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:**	

	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:**	201601
Submission period type:	As Requested		

2016 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

Rates Illiquids

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

FX Illiquids

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