

DRAFT

FR Y-14Q: Counterparty Credit Risk

See Counterparty Schedule instructions for guidance on completing this schedule.

BHCs/IHCs should complete all relevant cells in the corresponding worksheets, including this cover page. Data should be reported in millions of dollars.

Institution Name:	<input type="text"/>
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Sub-schedule L.5 - Derivatives and Securities Financing Transactions (SFT) profile: All CCPs and G7 sovereigns + Top 25 non-CCP/G7 SFT and derivative counterparties ranked by methodologies in FR-14Q instructions.

\$ Millions

Sub-schedule L.5.1 - Derivative and SFT information by counterparty legal entity and netting set/agreement

Netting Agreement Details			Current Exposure				Position MtM Values					
Minimum Transfer Amount CP	Minimum Transfer Amount BHC/IHC	Margining frequency	CSA contractual features (non-vanilla)	WWR position	Total Stressed Net CE FR Scenario (Severely Adverse)	Total Stressed Net CE FR Scenario (Severely Adverse)	Net CE SFTs	Stressed Net CE SFTs FR scenario (Severely Adverse)	Stressed Net CE SFTs FR scenario (Adverse)	Net CE Derivatives	Stressed Net CE Derivatives FR scenario (Severely Adverse)	Stressed Net CE Derivatives FR scenario (Adverse)
					None							
					None							
					None							
					None							
					None							
					Specific							
					General							

Position MtM Values						Credit Quality and CDS Hedges		
Unstressed MtM (Derivatives)	Unstressed MtM Posted (SFTs)	Unstressed MtM Received (SFTs)	Stressed MtM (Derivatives) FR scenario (Severely Adverse)	Stressed MtM (Derivatives) FR scenario (Adverse)	Stressed MtM Posted (SFTs) FR scenario (Severely Adverse)	Stressed MtM Posted (SFTs) FR scenario (Adverse)	Stressed MtM Received (SFTs) FR scenario (Severely Adverse)	Stressed MtM Received (SFTs) FR scenario (Adverse)

Credit Quality and CDS Hedges										
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	JPY	Other

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