Template D: Top 20 exposures to Sovereign Entities (monthly)

BANK FOR INTERNATIONAL SETTLEMENTS

Firm name	IICM9017
As of date	IICM9999
Version number	IICMR656
Firm LEI	IICM9224

Currency	IICMS371
Closing Exchange Rate (USD/Local Currency)	IICMS395

* All values to be reported in millions of US dollars
* Report top 20 Sovereign exposures
* Sorted in first week of the calendar month by *Total Exposure to Central Government* (Column Y).

	Counterparty Information			Exposures to central governments, by product type																					Total Exposures by counterparty type		
				Derivatives Positions										Issuer Risk						SFT	Lending	Lending Credit Hedges		Other Exposures	Sorting Criteria	Not in Sorting Criteria	
	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	AB
Row Sequential Number	Rank	Country	ISO	Gross CE	Collateral Received	Collateral Posted in Excess	Net CE	CVA balance	Derivatives PE (internal measure)	Derivatives SA-CCR EAD	Gross Payables	Collateral Posted	Net Payables	Fixed Income MTM	Fixed Income Derivatives	Notional of CDS Bought	Notional of CDS Sold	Net Notional CDS	Net MTM CDS	SFT PE	Lending	Credit Hedges Notional	Credit Hedges Market Value	Other Exposures	Central Government	Central Bank	Of which: Reserves at the Central Bank
IICMN186	IICMMT83	**IICM9031**	IICMNC97	IICMMQ54	IICMMQ55	IICMMQ56	IICMMQ57	IICMMQ58	IICMMQ59	IICMMQ60	IICMMQ61	IICMMQ62	IICMMQ63	IICMMQ64	IICMMQ65	IICMMQ66	IICMMQ67	IICMMQ68	IICMMQ69	IICMMQ70	IICMMQ71	IICMMQ72	IICMMQ73	IICMMQ74	IICMMQ75	IICMMQ76	IICMMQ77
Total Exposure	**All Countries**			IICMMQ78	IICMMQ79	IICMMQ80	IICMMQ81	IICMMQ82	IICMMQ83	IICMMQ84	IICMMQ85	IICMMQ86	IICMMQ87	IICMMQ88	IICMMQ89	IICMMQ90	IICMMQ91	IICMMQ92	IICMMQ93	IICMMQ94	IICMMQ95	IICMMQ96	IICMMQ97	IICMMQ98	IICMMQ99	IICMMR00	IICMMR01

Firm Notes

Describe PE methodology (columns I and T):

	Confidence Level	MPOR	calibration period	time grid	Collateral	Over-collateralisation	Model	Number of Monte Carlo scenarios	Other assumptions and materiality thresholds
Derivatives PE	IICMML79	IICMML80	IICMML81	IICMML82	IICMML83	IICMML84	IICMML85	IICMML86	IICMML87
SFT PE	IICMMR02	IICMMR03	IICMMR04	IICMMR05	IICMMR06	IICMMR07	IICMMR08	IICMMR09	IICMMR10

Description of Other Exposures (column X)

IICMMR58	Other Exposures (column X) represent cash reserves held at Central Banks

Other firm notes:

IICMMQ47