 1>>	<<Cpty name 2>>
							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>
CAD								
							<<Cpty name 1>>	<<Cpty name 2>>
							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>
CHF								
							<<Cpty name 1>>	<<Cpty name 2>>
							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>
EUR								
							<<Cpty name 1>>	<<Cpty name 2>>
							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>
GBP								
							<<Cpty name 1>>	<<Cpty name 2>>
							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>
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%	+1%	+1%
							<<Cpty name 1>>	<<Cpty name 2>>
							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>
US <<Define>>								
							<<Cpty name 1>>	<<Cpty name 2>>
							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>
Europe <<Define>>								
							<<Cpty name 1>>	<<Cpty name 2>>
							<<Cpty name 1 ID>>	<<Cpty name 2 ID>>
Other <<Define>>								

		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/HHC/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)	
⇒	
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	Variable Payoff of CDS	Variable Payoff of CDS FR Scenario (Severely Adverse)	Variable Payoff of CDS BHC or IHC or SLHC Scenario	Stressed CVA FR scenario (Severely Adverse)

**Stressed CVA
BHC or IHC or
SLHC Scenario**

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

Counterparty identifiers							Unstressed Mark-to-Market (Posted) by Asset	
Rank Methodology	Rank	Consolidated/Parent Counterparty Name	Consolidated / Parent Entity Counterparty ID	Counterparty Legal Entity Name	Counterparty Legal Entity Identifier (LEI)	Netting Set ID	United States	Germany
NA	1	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_1		
NA	1	CPName1	CP1	CP1_Legal_Ent_1		NA1_1_2		
QCCP	QCCP	CPName2	CP2	CP2_Legal_Ent_1		NA2_1_1		
NQCCP	NQCCP	CPName3	CP3	CP3_Legal_Ent_1		NA3_1_1		
NQCCP	NQCCP	CPName3	CP3	CP3_Legal_Ent_2		NA3_2_1		
NA	2	CPName4	CP4	CP4_Legal_Ent_2		NA4_1_1		

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

Ratings Category		Exposure Data					US Treasury & Agency	
Internal rating	External rating	Net Current Exposure	Stressed Net Current Exposure FR scenario (Severely Adverse)	Stressed Net Current Exposure BHC scenario	Indemnified Securities Lent (Notional Balance)	Indemnified Cash Collateral Reinvestment (Notional Balance)	Posted	Received

ate Bonds -

d Economies
arket (Posted)

Sub-IG

Ott

Posted

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

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

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

<p align="center">Vanilla Commodity (Cash) Derivatives Unstressed Exposure Mark-to- Market</p>	<p align="center">Vanilla Credit Derivatives Unstressed Exposure Mark-to- Market</p>	<p align="center">Vanilla Equity Derivatives Unstressed Exposure Mark-to- Market</p>	<p align="center">Structured Interest Rate Derivatives Unstressed Exposure Mark-to- Market</p>	<p align="center">Flow Exotic and Structured FX Derivatives Unstressed Exposure Mark- to-Market</p>	<p align="center">Other Cash + Physical Commodity Derivatives Unstressed Exposure Mark-to- Market</p>	<p align="center">Other (single name) Credit Derivatives Unstressed Exposure Mark-to- Market</p>	<p align="center">Structured (Multi-name) Credit Derivatives Unstressed Exposure Mark-to- Market</p>	<p align="center">Exotic Equity Derivatives Unstressed Exposure Mark-to- Market</p>	<p align="center">Hybrids Unstressed Exposure Mark-to- Market</p>
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**Structured
Products (MBS,
ABS) Unstressed
Exposure Mark-
to-Market**

Stressed Mark-to-Market by Asset category - FR Scenario ~~(Severely Adverse)~~

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