2015 Bank of England stress test - Market Risk

(figures in reporting currency)

Scenario Stress (loss)/gain	Liquids	Structural Liquids	Illiquids	Total
Rates				-
FX				-
Credit				-
Equity				-
Commodity				-
Multi-asset				-
Total Market Risk Stress	-	-	-	-

CVA				-

Bid-offer reserve	

Issuer Default	

Scenario Stress (loss)/gain	Total	Year 1	Year 2	Year 3
Total Trading Book Stress	-			

Rates Liquids		
Currency Of Exposure	Rates Reference	Scenario Loss/Gain

Rates Structural Liquids

Currency Of Exposure	Rates Reference	Scenario Loss/Gain

Currency Of Exposure	Product Type	Illiquidity Type	Scenario Description	Liquidity Horizon	Stress Shifts	Revaluation Method	Scenario Loss/Gain

FX Liquids		
Currency Of Exposure	**FX Pair**	**Scenario Loss/Gain**

FX Structural Liquids

Currency Of Exposure	FX Pair	Scenario Loss/Gain

Currency Of Exposure	Product Type	Illiquidity Type	Scenario Description	Liquidity Horizon	Stress Shifts	Revaluation Method	Scenario Loss/Gain

Credit Liquids

Currency Of Exposure	Country of Issuer	Credit Reference	Scenario Loss/Gain

Credit Structural Liquids

Currency Of Exposure	Country of Issuer	Credit Reference	Scenario Loss/Gain

Credit Illiquids

Currency Of Exposure	Product Type	Illiquidity Type	Scenario Description	Liquidity Horizon	Stress Shifts	Revaluation Method	Scenario Loss/Gain

Equity Liquids

Currency Of Exposure	Country of Issuer	Equity Reference	Scenario Loss/Gain

Equity Structural Liquids

Currency Of Exposure	Country of Issuer	Equity Reference	Scenario Loss/Gain

Equity Illiquids

Currency Of Exposure	Product Type	Illiquidity Type	Scenario Description	Liquidity Horizon	Stress Shifts	Revaluation Method	Scenario Loss/Gain

Commodity Liquids

Currency Of Exposure	Commodity Reference	Scenario Loss/Gain

Commodity Structural Liquids

Currency Of Exposure	Commodity Reference	Scenario Loss/Gain

Commodity Illiquids

Currency Of Exposure	Product Type	Illiquidity Type	Scenario Description	Liquidity Horizon	Stress Shifts	Revaluation Method	Scenario Loss/Gain

Multi Asset Liquids

Currency Of Exposure	Multi Asset Scenario Name	Product Type	Scenario Loss/Gain

Multi Asset Structural Liquids

Currency Of Exposure	Multi Asset Scenario Name	Product Type	Scenario Loss/Gain

Multi Asset Illiquids

Currency Of Exposure	Product Type	Illiquidity Type	Scenario Description	Liquidity Horizon	Stress Shifts	Revaluation Method	Scenario Loss/Gain