

Council Directive 93/6/EEC of 15 March 1993 on the capital adequacy of investments firms and credit institutions (repealed)

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Article 3	.....
<i>PROVISIONS AGAINST RISKS</i>	
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ANNEX I  
POSITION RISK

INTRODUCTION

Netting

- 1. ....
- 2. ....
- 3. ....

Particular instruments

- 4. ....

- 4. ....
- 5. ....
- 6. ....
- 7. ....
- 8. ....
- 9. ....
- 10. ....
- 11. ....

Specific and general risks

- 12. ....

TRADED DEBT INSTRUMENTS

- 13. ....

Specific risk

- 14. ....

General risk

(a) Maturity-based

- 15. ....
- 16. ....
- 17. ....
- 18. ....
- 19. ....
- 20. ....
- 21. ....
- 22. ....
- 23. ....

(b) Duration-based

- 24. ....
- 25. ....
- 26. ....
- 27. ....
- 28. ....
- 29. ....
- 30. ....

EQUITIES

- 31. ....

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Specific risk	
32.	.....
33.	.....
General risk	
34.	.....
Stock-index futures	
35.	.....
36.	.....
37.	.....
38.	.....

UNDERWRITING	
39.	.....

## ANNEX II

### SETTLEMENT AND COUNTER-PARTY RISK

#### SETTLEMENT/DELIVERY RISK

1.	.....
2.	.....

#### COUNTER-PARTY RISK

##### Free deliveries

3.1.	.....
3.2.	.....

##### Repurchase and reverse repurchase agreements, securities or commodities lending and...

4.1.	.....
4.2.	.....

##### OTC derivative instruments

5.	.....
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#### OTHER

6.	.....
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## ANNEX III

### FOREIGN-EXCHANGE RISK

1.	.....
2.	.....
3.1.	.....
3.2.	.....
4.	.....
5.	.....

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- 6. ....
- 7. ....
- 8. ....
- 9. ....
- 10. ....
- 11. ....

ANNEX IV  
OTHER RISKS

.....

ANNEX V  
OWN FUNDS

- 1. ....
- 2. ....
- 3. ....
- 4. ....
- 5. ....
- 6. ....
- 7. ....
- 8. ....
- 9. ....

ANNEX VI  
LARGE EXPOSURES

- 1. ....
- 2. ....
- 3. ....
- 4. ....

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- 5. ....
- 6. ....
- 7. ....
- 8. ....
- 9. ....
- 10. ....

## ANNEX VII COMMODITIES RISK

- 1. ....
- 2. ....
- 3. ....
- 4. ....
- 5. ....
- 6. ....
- 7. ....

### Particular instruments

- 8. ....
- 9. ....
- 10. ....
- 11. ....
- 12. ....

(a) Maturity ladder approach

- 13. ....
- 14. ....
- 15. ....
- 16. ....
- 17. ....
- 18. ....

(b) Simplified approach

- 19. ....

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20. ....

ANNEX VIII  
INTERNAL MODELS

- 1. ....
- 2. ....
- 3. ....
- 4. ....
- 5. ....
- 6. ....
- 7. ....
- 8. ....
- 9. ....
- 10. ....
- 11. ....
- 12. ....
- 13. ....
- 14. ....