

16 Annex 31AR Prudent Valuation Return

Prudent Valuation Return

	A	B	C	D	E	F	G
	Gross B/S		Net B/S	1-Day 99% VaR Equivalent	Valuation Uncertainty		Explanation
	Assets	Liabilities			Downside	Upside	
Portfolios Subject to Valuation Uncertainty Assessment							
1 Equities - Exotic							
2 Equities - Vanilla							
3 Rates - Exotic							
4 Rates - Vanilla							
5 Credit - Exotic							
6 Credit - Vanilla							
7 Commodities - Exotic							
8 Commodities - Vanilla							
9 FX - Exotic							
10 FX - Vanilla							
11 Emerging Markets							
12 Hybrid Instruments							
13 CVA							
14 DVA							
15 Other Portfolios	1						
	...						
	n						
16 Aggregate Portfolios Included							
17 Less Diversification Benefit							
18 Total							
					Proposed Capital Add-On		
Portfolios Excluded due to Extreme Valuation Subjectivity							
19 Portfolios Excluded	1						
	...						
	n						
20 Total Portfolios Excluded							
21 Total Value of Fair-Valued Portfolios							
22 Total Downside Valuation Uncertainty							
23 Less Regulatory Capital Offsets	1						
	...						
	n						
24 Prudent Valuation Adjustment							
25 Portfolios of Particular Interest	1						
	...						
	n						

Reconciliation to Financial Statements

	Gross B/S		Net B/S	Explanation
	Assets	Liabilities		
26 Total Value of Fair-Valued Portfolios				
27 Reconciliation to Financial Statements Amounts	1			
	..			
28 Fair-Valued Portfolios per Financial Statements	n			

Detailed Explanations

29 Definitions of Portfolio Type	
30 Portfolios Subject to Valuation Uncertainty Assessment	
31 Portfolios Excluded due to Extreme Valuation Subjectivity	
32 Portfolios of Particular Interest	
33 Reporting Currency	