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:**	201601
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	Region	Default loss under stress	Unstressed accounting CVA (post-hedge)	Net default loss (Default loss under stress + Unstressed accounting CVA (post-hedge))
				0

Region	Sector	BucketLevel	Description	Snp	Moodys	DBRS	Fitch
ASIA	Consumer Discretionary	Bucket 1	AAA	AAA	Aaa	AAA	AAA
EMEA	Consumer Staples	Bucket 2	AA	AA+	Aa1	Aah	AA+
NORTH AMERICA	Energy	Bucket 2	AA	AA	Aa2	AA	AA
LATAM	Financials - Banks	Bucket 2	AA	AA-	Aa3	Aal	AA-
	Financials - Diversified Financials	Bucket 3	A	A+	A1	Ah	A+
	Financials - Insurance	Bucket 3	A	A	A2	A	A
	Financials - Real Estate	Bucket 3	A	A-	A3	Al	A-
	Health Care	Bucket 4	BBB	BBB+	Baa1	BBBh	BBB+
	Industrials	Bucket 4	BBB	BBB	Baa2	BBB	BBB
	Information Technology	Bucket 4	BBB	BBB-	Baa3	BBBl	BBB-
	Materials	Bucket 5	Sub investment grade	BB+	Ba1	BBh	BB+
	Telecommunication Services	Bucket 5	Sub investment grade	BB	Ba2	BB	BB
	Utilities	Bucket 5	Sub investment grade	BB-	Ba3	BBl	BB-
	Other	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 this is available. Firms can populate more than one rating column if more than one of the external ratir
Where the firm uses more than one of the external rating agency scales, the lowest rating should be used for the purposes of mapping to the template ratings (i.e. bucket 1-6)

ıg agency scales is used.

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

Template	Data Type	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 institutions should report SFTs from the principal to the guarantor in the transaction, and is not acting as a 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 Sections 7 and Chapter 4."	CRR Article 272 (4)
Counterparty credit risk	Data	Actuals	"Actuals" are the measures as of 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	Data Type	Column Name Level 1	Column Name Level 2	Field Order	Data Type	Value Range	Regulatory Ref	Further Comments
Counterparty Credit Risk	Data		SECURITY		1 Text			Security is of which data set should be provided
Counterparty Credit Risk	Data		legal entity name		2 Text			The legal entity name which data is being provided. Counterparty level data should be provided at the level of counterparty group
Counterparty Credit Risk	Data	Counterparty (1)	legal entity identifier (LEI)		3 Text			Unique legal entity identifier as allocated under the Regulatory Oversight Committee of the Global Legal Entity Identifier Foundation (GLEIF)
Counterparty Credit Risk	Data		Country		4 Text			Country of legal entity
Counterparty Credit Risk	Data		NACE		5 Text			Nace classification of the legal entity
Counterparty Credit Risk	Data		Sector		6 Text			Sector classification of the legal entity
Counterparty Credit Risk	Data	Rating	Rating Standard and Poor's		7 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		8 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		9 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		10 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 set can be derived as: (a) calculated NPV value of all contracts in a collateralised derivative netting set gross of collateral; (b) UCE is a netting set is the sum of the greater of the NPV value of the transactions or zero; (c) UCE for 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 but is gross of collateral. UCE supplied UCE for uncollateralised derivative netting sets can be derived as: (a) calculated NPV value of all contracts in an uncollateralised netting set; (b) UCE is a netting set is the sum of the greater of the NPV value of the transactions or zero; (c) UCE for 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 netting 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, as the three fields above
Counterparty Credit Risk	Data	Actuals	Accounting Balance of Credit Valuation Adjustments (CVA)	17	Decimal	>=0		Accounting balance of credit valuation adjustments (CVA) gross of hedges.
Counterparty Credit Risk	Data	Actuals	Accounting Balance of Credit Valuation Adjustments (CVA) net of hedges	18	Decimal	>=0		Accounting balance of credit valuation adjustments (CVA) net of hedges.
Counterparty Credit Risk	Data	Actuals	IT 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	IT 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	IT 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	IT 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	IT 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	IT 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	IT 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	IT 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 for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	IT 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	IT 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	IT 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	IT 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	IT asset posted - other asset	31	Decimal	>=0		Post haircut mark-to-market value of any other asset not already listed above, posted as part of SFT transactions.
Counterparty Credit Risk	Data		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 (2) the firm's whole portfolio, (3) a certain counterparty bucket, (4) individual counterparty group)
Counterparty Credit Risk	Data	Actuals	IT asset 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	IT asset 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	IT asset 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	IT asset 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	IT asset 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	IT asset 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	IT asset 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	IT asset 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	IT asset 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	IT asset 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	IT asset 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	IT asset posted - equities	44	Decimal	>=0		Post haircut mark-to-market value of equities posted for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	IT asset posted - other asset	45	Decimal	>=0		Post haircut mark-to-market value of any other asset 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	IT 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	IT 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	IT 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	IT 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	IT 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	IT 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	IT 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	IT 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	IT 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	IT 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	IT 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	IT 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	IT assets received - other asset	59	Decimal	>=0		Post haircut mark-to-market value of any other asset not already listed above, received as part of SFT transactions.
Counterparty Credit Risk	Data		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 (1) the firm's whole portfolio, (2) a certain counterparty bucket, (3) individual counterparty group)
Counterparty Credit Risk	Data	Actuals	IT assets 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	IT assets 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	IT assets 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	IT assets 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	IT assets 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	IT assets 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	IT assets 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	IT assets 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	IT assets 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	IT assets 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	IT assets 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	IT assets received - equities	72	Decimal	>=0		Post haircut mark-to-market value of equities received for collateralised derivative netting sets.
Counterparty Credit Risk	Data	Actuals	IT assets received - other asset	73	Decimal	>=0		Post haircut mark-to-market value of any other asset 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 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	Total collateral / assets received	77	Decimal	>=0		The sum of "Total assets received for SFT netting sets" and "Total collateral received for derivative netting sets"
Counterparty Credit Risk	Data		IT Default fund contribution	78	Decimal	>=0	CRR Article 308	The firm's contribution to CCP default funds where relevant. Default fund is as defined under CRR Article 308
Counterparty Credit Risk	Data		Gap PFE	79	Decimal	>=0		CVA 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 measures
Counterparty Credit Risk	Data	Actuals	Stressed Exposure	80	Decimal	>=0		The exposure under stress, i.e. Default loss under stress. Stressed accounting CVA (post hedges)
Counterparty Credit Risk	Data	Actuals	Default Loss under stress	81	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 facing defaulted. The default loss under stress is expressed as a negative number
Counterparty Credit Risk	Data	Actuals	Stressed accounting CVA (post hedges)	82	Decimal	>=0		Stressed accounting balance of credit valuation adjustments (CVA) net of hedges.
Counterparty Credit Risk	Data	Actuals	DV (DVA) for Debit Valuation Adjustment - Stressed accounting CVA (post hedges)	83	Decimal	>=0		The summation of the above two fields, i.e. Default loss under stress + Stressed accounting CVA (post hedges)