AFS FVO Gains and Losses Data Request for [Firm]

Firm Name:		**FRN:**	
Risk Type:	Market Risk	**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:		**Previous ID:**	
Submission content type:		**Version No:**	201601
Submission period type:			

2016 Bank of England Stress Test Template AFS and FVO Assets	Notional Amount and Fair Value as of Year 0				Total Valuation Loss in Stress Scenario										Risk Sensitivity																	
	Notional Amount		Fair Value		Valuation Loss Gross of HI					Valuation Loss Net of HI					AFS/FVO Assets only - PV01					HI only - PV01					AFS/FVO Assets only - Other					HI only - Other				
		Of which HQLA Eligible		Of which HQLA Eligible		Of which Driven by Stressed IR	Of which Driven by Stressed Inflation	Of which Driven by Stressed FX	Of which Driven by Stressed CS		Of which Driven by Stressed IR	Of which Driven by Stressed Inflation	Of which Driven by Stressed FX	Of which Driven by Stressed CS	0 - 1Y	1Y - 5Y	5Y - 10Y	10Y +	Total	0 - 1Y	1Y - 5Y	5Y - 10Y	10Y +	Total	0 - 1Y	1Y - 5Y	5Y - 10Y	10Y +	Total	0 - 1Y	1Y - 5Y	5Y - 10Y	10Y +	Total
Available-for-sale financial assets																																
Debt Securities (ex. Securitised Positions and Covered Bonds)																	PV01					PV01							Other					Other				
Supranational Debt Securities																	PV01					PV01							---					---				
Sovereign Debt Securities (denominated in issuer country's domestic currency)																	PV01					PV01							Inflation01					Inflation01				
Sovereign Debt Securities (not denominated in issuer country's domestic currency)																	PV01					PV01							CS01					CS01				
Regional/Local Authority Debt Securities																	PV01					PV01							CS01					CS01				
Agency RMBS																	PV01					PV01							OAS01					OAS01				
Financial Institutions Debt Securities																	PV01					PV01							CS01					CS01				
Non-financial Corporate Debt Securities																	PV01					PV01							CS01					CS01				
Other Debt Securities																	PV01					PV01							CS01					CS01				
Equity Securities																																
Public Listed Single-name Equity																																
Private Equity																																
Funds																																
Other Equity Securities																																
Securitised Positions and Covered Bonds																																
Americas																																
Asia																																
Europe																																
Other																																
All Other Assets																																
TOTAL AFS																																
Financial assets designated at fair value through P&L																																
Debt Securities (ex. Securitised Positions and Covered Bonds)																	PV01					PV01							Other					Other				
Supranational Debt Securities																	PV01					PV01							---					---				
Sovereign Debt Securities (denominated in issuer country's domestic currency)																	PV01					PV01							Inflation01					Inflation01				
Sovereign Debt Securities (not denominated in issuer country's domestic currency)																	PV01					PV01							CS01					CS01				
Regional/Local Authority Debt Securities																	PV01					PV01							CS01					CS01				
Agency RMBS																	PV01					PV01							OAS01					OAS01				
Financial Institutions Debt Securities																	PV01					PV01							CS01					CS01				
Non-financial Corporate Debt Securities																	PV01					PV01							CS01					CS01				
Other Debt Securities																	PV01					PV01							CS01					CS01				
Equity Securities																																
Public Listed Single-name Equity																																
Private Equity																																
Funds																																
Other Equity Securities																																
Securitised Positions and Covered Bonds																																
Americas																																
Asia																																
Europe																																
Other																																
All Other Assets																																
TOTAL FVO																																

2016 Bank of England Stress Test Template AFS and FVO Assets	Total Valuation Loss in Stress Scenario									
	Valuation Loss Gross of HI					Valuation Loss Net of HI				
		Of which Driven by Stressed IR	Of which Driven by Stressed Inflation	Of which Driven by Stressed FX	Of which Driven by Stressed CS		Of which Driven by Stressed IR	Of which Driven by Stressed Inflation	Of which Driven by Stressed FX	Of which Driven by Stressed CS
Available-for-sale financial assets										
Debt Securities (ex. Securitised Positions and Covered Bonds)										
Supranational Debt Securities										
Sovereign Debt Securities (denominated in issuer country's domestic currency)										
Sovereign Debt Securities (not denominated in issuer country's domestic currency)										
Regional/Local Authority Debt Securities										
Agency RMBS										
Financial Institutions Debt Securities										
Non-financial Corporate Debt Securities										
Other Debt Securities										
Equity Securities										
Public Listed Single-name Equity										
Private Equity										
Funds										
Other Equity Securities										
Securitised Positions and Covered Bonds										
All Other Assets										
TOTAL AFS										
Financial assets designated at fair value through P&L										
Debt Securities (ex. Securitised Positions and Covered Bonds)										
Supranational Debt Securities										
Sovereign Debt Securities (denominated in issuer country's domestic currency)										
Sovereign Debt Securities (not denominated in issuer country's domestic currency)										
Regional/Local Authority Debt Securities										
Agency RMBS										
Financial Institutions Debt Securities										
Non-financial Corporate Debt Securities										
Other Debt Securities										
Equity Securities										
Public Listed Single-name Equity										
Private Equity										
Funds										
Other Equity Securities										
Securitised Positions and Covered Bonds										
All Other Assets										
TOTAL FVO										

2016 Bank of England Stress Test Template AFS and FVO Assets	Total Valuation Loss in Stress Scenario									
	Valuation Loss Gross of HI					Valuation Loss Net of HI				
		Of which Driven by Stressed IR	Of which Driven by Stressed Inflation	Of which Driven by Stressed FX	Of which Driven by Stressed CS		Of which Driven by Stressed IR	Of which Driven by Stressed Inflation	Of which Driven by Stressed FX	Of which Driven by Stressed CS
Available-for-sale financial assets										
Debt Securities (ex. Securitised Positions and Covered Bonds)										
Supranational Debt Securities										
Sovereign Debt Securities (denominated in issuer country's domestic currency)										
Sovereign Debt Securities (not denominated in issuer country's domestic currency)										
Regional/Local Authority Debt Securities										
Agency RMBS										
Financial Institutions Debt Securities										
Non-financial Corporate Debt Securities										
Other Debt Securities										
Equity Securities										
Public Listed Single-name Equity										
Private Equity										
Funds										
Other Equity Securities										
Securitised Positions and Covered Bonds										
All Other Assets										
TOTAL AFS										
Financial assets designated at fair value through P&L										
Debt Securities (ex. Securitised Positions and Covered Bonds)										
Supranational Debt Securities										
Sovereign Debt Securities (denominated in issuer country's domestic currency)										
Sovereign Debt Securities (not denominated in issuer country's domestic currency)										
Regional/Local Authority Debt Securities										
Agency RMBS										
Financial Institutions Debt Securities										
Non-financial Corporate Debt Securities										
Other Debt Securities										
Equity Securities										
Public Listed Single-name Equity										
Private Equity										
Funds										
Other Equity Securities										
Securitised Positions and Covered Bonds										
All Other Assets										
TOTAL FVO										

2016 Bank of England Stress Test Template AFS and FVO Assets	Total Valuation Loss in Stress Scenario									
	Valuation Loss Gross of HI					Valuation Loss Net of HI				
		Of which Driven by Stressed IR	Of which Driven by Stressed Inflation	Of which Driven by Stressed FX	Of which Driven by Stressed CS		Of which Driven by Stressed IR	Of which Driven by Stressed Inflation	Of which Driven by Stressed FX	Of which Driven by Stressed CS
Available-for-sale financial assets										
Debt Securities (ex. Securitised Positions and Covered Bonds)										
Supranational Debt Securities										
Sovereign Debt Securities (denominated in issuer country's domestic currency)										
Sovereign Debt Securities (not denominated in issuer country's domestic currency)										
Regional/Local Authority Debt Securities										
Agency RMBS										
Financial Institutions Debt Securities										
Non-financial Corporate Debt Securities										
Other Debt Securities										
Equity Securities										
Public Listed Single-name Equity										
Private Equity										
Funds										
Other Equity Securities										
Securitised Positions and Covered Bonds										
All Other Assets										
TOTAL AFS										
Financial assets designated at fair value through P&L										
Debt Securities (ex. Securitised Positions and Covered Bonds)										
Supranational Debt Securities										
Sovereign Debt Securities (denominated in issuer country's domestic currency)										
Sovereign Debt Securities (not denominated in issuer country's domestic currency)										
Regional/Local Authority Debt Securities										
Agency RMBS										
Financial Institutions Debt Securities										
Non-financial Corporate Debt Securities										
Other Debt Securities										
Equity Securities										
Public Listed Single-name Equity										
Private Equity										
Funds										
Other Equity Securities										
Securitised Positions and Covered Bonds										
All Other Assets										
TOTAL FVO										

2016 Bank of England Stress Test Template AFS and FVO Assets	Total Valuation Loss in Stress Scenario									
	Valuation Loss Gross of HI					Valuation Loss Net of HI				
		Of which Driven by Stressed IR	Of which Driven by Stressed Inflation	Of which Driven by Stressed FX	Of which Driven by Stressed CS		Of which Driven by Stressed IR	Of which Driven by Stressed Inflation	Of which Driven by Stressed FX	Of which Driven by Stressed CS
Available-for-sale financial assets										
Debt Securities (ex. Securitised Positions and Covered Bonds)										
Supranational Debt Securities										
Sovereign Debt Securities (denominated in issuer country's domestic currency)										
Sovereign Debt Securities (not denominated in issuer country's domestic currency)										
Regional/Local Authority Debt Securities										
Agency RMBS										
Financial Institutions Debt Securities										
Non-financial Corporate Debt Securities										
Other Debt Securities										
Equity Securities										
Public Listed Single-name Equity										
Private Equity										
Funds										
Other Equity Securities										
Securitised Positions and Covered Bonds										
All Other Assets										
TOTAL AFS										
Financial assets designated at fair value through P&L										
Debt Securities (ex. Securitised Positions and Covered Bonds)										
Supranational Debt Securities										
Sovereign Debt Securities (denominated in issuer country's domestic currency)										
Sovereign Debt Securities (not denominated in issuer country's domestic currency)										
Regional/Local Authority Debt Securities										
Agency RMBS										
Financial Institutions Debt Securities										
Non-financial Corporate Debt Securities										
Other Debt Securities										
Equity Securities										
Public Listed Single-name Equity										
Private Equity										
Funds										
Other Equity Securities										
Securitised Positions and Covered Bonds										
All Other Assets										
TOTAL FVO										

Sum of net default losses	0

Name of defaulted issuer	Default losses gross of HI	Default losses net of HI

Generic data definition

Template	Sheet Name	Data	Regulatory Ref	Other Ref
AFS and FVO Assets	Template(Year1 to 5)	Available for sale (AFS)	FINREP	IFRS
AFS and FVO Assets	Template(Year1 to 5)	Fair Value Option (FVO)	FINREP	IFRS
AFS and FVO Assets	Template(Year1 to 5)	Hedging Instrument (HI)		

Field specific data definitions

Template	Sheet Name	Column Ref	Column Name	Row Name	Data Type	Data Unit	Regulatory Ref	Other Ref	Further Comments/Instruction
AFS and FVO Assets	Template(Year1 to 5)	Column C	Notional Amount		Number	in base unit			Notional Amount for each product specified in Column B.
AFS and FVO Assets	Template(Year1 to 5)	Column D	Notional Amount; Of which HQLA Eligible		Number	in base unit	BASEL III	BASEL III	Notional Amount of High Quality Liquidity Assets (HQLA as defined in Basel III) within AFS/FVO for each product specified in Column B.
AFS and FVO Assets	Template(Year1 to 5)	Column E	Fair Value		Number	in base unit			Fair Value for each product specified in Column B.
AFS and FVO Assets	Template(Year1 to 5)	Column F	Fair Value; Of which HQLA Eligible		Number	in base unit			Fair Value of High Quality Liquidity Assets (HQLA as defined in Basel III) within AFS/FVO for each product specified in Column B.
AFS and FVO Assets	Template(Year1 to 5)	Column G	Valuation losses gross of HI		Number	in base unit			Total Changes in Fair Value for each product specified in Column B, for both scenarios, before taking into account any hedging instruments (HI). Negative numbers represent losses.
AFS and FVO Assets	Template(Year1 to 5)	Column H	Valuation losses gross of HI Of which Driven by Stressed IR		Number	in base unit			Changes in Fair Value driven by stressed IR for each product specified in Column B, for both scenarios, before taking into account any hedging instruments (HI). Negative numbers represent losses.
AFS and FVO Assets	Template(Year1 to 5)	Column I	Valuation losses gross of HI Of which Driven by Stressed Inflation		Number	in base unit			Changes in Fair Value driven by stressed inflation for each product specified in Column B, for both scenarios, before taking into account any hedging instruments (HI). Negative numbers represent losses.
AFS and FVO Assets	Template(Year1 to 5)	Column J	Valuation losses gross of HI Of which Driven by Stressed FX		Number	in base unit			Changes in Fair Value driven by stressed FX for each product specified in Column B, for both scenarios, before taking into account any hedging instruments (HI). Negative numbers represent losses.
AFS and FVO Assets	Template(Year1 to 5)	Column K	Valuation losses gross of HI Of which Driven by Stressed CS		Number	in base unit			Changes in Fair Value driven by stressed CS for each product specified in Column B, for both scenarios, before taking into account any hedging instruments (HI). Negative numbers represent losses.
AFS and FVO Assets	Template(Year1 to 5)	Column L	Valuation losses net of HI		Number	in base unit			Total Changes in Fair Value for each product specified in Column B, for both scenarios, after taking into account all hedging instruments (HI). Negative numbers represent losses.
AFS and FVO Assets	Template(Year1 to 5)	Column M	Valuation losses net of HI Of which Driven by Stressed IR		Number	in base unit			Changes in Fair Value driven by stressed IR for each product specified in Column B, for both scenarios, after taking into account all hedging instruments (HI). Negative numbers represent losses.
AFS and FVO Assets	Template(Year1 to 5)	Column N	Valuation losses net of HI Of which Driven by Stressed Inflation		Number	in base unit			Changes in Fair Value driven by stressed inflation for each product specified in Column B, for both scenarios, after taking into account all hedging instruments (HI). Negative numbers represent losses.
AFS and FVO Assets	Template(Year1 to 5)	Column O	Valuation losses net of HI Of which Driven by Stressed FX		Number	in base unit			Changes in Fair Value driven by stressed FX for each product specified in Column B, for both scenarios, after taking into account all hedging instruments (HI). Negative numbers represent losses.
AFS and FVO Assets	Template(Year1 to 5)	Column P	Valuation losses net of HI Of which Driven by Stressed CS		Number	in base unit			Changes in Fair Value driven by stressed CS for each product specified in Column B, for both scenarios, after taking into account all hedging instruments (HI). Negative numbers represent losses.
AFS and FVO Assets	Template(Year1 to 5)	Column Q-U	Risk Sensitivity - PV01; AFS/FVO Asset only		Number	in base unit			Risk sensitivities by maturity buckets from AFS/FVO assets only, i.e. excluding any hedging instruments (HI).
AFS and FVO Assets	Template(Year1 to 5)	Column V-Z	Risk Sensitivity - PV01; HI only		Number	in base unit			Risk sensitivities by maturity buckets from the hedging instruments (HI) to AFS/FVO assets.
AFS and FVO Assets	Template(Year1 to 5)	Column Q-Z	PV01		Number	in base unit			Risk sensitivity with respect to the underlying interest rate 1bp increase as calculated according to the firm's risk management policy
AFS and FVO Assets	Template(Year1 to 5)	Column AA-AE	Risk Sensitivity - other; AFS/FVO Asset only		Number	in base unit			Risk sensitivities by maturity buckets from AFS/FVO assets only, i.e. excluding any hedging instruments (HI).
AFS and FVO Assets	Template(Year1 to 5)	Column AF-AJ	Risk Sensitivity - other; HI only		Number	in base unit			Risk sensitivities by maturity buckets from the hedging instruments (HI) to AFS/FVO assets.
AFS and FVO Assets	Template(Year1 to 5)	Column AA-AJ	Inflation01		Number	in base unit			Risk sensitivity with respect to the underlying inflation rate 1bp increase as calculated according to the firm's risk management policy
AFS and FVO Assets	Template(Year1 to 5)	Column AA-AJ	CS01		Number	in base unit			Risk sensitivity with respect to the underlying credit spread 1bp increase as calculated according to the firm's risk management policy
AFS and FVO Assets	Template(Year1 to 5)	Column AA-AJ	OAS01		Number	in base unit			Risk sensitivity with respect to option adjusted spread 1bp increase as calculated according to the firm's risk management policy
AFS and FVO Assets	Template(Year1 to 5)	Column B		Supranational Debt Securities	Number	in base unit			Example - Debt issued by European Investment Bank or Asia Development Bank
AFS and FVO Assets	Template(Year1 to 5)	Column B		Sovereign Debt Securities (denominated in issuer country's domestic currency)	Number	in base unit			Example - Debt issued by US, Germany or China, in the country's own currency
AFS and FVO Assets	Template(Year1 to 5)	Column B		Sovereign Debt Securities (not denominated in issuer country's domestic currency)	Number	in base unit			Example - Debt issued by US, Germany or China, not in the country's own currency
AFS and FVO Assets	Template(Year1 to 5)	Column B		Regional/Local Authority Debt Securities	Number	in base unit			Example - Debt issued by a US state or Chinese local government
AFS and FVO Assets	Template(Year1 to 5)	Column B		Agency RMBS	Number	in base unit			Example - Residential Mortgage Backed Securities issued by Federal Home Loan Mortgage Corporation
AFS and FVO Assets	Template(Year1 to 5)	Column B		Financial Institutions Debt Securities	Number	in base unit			Example - Debt issued by Goldman Sachs
AFS and FVO Assets	Template(Year1 to 5)	Column B		Non-financial Corporate Debt Securities	Number	in base unit			Example - Debt issued by Vodafone
AFS and FVO Assets	Template(Year1 to 5)	Column B		Other Debt Securities	Number	in base unit			Any other debt securities that have not been included above.
AFS and FVO Assets	Template(Year1 to 5)	Column B		Public Listed Single-name Equity	Number	in base unit			Example - Shares in China Construction Bank
AFS and FVO Assets	Template(Year1 to 5)	Column B		Private Equity	Number	in base unit			Example - Shares in a private enterprise
AFS and FVO Assets	Template(Year1 to 5)	Column B		Funds	Number	in base unit			Example - Shares in mutual funds, hedge funds or money market funds
AFS and FVO Assets	Template(Year1 to 5)	Column B		Other Equity Securities	Number	in base unit			Any other equity securities that have not been included above.
AFS and FVO Assets	Template(Year1 to 5)	Column B		Securitised Positions and Covered Bonds	Number	in base unit			These assets are defined in BIPRU Chapter 5 &9; there is a separate template for these assets, please refer to it for detailed definition.
AFS and FVO Assets	Template(Year1 to 5)	Column B		All Other Securities	Number	in base unit			Any other securities that have not been included above.
AFS and FVO Assets	Template(Year1 to 5)	Column B		Valuation Loss Attributed to Year 1/2/3	Number	in base unit			The instruction for how total valuation losses should be attributed among different years in the stress testing period will be given at a later stage.
AFS and FVO Assets	Default Loss	Column B	Name of defaulted issuer		Text				List the names of the defaulted issuers according to the scenario
AFS and FVO Assets	Default Loss	Column C	Default losses gross of HI		Number	in base unit			Default loss excluding HI (if any)
AFS and FVO Assets	Default Loss	Column D	Default losses net of HI		Number	in base unit			Default loss including HI (if any)