Market Risk and CVA RWA

Firm name:	[Firm]	**FRN:**	
Risk Type:	Market risk and CVA risk RWA	**Reporting date:**	
PRA analysis period:		**Reporting currency:**	

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For Future Use

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CapitalRequirements - Level 1	Capital Requirements - Level 2	Scenario	Projection Period- Year	RWA
Market Risk	Value-at-Risk	baseline scenario	Year 0	
Market Risk	Stressed Value-at-Risk	baseline scenario	Year 0	
Market Risk	Internal model for incremental default and migration risk	baseline scenario	Year 0	
Market Risk	Standardised Approach	baseline scenario	Year 0	
Market Risk	Own funds requirements for the correlation trading portfolio (reported value)	baseline scenario	Year 0	
Market Risk	Risks-not-in-VaR	baseline scenario	Year 0	
CVA Risk	Own funds requirements for CVA risk (standardised method)	baseline scenario	Year 0	
CVA Risk	Own funds requirements for CVA risk (advanced method, non-stressed VaR calibration)	baseline scenario	Year 0	
CVA Risk	Own funds requirements for CVA risk (advanced method, stressed VaR calibration)	baseline scenario	Year 0	
Market Risk	Value-at-Risk	stress scenario	Year 1	
Market Risk	Stressed Value-at-Risk	stress scenario	Year 1	
Market Risk	Internal model for incremental default and migration risk	stress scenario	Year 1	
Market Risk	Standardised Approach	stress scenario	Year 1	
Market Risk	Own funds requirements for the correlation trading portfolio (reported value)	stress scenario	Year 1	
Market Risk	Risks-not-in-VaR	stress scenario	Year 1	
CVA Risk	Own funds requirements for CVA risk (standardised method)	stress scenario	Year 1	
CVA Risk	Own funds requirements for CVA risk (advanced method, non-stressed VaR calibration)	stress scenario	Year 1	
CVA Risk	Own funds requirements for CVA risk (advanced method, stressed VaR calibration)	stress scenario	Year 1	
Market Risk	Value-at-Risk	baseline scenario	Year 1	
Market Risk	Stressed Value-at-Risk	baseline scenario	Year 1	
Market Risk	Internal model for incremental default and migration risk	baseline scenario	Year 1	
Market Risk	Standardised Approach	baseline scenario	Year 1	
Market Risk	Own funds requirements for the correlation trading portfolio (reported value)	baseline scenario	Year 1	
Market Risk	Risks-not-in-VaR	baseline scenario	Year 1	
CVA Risk	Own funds requirements for CVA risk (standardised method)	baseline scenario	Year 1	
CVA Risk	Own funds requirements for CVA risk (advanced method, non-stressed VaR calibration)	baseline scenario	Year 1	
CVA Risk	Own funds requirements for CVA risk (advanced method, stressed VaR calibration)	baseline scenario	Year 1	
Market Risk	Value-at-Risk	stress scenario	Year 2	
Market Risk	Stressed Value-at-Risk	stress scenario	Year 2	
Market Risk	Internal model for incremental default and migration risk	stress scenario	Year 2	
Market Risk	Standardised Approach	stress scenario	Year 2	
Market Risk	Own funds requirements for the correlation trading portfolio (reported value)	stress scenario	Year 2	
Market Risk	Risks-not-in-VaR	stress scenario	Year 2	
CVA Risk	Own funds requirements for CVA risk (standardised method)	stress scenario	Year 2	
CVA Risk	Own funds requirements for CVA risk (advanced method, non-stressed VaR calibration)	stress scenario	Year 2	
CVA Risk	Own funds requirements for CVA risk (advanced method, stressed VaR calibration)	stress scenario	Year 2	
Market Risk	Value-at-Risk	baseline scenario	Year 2	
Market Risk	Stressed Value-at-Risk	baseline scenario	Year 2	
Market Risk	Internal model for incremental default and migration risk	baseline scenario	Year 2	
Market Risk	Standardised Approach	baseline scenario	Year 2	
Market Risk	Own funds requirements for the correlation trading portfolio (reported value)	baseline scenario	Year 2	
Market Risk	Risks-not-in-VaR	baseline scenario	Year 2	
CVA Risk	Own funds requirements for CVA risk (standardised method)	baseline scenario	Year 2	
CVA Risk	Own funds requirements for CVA risk (advanced method, non-stressed VaR calibration)	baseline scenario	Year 2	
CVA Risk	Own funds requirements for CVA risk (advanced method, stressed VaR calibration)	baseline scenario	Year 2	
Market Risk	Value-at-Risk	stress scenario	Year 3	
Market Risk	Stressed Value-at-Risk	stress scenario	Year 3	
Market Risk	Internal model for incremental default and migration risk	stress scenario	Year 3	
Market Risk	Standardised Approach	stress scenario	Year 3	
Market Risk	Own funds requirements for the correlation trading portfolio (reported value)	stress scenario	Year 3	
Market Risk	Risks-not-in-VaR	stress scenario	Year 3	
CVA Risk	Own funds requirements for CVA risk (standardised method)	stress scenario	Year 3	
CVA Risk	Own funds requirements for CVA risk (advanced method, non-stressed VaR calibration)	stress scenario	Year 3	
CVA Risk	Own funds requirements for CVA risk (advanced method, stressed VaR calibration)	stress scenario	Year 3	
Market Risk	Value-at-Risk	baseline scenario	Year 3	
Market Risk	Stressed Value-at-Risk	baseline scenario	Year 3	
Market Risk	Internal model for incremental default and migration risk	baseline scenario	Year 3	
Market Risk	Standardised Approach	baseline scenario	Year 3	
Market Risk	Own funds requirements for the correlation trading portfolio (reported value)	baseline scenario	Year 3	
Market Risk	Risks-not-in-VaR	baseline scenario	Year 3	
CVA Risk	Own funds requirements for CVA risk (standardised method)	baseline scenario	Year 3	
CVA Risk	Own funds requirements for CVA risk (advanced method, non-stressed VaR calibration)	baseline scenario	Year 3	
CVA Risk	Own funds requirements for CVA risk (advanced method, stressed VaR calibration)	baseline scenario	Year 3	
Market Risk	Value-at-Risk	stress scenario	Year 4	
Market Risk	Stressed Value-at-Risk	stress scenario	Year 4	
Market Risk	Internal model for incremental default and migration risk	stress scenario	Year 4	
Market Risk	Standardised Approach	stress scenario	Year 4	
Market Risk	Own funds requirements for the correlation trading portfolio (reported value)	stress scenario	Year 4	
Market Risk	Risks-not-in-VaR	stress scenario	Year 4	
CVA Risk	Own funds requirements for CVA risk (standardised method)	stress scenario	Year 4	
CVA Risk	Own funds requirements for CVA risk (advanced method, non-stressed VaR calibration)	stress scenario	Year 4	
CVA Risk	Own funds requirements for CVA risk (advanced method, stressed VaR calibration)	stress scenario	Year 4	
Market Risk	Value-at-Risk	baseline scenario	Year 4	
Market Risk	Stressed Value-at-Risk	baseline scenario	Year 4	
Market Risk	Internal model for incremental default and migration risk	baseline scenario	Year 4	
Market Risk	Standardised Approach	baseline scenario	Year 4	
Market Risk	Own funds requirements for the correlation trading portfolio (reported value)	baseline scenario	Year 4	
Market Risk	Risks-not-in-VaR	baseline scenario	Year 4	
CVA Risk	Own funds requirements for CVA risk (standardised method)	baseline scenario	Year 4	
CVA Risk	Own funds requirements for CVA risk (advanced method, non-stressed VaR calibration)	baseline scenario	Year 4	
CVA Risk	Own funds requirements for CVA risk (advanced method, stressed VaR calibration)	baseline scenario	Year 4	
Market Risk	Value-at-Risk	stress scenario	Year 5	
Market Risk	Stressed Value-at-Risk	stress scenario	Year 5	
Market Risk	Internal model for incremental default and migration risk	stress scenario	Year 5	
Market Risk	Standardised Approach	stress scenario	Year 5	
Market Risk	Own funds requirements for the correlation trading portfolio (reported value)	stress scenario	Year 5	
Market Risk	Risks-not-in-VaR	stress scenario	Year 5	
CVA Risk	Own funds requirements for CVA risk (standardised method)	stress scenario	Year 5	
CVA Risk	Own funds requirements for CVA risk (advanced method, non-stressed VaR calibration)	stress scenario	Year 5	
CVA Risk	Own funds requirements for CVA risk (advanced method, stressed VaR calibration)	stress scenario	Year 5	
Market Risk	Value-at-Risk	baseline scenario	Year 5	
Market Risk	Stressed Value-at-Risk	baseline scenario	Year 5	
Market Risk	Internal model for incremental default and migration risk	baseline scenario	Year 5	
Market Risk	Standardised Approach	baseline scenario	Year 5	
Market Risk	Own funds requirements for the correlation trading portfolio (reported value)	baseline scenario	Year 5	
Market Risk	Risks-not-in-VaR	baseline scenario	Year 5	
CVA Risk	Own funds requirements for CVA risk (standardised method)	baseline scenario	Year 5	
CVA Risk	Own funds requirements for CVA risk (advanced method, non-stressed VaR calibration)	baseline scenario	Year 5	
CVA Risk	Own funds requirements for CVA risk (advanced method, stressed VaR calibration)	baseline scenario	Year 5	

Template	Sheet name	Name	Further comments	Regulatory Ref
Traded Risk (market and CVA) RWA projections	Traded Risk Capital Requirement	Market risk RWAs	This structured data template is to capture RWAs related to the trading book positions. Reported values should be in terms of RWA (i.e. own funds requirements multiplied by 12.5) in terms of reporting currency (captured in the submission header). Note that counterparty credit risk RWAs for default risk are captured elsewhere. The sum of the market risk capital components should reconcile to the total market risk capital COREP field at the reporting date.	
Traded Risk (market and CVA) RWA	Traded Risk Capital Requirement	CVA risk RWAs	The total CVA risk capital components should reconcile to total COREP CVA risk capital values at the reporting date.	

Template	Sheet name	Column Name Level 1	Column Name Level 2	Field Order	Data Type	Enumeration Name	Value Range	Regulatory ref	Further comments
Traded Risk (market and CVA) RWA projections	Traded Risk Capital Requirement	Capital Requirements - Level 1	Market Risk	1	Text		Restricted value		String to denote the market risk component of own funds requirements.
Traded Risk (market and CVA) RWA projections	Traded Risk Capital Requirement	Capital Requirements - Level 1	CVA Risk	1	Text		Restricted value		String to denote the CVA risk component own funds requirements.
Traded Risk (market and CVA) RWA projections	Traded Risk Capital Requirement	Capital Requirements - Level 2	Value-at-Risk	2	Text		Restricted value	CRR Article 364.1(a)	String to denote the method of calculation for value-at-risk capital, as set out in the CRR Article 364.1(a), with a 10-day holding period at 99th percentile level. This string should be used in conjunction with Capital Requirements - Level 1/ Market Risk field.
Traded Risk (market and CVA) RWA projections	Traded Risk Capital Requirement	Capital Requirements - Level 2	Stressed Value-at-Risk	2	Text		Restricted value	CRR Article 364.1(b)	String to denote the method of calculation for stressed value-at-risk capital, as set out in the CRR Article 364.1(b), with a 10-day holding period at 99th percentile level. This string should be used in conjunction to Capital Requirements - Level 1/ Market Risk field.
Traded Risk (market and CVA) RWA projections	Traded Risk Capital Requirement	Capital Requirements - Level 2	Internal model for incremental default and migration risk	2	Text		Restricted value	CRR Articles 372 to 376	String to denote the incremental default and migration risk charge component of market risk capital as set out in the CRR Articles 372 to 376. To be used in conjunction to Capital Requirements - Level 1/ Market Risk field.
Traded Risk (market and CVA) RWA projections	Traded Risk Capital Requirement	Capital Requirements - Level 2	Standardised Approach	2	Text		Restricted value	CRR Articles 325 to 361	String to denote the aggregated value attributable to standardised approaches component of market risk capital as set out in the CRR Articles 325 to 361. This string should be used in conjunction to Capital Requirements - Level 1/ Market Risk field.
Traded Risk (market and CVA) RWA projections	Traded Risk Capital Requirement	Capital Requirements - Level 2	Own funds requirements for the correlation trading portfolio (reported value)	2	Text		Restricted value	CRR Article 377, CRR Article 338	String to denote the correlation trading portfolio capital charge component of market risk capital as set out in the CRR Article 338 or the CRR Article 377, depending on the firms' model permissions. This string should be used in conjunction to Capital Requirements - Level 1/ Market Risk field.
Traded Risk (market and CVA) RWA projections	Traded Risk Capital Requirement	Capital Requirements - Level 2	Risks-not-in-VaR	2	Text		Restricted value	supervisory statement SS13/13 for market risk Section 2	String to denote risks-not-in-VaR component of market risk capital as set out in the supervisory statement SS13/13 for market risk Section 2. This value should reconcile with the quaterly reporting as set in Annex 2 of the firm's internal model approach permission. This string should be used in conjunction to Capital Requirements - Level 1/ Market Risk field.
Traded Risk (market and CVA) RWA projections	Traded Risk Capital Requirement	Capital Requirements - Level 2	Own funds requirements for CVA risk (standardised method)	2	Text		Restricted value	CRR Article 384	String to denote the CVA risk capital component calculated using the standardised method as set out in the CRR Article 384. This string should be used in conjunction to Capital Requirements - Level 1/ CVA Risk field.
Traded Risk (market and CVA) RWA projections	Traded Risk Capital Requirement	Capital Requirements - Level 2	Own funds requirements for CVA risk (advanced method, non-stressed VaR calibration)	2	Text		Restricted value	CRR Article 383	String to denote the CVA risk capital component calculated using the advanced method and attributable to the non-stressed value-at-risk, as set out in the CRR Article 383.
Traded Risk (market and CVA) RWA projections	Traded Risk Capital Requirement	Capital Requirements - Level 2	Own funds requirements for CVA risk (advanced method, stressed VaR calibration)	2	Text		Restricted value	CRR Article 383	String to denote the CVA risk capital component calculated using the advanced method and attributable to the stressed value-at-risk, as set out in Article 383.
Traded Risk (market and CVA) RWA projections	Traded Risk Capital Requirement		Scenario	3	Text		Restricted value		String to denote the scenario (with can be stressed or base case) used.
Traded Risk (market and CVA) RWA projections	Traded Risk Capital Requirement		Projection Period - Year	4	Text		Restricted value		Pre-defined string to capture the year of the projection. Note that "0" corresponds to value as at reporting date. The values to be reported are Year {0,1,2,3,4,5}.
Traded Risk (market and CVA) RWA projections	Traded Risk Capital Requirement		RWA	5	Decimal		>=0		Numerical value (rounded to first decimal number greater than zero) to capture risk weighted assets (RWAs) attributable for each component and scenario. Note that market risk capital requirements are usually calculated directly and need to be multiplied by 12.5 in order to achieve an RWA equivalent. Values should be expressed as actual values, i.e. one million as 1000000.

ProjectionPeriod_Year
Year 0
Year 1
Year 2
Year 3
Year 4
Year 5

TBCapitalRequirements_L2
Value-at-Risk
Stressed Value-at-Risk
Internal model for incremental default and migration risk
Standardised Approach
Own funds requirements for the correlation trading portfolio (reported value)
Risks-not-in-VaR
Own funds requirements for CVA risk (standardised method)
Own funds requirements for CVA risk (advanced method, non-stressed VaR calibration)
Own funds requirements for CVA risk (advanced method, stressed VaR calibration)

Scenario
baseline scenario
Stress scenario