

Stress Testing Report for STD

Scenario impact tables grouped by scenario set.

COB

15.02.2017

REPORTING CURRENCY

EUR

CREATION DATE

2026-06-27 19:45

STATUS

Green

DESK REPORT

STRESSTESTING

Stress Testing Report for STD

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Stress report as of 2017-02-15

Generated 2026-06-27 19:45

I. Stress Scenarios - Basic

Scenario	EQ	IR	FX	CM	CS	TL	
All CsDelta: -10.00 bp		0	0	0	0	878,172	878,172
All CsDelta: -100.00 bp		0	0	0	0	12,272,676	12,272,676
All CsDelta: -20.00 bp		0	0	0	0	1,825,968	1,825,968
All CsDelta: -200.00 bp		0	0	0	0	34,549,663	34,549,663
All CsDelta: -5.00 bp		0	0	0	0	430,553	430,553
All CsDelta: -50.00 bp		0	0	0	0	5,115,527	5,115,527
All CsDelta: +10.00 bp		0	0	0	0	-811,236	-811,236
All CsDelta: +100.00 bp		0	0	0	0	-5,498,276	-5,498,276
All CsDelta: +20.00 bp		0	0	0	0	-1,558,127	-1,558,127
All CsDelta: +200.00 bp		0	0	0	0	-6,453,924	-6,453,924
All CsDelta: +5.00 bp		0	0	0	0	-413,821	-413,821
All CsDelta: +50.00 bp		0	0	0	0	-3,437,251	-3,437,251
All FxDelta: -10.00 pct		0	0	8,340,284	0	0	8,340,284
All FxDelta: -15.00 pct		0	0	13,246,333	0	0	13,246,333
All FxDelta: -2.50 pct		0	0	1,924,681	0	0	1,924,681
All FxDelta: -20.00 pct		0	0	18,765,639	0	0	18,765,639
All FxDelta: -5.00 pct		0	0	3,950,661	0	0	3,950,661
All FxDelta: -50.00 pct		0	0	75,062,554	0	0	75,062,554
All FxDelta: +10.00 pct		0	0	-6,823,869	0	0	-6,823,869
All FxDelta: +15.00 pct		0	0	-9,790,768	0	0	-9,790,768
All FxDelta: +2.50 pct		0	0	-1,830,794	0	0	-1,830,794
All FxDelta: +20.00 pct		0	0	-12,510,426	0	0	-12,510,426
All FxDelta: +5.00 pct		0	0	-3,574,407	0	0	-3,574,407
All FxDelta: +50.00 pct		0	0	-25,020,851	0	0	-25,020,851
All IrDelta: -10.00 bp		0	5,327,389	0	0	0	5,327,389
All IrDelta: -100.00 bp		0	118,360,385	0	0	0	118,360,385
All IrDelta: -20.00 bp		0	11,262,416	0	0	0	11,262,416
All IrDelta: -200.00 bp		0	508,748,674	0	0	0	508,748,674
All IrDelta: -5.00 bp		0	2,593,753	0	0	0	2,593,753
All IrDelta: -50.00 bp		0	33,101,612	0	0	0	33,101,612
All IrDelta: +10.00 bp		0	-4,821,252	0	0	0	-4,821,252
All IrDelta: +100.00 bp		0	-31,331,250	0	0	0	-31,331,250
All IrDelta: +20.00 bp		0	-9,184,978	0	0	0	-9,184,978
All IrDelta: +200.00 bp		0	-40,101,929	0	0	0	-40,101,929
All IrDelta: +5.00 bp		0	-2,466,253	0	0	0	-2,466,253
All IrDelta: +50.00 bp		0	-19,801,754	0	0	0	-19,801,754

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II. Stress Scenarios - Macro

Scenario	EQ	IR	FX	CM	CS	TL	
BlackMonday/BlackMondayReplayExtreme		0	50,233,417	-4,746,344	0	-5,534,436	25,337,546
BlackMonday/CrossAssetVaRShock		0	31,018,650	-3,403,791	0	-4,465,708	16,321,720
BlackMonday/EquityCircuitBreak		0	37,431,907	-3,913,214	0	-4,916,779	19,251,695
BlackMonday/EquityGap		0	23,192,629	-2,713,104	0	-3,764,540	12,573,715
BlackMonday/IndexLiquidityGap		0	28,986,753	-3,232,359	0	-4,301,318	15,367,643
BlackMonday/MarginCallCascade		0	35,237,884	-3,744,213	0	-4,773,333	18,261,639
BlackMonday/PortfolioInsuranceUnwind		0	27,007,850	-3,060,104	0	-4,129,733	14,426,922
BlackMonday/RiskParityUnwind		0	33,101,612	-3,574,407	0	-4,623,011	17,286,043
BlackMonday/VolatilityExplosion		0	25,078,276	-2,887,021	0	-3,950,844	13,497,041
BlackMonday/VolControlSelling		0	39,686,888	-4,081,415	0	-5,053,453	20,258,131
COVID/CovidReplayExtreme		0	291,244,266	-8,928,145	0	-3,099,796	178,308,758
COVID/CreditDrawdown		0	193,145,577	-7,438,631	0	-5,137,311	117,930,988
COVID/EmergencyCuts		0	175,619,870	-7,132,641	0	-5,451,821	106,648,449
COVID/LiquidityDash		0	110,965,919	-5,880,477	0	-6,336,725	63,382,997
COVID/LockdownShock		0	97,985,613	-5,560,189	0	-6,453,924	54,950,389
COVID/OilDemandCollapse		0	126,683,925	-6,197,826	0	-6,175,666	74,251,791
COVID/PandemicSecondWave		0	211,330,237	-7,741,878	0	-4,789,450	129,471,465
COVID/SuddenStop		0	86,713,348	-5,236,922	0	-6,524,855	47,941,083
COVID/SupplyChainFreeze		0	158,727,376	-6,823,869	0	-5,731,068	95,620,292
COVID/TravelShutdown		0	142,422,108	-6,512,276	0	-5,973,049	84,821,506
Dotcom/DotcomReplayExtreme		0	72,645,724	-4,746,344	0	-6,258,404	42,604,794
Dotcom/EquityVolSpike		0	57,668,053	-4,081,415	0	-5,886,940	34,212,619
Dotcom/GrowthMultipleReset		0	36,342,960	-2,887,021	0	-4,821,907	22,351,823
Dotcom/IPOFreeze		0	39,156,892	-3,060,104	0	-5,008,641	23,959,355
Dotcom/NasdaqStyleDrawdown		0	48,050,685	-3,574,407	0	-5,498,276	28,951,168
Dotcom/ProfitlessTechUnwind		0	45,009,344	-3,403,791	0	-5,346,589	27,258,995
Dotcom/SoftwareDerating		0	54,375,638	-3,913,214	0	-5,768,228	32,425,077
Dotcom/TechCrash		0	33,596,564	-2,713,104	0	-4,623,011	20,766,930
Dotcom/TelecomDebtStress		0	42,044,287	-3,232,359	0	-5,183,455	25,594,132
Dotcom/VentureFundingStop		0	51,171,112	-3,744,213	0	-5,638,747	30,672,018
EuroSov/BankRecapitalization		0	33,101,612	-5,560,189	0	-6,453,924	6,039,046
EuroSov/BundFlightToQuality		0	37,431,907	-6,071,236	0	-6,245,203	7,026,662
EuroSov/CollateralHaircutShock		0	35,237,884	-5,816,655	0	-6,363,749	6,522,819
EuroSov/EuroBreakupFear		0	27,007,850	-4,779,264	0	-6,541,604	4,690,545
EuroSov/EuroFundingStress		0	39,686,888	-6,323,951	0	-6,099,481	7,552,345
EuroSov/EuroSovReplayExtreme		0	50,233,417	-7,316,567	0	-5,267,223	10,760,362
EuroSov/ItalianSpreadShock		0	28,986,753	-5,041,515	0	-6,544,161	5,121,718
EuroSov/PeripheryCrisis		0	23,192,629	-4,248,824	0	-6,434,218	3,875,212
EuroSov/SovereignBankLoop		0	25,078,276	-4,515,041	0	-6,505,435	4,276,421
EuroSov/SpanishSpreadShock		0	31,018,650	-5,301,816	0	-6,514,490	5,572,304
GFC/BankFundingFreeze		0	237,519,304	-6,947,714	0	-5,623,727	148,935,511
GFC/CounterpartyPanic		0	363,115,931	-8,399,540	0	-3,915,636	221,781,322

II. Stress Scenarios - Macro (continued)

Scenario	EQ	IR	FX	CM	CS	TL	
GFC/CreditMarketShutdown		0	399,263,718	-8,752,877	0	-3,381,181	241,409,322
GFC/GfcReplayExtreme		0	616,091,231	-10,464,831	0	-198,328	349,020,845
GFC/GlobalDeleveraging		0	329,019,805	-8,042,417	0	-4,410,064	202,758,616
GFC/InterbankTrustBreak		0	266,337,560	-7,316,567	0	-5,267,223	166,347,510
GFC/LehmanSevere		0	184,337,978	-6,197,826	0	-6,175,666	115,567,645
GFC/MortgageCreditCrash		0	210,220,488	-6,574,822	0	-5,927,733	132,015,152
GFC/SecuritizationCollapse		0	296,795,242	-7,681,446	0	-4,861,602	184,279,349
GFC/SystemicBankStress		0	437,578,007	-9,102,489	0	-2,809,408	261,628,794
LTCM/BasisTradeUnwind		0	66,978,503	-5,816,655	0	-6,536,738	27,525,671
LTCM/EMContagion		0	45,594,618	-4,779,264	0	-6,422,778	17,101,266
LTCM/FlightToTreasures		0	74,108,777	-6,071,236	0	-6,502,194	31,575,870
LTCM/FundingMarketStress		0	82,825,462	-6,323,951	0	-6,444,246	37,064,444
LTCM/HedgeFundDeleveraging		0	60,664,447	-5,560,189	0	-6,546,996	24,149,821
LTCM/LiquidityPremiumShock		0	54,694,058	-5,301,816	0	-6,532,055	20,981,678
LTCM/LtcmReplayExtreme		0	121,715,380	-7,316,567	0	-5,995,117	61,428,657
LTCM/RelativeValueUnwind		0	42,001,531	-4,515,041	0	-6,326,464	15,935,592
LTCM/RussiaDefault		0	38,552,089	-4,248,824	0	-6,200,993	14,798,881
LTCM/SwapSpreadBlowout		0	50,233,417	-5,041,515	0	-6,490,974	19,192,986
OilStagflation/CentralBankBehindCurve		0	-32,270,561	-5,816,655	0	-6,200,993	-30,559,959
OilStagflation/CommoditySupplyShock		0	-31,213,451	-5,301,816	0	-5,969,039	-30,291,144
OilStagflation/EnergyRationing		0	-32,709,970	-6,071,236	0	-6,293,637	-30,600,454
OilStagflation/InflationRiskPremium		0	-33,080,191	-6,323,951	0	-6,371,250	-30,570,642
OilStagflation/OilEmbargo		0	-28,211,885	-4,248,824	0	-5,306,887	-28,769,867
OilStagflation/PersistentInflation		0	-29,872,210	-4,779,264	0	-5,672,139	-29,712,675
OilStagflation/RealRateShock		0	-30,579,706	-5,041,515	0	-5,828,916	-30,043,079
OilStagflation/SeventiesReplayExtreme		0	-34,043,093	-7,316,567	0	-6,538,950	-29,945,339
OilStagflation/StagflationRecession		0	-31,770,108	-5,560,189	0	-6,092,928	-30,455,815
OilStagflation/WagePriceSpiral		0	-29,085,712	-4,515,041	0	-5,498,276	-29,292,053
TaperTantrum/BondFundOutflow		0	-47,149,704	-4,448,674	0	-4,773,333	-48,369,781
TaperTantrum/CarryUnwind		0	-49,482,866	-4,845,011	0	-5,053,453	-50,234,760
TaperTantrum/CurveBearSteeper		0	-45,878,491	-4,248,824	0	-4,623,011	-47,313,769
TaperTantrum/DurationShock		0	-48,351,544	-4,647,400	0	-4,916,779	-49,343,400
TaperTantrum/EMOutflow		0	-43,108,229	-3,845,710	0	-4,301,318	-44,929,273
TaperTantrum/MortgageConvexity		0	-44,531,987	-4,047,839	0	-4,465,708	-46,168,075
TaperTantrum/RatesSelloff		0	-38,335,099	-3,232,359	0	-3,764,540	-40,599,644
TaperTantrum/TaperReplayExtreme		0	-53,378,746	-5,624,484	0	-5,534,436	-53,076,121
TaperTantrum/TermPremiumJump		0	-40,017,654	-3,437,980	0	-3,950,844	-42,154,659
TaperTantrum/UsdRatesReprice		0	-41,606,521	-3,642,427	0	-4,129,733	-43,595,095
UKGilt/FiscalCredibilityShock		0	-19,801,754	-5,560,189	0	-5,498,276	-24,856,342
UKGilt/GbpFundingStress		0	-20,545,167	-5,816,655	0	-5,638,747	-25,517,667
UKGilt/GiltCurveShock		0	-15,786,881	-4,248,824	0	-4,623,011	-20,906,484
UKGilt/GiltLiquidityGap		0	-21,980,473	-6,323,951	0	-5,886,940	-26,730,151
UKGilt/GiltReplayExtreme		0	-24,601,805	-7,316,567	0	-6,258,404	-28,702,621
UKGilt/LdiCollateralCall		0	-16,629,396	-4,515,041	0	-4,821,907	-21,786,802
UKGilt/LiabilityHedgeUnwind		0	-21,272,121	-6,071,236	0	-5,768,228	-26,142,587
UKGilt/LongEndRatesGap		0	-19,039,329	-5,301,816	0	-5,346,589	-24,154,806
UKGilt/PensionDeleveraging		0	-18,255,979	-5,041,515	0	-5,183,455	-23,409,825
UKGilt/SterlingCrisis		0	-17,452,563	-4,779,264	0	-5,008,641	-22,620,872
UkraineEnergy/EnergyMarginCalls		0	-23,375,662	-6,512,276	0	-6,356,911	-25,055,839
UkraineEnergy/EuropeTermsOfTrade		0	-22,674,367	-6,197,826	0	-6,258,404	-24,719,794
UkraineEnergy/FoodEnergyInflation		0	-25,222,031	-7,438,631	0	-6,527,809	-25,703,705
UkraineEnergy/GasSupplyShock		0	-20,305,663	-5,236,922	0	-5,828,916	-23,303,198
UkraineEnergy/IndustrialCurtailment		0	-24,647,792	-7,132,641	0	-6,490,974	-25,543,589
UkraineEnergy/OilEmbargo		0	-21,140,953	-5,560,189	0	-5,995,103	-23,848,442

II. Stress Scenarios - Macro (continued)

Scenario	EQ	IR	FX	CM	CS	TL
UkraineEnergy/PipelineDisruption	0	-25,765,574	-7,741,878	0	-6,545,339	-25,821,440
UkraineEnergy/SanctionsEscalation	0	-21,929,314	-5,880,477	0	-6,138,030	-24,318,250
UkraineEnergy/UkraineReplayExtreme	0	-27,590,293	-8,928,145	0	-6,434,107	-25,862,056
UkraineEnergy/WinterShortage	0	-24,034,500	-6,823,869	0	-6,434,218	-25,330,590

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III. Stress Scenarios - EBA

Scenario	EQ	IR	FX	CM	CS	TL	
EBA2025/Adverse		0	27,438,995	0	0	-6,458,638	20,980,357

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IV. Stress Scenarios - FRTB SA

Scenario	EQ	IR	FX	CM	CS	TL	
FRTB-SA/CSR_NONSEC_1		0	0	0	0	-3,437,251	-3,437,251
FRTB-SA/CSR_NONSEC_10		0	0	0	0	-433,556	-433,556
FRTB-SA/CSR_NONSEC_11		0	0	0	0	46,921,452	46,921,452
FRTB-SA/CSR_NONSEC_12		0	0	0	0	16,801,563	16,801,563
FRTB-SA/CSR_NONSEC_13		0	0	0	0	26,247,846	26,247,846
FRTB-SA/CSR_NONSEC_14		0	0	0	0	7,608,108	7,608,108
FRTB-SA/CSR_NONSEC_15		0	0	0	0	4,738,871	4,738,871
FRTB-SA/CSR_NONSEC_16		0	0	0	0	46,921,452	46,921,452
FRTB-SA/CSR_NONSEC_17		0	0	0	0	-6,434,218	-6,434,218
FRTB-SA/CSR_NONSEC_18		0	0	0	0	4,738,871	4,738,871
FRTB-SA/CSR_NONSEC_2		0	0	0	0	-5,498,276	-5,498,276
FRTB-SA/CSR_NONSEC_3		0	0	0	0	4,738,871	4,738,871
FRTB-SA/CSR_NONSEC_4		0	0	0	0	-4,410,064	-4,410,064
FRTB-SA/CSR_NONSEC_5		0	0	0	0	-4,410,064	-4,410,064
FRTB-SA/CSR_NONSEC_6		0	0	0	0	-6,453,924	-6,453,924
FRTB-SA/CSR_NONSEC_7		0	0	0	0	-6,434,218	-6,434,218
FRTB-SA/CSR_NONSEC_8		0	0	0	0	-5,731,068	-5,731,068
FRTB-SA/CSR_NONSEC_9		0	0	0	0	-6,453,924	-6,453,924
FRTB-SA/CSR_SEC_CTP_BCBS_1		0	0	0	0	-433,556	-433,556
FRTB-SA/CSR_SEC_CTP_BCBS_10		0	0	0	0	52,236,136	52,236,136
FRTB-SA/CSR_SEC_CTP_BCBS_11		0	0	0	0	52,236,136	52,236,136
FRTB-SA/CSR_SEC_CTP_BCBS_12		0	0	0	0	66,406,863	66,406,863
FRTB-SA/CSR_SEC_CTP_BCBS_13		0	0	0	0	35,452,112	35,452,112
FRTB-SA/CSR_SEC_CTP_BCBS_14		0	0	0	0	46,921,452	46,921,452
FRTB-SA/CSR_SEC_CTP_BCBS_15		0	0	0	0	46,921,452	46,921,452
FRTB-SA/CSR_SEC_CTP_BCBS_16		0	0	0	0	46,921,452	46,921,452
FRTB-SA/CSR_SEC_CTP_BCBS_2		0	0	0	0	-433,556	-433,556
FRTB-SA/CSR_SEC_CTP_BCBS_3		0	0	0	0	23,107,632	23,107,632
FRTB-SA/CSR_SEC_CTP_BCBS_4		0	0	0	0	4,738,871	4,738,871
FRTB-SA/CSR_SEC_CTP_BCBS_5		0	0	0	0	-433,556	-433,556
FRTB-SA/CSR_SEC_CTP_BCBS_6		0	0	0	0	-4,410,064	-4,410,064
FRTB-SA/CSR_SEC_CTP_BCBS_7		0	0	0	0	-6,453,924	-6,453,924
FRTB-SA/CSR_SEC_CTP_BCBS_8		0	0	0	0	-5,995,103	-5,995,103
FRTB-SA/CSR_SEC_CTP_BCBS_9		0	0	0	0	10,599,828	10,599,828
FRTB-SA/CSR_SEC_CTP_CRR2_1		0	0	0	0	-433,556	-433,556
FRTB-SA/CSR_SEC_CTP_CRR2_10		0	0	0	0	10,599,828	10,599,828
FRTB-SA/CSR_SEC_CTP_CRR2_11		0	0	0	0	52,236,136	52,236,136
FRTB-SA/CSR_SEC_CTP_CRR2_12		0	0	0	0	52,236,136	52,236,136
FRTB-SA/CSR_SEC_CTP_CRR2_13		0	0	0	0	66,406,863	66,406,863
FRTB-SA/CSR_SEC_CTP_CRR2_14		0	0	0	0	35,452,112	35,452,112
FRTB-SA/CSR_SEC_CTP_CRR2_15		0	0	0	0	46,921,452	46,921,452
FRTB-SA/CSR_SEC_CTP_CRR2_16		0	0	0	0	46,921,452	46,921,452

IV. Stress Scenarios - FRTB SA (continued)

Scenario	EQ	IR	FX	CM	CS	TL	
FRTB-SA/CSR_SEC_CTP_CRR2_17		0	0	0	0	46,921,452	46,921,452
FRTB-SA/CSR_SEC_CTP_CRR2_18		0	0	0	0	52,236,136	52,236,136
FRTB-SA/CSR_SEC_CTP_CRR2_2		0	0	0	0	-433,556	-433,556
FRTB-SA/CSR_SEC_CTP_CRR2_3		0	0	0	0	-433,556	-433,556
FRTB-SA/CSR_SEC_CTP_CRR2_4		0	0	0	0	23,107,632	23,107,632
FRTB-SA/CSR_SEC_CTP_CRR2_5		0	0	0	0	4,738,871	4,738,871
FRTB-SA/CSR_SEC_CTP_CRR2_6		0	0	0	0	-433,556	-433,556
FRTB-SA/CSR_SEC_CTP_CRR2_7		0	0	0	0	-4,410,064	-4,410,064
FRTB-SA/CSR_SEC_CTP_CRR2_8		0	0	0	0	-6,453,924	-6,453,924
FRTB-SA/CSR_SEC_CTP_CRR2_9		0	0	0	0	-4,410,064	-4,410,064
FRTB-SA/CSR_SEC_NONCTP_1		0	0	0	0	-5,183,455	-5,183,455
FRTB-SA/CSR_SEC_NONCTP_10		0	0	0	0	-6,092,928	-6,092,928
FRTB-SA/CSR_SEC_NONCTP_11		0	0	0	0	-6,524,855	-6,524,855
FRTB-SA/CSR_SEC_NONCTP_12		0	0	0	0	-5,731,068	-5,731,068
FRTB-SA/CSR_SEC_NONCTP_13		0	0	0	0	-5,731,068	-5,731,068
FRTB-SA/CSR_SEC_NONCTP_14		0	0	0	0	-5,498,276	-5,498,276
FRTB-SA/CSR_SEC_NONCTP_15		0	0	0	0	-6,434,218	-6,434,218
FRTB-SA/CSR_SEC_NONCTP_16		0	0	0	0	-6,434,218	-6,434,218
FRTB-SA/CSR_SEC_NONCTP_17		0	0	0	0	-6,434,218	-6,434,218
FRTB-SA/CSR_SEC_NONCTP_18		0	0	0	0	-6,546,996	-6,546,996
FRTB-SA/CSR_SEC_NONCTP_19		0	0	0	0	-5,451,821	-5,451,821
FRTB-SA/CSR_SEC_NONCTP_2		0	0	0	0	-6,434,218	-6,434,218
FRTB-SA/CSR_SEC_NONCTP_20		0	0	0	0	-2,610,970	-2,610,970
FRTB-SA/CSR_SEC_NONCTP_21		0	0	0	0	-2,610,970	-2,610,970
FRTB-SA/CSR_SEC_NONCTP_22		0	0	0	0	-6,326,464	-6,326,464
FRTB-SA/CSR_SEC_NONCTP_23		0	0	0	0	-6,363,749	-6,363,749
FRTB-SA/CSR_SEC_NONCTP_24		0	0	0	0	-6,363,749	-6,363,749
FRTB-SA/CSR_SEC_NONCTP_25		0	0	0	0	-5,832,447	-5,832,447
FRTB-SA/CSR_SEC_NONCTP_26		0	0	0	0	-2,610,970	-2,610,970
FRTB-SA/CSR_SEC_NONCTP_3		0	0	0	0	-6,453,924	-6,453,924
FRTB-SA/CSR_SEC_NONCTP_4		0	0	0	0	-6,453,924	-6,453,924
FRTB-SA/CSR_SEC_NONCTP_5		0	0	0	0	-4,410,064	-4,410,064
FRTB-SA/CSR_SEC_NONCTP_6		0	0	0	0	-4,821,907	-4,821,907
FRTB-SA/CSR_SEC_NONCTP_7		0	0	0	0	-5,995,103	-5,995,103
FRTB-SA/CSR_SEC_NONCTP_8		0	0	0	0	-5,995,103	-5,995,103
FRTB-SA/CSR_SEC_NONCTP_9		0	0	0	0	-6,326,464	-6,326,464
FRTB-SA/FX_1		0	0	-9,790,768	0	0	-9,790,768
FRTB-SA/FX_2		0	0	-20,955,552	0	0	-20,955,552
FRTB-SA/IR_INFLATION_3		0	-38,272,060	0	0	0	-38,272,060
FRTB-SA/IR_XCCY_4		0	-38,272,060	0	0	0	-38,272,060
FRTB-SA/IR_YIELD_1		0	-38,904,771	0	0	0	-38,904,771
FRTB-SA/IR_YIELD_2		0	-34,349,219	0	0	0	-34,349,219