Traded Risk Reconciliations Template for [Firm] as at 00-Jan-00

Firm Name:	[Firm]	**FRN:**	
Risk Type:	MR	**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		

(1)	The aim of this template is to aid the understanding of how the items described in the Traded Risk templates feed into the capital and balance sheet projection templates. Traded Risk RWA and PVA templates are excluded from the scope of this reconciliation. The relevant Traded Risk templates in scope are: - Market Risk Stressed P&L - TEMPLATE - AFS FVO Gains and Losses - TEMPLATE - Counterparty Credit Risk Losses - TEMPLATE - Revenues & Costs for Investment Banking Divisions (Baseline & Stressed) - TEMPLATE
(2)	For the purposes of this template only, we consider Traded Risk to include: **Market Risk P&L from the trading book, change in valuation reserves such as CVA, FFVA and Bid-Offer, Market Risk P&L from the AFS and FVO book including the hedges but excluding securitized products, Counterparty Credit Risk stress test impact, and revenues and costs from investment banking**. Note that PVA is also within Traded Risk scope for stress testing but we do not expect a detailed reconciliation of PVA in the scope of this template.
(3)	The tab "Index- FDSF lines" shows the attributes from the capital projection template and the balance sheet and profit and loss projections template which are likely to contain items relating to Traded Risk. To the extent that there are other attributes in these templates that contain items relating to Traded Risk, please list these as additional items in section E and below of the 'Reconciliations" tab.
(4)	Please fill the tab "Reconciliations" as follows: (a) Each header line A to E represents a line in either the capital projections (**FDSF_DataRequest_Capital_and_Other_Projections 20161**) or the balance sheet and profit and loss templates, (**FDSF_DataRequest_Balancesheet_ProfitandLoss_Projections 20161**) as per the "Index-FDSF lines" tab. (b) Please add sub-lines in the table to decompose what is included is this FDSF line item. (c) Please indicate clearly the source of the traded risk numbers, when they are sourced from BoE traded risk templates mentioned in (1), in the column source (name of template, tab and cell number). When these traded risk numbers are not from the traded risk templates listed in (1), please describe their source and explain their inclusion. (d) Please provide a brief description of the decomposed item or any assumptions applied in the "Comments/Description" column. (e) For each line, we expect the sum of the decomposition in sub-lines to equal the number in the header line. If there is a difference, please explain this difference in the "Comments/Description" column. (f) For AFS and FVO, please separate the hedges clearly from the assets so that the impact from each is visible in separate lines. If portions of the hedges are included in more than one line, please use the "comments/description" column to explain the rationale.
(5)	If there are any traded risk related stress test impacts in any other lines in either the capital projection template or the balance sheet and profit and loss template, please add in line E, F and so-on. Please add lines below the header line to decompose what is included in this FDSF line item, describing its traded risk and non-traded risk related components.
(6)	**Illustrative example** The example below is illustrative only. The breakdown should be as granular as possible for the components of the impacts filled for each line. In this example, counterparty credit risk and market risk from AFS/FVO ex-securitization (which are part of traded risk) are not included in this FDSF line, which means that the impact from these components of traded risk **must** be shown in another FDSF line.

	Base						Stress							
Capital and balance sheet projections fields	**Year 0**	**Year 1**	**Year 2**	**Year 3**	**Year 4**	**Year 5**	**Year 0**	**Year 1**	**Year 2**	**Year 3**	**Year 4**	**Year 5**	**Template source**	**Comments/Description**
Gains or (-) losses on financial assets and liabilities held for trading, net	100	150	200	250	300	350	100	50	-	50	100	150		
Market risk impact		0	0	0	0	0		-50	-100	10	20	50	Market Risk Stressed P&L - TEMPLATE, tab "Totals", cell [XXX]	*Loss from market risk i.e. by applying shocks to the trading book ex-CVA and classifying the result as a P&L as per the above FINREP line*
Traded risk impact from the CVA desk		0	0	0	0	0		-20	-50	10	20	20	Market Risk Stressed P&L - TEMPLATE, tab "Totals", cell [XXX]	*PnL arising from applying shocks to the firm's CVA position as per the above FINREP line*
Expected revenue from client franchise		150	200	250	300	350		120	150	30	60	80	Revenues & Costs for Investment Banking Divisions (Baseline & Stressed) - TEMPLATE, tab "XXX", line [YYY]	*e.g. "This reflects line YYY in tab XXX less the items above and includes gains and losses from the firm's IB division only"*

THIS INDEX TAB IS FOR INFORMATION PURPOSES ONLY

	FDSF Template Name	Tab	Field	Line to reconcile
A	***Balance Sheet, Profit and Loss Projections Data Request (FDSF_DataRequest_Balancesheet_ProfitandLoss_Projections 20161)***	Profit and Loss (Group only)	Profit and Loss Level 1	Gains or (-) losses on financial assets and liabilities held for trading, net
B	***Balance Sheet, Profit and Loss Projections Data Request (FDSF_DataRequest_Balancesheet_ProfitandLoss_Projections 20161)***	Profit and Loss (Group only)	Profit and Loss Level 1	Gains or (-) losses on financial assets and liabilities designated at fair value through profit or loss, net
C	***Balance Sheet, Profit and Loss Projections Data Request (FDSF_DataRequest_Balancesheet_ProfitandLoss_Projections 20161)***	Profit and Loss (Group only)	Profit and Loss Level 1	Gains or (-) losses from hedge accounting, net
D	***Capital and Other Projections Data Request (FDSF_DataRequest_Capital_and_Other_Projections 20161)***	P&L and OCI Reconciliation	P&L and OCI Reconciliation Level 1	Available-for-sale financial assets
D1	***Capital and Other Projections Data Request (FDSF_DataRequest_Capital_and_Other_Projections 20161)***	P&L and OCI Reconciliation	P&L and OCI Reconciliation Level 2	Other Debt and Equities Securities
D2	***Capital and Other Projections Data Request (FDSF_DataRequest_Capital_and_Other_Projections 20161)***	P&L and OCI Reconciliation	P&L and OCI Reconciliation Level 2	Other Assets

		Base						Stress							
	Capital and balance sheet projections fields	**Year 0**	**Year 1**	**Year 2**	**Year 3**	**Year 4**	**Year 5**	**Year 0**	**Year 1**	**Year 2**	**Year 3**	**Year 4**	**Year 5**	**Template Source**	**Comments/Description**
A	**Gains or (-) losses on financial assets and liabilities held for trading, net**														
	e.g. Market Risk driven P&L													e.g. Market Risk Stressed P&L - TEMPLATE, tab "Totals", cell [XXX]	
	Other component 1 (please describe)														
	Other component 2 (please describe)														
	Other component 3 (please describe)														
B	**Gains or (-) losses on financial assets and liabilities designated at fair value through profit or loss, net**														
	e.g. The FVO section in AFS /FVO Gains and losses template														
	Other component 1 (please describe)														
	Other component 2 (please describe)														
	Other component 3 (please describe)														
	....														
C	**Gains or (-) losses from hedge accounting, net**														
	e.g. Gains/losses on hedges to AFS assets that do achieve hedge accounting (please describe)														
	Other component 1 (please describe)														
	Other component 2 (please describe)														
	Other component 3 (please describe)														
	....														
D	**Available-for-sale financial assets**														
D1	Other Debt and Equities Securities														
	e.g. AFS assets ex-securitized products impacts														
	Other component 1 (please describe)														
	Other component 2 (please describe)														
	Other component 3 (please describe)														
D2	Other Assets														
	e.g.The gains and losses of AFS assets not being captured in section D1 above, ex securitization														
	Other component 1 (please describe)														
	Other component 2 (please describe)														
	Other component 3 (please describe)														
E	**Any other line which is in the Balance sheet and P&L projection template OR capital projection template which includes traded risk items**														
	Component 1 (please describe)														
	Component 2 (please describe)														
	Component 3 (please describe)														