Template A: Largest Counterparty Credit Exposures (weekly)

Version: May 2016

BANK FOR INTERNATIONAL SETTLEMENTS

Firm name	IICW9017	Currency	IICWS371
As of date	IICW9999	Closing Exchange Rate (USD/Local Currency)	IICWS395
Version number	IICWR656		
Firm LEI	IICW9224		

- * All values to be reported in millions of US dollars
- * Report top 50 counterparties plus exposures to any other Hub reporting firm not already included in the top 50.
- * Sorted in first week of the calendar month by *Derivatives Potential Exposure + Securities Financing Transactions PE + Short Term Money Placements + Issuer Risk*

Counterparty Information			*Derivatives Receivables*									*Securities Financing Transactions PE*		*Lending Credit Hedges*		*Short Term Money Placements*		*Issuer Risk*								
A	B	C	D	E	F	G	H	I	J	K	L	M	N	O	P	Q	R	S	T	U	V	W	X	Y	Z	AA
Rank	*Counterparty Name*	*Unique Identifier*	*Gross CE*	*Collateral Received*	*IM Received*	*VM Received*	*Net CE*	*CVA balance*	*Derivatives PE*	*Derivatives SA-CCR EAD*	*Collateral Received as a Third-Party*	*Securities Lending/Borrowing PE*	*Repo/Reverse Repo PE*	*Credit Hedges Notional*	*Credit Hedges Market Value*	*Total STMP*	*STMP: Open or Overnight*	*Equity MTM*	*Equity Derivatives*	*Fixed Income MTM*	*Fixed Income Derivatives*	*Notional of CDS Bought*	*Notional of CDS Sold*	*Net Notional CDS*	*Net MTM CDS*	*Net JTD CDS (structured products)*
IICWM899	IICWM900	IICWM901	IICWML43	IICWML44	IICWML45	IICWML46	IICWML47	IICWML48	IICWML49	IICWML50	IICWML51	IICWML52	IICWML53	IICWML54	IICWML55	IICWML56	IICWML57	IICWML58	IICWML59	IICWML60	IICWML61	IICWML62	IICWML63	IICWML64	IICWML65	IICWML66
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TOTAL EXPOSURE	**All Counterparties**		IICWML67				IICWML68	IICWML69								IICWML70		IICWML71	IICWML72	IICWML73	IICWML74	IICWML75	IICWML76	IICWML77	IICWML78	

Firm Notes

***Description of PE methodology for Derivatives* (column J, M, N):**

	Confidence Level	*MPOR*	*calibration period*	*time grid*	*Collateral*	*Over-collateralisation*	*Model*	*Number of Monte Carlo scenarios*	*Other assumptions and materiality thresholds*
Derivatives PE	IICWML79	IICWML80	IICWML81	IICWML82	IICWML83	IICWML84	IICWML85	IICWML86	IICWML87
Securities Lending/Borrowing PE	IICWML88	IICWML89	IICWML90	IICWML91	IICWML92	IICWML93	IICWML94	IICWML95	IICWML96
Repo/Reverse Repo PE	IICWML97	IICWML98	IICWML99	IICWMM00	IICWMM01	IICWMM02	IICWMM03	IICWMM04	IICWMM05

Other firm notes:

IICWMM06