

DSFT Oversight Group

Governance

Liquid & Readily
Marketable –
Liquidity Oversight
Council

DSFT Interpretive
Group

DSFT Identification
Forum

1st LoD DSFT
Governance Forum

Measures

Notional, Risk Capital, PFE, Stress Testing

Liquid & Readily Marketable Framework (LRM & MPOR impact to Capital), Wrong-way Risk

1st LoD

Business

In-Business Risk

Risk & Controls

Treasury

2nd LoD

Credit Risk

Collateral Risk

Market Risk

Market
Liquidation
Risk

Legal Risk

Liquidity Risk

Operational
Risk

3rd LoD

Internal Audit