AFS/FVO RWA - This spreadsheet captures information relating to capital held against equities and securities designated available for sale or fair value option.

Risk Type	Commercial Entity	Business Unit	Sub business unit (if applicable)	Geography of Exposure	Reporting Currency	Accounting Designation	Market Value of Securities	Fair Value Adjustments	Current Notional	Asset Class	AFS/FVO Exposure type	Basel Approach	Scenario	Projection Period-Year	Regulatory Exposure for RWA	RWA	Regulatory Expected Loss

Guidance

Boxes below to be completed on submission

Submission date	
Version number	

Changes made to version 2 of this data request, published on 30 March 2015

'Template' tab	'Projection Period-Year' amended to include options for Year 4 and Year 5

Data Dictionary

Risk Type	Risk type used in the FDSF templates; input is limited to CCR.
Commercial Entity	As per 'Commercial Entity' in the FDSF Semantic Data Model.
Business Unit	As per 'Business Unit' in the FDSF Semantic Data Model.
Sub business unit (if applicable)	As per 'Sub-Business Unit' in the FDSF Semantic Data Model.
Geography of Exposure	As per 'Geography of Exposure' in the FDSF Semantic Data Model.
Reporting Currency	As per 'Reporting Currency' in the FDSF Semantic Data Model.
Accounting Designation	As per 'Accounting Designation' in the FDSF Semantic Data Model, although the expectation is that only AFS and Fair Value will be used in this template.
Market Value of Securities	As per 'Clean Market Value' in the FDSF Semantic Data Model.
Fair Value Adjustments	Accounting valuation adjustment held, e.g. due to liquidity/concentration.
Current Notional	Refers to the current notional of the line item held in units of the reporting currency. This is gross of impairment or market value decline.
Asset Class	Enumerations as per 'Wholesale Asset Classes' in the FDSF Semantic Data Model.
AFS/FVO Exposure type - Debt Securities	As defined within lines 24-32 of the Data Dictionary within the AFS/FVO losses template.
AFS/FVO Exposure type - Equity Securities	As defined within lines 33-36 of the Data Dictionary within the AFS/FVO losses template.
AFS/FVO Exposure type - Securitised Positions and Covered Bonds	As defined within line 37 of the Data Dictionary within the AFS/FVO losses template.
AFS/FVO Exposure type - All Other Securities	As defined within line 38 of the Data Dictionary within the AFS/FVO losses template.
Basel Approach	As per 'Basel Approach' in the FDSF Semantic Data Model.
Scenario	Enumerations as per 'Scenario' in the FDSF Semantic Data Model.
Projection Period-Year	Enumerations as per 'Projection Period - Year' in the FDSF Semantic Data Model.
Regulatory Exposure for RWA	The exposure amount that forms the basis for the calculation of RWA. For securitisation positions, Exposure for RWA should be the Regulatory Carry Value, as define
	For credit risk, see CRR Article 113 for the calculation of risk weighted exposure amounts under the Standardised Approach and Articles 153-157 for the calculations
	The RWA reported should correspond to COREP Item 220 (Template C 07/00) for Standardised and item 260 (Template C 08.01) for IRB Portfolios.
	For securitised positions, Risk-weighted exposure amount is as per the capital calculation methodology. This has a minimum of zero and a maximum of 12.5 times th
RWA	Value. If a firm has deducted the asset from capital, this field should be entered as 12.5 times the capital deduction.
Regulatory Expected Loss	As per 'Expected Loss' in the FDSF Semantic Data Model. For Securitised Positions and Covered Bonds held under AFS or FVO accounting designations, this field is no