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Commission Implementing Regulation (EU) No 680/2014 of 16 April 2014  
laying down implementing technical standards with regard to supervisory  
reporting of institutions according to Regulation (EU) No 575/2013 of  
the European Parliament and of the Council (Text with EEA relevance)

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## ANNEX I

### REPORTING ON OWN FUNDS AND OWN FUNDS REQUIREMENTS

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#### C 01.00 — OWN FUNDS (CA1)

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#### C 02.00 — OWN FUNDS REQUIREMENTS (CA2)

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#### C 03.00 — CAPITAL RATIOS AND CAPITAL LEVELS (CA3)

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#### C 05.02 — GRANDFATHERED INSTRUMENTS: INSTRUMENTS NOT CONSTITUING STATE AID (CA5.2)

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#### C 06.00 — GROUP SOLVENCY: INFORMATION ON AFFILIATES (GS)

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#### C 07.00 — CREDIT AND COUNTERPARTY CREDIT RISKS AND FREE DELIVERIES: STANDARDISED APPROACH TO CAPITAL REQUIREMENTS (CR SA)

**SA Exposure class** ANNEX I Table 9: rows 1 - 39

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**C 08.01 — CREDIT AND COUNTERPARTY CREDIT RISKS AND FREE DELIVERIES: IRB APPROACH TO CAPITAL REQUIREMENTS (CR IRB 1)**

**IRB Exposure class: Own estimates of LGD and/or conversion factors:** ANNEX I Table 10: rows 1 - 26

**C 08.02 — CREDIT AND COUNTERPARTY CREDIT RISKS AND FREE DELIVERIES: IRB APPROACH TO CAPITAL REQUIREMENTS: BREAKDOWN BY OBLIGOR GRADES OR POOLS (CR IRB 2)**

**IRB Exposure class: Own estimates of LGD and/or conversion factors:** ANNEX I Table 11: rows 1 - 10

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**Country:** ANNEX I Table 12: rows 1 - 22

**C 09.02 — GEOGRAPHICAL BREAKDOWN OF EXPOSURES BY RESIDENCE OF THE OBLIGOR: IRB EXPOSURES (CR GB 2)**

**Country:** ANNEX I Table 13: rows 1 - 17

**C 09.03 — BREAKDOWN OF TOTAL OWN FUNDS REQUIREMENTS FOR CREDIT RISK OF RELEVANT CREDIT EXPOSURES BY COUNTRY (CR GB 3)**

**Country:**

		<b>Amount</b>
		<b>010</b>
010	Own fund requirements for credit risk	

**C 10.01 — CREDIT RISK: EQUITY - IRB APPROACHES TO CAPITAL REQUIREMENTS (CR EQU IRB 1)**

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**C 10.02 — CREDIT RISK: EQUITY - IRB APPROACHES TO CAPITAL REQUIREMENTS. BREAKDOWN OF TOTAL EXPOSURES UNDER THE PD/LGD APPROACH BY OBLIGOR GRADES (CR EQU IRB 2)**

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## C 12.00 — CREDIT RISK: SECURITISATIONS - STANDARDISED APPROACH TO OWN FUNDS REQUIREMENTS (CR SEC SA)

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## C 13.00 — CREDIT RISK: SECURITISATIONS - IRB APPROACH TO OWN FUNDS REQUIREMENTS (CR SEC IRB)

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## C 14.00 — DETAILED INFORMATION ON SECURITISATIONS (SEC DETAILS)

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## C 16.00 — OPERATIONAL RISK (OPR)

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## C 17.00 — OPERATIONAL RISK: GROSS LOSSES BY BUSINESS LINES AND EVENT TYPES IN THE LAST YEAR (OPR DETAILS)

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## C 18.00 — MARKET RISK: STANDARDISED APPROACH FOR POSITION RISKS IN TRADED DEBT INSTRUMENTS (MKR SA TDI)

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## C 19.00 — MARKET RISK: STANDARDISED APPROACH FOR SPECIFIC RISK IN SECURITISATIONS (MKR SA SEC)

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## C 20.00 — MARKET RISK: STANDARDISED APPROACH FOR SPECIFIC RISK IN THE CORRELATION TRADING PORTFOLIO (MKR SA CTP)

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## C 21.00 — MARKET RISK: STANDARDISED APPROACH FOR POSITION RISK IN EQUITIES (MKR SA EQU)

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**C 22.00 — MARKET RISK: STANDARDISED APPROACHES  
FOR FOREIGN EXCHANGE RISK (MKR SA FX)**

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**C 23.00 — MARKET RISK: STANDARDISED  
APPROACHES FOR COMMODITIES (MKR SA COM)**

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**C 24.00 — MARKET RISK INTERNAL MODELS (MKR IM)**

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**C 25.00 — CREDIT VALUE ADJUSTMENT RISK (CVA)**

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