

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:	
RSSD ID:	
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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

[illegible]

Netting Agreement Details								
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					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)	Counter 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									