FSA005
Market risk
Note: In this table numerical references correspond with those shown on the online submission form and are not presented here in strict numerical order.

| | | A | B | C | D | E | F | G |
|---|---|---|---|---|---|---|---|---|
| | **Interest rate risk** | | | | | | | |
| | General interest rate risk | USD | GBP | EUR | CHF | YEN | Other | Total |
| 1 | Valuations of longs | | | | | | | |
| 2 | Valuation of shorts | | | | | | | |
| 3 | PRR (as per handbook) | | | | | | | |
| | Specific interest rate risk | | | | | | | |
| | Amount by risk bucket | | | | | | | Total |
| 4 | 0.00% | | | | | | | |
| 5 | 0.25% | | | | | | | |
| 6 | 1.00% | | | | | | | |
| 7 | 1.60% | | | | | | | |
| 8 | 8.00% | | | | | | | |
| 9 | 12.00% | | | | | | | |
| 10 | PRR | | | | | | | |
| 66 | Net long securitisation (excl. re-securitisation) exposures/unrated liquidity facilities PRR | | | | | | | |
| 67 | Net short securitisation (excl. re-securitisation) exposures/unrated liquidity facilities PRR | | | | | | | |
| 68 | Net long re-securitisation exposures/unrated liquidity facilities PRR | | | | | | | |
| 69 | Net short re-securitisation exposures/unrated liquidity facilities PRR | | | | | | | |
| 12 | Ordinary CDS (outside correlation trading portfolio) PRR | | | | | | | |
| 13 | Securitisation CDS (outside correlation trading portfolio) PRR | | | | | | | |
| 14 | Basic interest rate PRR calculation for equity instruments | | | | | | | |
| 15 | Option PRR for interest rate positions | | | | | | | |
| 16 | CAD1 PRR for interest rate positions | | | | | | | |
| 17 | Other PRR | | | | | | | |
| 70 | Correlation trading portfolio - Net long positions PRR | | | | | | | |
| 71 | Correlation trading portfolio - Net short positions PRR | | | | | | | |
| 18 | Total interest rate PRR | | | | | | | |

Equity risk

| | | USD | GBP | EUR | CHF | YEN | Other | Total |
|---|---|---|---|---|---|---|---|---|
| | General equity risk (or simplified) | | | | | | | |
| 19 | Valuations of longs | | | | | | | |
| 20 | Valuation of shorts | | | | | | | |
| 21 | PRR | | | | | | | |

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| | | A | B | C | D | E | F | G |
|---|---|---|---|---|---|---|---|---|
| | Specific equity risk by risk bucket | USD | GBP | EUR | CHF | YEN | Other | Total |
| 23 | Qualifying equity indices | | | | | | | |
| 82 | All equities, and other equities indices or equity baskets | | | | | | | |
| 65 | Convertible adjustment | | | | | | | |
| 25 | PRR | | | | | | | |
| 26 | Option PRR for equity positions | | | | | | | |
| 27 | CAD 1 PRR for equity positions | | | | | | | |
| 28 | Other PRR | | | | | | | |
| 29 | Total Equity PRR | | | | | | | |

| | Commodity Risk | Precious metals | Base metals | softs | energy | other | | Total |
|---|---|---|---|---|---|---|---|---|
| 30 | Valuation of longs | | | | | | | |
| 31 | Valuation of shorts | | | | | | | |
| 32 | Outright PRR | | | | | | | |
| 33 | Spread PRR | | | | | | | |
| 34 | Carry PRR | | | | | | | |
| 35 | Simplified PRR | | | | | | | |
| 36 | Total PRR | | | | | | | |
| 37 | Option PRR for commodity positions | | | | | | | |
| 38 | CAD 1 PRR for commodity positions | | | | | | | |
| 39 | Other PRR | | | | | | | |
| 40 | Total Commodity PRR | | | | | | | |

Foreign currency risk

| | General foreign currency risk | USD | GBP | EUR | CHF | YEN | Other | Total |
|---|---|---|---|---|---|---|---|---|
| 41 | Total net long positions | | | | | | | |
| 42 | Total net short positions | | | | | | | |
| 43 | Net gold position | | | | | | | |

| | | | | | | | | |
|---|---|---|---|---|---|---|---|---|
| 44 | PRR | | | | | | | |

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| | | A USD | B GBP | C EUR | D CHF | E YEN | F Other | G Total |
|---|---|---|---|---|---|---|---|---|
| 45 | Option PRR for foreign currency | | | | | | | |
| 46 | CAD 1 PRR for foreign currency | | | | | | | |
| 47 | Other | | | | | | | |
| 48 | Total foreign currency PRR | | | | | | | |

| | Collective investment undertaking risk | USD | GBP | EUR | CHF | YEN | Other | Total |
|---|---|---|---|---|---|---|---|---|
| | General CIU risk | | | | | | | |
| 49 | Total net long positions | | | | | | | |
| 50 | Total net short positions | | | | | | | |
| 51 | PRR | | | | | | | |
| 52 | Option PRR for CIU | | | | | | | |
| 53 | CAD 1 PRR for CIU | | | | | | | |
| 54 | Other PRR | | | | | | | |
| 55 | Total CIU PRR | | | | | | | |

| | Other PRR | Total |
|---|---|---|
| 56 | Any other PRR | |

| | Internal models-based charges | Total |
|---|---|---|
| 57 | Multiplier | |
| 58 | Previous day's VaR PRR | |
| 59 | Average of previous 60 days VaR | |
| 72 | SVaR Multiplier | |
| 73 | Latest SVaR | |
| 74 | Average of previous 60 days SVaR | |
| 75 | Latest Incremental Risk Charge | |
| 76 | Average of previous 12 weeks Incremental Risk Charge | |
| 77 | Latest All Price Risk Measure | |
| 78 | Average of previous 12 weeks All Price Risk Measure | |

| | | |
|---|---|---|
| 79 | Standard Rules charge for net long correlation trading portfolio products in APR model | |
| 80 | Standard Rules charge for net short correlation trading portfolio products in APR model | |
| 81 | All Price Risk Floor Charge | |

Add-ons

| | | A | B |
|---|---|---|---|
| | | Description | Value |
| 63 | 1 | | |
| | 2 | | |
| | 3 | | |
| | … | | |
| | n | | |

| | | |
|---|---|---|
| 64 | Total Add-ons | |
| 61 | Internal models-based PRR | |
| 62 | GRAND TOTAL PRR | |