BANK OF ENGLAND
PRUDENTIAL REGULATION
AUTHORITY

Counterparty Credit Risk Data Request for [Firm] as at 00-Jan-00

Firm Name:	[Firm]	**FRN:**	
Risk Type:	CCR	**Reporting Date:**	
PRA analysis period:		**Reporting Currency:**	

	Name	Tel Number ☎	E-mail ✉
Firm primary contact			
Firm secondary contact			
PRA primary contact			
PRA secondary contact			

Submission ID:	1	**Previous ID:**	
Submission content type:	Historical	**Version No:**	1.0
Submission period type:	As Requested		

	Counterparty ID				Rating				Actuals														Stress Scenario											
Granularity	Legal entity name	Legal entity identifier (LEI)	Region	Sector	Rating Standard and Poor's	Rating Fitch	Rating Moody's	Rating DBRS	Total UCE for derivative netting sets	Total CCE	Accounting CVA (pre-hedge)	Accounting CVA (post-hedge)	Total assets posted for SFT netting sets	Total collateral posted for derivative netting sets	Total assets received for SFT netting sets	Total collateral received for derivative netting sets	Total collateral / assets posted	Total collateral / assets received	CCP Default fund contribution	Peak PFE	Peak PFE tenor point	Stressed PD	Stressed LGD	Total UCE for derivative nettings sets	Total CCE	Accounting CVA (pre-hedge)	Accounting CVA (post-hedge)	Total assets posted for SFT netting sets	Total collateral posted for derivative netting sets	Total assets received for SFT netting sets	Total collateral received for derivative netting sets	Total collateral / assets posted	Total collateral / assets received	CCP Default fund contribution
Total	Overall portfolio								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Bucket	Bucket 1								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Bucket	Bucket 2								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Bucket	Bucket 3								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Bucket	Bucket 4								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Bucket	Bucket 5								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Bucket	Bucket 6								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 1								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 2								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 3								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 4								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 5								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 6								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 7								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 8								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 9								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 10								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 11								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 12								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 13								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 14								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 15								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 16								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 17								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 18								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 19								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 20								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 21								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 22								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 23								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 24								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 25								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 26								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 27								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 28								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 29								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 30								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 31								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 32								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 33								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 34								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 35								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 36								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 37								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 38								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 39								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 40								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 41								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 42								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 43								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 44								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 45								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 46								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 47								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 48								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 49								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-
Counterparty	Counterparty 50								-	-			-	-	-	-	-	-						-	-			-	-	-	-	-	-	-

Sum of net default losses	0

Name of defaulted counterparties	Default loss under stress	Unstressed accounting CVA (post-hedge)	Net default loss (Default loss - Unstressed accounting CVA (post-hedge))

Region	Sector
ASIA	Consumer Discretionary
EMEA	Consumer Staples
NORTH AMERICA	Energy
LATAM	Financials - Banks
	Financials - Diversified Financials
	Financials - Insurance
	Financials - Real Estate
	Health Care
	Industrials
	Information Technology
	Materials
	Telecommunication Services
	Utilities
	Other

BucketLevel	Description	Snp	Moodys	DBRS	Fitch
Bucket 1	AAA	AAA	Aaa	AAA	AAA
Bucket 2	AA	AA+	Aa1	Aah	AA+
Bucket 2	AA	AA	Aa2	AA	AA
Bucket 2	AA	AA-	Aa3	Aal	AA-
Bucket 3	A	A+	A1	Ah	A+
Bucket 3	A	A	A2	A	A
Bucket 3	A	A-	A3	Al	A-
Bucket 4	BBB	BBB+	Baa1	BBBh	BBB+
Bucket 4	BBB	BBB	Baa2	BBB	BBB
Bucket 4	BBB	BBB-	Baa3	BBBl	BBB-
Bucket 5	Sub investment grade	BB+	Ba1	BBh	BB+
Bucket 5	Sub investment grade	BB	Ba2	BB	BB
Bucket 5	Sub investment grade	BB-	Ba3	BBl	BB-
Bucket 5	Sub investment grade	B+	B1	Bh	B+
Bucket 5	Sub investment grade	B	B2	B	B
Bucket 5	Sub investment grade	B-	B3	Bl	B-
Bucket 5	Sub investment grade	CCC+	Caa1	CCC	CCC+
Bucket 5	Sub investment grade	CCC	Caa2	CCC	CCC
Bucket 5	Sub investment grade	CCC-	Caa3	CCC	CCC-
Bucket 5	Sub investment grade	CC	Ca	CC	CC
Bucket 5	Sub investment grade	C	C	C	C
Bucket 5	Sub investment grade	D	D	D	D
Bucket 5	Sub investment grade	WR	WR	WR	WR
Bucket 6	Not rated	NR	NR	NR	NR

Where a counterparty rating is requested, firms should populate the external rating where
Where the firm uses more than one of the external rating agency scales, the lowest rating s

this is available. Firms can populate more than one rating column if more than one of the external rating agency scales is used.
should be used for the purposes of mapping to the template ratings (i.e. bucket 1-6)

Generic data definitions (i.e. used throughout the template / not specific to one data field):

Template	Sheet Name	Name	Further Comments	Regulatory Ref
Counterparty credit risk	Data	SFT	Transactions such as securities and commodities lending and borrowing, margin lending transactions, repurchase agreements (repos), and reverse repurchase agreements (reverse repos). Reporting firms should report all transactions where it is the principal or the guarantor to the transaction, and is not acting as an agent on behalf of another firm.	
Counterparty credit risk	Data	Netting set	As defined under CRR Article 272 (4), a "netting set" means "a group of transactions between an institution and a single counterparty that is subject to a legally enforceable bilateral netting arrangement that is recognised under Section 7 and Chapter 4."	CRR Article 272 (4)
Counterparty credit risk	Data	Actuals	"Actuals" are the measures as at the reporting date before application of the stress scenario.	
Counterparty credit risk	Data	Stress Scenario	Measures under "Stress Scenario" are those after application of the stress scenario.	

Field specific data definitions:

Template	Sheet Name	Column Name Level 1	Column Name Level 2	Field Order	Data Type	Value Range	Regulatory Ref	Further Comments
Counterparty Credit Risk	Data		Granularity	1	Text			Granularity at which data set should be provided
Counterparty Credit Risk	Data	Counterparty ID	Legal entity name	2	Text			Legal name of entity for which data is being provided. Counterparty level data should be provided at the level of counterparty group.
Counterparty Credit Risk	Data	Counterparty ID	Legal entity identifier (LEI)	3	Text			Unique legal entity identifier as allocated under the Regulatory Oversight Committee of the Global Legal Entity Identified System (GLEIS)
Counterparty Credit Risk	Data		Region	4	Text			Geographical region of the legal entity
Counterparty Credit Risk	Data		Sector	5	Text			Sector classification of the legal entity
Counterparty Credit Risk	Data	Rating	Rating Standard and Poor's	6	Text			Rating of the legal entity where the firm uses Standard and Poor's as its external rating scale for counterparties
Counterparty Credit Risk	Data	Rating	Rating Fitch	7	Text			Rating of the legal entity where the firm uses Fitch as its external rating scale for counterparties
Counterparty Credit Risk	Data	Rating	Rating Moody's	8	Text			Rating of the legal entity where the firm uses Moody's as its external rating scale for counterparties
Counterparty Credit Risk	Data	Rating	Rating DBRS	9	Text			Rating of the legal entity where the firm uses DBRS as its external rating scale for counterparties
Counterparty Credit Risk	Data	Actuals	UCE for collateralised derivative netting sets	10	Decimal	>=0		Uncollateralised current exposure (UCE) for collateralised derivative netting sets. UCE for collateralised derivative netting sets takes into account legally enforceable counterparty netting but is gross of collateral. UCE for collateralised derivative netting sets can be derived as: (a) calculate MTM value of all contracts in a collateralised derivative netting set gross of collateral; (b) UCE to a netting set is the sum of the greater of the MTM value of the transactions or zero; (c) UCE to the counterparty or counterparty bucket level is the sum of the UCE of all collateralised derivative netting sets for that counterparty or counterparty bucket.
Counterparty Credit Risk	Data	Actuals	UCE for uncollateralised derivative netting sets	11	Decimal	>=0		Uncollateralised current exposure (UCE) for uncollateralised derivative netting sets. UCE for uncollateralised derivative netting sets takes into account legally enforceable counterparty netting. By definition, no collateral is applied. UCE for uncollateralised derivative netting sets can be derived as: (a) calculate MTM value of all contracts in an uncollateralised netting set; (b) UCE to a netting set is the sum of the greater of the MTM value of the transactions or zero; (c) UCE to the counterparty or counterparty bucket level, is the sum of the UCE of all uncollateralised derivative netting sets for that counterparty or counterparty bucket.
Counterparty Credit Risk	Data	Actuals	Total UCE for derivative netting sets	12	Decimal	>=0		Total uncollateralised current exposure across collateralised and uncollateralised derivative netting sets, as previously defined.
Counterparty Credit Risk	Data	Actuals	CCE for SFT netting sets	13	Decimal	>=0		Collateralised current exposure (CCE) for SFT nettings sets, which is the exposure taking into account legally enforceable netting within SFT netting sets.
Counterparty Credit Risk	Data	Actuals	CCE for collateralised derivative netting sets	14	Decimal	>=0		Collateralised current exposure (CCE) for collateralised derivative netting sets. CCE for collateralised derivative netting sets is the current exposure taking into account legally enforceable counterparty netting and collateral received or posted to the counterparty.
Counterparty Credit Risk	Data	Actuals	CCE for uncollateralised derivative netting sets	15	Decimal	>=0		For uncollateralised derivative netting sets, the collateralised current exposure (CCE) is equal to "UCE for uncollateralised derivative netting sets" defined above, because no collateral is received or posted.
Counterparty Credit Risk	Data	Actuals	Total CCE	16	Decimal	>=0		Total collateralised current exposure (CCE) across SFT, collateralised and uncollateralised derivative netting sets, i.e. the three fields above.
Counterparty Credit Risk	Data	Actuals	Accounting CVA (pre-hedge)	17	Decimal	>=0		Accounting balance of credit valuation adjustments (CVA) gross of hedges.
Counterparty Credit Risk	Data	Actuals	Accounting CVA (post-hedge)	18	Decimal	>=0		Accounting balance of credit valuation adjustments (CVA) net of hedges.
Counterparty Credit Risk	Data	Actuals	SFT asset posted - GBP cash	19	Decimal	>=0		Post-haircut mark-to-market value of GBP cash posted as part of SFT transactions.
Counterparty Credit Risk	Data	Actuals	SFT asset posted - USD cash	20	Decimal	>=0		Post-haircut mark-to-market value of USD cash posted as part of SFT transactions.
Counterparty Credit Risk	Data	Actuals	SFT asset posted - EUR cash	21	Decimal	>=0		Post-haircut mark-to-market value of EUR cash posted as part of SFT transactions.
Counterparty Credit Risk	Data	Actuals	SFT asset posted - other cash	22	Decimal	>=0		Post-haircut mark-to-market value of cash other than GBP/EUR/USD posted as part of SFT transactions.
Counterparty Credit Risk	Data	Actuals	SFT asset posted - UK government debt	23	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by the UK government posted as part of SFT transactions.
Counterparty Credit Risk	Data	Actuals	SFT asset posted - US government debt	24	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by the US government posted as part of SFT transactions.
Counterparty Credit Risk	Data	Actuals	SFT asset posted - Japan government debt	25	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by the Japanese government posted as part of SFT transactions.
Counterparty Credit Risk	Data	Actuals	SFT asset posted - other G7 government and supranational debt	26	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by supranationals and G7 governments other than the UK, US and Japan, posted as part of SFT transactions.
Counterparty Credit Risk	Data	Actuals	SFT asset posted - EM government debt	27	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by Emerging Market governments posted as part of SFT transactions.
Counterparty Credit Risk	Data	Actuals	SFT asset posted - other government debt	28	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by other governments not already listed above posted as part of SFT transactions.
Counterparty Credit Risk	Data	Actuals	SFT asset posted - corporate bond	29	Decimal	>=0		Post-haircut mark-to-market value of corporate bonds posted as part of SFT transactions.
Counterparty Credit Risk	Data	Actuals	SFT asset posted - equities	30	Decimal	>=0		Post-haircut mark-to-market value of equities posted as part of SFT transactions.
Counterparty Credit Risk	Data	Actuals	SFT asset posted - other asset	31	Decimal	>=0		Post-haircut mark-to-market value of any other assets not already listed above, posted as part of SFT transactions.
Counterparty Credit Risk	Data	Actuals	Total assets posted for SFT netting sets	32	Decimal	>=0		The total value of all the assets posted for SFT netting sets, at the relevant level of granularity (i.e. one of (1) the firm's whole portfolio; (2) a certain counterparty bucket; (3) individual counterparty group).
Counterparty Credit Risk	Data	Actuals	Derivative collateral posted - GBP cash	33	Decimal	>=0		Post-haircut mark-to-market value of GBP cash posted for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	Derivative collateral posted - USD cash	34	Decimal	>=0		Post-haircut mark-to-market value of USD cash posted for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	Derivative collateral posted - EUR cash	35	Decimal	>=0		Post-haircut mark-to-market value of EUR cash posted for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	Derivative collateral posted - other cash	36	Decimal	>=0		Post-haircut mark-to-market value of cash other than GBP/EUR/USD posted for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	Derivative collateral posted - UK government debt	37	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by the UK government posted for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	Derivative collateral posted - US government debt	38	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by the US government posted for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	Derivative collateral posted - Japan government debt	39	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by the Japanese government posted for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	Derivative collateral posted - other G7 government and supranational debt	40	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by supranationals and G7 governments other than the UK, US and Japan, posted for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	Derivative collateral posted - EM government debt	41	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by Emerging Market governments posted for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	Derivative collateral posted - other government debt	42	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by other governments not already listed above posted for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	Derivative collateral posted - corporate bond	43	Decimal	>=0		Post-haircut mark-to-market value of corporate bonds posted for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	Derivative collateral posted - equities	44	Decimal	>=0		Post-haircut mark-to-market value of equities posted for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	Derivative collateral posted - other asset	45	Decimal	>=0		Post-haircut mark-to-market value of any other assets not already listed above, posted for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	Total collateral posted for derivative netting sets	46	Decimal	>=0		The total value of all the collateral posted for derivative netting sets at the relevant level of granularity (i.e. (1) the firm's whole portfolio; (2) a certain counterparty bucket; (3) individual counterparty group)
Counterparty Credit Risk	Data	Actuals	SFT assets received- GBP cash	47	Decimal	>=0		Post-haircut mark-to-market value of GBP cash received as part of SFT transactions.
Counterparty Credit Risk	Data	Actuals	SFT assets received - USD cash	48	Decimal	>=0		Post-haircut mark-to-market value of USD cash received as part of SFT transactions.
Counterparty Credit Risk	Data	Actuals	SFT assets received - EUR cash	49	Decimal	>=0		Post-haircut mark-to-market value of EUR cash received as part of SFT transactions.
Counterparty Credit Risk	Data	Actuals	SFT assets received - other cash	50	Decimal	>=0		Post-haircut mark-to-market value of cash other than GBP/EUR/USD received as part of SFT transactions.
Counterparty Credit Risk	Data	Actuals	SFT assets received - UK government debt	51	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by the UK government received as part of SFT transactions.
Counterparty Credit Risk	Data	Actuals	SFT assets received - US government debt	52	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by the US government received as part of SFT transactions.
Counterparty Credit Risk	Data	Actuals	SFT assets received - Japan government debt	53	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by the Japanese government received as part of SFT transactions.
Counterparty Credit Risk	Data	Actuals	SFT assets received - other G7 government and supranational debt	54	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by supranationals and G7 governments other than the UK, US and Japan, received as part of SFT transactions.
Counterparty Credit Risk	Data	Actuals	SFT assets received - EM government debt	55	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by Emerging Market governments received as part of SFT transactions.
Counterparty Credit Risk	Data	Actuals	SFT assets received - other government debt	56	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by other governments not already listed above received as part of SFT transactions.
Counterparty Credit Risk	Data	Actuals	SFT assets received - corporate bond	57	Decimal	>=0		Post-haircut mark-to-market value of corporate bonds received as part of SFT transactions.
Counterparty Credit Risk	Data	Actuals	SFT assets received - equities	58	Decimal	>=0		Post-haircut mark-to-market value of equities received as part of SFT transactions.
Counterparty Credit Risk	Data	Actuals	SFT assets received - other asset	59	Decimal	>=0		Post-haircut mark-to-market value of any other assets not already listed above, received as part of SFT transactions.
Counterparty Credit Risk	Data	Actuals	Total assets received for SFT netting sets	60	Decimal	>=0		The total value of all the assets received for SFT netting sets, at the relevant level of granularity (i.e. one of (1) the firm's whole portfolio; (2) a certain counterparty bucket; (3) individual counterparty group).
Counterparty Credit Risk	Data	Actuals	Derivative collateral received- GBP cash	61	Decimal	>=0		Post-haircut mark-to-market value of GBP cash received for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	Derivative collateral received - USD cash	62	Decimal	>=0		Post-haircut mark-to-market value of USD cash received for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	Derivative collateral received - EUR cash	63	Decimal	>=0		Post-haircut mark-to-market value of EUR cash received for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	Derivative collateral received - other cash	64	Decimal	>=0		Post-haircut mark-to-market value of cash other than GBP/EUR/USD received for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	Derivative collateral received - UK government debt	65	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by the UK government received for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	Derivative collateral received - US government debt	66	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by the US government received for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	Derivative collateral received - Japan government debt	67	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by the Japanese government received for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	Derivative collateral received - other G7 government and supranational debt	68	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by supranationals and G7 governments other than the UK, US and Japan, received for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	Derivative collateral received - EM government debt	69	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by Emerging Market governments received for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	Derivative collateral received - other government debt	70	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by other governments not already listed above received for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	Derivative collateral received - corporate bond	71	Decimal	>=0		Post-haircut mark-to-market value of corporate bonds received for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	Derivative collateral received - equities	72	Decimal	>=0		Post-haircut mark-to-market value of equities received for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	Derivative collateral received - other asset	73	Decimal	>=0		Post-haircut mark-to-market value of any other assets not already listed above, received for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	Total collateral received for derivative netting sets	74	Decimal	>=0		The total value of all the collateral received for derivative netting sets at the relevant level of granularity (i.e. (1) the firm's whole portfolio; (2) a certain counterparty bucket; (3) individual counterparty group)

Counterparty Credit Risk	Data	Actuals	Total collateral / assets posted	75	Decimal	>=0		The sum of "Total assets posted for SFT netting sets" and "Total collateral posted for derivative netting sets"
Counterparty Credit Risk	Data	Actuals	Total collateral / assets received	76	Decimal	>=0		The sum of "Total assets received for SFT netting sets" and "Total collateral received for derivative netting sets"
Counterparty Credit Risk	Data	Actuals	CCP Default fund contribution	77	Decimal	>=0	CRR Article 4 (89)	The firm's contribution to CCP default funds where relevant. Default fund is as defined under CRR Article 4 (89)
Counterparty Credit Risk	Data	Actuals	Peak PFE	78	Decimal	>=0		Only applicable to individual Counterparty: Maximum of the Potential Future Exposure (PFE) at a specified future date over a given time horizon and confidence interval in line with the firm's internal risk management measure.
Counterparty Credit Risk	Data	Actuals	Peak PFE tenor point	79	Decimal	>=0		Only applicable to individual Counterparty: The time point (in years) at which the Peak PFE is observed.
Counterparty Credit Risk	Data	Stress Scenario	Stressed PD	80	Decimal	[0,1]		Firm's own estimation of the Probability of Default (PD) of a counterparty or an exposure weighted average of a counterparty bucket, after stress is applied. Input as decimal between 0 and 1.
Counterparty Credit Risk	Data	Stress Scenario	Stressed LGD	81	Decimal	[0,1]		Firm's own estimation of the Loss given default (LGD) of a counterparty or an exposure weighted average of a counterparty bucket, after stress is applied. Input as decimal between 0 and 1.
Counterparty Credit Risk	Data	Stress Scenario	UCE for collateralised derivative netting sets	82	Decimal	>=0		Uncollateralised current exposure (UCE) for collateralised derivative netting sets. UCE for collateralised derivative netting sets takes into account legally enforceable counterparty netting but is gross of collateral. UCE for collateralised derivative netting sets can be derived as: (a) calculate MTM value of all contracts in a collateralised derivative netting set gross of collateral; (b) UCE to a netting set is the sum of the greater of the MTM value of the transactions or zero; (c) UCE to the counterparty or counterparty bucket level is the sum of the UCE of all collateralised derivative netting sets for that counterparty or counterparty bucket.
Counterparty Credit Risk	Data	Stress Scenario	UCE for uncollateralised derivative netting sets	83	Decimal	>=0		Uncollateralised current exposure (UCE) for uncollateralised derivative netting sets. UCE for uncollateralised derivative netting sets takes into account legally enforceable counterparty netting. By definition, no collateral is applied. UCE for uncollateralised derivative netting sets can be derived as: (a) calculate MTM value of all contracts in an uncollateralised netting set; (b) UCE to a netting set is the sum of the greater of the MTM value of the transactions or zero; (c) UCE to the counterparty or counterparty bucket level, is the sum of the UCE of all uncollateralised derivative netting sets for that counterparty or counterparty bucket.
Counterparty Credit Risk	Data	Stress Scenario	Total UCE for derivative nettings sets	84	Decimal	>=0		Total uncollateralised current exposure across collateralised and uncollateralised derivative netting sets, as previously defined.
Counterparty Credit Risk	Data	Stress Scenario	CCE for SFT netting sets	85	Decimal	>=0		Collateralised current exposure (CCE) for SFT nettings sets, which is the exposure taking into account legally enforceable netting within SFT netting sets.
Counterparty Credit Risk	Data	Stress Scenario	CCE for collateralised derivative netting sets	86	Decimal	>=0		Collateralised current exposure (CCE) for collateralised derivative netting sets. CCE for collateralised derivative netting sets is the current exposure taking into account legally enforceable counterparty netting and collateral received or posted to the counterparty.
Counterparty Credit Risk	Data	Stress Scenario	CCE for uncollateralised derivative netting sets	87	Decimal	>=0		For uncollateralised derivative netting sets, the collateralised current exposure (CCE) is equal to "UCE for uncollateralised derivative netting sets" defined above, because no collateral is received or posted.
Counterparty Credit Risk	Data	Stress Scenario	Total CCE	88	Decimal	>=0		Total collateralised current exposure (CCE) across SFT, collateralised and uncollateralised derivative netting sets, i.e. the three fields above.
Counterparty Credit Risk	Data	Stress Scenario	Accounting CVA (pre-hedge)	89	Decimal	>=0		Accounting balance of credit valuation adjustments (CVA) gross of hedges.
Counterparty Credit Risk	Data	Stress Scenario	Accounting CVA (post-hedge)	90	Decimal	>=0		Accounting balance of credit valuation adjustments (CVA) net of hedges.
Counterparty Credit Risk	Data	Stress Scenario	SFT asset posted - GBP cash	91	Decimal	>=0		Post-haircut mark-to-market value of GBP cash posted as part of SFT transactions.
Counterparty Credit Risk	Data	Stress Scenario	SFT asset posted - USD cash	92	Decimal	>=0		Post-haircut mark-to-market value of USD cash posted as part of SFT transactions.
Counterparty Credit Risk	Data	Stress Scenario	SFT asset posted - EUR cash	93	Decimal	>=0		Post-haircut mark-to-market value of EUR cash posted as part of SFT transactions.
Counterparty Credit Risk	Data	Stress Scenario	SFT asset posted - other cash	94	Decimal	>=0		Post-haircut mark-to-market value of cash other than GBP/EUR/USD posted as part of SFT transactions.
Counterparty Credit Risk	Data	Stress Scenario	SFT asset posted - UK government debt	95	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by the UK government posted as part of SFT transactions.
Counterparty Credit Risk	Data	Stress Scenario	SFT asset posted - US government debt	96	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by the US government posted as part of SFT transactions.
Counterparty Credit Risk	Data	Stress Scenario	SFT asset posted - Japan government debt	97	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by the Japanese government posted as part of SFT transactions.
Counterparty Credit Risk	Data	Stress Scenario	SFT asset posted - other G7 government and supranational debt	98	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by supranationals and G7 governments other than the UK, US and Japan, posted as part of SFT transactions.
Counterparty Credit Risk	Data	Stress Scenario	SFT asset posted - EM government debt	99	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by Emerging Market governments posted as part of SFT transactions.
Counterparty Credit Risk	Data	Stress Scenario	SFT asset posted - other government debt	100	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by other governments not already listed above posted as part of SFT transactions.
Counterparty Credit Risk	Data	Stress Scenario	SFT asset posted - corporate bond	101	Decimal	>=0		Post-haircut mark-to-market value of corporate bonds posted as part of SFT transactions.
Counterparty Credit Risk	Data	Stress Scenario	SFT asset posted - equities	102	Decimal	>=0		Post-haircut mark-to-market value of equities posted as part of SFT transactions.
Counterparty Credit Risk	Data	Stress Scenario	SFT asset posted - other asset	103	Decimal	>=0		Post-haircut mark-to-market value of any other assets not already listed above, posted as part of SFT transactions.
Counterparty Credit Risk	Data	Stress Scenario	Total assets posted for SFT netting sets	104	Decimal	>=0		The total value of all the assets posted for SFT netting sets, at the relevant level of granularity (i.e. one of (1) the firm's whole portfolio; (2) a certain counterparty bucket; (3) individual counterparty group).
Counterparty Credit Risk	Data	Stress Scenario	Derivative collateral posted - GBP cash	105	Decimal	>=0		Post-haircut mark-to-market value of GBP cash posted for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Stress Scenario	Derivative collateral posted - USD cash	106	Decimal	>=0		Post-haircut mark-to-market value of USD cash posted for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Stress Scenario	Derivative collateral posted - EUR cash	107	Decimal	>=0		Post-haircut mark-to-market value of EUR cash posted for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Stress Scenario	Derivative collateral posted - other cash	108	Decimal	>=0		Post-haircut mark-to-market value of cash other than GBP/EUR/USD posted for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Stress Scenario	Derivative collateral posted - UK government debt	109	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by the UK government posted for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Stress Scenario	Derivative collateral posted - US government debt	110	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by the US government posted for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Stress Scenario	Derivative collateral posted - Japan government debt	111	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by the Japanese government posted for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Stress Scenario	Derivative collateral posted - other G7 and supranational government debt	112	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by supranationals and G7 governments other than the UK, US and Japan, posted for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Stress Scenario	Derivative collateral posted - EM government debt	113	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by Emerging Market governments posted for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Stress Scenario	Derivative collateral posted - other government debt	114	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by other governments not already listed above posted for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Stress Scenario	Derivative collateral posted - corporate bond	115	Decimal	>=0		Post-haircut mark-to-market value of corporate bonds posted for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Stress Scenario	Derivative collateral posted - equities	116	Decimal	>=0		Post-haircut mark-to-market value of equities posted for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Stress Scenario	Derivative collateral posted - other asset	117	Decimal	>=0		Post-haircut mark-to-market value of any other assets not already listed above, posted for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Stress Scenario	Total collateral posted for derivative netting sets	118	Decimal	>=0		The total value of all the collateral posted for derivative netting sets at the relevant level of granularity (i.e. (1) the firm's whole portfolio; (2) a certain counterparty bucket; (3) individual counterparty group)
Counterparty Credit Risk	Data	Stress Scenario	SFT assets received- GBP cash	119	Decimal	>=0		Post-haircut mark-to-market value of GBP cash received as part of SFT transactions.
Counterparty Credit Risk	Data	Stress Scenario	SFT assets received - USD cash	120	Decimal	>=0		Post-haircut mark-to-market value of USD cash received as part of SFT transactions.
Counterparty Credit Risk	Data	Stress Scenario	SFT assets received - EUR cash	121	Decimal	>=0		Post-haircut mark-to-market value of EUR cash received as part of SFT transactions.
Counterparty Credit Risk	Data	Stress Scenario	SFT assets received - other cash	122	Decimal	>=0		Post-haircut mark-to-market value of cash other than GBP/EUR/USD received as part of SFT transactions.
Counterparty Credit Risk	Data	Stress Scenario	SFT assets received - UK government debt	123	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by the UK government received as part of SFT transactions.
Counterparty Credit Risk	Data	Stress Scenario	SFT assets received - US government debt	124	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by the US government received as part of SFT transactions.
Counterparty Credit Risk	Data	Stress Scenario	SFT assets received - Japan government debt	125	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by the Japanese government received as part of SFT transactions.
Counterparty Credit Risk	Data	Stress Scenario	SFT assets received - other G7 government and supranational debt	126	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by supranationals and G7 governments other than the UK, US and Japan, received as part of SFT transactions.
Counterparty Credit Risk	Data	Stress Scenario	SFT assets received - EM government debt	127	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by Emerging Market governments received as part of SFT transactions.
Counterparty Credit Risk	Data	Stress Scenario	SFT assets received - other government debt	128	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by other governments not already listed above received as part of SFT transactions.
Counterparty Credit Risk	Data	Stress Scenario	SFT assets received - corporate bond	129	Decimal	>=0		Post-haircut mark-to-market value of corporate bonds received as part of SFT transactions.
Counterparty Credit Risk	Data	Stress Scenario	SFT assets received - equities	130	Decimal	>=0		Post-haircut mark-to-market value of equities received as part of SFT transactions.
Counterparty Credit Risk	Data	Stress Scenario	SFT assets received - other asset	131	Decimal	>=0		Post-haircut mark-to-market value of any other assets not already listed above, received as part of SFT transactions.
Counterparty Credit Risk	Data	Stress Scenario	Total assets received for SFT netting sets	132	Decimal	>=0		The total value of all the assets received for SFT netting sets, at the relevant level of granularity (i.e. one of (1) the firm's whole portfolio; (2) a certain counterparty bucket; (3) individual counterparty group).
Counterparty Credit Risk	Data	Stress Scenario	Derivative collateral received- GBP cash	133	Decimal	>=0		Post-haircut mark-to-market value of GBP cash received for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Stress Scenario	Derivative collateral received - USD cash	134	Decimal	>=0		Post-haircut mark-to-market value of USD cash received for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Stress Scenario	Derivative collateral received - EUR cash	135	Decimal	>=0		Post-haircut mark-to-market value of EUR cash received for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Stress Scenario	Derivative collateral received - other cash	136	Decimal	>=0		Post-haircut mark-to-market value of cash other than GBP/EUR/USD received for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Stress Scenario	Derivative collateral received - UK government debt	137	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by the UK government received for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Stress Scenario	Derivative collateral received - US government debt	138	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by the US government received for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Stress Scenario	Derivative collateral received - Japan government debt	139	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by the Japanese government received for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Stress Scenario	Derivative collateral received - other G7 government debt	140	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by or explicitly guaranteed by supranationals and G7 governments other than the UK, US and Japan, received for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Stress Scenario	Derivative collateral received - EM government debt	141	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by Emerging Market governments received for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Stress Scenario	Derivative collateral received - other government debt	142	Decimal	>=0		Post-haircut mark-to-market value of debt securities issued by other governments not already listed above received for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Stress Scenario	Derivative collateral received - corporate bond	143	Decimal	>=0		Post-haircut mark-to-market value of corporate bonds received for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Stress Scenario	Derivative collateral received - equities	144	Decimal	>=0		Post-haircut mark-to-market value of equities received for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Stress Scenario	Derivative collateral received - other asset	145	Decimal	>=0		Post-haircut mark-to-market value of any other assets not already listed above, received for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Stress Scenario	Total collateral received for derivative netting sets	146	Decimal	>=0		The total value of all the collateral received for derivative netting sets at the relevant level of granularity (i.e. (1) the firm's whole portfolio; (2) a certain counterparty bucket; (3) individual counterparty group)
Counterparty Credit Risk	Data	Stress Scenario	Total collateral / assets posted	147	Decimal	>=0		The sum of "Total assets posted for SFT netting sets" and "Total collateral posted for derivative netting sets"
Counterparty Credit Risk	Data	Stress Scenario	Total collateral / assets received	148	Decimal	>=0		The sum of "Total assets received for SFT netting sets" and "Total collateral received for derivative netting sets"
Counterparty Credit Risk	Data	Stress Scenario	CCP Default fund contribution	149	Decimal	>=0		The firm's contribution to CCP default funds where relevant. Default fund is as defined under CRR Article 4 (89)
Counterparty Credit Risk	Default Loss		Default loss under stress	150	Decimal	>=0		Default loss of a counterparty under stress is the loss taking into account the mark to market values of transactions, collateral values and loss given default values, all under the stressed market conditions. It is equal to the stressed collateralised current exposure multiplied by the stressed loss given default for the counterparty being defaulted.
Counterparty Credit Risk	Default Loss		Unstressed accounting CVA (post-hedge)	151	Decimal	>=0		Unstressed accounting balance of credit valuation adjustments (CVA) net of hedges.
Counterparty Credit Risk	Default Loss		Net default loss (Default loss - Unstressed accounting CVA (post-hedge))	152	Decimal	>=0		The difference between the above two fields, i.e. Default loss under stress - Unstressed accounting CVA (post-hedge)