Changes made to version 2 of this data request, published on 30 March 2015

‘Template’ tab
now breaks into 5
separate tabs for
Year 1-Year 5

‘Template (Year 1)’ tab – new tab for Year 1
‘Template (Year 2)’ tab – new tab for Year 2
‘Template (Year 3)’ tab – new tab for Year 3
‘Template (Year 4)’ tab – new tab for Year 4
‘Template (Year 5)’ tab – new tab for Year 5

‘Default Loss’ tab – no change
‘Data Dictionary’ tab – changed to reflect the above changes

2015 Bank of England Stress Test Template AFS and FVO Assets	Notional Amount and Fair Value as of Year 0				Total Valuation Loss in Stress Scenario									
	Notional Amount		Fair Value		Valuation Loss Gross of HI					Valuation Loss Net of HI				
		Of which HQLA Eligible		Of which HQLA Eligible		Of which Driven by Stressed IR	Of which Driven by Stressed Inflation	Of which Driven by Stressed FX	Of which Driven by Stressed CS		Of which Driven by Stressed IR	Of which Driven by Stressed Inflation	Of which Driven by Stressed FX	Of which Driven by Stressed CS
Available-for-sale financial assets														
Debt Securities (ex. Securitised Positions and Covered Bonds)														
Supranational Debt Securities														
Sovereign Debt Securities (denominated in issuer country's domestic currency)														
Sovereign Debt Securities (not denominated in issuer country's domestic currency)														
Regional/Local Authority Debt Securities														
Agency RMBS														
Financial Institutions Debt Securities														
Non-financial Corporate Debt Securities														
Other Debt Securities														
Equity Securities														
Public Listed Single-name Equity														
Private Equity														
Funds														
Other Equity Securities														
Securitised Positions and Covered Bonds														
Americas														
Asia														
Europe														
Other														
All Other Assets														
TOTAL AFS														

Risk Sensitivity																									
AFS/FVO Assets only - PV01						HI only - PV01					AFS/FVO Assets only - Other					HI only - Other				
0 - 1Y	1Y - 5Y	5Y - 10Y	10Y +	Total	0 - 1Y	1Y - 5Y	5Y - 10Y	10Y +	Total	0 - 1Y	1Y - 5Y	5Y - 10Y	10Y +	Total	0 - 1Y	1Y - 5Y	5Y - 10Y	10Y +	Total
PV01					PV01					Other					Other				
PV01					PV01					---					---				
PV01					PV01					Inflation01					Inflation01				
PV01					PV01					CS01					CS01				
PV01					PV01					CS01					CS01				
PV01					PV01					OAS01					OAS01				
PV01					PV01					CS01					CS01				
PV01					PV01					CS01					CS01				
PV01					PV01					CS01					CS01				

Financial assets designated at fair value through P&L																		
Debt Securities (ex. Securitised Positions and Covered Bonds)															PV01	PV01	Other	Other
Supranational Debt Securities															PV01	PV01	---	---
Sovereign Debt Securities (denominated in issuer country's domestic currency)															PV01	PV01	Inflation01	Inflation01
Sovereign Debt Securities (not denominated in issuer country's domestic currency)															PV01	PV01	CS01	CS01
Regional/Local Authority Debt Securities															PV01	PV01	CS01	CS01
Agency RMBS															PV01	PV01	OAS01	OAS01
Financial Institutions Debt Securities															PV01	PV01	CS01	CS01
Non-financial Corporate Debt Securities															PV01	PV01	CS01	CS01
Other Debt Securities															PV01	PV01	CS01	CS01
Equity Securities																		
Public Listed Single-name Equity																		
Private Equity																		
Funds																		
Other Equity Securities																		
Securitised Positions and Covered Bonds																		
Americas																		
Asia																		
Europe																		
Other																		
All Other Assets																		
TOTAL FVO																		

2015 Bank of England Stress Test Template AFS and FVO Assets	Total Valuation Loss in Stress Scenario									
	Valuation Loss Gross of HI					Valuation Loss Net of HI				
		Of which Driven by Stressed IR	Of which Driven by Stressed Inflation	Of which Driven by Stressed FX	Of which Driven by Stressed CS		Of which Driven by Stressed IR	Of which Driven by Stressed Inflation	Of which Driven by Stressed FX	Of which Driven by Stressed CS
Available-for-sale financial assets										
Debt Securities (ex. Securitised Positions and Covered Bonds)										
Supranational Debt Securities										
Sovereign Debt Securities (denominated in issuer country's domestic currency)										
Sovereign Debt Securities (not denominated in issuer country's domestic currency)										
Regional/Local Authority Debt Securities										
Agency RMBS										
Financial Institutions Debt Securities										
Non-financial Corporate Debt Securities										
Other Debt Securities										
Equity Securities										
Public Listed Single-name Equity										
Private Equity										
Funds										
Other Equity Securities										
Securitised Positions and Covered Bonds										
All Other Assets										
TOTAL AFS										

Financial assets designated at fair value through P&L										
Debt Securities (ex. Securitised Positions and Covered Bonds)										
Supranational Debt Securities										
Sovereign Debt Securities (denominated in issuer country's domestic currency)										
Sovereign Debt Securities (not denominated in issuer country's domestic currency)										
Regional/Local Authority Debt Securities										
Agency RMBS										
Financial Institutions Debt Securities										
Non-financial Corporate Debt Securities										
Other Debt Securities										
Equity Securities										
Public Listed Single-name Equity										
Private Equity										
Funds										
Other Equity Securities										
Securitised Positions and Covered Bonds										
All Other Assets										
TOTAL FVO										

2015 Bank of England Stress Test Template AFS and FVO Assets	Total Valuation Loss in Stress Scenario									
	Valuation Loss Gross of HI					Valuation Loss Net of HI				
		Of which Driven by Stressed IR	Of which Driven by Stressed Inflation	Of which Driven by Stressed FX	Of which Driven by Stressed CS		Of which Driven by Stressed IR	Of which Driven by Stressed Inflation	Of which Driven by Stressed FX	Of which Driven by Stressed CS
Available-for-sale financial assets										
Debt Securities (ex. Securitised Positions and Covered Bonds)										
Supranational Debt Securities										
Sovereign Debt Securities (denominated in issuer country's domestic currency)										
Sovereign Debt Securities (not denominated in issuer country's domestic currency)										
Regional/Local Authority Debt Securities										
Agency RMBS										
Financial Institutions Debt Securities										
Non-financial Corporate Debt Securities										
Other Debt Securities										
Equity Securities										
Public Listed Single-name Equity										
Private Equity										
Funds										
Other Equity Securities										
Securitised Positions and Covered Bonds										
All Other Assets										
TOTAL AFS										

Financial assets designated at fair value through P&L										
Debt Securities (ex. Securitised Positions and Covered Bonds)										
Supranational Debt Securities										
Sovereign Debt Securities (denominated in issuer country's domestic currency)										
Sovereign Debt Securities (not denominated in issuer country's domestic currency)										
Regional/Local Authority Debt Securities										
Agency RMBS										
Financial Institutions Debt Securities										
Non-financial Corporate Debt Securities										
Other Debt Securities										
Equity Securities										
Public Listed Single-name Equity										
Private Equity										
Funds										
Other Equity Securities										
Securitised Positions and Covered Bonds										
All Other Assets										
TOTAL FVO										

2015 Bank of England Stress Test Template AFS and FVO Assets	Total Valuation Loss in Stress Scenario									
	Valuation Loss Gross of HI					Valuation Loss Net of HI				
		Of which Driven by Stressed IR	Of which Driven by Stressed Inflation	Of which Driven by Stressed FX	Of which Driven by Stressed CS		Of which Driven by Stressed IR	Of which Driven by Stressed Inflation	Of which Driven by Stressed FX	Of which Driven by Stressed CS
Available-for-sale financial assets										
Debt Securities (ex. Securitised Positions and Covered Bonds)										
Supranational Debt Securities										
Sovereign Debt Securities (denominated in issuer country's domestic currency)										
Sovereign Debt Securities (not denominated in issuer country's domestic currency)										
Regional/Local Authority Debt Securities										
Agency RMBS										
Financial Institutions Debt Securities										
Non-financial Corporate Debt Securities										
Other Debt Securities										
Equity Securities										
Public Listed Single-name Equity										
Private Equity										
Funds										
Other Equity Securities										
Securitised Positions and Covered Bonds										
All Other Assets										
TOTAL AFS										

Financial assets designated at fair value through P&L										
Debt Securities (ex. Securitised Positions and Covered Bonds)										
Supranational Debt Securities										
Sovereign Debt Securities (denominated in issuer country's domestic currency)										
Sovereign Debt Securities (not denominated in issuer country's domestic currency)										
Regional/Local Authority Debt Securities										
Agency RMBS										
Financial Institutions Debt Securities										
Non-financial Corporate Debt Securities										
Other Debt Securities										
Equity Securities										
Public Listed Single-name Equity										
Private Equity										
Funds										
Other Equity Securities										
Securitised Positions and Covered Bonds										
All Other Assets										
TOTAL FVO										

2015 Bank of England Stress Test Template AFS and FVO Assets	Total Valuation Loss in Stress Scenario									
	Valuation Loss Gross of HI					Valuation Loss Net of HI				
		Of which Driven by Stressed IR	Of which Driven by Stressed Inflation	Of which Driven by Stressed FX	Of which Driven by Stressed CS		Of which Driven by Stressed IR	Of which Driven by Stressed Inflation	Of which Driven by Stressed FX	Of which Driven by Stressed CS
Available-for-sale financial assets										
Debt Securities (ex. Securitised Positions and Covered Bonds)										
Supranational Debt Securities										
Sovereign Debt Securities (denominated in issuer country's domestic currency)										
Sovereign Debt Securities (not denominated in issuer country's domestic currency)										
Regional/Local Authority Debt Securities										
Agency RMBS										
Financial Institutions Debt Securities										
Non-financial Corporate Debt Securities										
Other Debt Securities										
Equity Securities										
Public Listed Single-name Equity										
Private Equity										
Funds										
Other Equity Securities										
Securitised Positions and Covered Bonds										
All Other Assets										
TOTAL AFS										

Financial assets designated at fair value through P&L										
Debt Securities (ex. Securitised Positions and Covered Bonds)										
Supranational Debt Securities										
Sovereign Debt Securities (denominated in issuer country's domestic currency)										
Sovereign Debt Securities (not denominated in issuer country's domestic currency)										
Regional/Local Authority Debt Securities										
Agency RMBS										
Financial Institutions Debt Securities										
Non-financial Corporate Debt Securities										
Other Debt Securities										
Equity Securities										
Public Listed Single-name Equity										
Private Equity										
Funds										
Other Equity Securities										
Securitised Positions and Covered Bonds										
All Other Assets										
TOTAL FVO										

Sum of net default losses	0

Name of defaulted issuer	Default losses gross of HI	Default losses net of HI

Generic data definition

Template	Sheet Name	Data	Regulatory Ref	Other Ref
AFS and FVO Assets	Template(Year1 to 5)	Available for sale (AFS)	FINREP	IFRS
AFS and FVO Assets	Template(Year1 to 5)	Fair Value Option (FVO)	FINREP	IFRS
AFS and FVO Assets	Template(Year1 to 5)	Hedging Instrument (HI)		

Field specific data definitions

Template	Sheet Name	Column Ref	Column Name	Row Name	Data Type	Data Unit	Regulatory Ref	Other Ref	Further Comments/Instruction
AFS and FVO Assets	Template(Year1 to 5)	Column C	Notional Amount		Number	in base unit			Notional Amount for each product specified in Column B.
AFS and FVO Assets	Template(Year1 to 5)	Column D	Notional Amount; Of which HQLA Eligible		Number	in base unit	BASEL III	BASEL III	Notional Amount of High Quality Liquidity Assets (HQLA as defined in Basel III) within AFS/FVO for each product specified in Column B.
AFS and FVO Assets	Template(Year1 to 5)	Column E	Fair Value		Number	in base unit			Fair Value for each product specified in Column B.
AFS and FVO Assets	Template(Year1 to 5)	Column F	Fair Value; Of which HQLA Eligible		Number	in base unit			Fair Value of High Quality Liquidity Assets (HQLA as defined in Basel III) within AFS/FVO for each product specified in Column B.
AFS and FVO Assets	Template(Year1 to 5)	Column G	Valuation losses gross of HI		Number	in base unit			Total Changes in Fair Value for each product specified in Column B, for both scenarios, before taking into account any hedging instruments (HI). Negative numbers represent losses.
AFS and FVO Assets	Template(Year1 to 5)	Column H	Valuation losses gross of HI Of which Driven by Stressed IR		Number	in base unit			Changes in Fair Value driven by stressed IR for each product specified in Column B, for both scenarios, before taking into account any hedging instruments (HI). Negative numbers represent losses.
AFS and FVO Assets	Template(Year1 to 5)	Column I	Valuation losses gross of HI Of which Driven by Stressed Inflation		Number	in base unit			Changes in Fair Value driven by stressed inflation for each product specified in Column B, for both scenarios, before taking into account any hedging instruments (HI). Negative numbers represent losses.
AFS and FVO Assets	Template(Year1 to 5)	Column J	Valuation losses gross of HI Of which Driven by Stressed FX		Number	in base unit			Changes in Fair Value driven by stressed FX for each product specified in Column B, for both scenarios, before taking into account any hedging instruments (HI). Negative numbers represent losses.
AFS and FVO Assets	Template(Year1 to 5)	Column K	Valuation losses gross of HI Of which Driven by Stressed CS		Number	in base unit			Changes in Fair Value driven by stressed CS for each product specified in Column B, for both scenarios, before taking into account any hedging instruments (HI). Negative numbers represent losses.
AFS and FVO Assets	Template(Year1 to 5)	Column L	Valuation losses net of HI		Number	in base unit			Total Changes in Fair Value for each product specified in Column B, for both scenarios, after taking into account all hedging instruments (HI). Negative numbers represent losses.
AFS and FVO Assets	Template(Year1 to 5)	Column M	Valuation losses net of HI Of which Driven by Stressed IR		Number	in base unit			Changes in Fair Value driven by stressed IR for each product specified in Column B, for both scenarios, after taking into account all hedging instruments (HI). Negative numbers represent losses.
AFS and FVO Assets	Template(Year1 to 5)	Column N	Valuation losses net of HI Of which Driven by Stressed Inflation		Number	in base unit			Changes in Fair Value driven by stressed inflation for each product specified in Column B, for both scenarios, after taking into account all hedging instruments (HI). Negative numbers represent losses.
AFS and FVO Assets	Template(Year1 to 5)	Column O	Valuation losses net of HI Of which Driven by Stressed FX		Number	in base unit			Changes in Fair Value driven by stressed FX for each product specified in Column B, for both scenarios, after taking into account all hedging instruments (HI). Negative numbers represent losses.
AFS and FVO Assets	Template(Year1 to 5)	Column P	Valuation losses net of HI Of which Driven by Stressed CS		Number	in base unit			Changes in Fair Value driven by stressed CS for each product specified in Column B, for both scenarios, after taking into account all hedging instruments (HI). Negative numbers represent losses.
AFS and FVO Assets	Template(Year1 to 5)	Column Q-U	Risk Sensitivity - PV01; AFS/FVO Asset only		Number	in base unit			Risk sensitivities by maturity buckets from AFS/FVO assets only, i.e. excluding any hedging instruments (HI).
AFS and FVO Assets	Template(Year1 to 5)	Column V-Z	Risk Sensitivity - PV01; HI only		Number	in base unit			Risk sensitivities by maturity buckets from the hedging instruments (HI) to AFS/FVO assets.
AFS and FVO Assets	Template(Year1 to 5)	Column Q-Z	PV01		Number	in base unit			Risk sensitivity with respect to the underlying interest rate 1bp increase as calculated according to the firm's risk management policy
AFS and FVO Assets	Template(Year1 to 5)	Column AA-AE	Risk Sensitivity - other; AFS/FVO Asset only		Number	in base unit			Risk sensitivities by maturity buckets from AFS/FVO assets only, i.e. excluding any hedging instruments (HI).
AFS and FVO Assets	Template(Year1 to 5)	Column AF-AJ	Risk Sensitivity - other; HI only		Number	in base unit			Risk sensitivities by maturity buckets from the hedging instruments (HI) to AFS/FVO assets.
AFS and FVO Assets	Template(Year1 to 5)	Column AA-AJ	Inflation01		Number	in base unit			Risk sensitivity with respect to the underlying inflation rate 1bp increase as calculated according to the firm's risk management policy
AFS and FVO Assets	Template(Year1 to 5)	Column AA-AJ	CS01		Number	in base unit			Risk sensitivity with respect to the underlying credit spread 1bp increase as calculated according to the firm's risk management policy
AFS and FVO Assets	Template(Year1 to 5)	Column AA-AJ	OAS01		Number	in base unit			Risk sensitivity with respect to option adjusted spread 1bp increase as calculated according to the firm's risk management policy
AFS and FVO Assets	Template(Year1 to 5)	Column B		Supranational Debt Securities	Number	in base unit			Example - Debt issued by European Investment Bank or Asia Development Bank
AFS and FVO Assets	Template(Year1 to 5)	Column B		Sovereign Debt Securities (denominated in issuer country's domestic currency)	Number	in base unit			Example - Debt issued by US, Germany or China, in the country's own currency
AFS and FVO Assets	Template(Year1 to 5)	Column B		Sovereign Debt Securities (not denominated in issuer country's domestic currency)	Number	in base unit			Example - Debt issued by US, Germany or China, not in the country's own currency
AFS and FVO Assets	Template(Year1 to 5)	Column B		Regional/Local Authority Debt Securities	Number	in base unit			Example - Debt issued by a US state or Chinese local government
AFS and FVO Assets	Template(Year1 to 5)	Column B		Agency RMBS	Number	in base unit			Example - Residential Mortgage Backed Securities issued by Federal Home Loan Mortgage Corporation
AFS and FVO Assets	Template(Year1 to 5)	Column B		Financial Institutions Debt Securities	Number	in base unit			Example - Debt issued by Goldman Sachs
AFS and FVO Assets	Template(Year1 to 5)	Column B		Non-financial Corporate Debt Securities	Number	in base unit			Example - Debt issued by Vodafone
AFS and FVO Assets	Template(Year1 to 5)	Column B		Other Debt Securities	Number	in base unit			Any other debt securities that have not been included above.
AFS and FVO Assets	Template(Year1 to 5)	Column B		Public Listed Single-name Equity	Number	in base unit			Example - Shares in China Construction Bank
AFS and FVO Assets	Template(Year1 to 5)	Column B		Private Equity	Number	in base unit			Example - Shares in a private enterprise
AFS and FVO Assets	Template(Year1 to 5)	Column B		Funds	Number	in base unit			Example - Shares in mutual funds, hedge funds or money market funds
AFS and FVO Assets	Template(Year1 to 5)	Column B		Other Equity Securities	Number	in base unit			Any other equity securities that have not been included above.
AFS and FVO Assets	Template(Year1 to 5)	Column B		Securitised Positions and Covered Bonds	Number	in base unit			These assets are defined in BIPRU Chapter 5 &9; there is a separate template for these assets, please refer to it for detailed definition.
AFS and FVO Assets	Template(Year1 to 5)	Column B		All Other Securities	Number	in base unit			Any other securities that have not been included above.
AFS and FVO Assets	Template(Year1 to 5)	Column B		Valuation Loss Attributed to Year 1/2/3	Number	in base unit			The instruction for how total valuation losses should be attributed among different years in the stress testing period will be given at a later stage.
AFS and FVO Assets	Default Loss	Column B	Name of defaulted issuer		Text				List the names of the defaulted issuers according to the scenario
AFS and FVO Assets	Default Loss	Column C	Default losses gross of HI		Number	in base unit			Default loss excluding HI (if any)
AFS and FVO Assets	Default Loss	Column D	Default losses net of HI		Number	in base unit			Default loss including HI (if any)