BANK OF ENGLAND
PRUDENTIAL REGULATION
AUTHORITY

Market Risk Data Request for [Firm] as at 00-Jan-00

Firm Name:	[Firm]	**FRN:**	
Risk Type:	MR	**Reporting Date:**	
PRA analysis period:		**Reporting Currency:**	GBP

	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:**	1.1
Submission period type:	As Requested		

Market Risk Data Request for [Firm] as at 00-Jan-00

Legal Entity	Business Unit	Sub Business Unit	Risk Metric / Risk Measure	Context	Comment

Market Risk Data Request for [Firm] as at 00-Jan-00

Legal Entity	Business Unit	Sub Business Unit	Desk	Book	Counterparty	Currency Of Exposure	Risk Metric	Unit Of Measurement	Product Type	Rates Reference	Term	Tenor	Risk Metric Value

Market Risk Data Request for [Firm] as at 00-Jan-00

Legal Entity	Business Unit	Sub Business Unit	Desk	Book	Counterparty	Currency Of Exposure	Scenario Shock	Severity	Product Type	Rates Reference	Scenario Shock Result Value

Market Risk Data Request for [Firm] as at 00-Jan-00

Legal Entity	Business Unit	Sub Business Unit	Desk	Book	Counterparty	Currency Of Exposure	Risk Metric	Unit Of Measurement	Product Type	FX Pair	Term	Risk Metric Value

Market Risk Data Request for [Firm] as at 00-Jan-00

Legal Entity	Business Unit	Sub Business Unit	Desk	Book	Counterparty	Currency Of Exposure	Scenario Shock	Severity	Product Type	FX Pair	Scenario Shock Result Value

Market Risk Data Request for [Firm] as at 00-Jan-00

Legal Entity	Business Unit	Sub Business Unit	Desk	Book	Counterparty	Currency Of Exposure	Risk Metric	Unit Of Measurement	Product Type	Credit Reference	Rating	Country Of Issuer	Sector	Subordination	Term	Tenor	Risk Metric Value

Market Risk Data Request for [Firm] as at 00-Jan-00

Legal Entity	Business Unit	Sub Business Unit	Desk	Book	Counterparty	Currency Of Exposure	Scenario Shock	Severity	Country Of Issuer	Product Type	Credit Reference	Scenario Shock Result Value

Market Risk Data Request for [Firm] as at 00-Jan-00

Legal Entity	Business Unit	Sub Business Unit	Desk	Book	Counterparty	Currency Of Exposure	Risk Metric	Unit Of Measurement	Product Type	Equity Reference	Country Of Issuer	Sector	Term	Risk Metric Value

Market Risk Data Request for [Firm] as at 00-Jan-00

Legal Entity	Business Unit	Sub Business Unit	Desk	Book	Counterparty	Currency Of Exposure	Scenario Shock	Severity	Country Of Issuer	Product Type	Equity Reference	Scenario Shock Result Value

Market Risk Data Request for [Firm] as at 00-Jan-00

Legal Entity	Business Unit	Sub Business Unit	Desk	Book	Counterparty	Currency Of Exposure	Risk Metric	Unit Of Measurement	Product Type	Commodity Reference	Commodity Term	Risk Metric Value

Market Risk Data Request for [Firm] as at 00-Jan-00

Legal Entity	Business Unit	Sub Business Unit	Desk	Book	Counterparty	Currency Of Exposure	Scenario Shock	Severity	Product Type	Commodity Reference	Scenario Shock Result Value

Market Risk Data Request for [Firm] as at 00-Jan-00

Legal Entity	Business Unit	Sub Business Unit	Desk	Book	Counterparty	Currency Of Exposure	Risk Metric	Unit Of Measurement	Product Type	Reference 1	Term	Tenor 1	Risk Metric Value	Reference 2	Tenor 2

Market Risk Data Request for [Firm] as at 00-Jan-00

Legal Entity	Business Unit	Sub Business Unit	Desk	Book	Counterparty	Currency Of Exposure	Multi Asset Scenario Name	Multi Asset Scenario Number	Product Type	Reference	Scenario Shock Result Value

Market Risk Data Request for [Firm] as at 00-Jan-00

Legal Entity	Business Unit	Sub Business Unit	Product Type	Risk Measure	Time Horizon	Confidence Level	Currency Of Exposure	Asset Class	Risk Measure Value

Market Risk Data Request for [Firm] as at 00-Jan-00

Legal Entity	Business Unit	Sub Business Unit	Desk	Currency Of Exposure	Product Type	Illiquidity Type	Scenario Description	Notional Value	Market Value	Liquidity Horizon	Stress Shifts	Revaluation Method	Calibration Date Range	Stress Loss	Capital Mitigant	Capital Mitigant Value	Regulatory Regime	Trading Status	Position Count

All Asset Classes

Name	Asset Class	Sub Asset Class	Currency	Country	Sector
Bank of Ireland	Equity	Financials	EUR	IE	Financials
Bank of Ireland Finance	Fixed Income	Corporate Bond