Counterparty Credit Risk RWA Data Request for [Firm]

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		

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This spreadsheet captures information relating to capital held against counterparty credit risk. Where CCP default fund exposure are included in the counterparty credit risk capital component that is reported elsewhere, it should be included here in order that total RWAs reconcile with other reported data.

The data request should be filled out from the perspective of the UK consolidated entity.

Template	Sheet Name	Column Name Level 1	Column Name Level 2	Field Order	Data Type	Enumeration Name	Value Range	Regulatory Ref	Further Comments
CCR RWA Projections	CCR RWAs		Commercial entity	1	Text		Free text		Firm defined field as per FDSF Semantic Data Model corresponding to the legal entity against which counterparty credit risk RWAs are held.
CCR RWA Projections	CCR RWAs		Business unit	2	Text		Free text		Firm defined field as per FDSF Semantic Data Model - corresponding to business unit against which counterparty credit RWAs are held where available.
CCR RWA Projections	CCR RWAs		Sub business unit	3	Text		Free text		Firm defined field as per FDSF Semantic Data Model - corresponding to the sub business unit against which counterparty credit risk RWAs are held where available.
CCR RWA Projections	CCR RWAs		Country of exposure	4	Text		Free text		The country of residence of the obligor on an ultimate risk basis. The definition should be consistent with that used for the purposes of the "Geographical breakdown of exposures by residence of the obligor" in COREP (C 09.01 and C 09.02).
CCR RWA Projections	CCR RWAs		Reporting currency	5	Text				As per FDSF Semantic Data Model - currency under which financial numbers (exposures, risk weighted exposure values) are reported in the template.
CCR RWA Projections	CCR RWAs		Wholesale Asset Classes	6	Text		Restricted text		As per FDSF Semantic Data Model - this is the high level asset class.
CCR RWA Projections	CCR RWAs		Counterparty credit risk types	7	Text		Restricted text		Exposures are reported as the sum of legal netting sets containing one of the following exposure types: 1)uncollateralised bilateral derivatives (including collateralised derivatives with legally unenforceable collateral agreements); 2) collateralised bilateral derivatives; 3) CCP facing derivatives (including initial margin posted); 4) CCP default fund contributions (if CCP default funds are included in CCR capital requirements); 5) bilateral securities financing transactions; 6) CCP facing securities financing transactions; 7) bilateral long settlement transactions; 8) Contractual cross product netting agreement (collateralised products across exposure types) For the avoidance of doubt, securities financing transactions are considered to be: repurchase transactions, securities or commodities lending or borrowing transactions; margin lending transactions
CCR RWA Projections	CCR RWAs		EAD Calculation Methodology	8	Text		Restricted text	see further comments	Note that this field is the combination of derivative, securities financing transaction and long settlement transaction EAD calculation methodology as that defined in the FDSF semantic data model. Request is for the methodology used to calculate the regulatory exposure for RWA calculation purposes. For derivatives, SFTs and long settlement transactions the exposure methodology is requested. 1) CCR MtM method (or CEM method) - CRR Article 274 2) CCR Standardised method - CRR Article 276 3) CCR Internal Model Method - CRR Article 283 4) Internal models approach for master netting agreements - CRR Article 221 5) Financial collateral simple method (for SFTs) - CRR Article 222 6) Financial collateral comprehensive method (FCCM) with supervisory volatility adjustments - CRR Article 223-224 7) Financial collateral comprehensive method (FCCM)with own estimates of volatility adjustments - CRR Article 223 & 225 8) Default fund contributions Note that for contractual cross product netting agreements the assumption is that netting sets contain derivatives and SFTs, which may use a number of regulatory exposure methodologies. Please denote whether internal models or standardised approaches are used to calculate exposure by using CCR "Internal Model Method - CRR Article 283", to denote internal models, or "CCR MtM method -CRR Article 274", to denote standardised approaches.
CCR RWA Projections	CCR RWAs		Basel Approach	9	Text		Restricted text		As per FDSF Semantic Data Model - sets out the methodology used to calculate risk weights for bilateral counterparties. For those firms that include CCP default fund contributions in their counterparty credit risk this list has been increased to include the methods used to calculate risk weights for CCP default fund exposures.
CCR RWA Projections	CCR RWAs		Scenario	10	Text		Restricted text		As per FDSF Semantic Data Model - sets out which scenario: baseline or stressed, the reported numbers correspond to. Note that baseline scenario numbers are requested for years 0, 1, 2, 3 and stressed scenario numbers are requested for years 1, 2, 3.
CCR RWA Projections	CCR RWAs		Projection Period-Year	11	Text		Restricted text		As per FDSF Semantic Data Model - sets out which year of the scenario the reported values correspond to. Note that baseline scenario is requested for years 0, 1, 2, 3, 4, 5 while stressed scenario is requested for years 1, 2, 3, 4, 5.
CCR RWA Projections	CCR RWAs		Unilateral accounting CVA	12	Decimal			see further comments	As per CRR Article 273 paragraph 6 - the actual or projected unilateral accounting value that the firm deducts from the regulatory exposure value when calculating actual or projected risk weighted exposure amounts as per CRR Article 273 paragraph 6. Values should be provided as actual values, i.e. one million is expressed as 1000000. Positive values are taken to denote credit valuation adjustments deductions from accounting P&L and would be subtracted from regulatory EAD as per CRR Article 273. Negative values are taken to denote credit valuation increases to accounting P&L.
CCR RWA Projections	CCR RWAs		Risk weighted exposure amounts	13	Decimal		>=0	see further comments	Risk weighted exposure amounts for counterparty credit risk exposures and CCP default fund calculation. Note that CCP default fund risk weighted exposure amounts should be 12.5 times (x) the own funds requirements for CCP default charge defined in CRR Article 307-311. Values should be provided as actual values, i.e. one million is expressed as 1000000.
CCR RWA Projections	CCR RWAs		Exposure value net of unilateral accounting CVA as per CRR article 273 para 6	14	Decimal		>=0	see further comments	Exposure value - as per Article 273 - sum of netting sets according to counterparty credit risk asset classes net of unilateral acounting CVA, i.e. the exposure value used to calculate RWA. Note that CCP default fund exposure value should be the actual or projected default fund contributions. Values should be provided as actual values, i.e. one million is expressed as 1000000.
CCR RWA Projections	CCR RWAs		Exposure value gross of unilateral accounting CVA as per CRR article 273 para 6	15	Decimal		>=0		Exposure value - sum of netting sets according to counterparty credit risk asset classes gross of unilateral accounting CVA, i.e the output from the regulatory exposure method. Values should be provided as actual values, i.e. one million is expressed as 1000000.
CCR RWA Projections	CCR RWAs		Expected Loss as per CRR article 158	15	Decimal		>=0		Expected Loss (Credit Risk) is the Basel regulatory Expected Loss, as estimated for exposure where capital requirements are calculated under the IRB approach, as per CRR Article 158. For risk exposure amounts calculated using the Standardised approach (Article 111), Expected Loss should not be reported. Values should be provided as actual values, i.e. one million is expressed as 1000000.

Wholesale Asset Classes
CRE Development
CRE Investment
Financial Institutions
Housing Associations
Large Corporates
Mid Corporates
Other Wholesale
Quasi-sovereign
Sovereign

Counterparty credit risk types
Collateralised bilateral derivative
Uncollateralised bilateral derivative
Bilateral Securities Financing Transactions (SFTs)
Long Settlement Transactions (LSTs)
CCP facing derivatives
CCP default fund contributions
CCP facing securities financing transactions
Contractual cross product netting agreement

EAD calculation methodology
CCR MtM method (or CEM method) - CRR Article 274
CCR Standardised method - CRR Article 276
CCR Internal Model Method - CRR Article 283
Internal models approach for master netting agreements - CRR Article 221
Financial collateral simple method (for SFTs) - CRR Article 222
FCCM with supervisory volatility adjustments - CRR Article 223-224
FCCM with own estimates of volatility adjustments - CRR Article 223 & 225
Default fund contribution

Basel Approach
Standardised Approach
FIRB
AIRB
Slotting
Own funds requirements for pre-funded contributions to the default fund of a QCCP - CRR Article 308
Pre-funded amd un-funded default fund contributions of a non-qualifying CCP - CRR Article 309
Alternative calculation of own funds requirements for exposures to a QCCP - CRR Article 310

Scenario
baseline scenario
stress scenario

Projection year
Year 0
Year 1
Year 2
Year 3
Year 4
Year 5