This data item has been discontinued following PS30/18 'Regulatory reporting: Responses to CP16/18', available at: https://www.bankofengland.co.uk/prudential-regulation/publication/2018/regulatory-reporting-occasional-consultation-paper

Prudent Valuation Return

	А	В	С	D	Е	F	G
	Gross	s B/S	Net B/S	1-Day 99% VaR Equivalent	Valuation	n Uncertainty	Explanation
	Assets	Liabilities		Equivalent	Downside	Upside	
Portfolios Subject to Valuation Uncertainty Assessment		-		-		-	_
1 Equities - Exotic							
2 Equities - Vanilla							_
3 Rates - Exotic 4 Rates - Vanilla							-
5 Credit - Exotic							-
6 Credit - Exolic							-
7 Commodities - Exotic							-
8 Commodities - Vanilla							-
9 FX - Exotic							-
10 FX - VanillaD							
11 Emerging Markets							
12 Hybrid Instruments							
13 CVA							
14 DVA							
15 Other Portfolios	1						
	n						
16 Aggregate Portfolios Included							_1
17 Less Diversification Benefit				-			
18 Total					<u> </u>		
Deutfelies Fredericken to Frances Valuation Ordination					Proposed	_	
Portfolios Excluded due to Extreme Valuation Subjectivity 19 Portfolios Excluded	1			7	Capital Add-O	n T	
19 Politolios Excluded				-		-	
	n			-		-	
20 Total Portfolios Excluded				-		-	
21 Total Value of Fair-Valued Portfolios				-		4	
22 Total Downside Valuation Uncertainty				4		٦	
23 Less Regulatory Capital Offsets	1					-1	
	· 					-	
	n					1	
24 Prudent Valuation Adjustment						1	
·····					B		
25 Portfolios of Particular Interest	1						
	n						

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Reconciliation to Financial Statements

26 Total Value of Fair-Valued Portfolios

27 Reconciliation to Financial Statements Amounts

28 Fair-Valued Portfolios per Financial Statements

Detailed Explanations

29 Definitions of Portfolio Type

30 Portfolios Subject to Valuation Uncertainty Assessment

31 Portfolios Excluded due to Extreme Valuation Subjectivity

32 Portfolios of Pareticular Interest

33 Reporting Currency



