

Scenario	Minimum Collateral Exposure	Total EAL for CRRRAHs	Total EAL for QSEs	FCE	Approved Bilateral Trades amount	CRR Activity other than FCE	flag for covering	TPE to be covered by Secured Collateral (TPES) =	TPE that can be covered by any type of collateral or unsecured credit limit (TPEA) =	Remainder Collateral (RC) = GA + Max (0, (SC - Max (0, TPES) - Approved Bilateral Trades)))	CRR ACL (ACLC) = Max(0, (SC - Max(0, TPE S) - Max(0, Approved Bilateral Trades) + UCL - Max(0, TPEA)))	Secured Collateral Request (SCR) = Max(0, - (SC - Max(0, TPES) - (RC + UCL - Max(Locked Approved Bilateral Trades) - Max(0, TPEA)))	Any Collateral Request (ACR) = Max(0, - (RC + UCL - If(SCR > Locked ACL, 0, Locked ACL) - Max(0, TPEA)))					
								Max [0, (Σq - CRRRA) * EALq + Σa CRRRA * Σa EALa]]	Max [0, (1 - CRRRA) * Σa EALa] + (Cash + LC + Surety Bond) Guarantee					GA	RC	UCL	TC	ACLD
1	75	100	150	200	20	1	200	250	400	100	280	200	500	180	0	230	0	0
2	75	-100	150	200	20	1	200	75	100	150	150	25	250	0	0	0	120	0
3	75	100	150	200	20	1	200	250	250	150	180	25	400	0	0	0	0	45
4	75	-100	100	100	20	1	100	75	250	150	280	25	400	130	100	130	0	0
5	75	100	100	100	20	1	100	200	150	150	180	25	300	30	200	0	170	195
6	75	-100	150	100	20	1	100	75	350	150	380	25	500	230	100	230	0	0