
Status: Point in time view as at 01/03/2018.

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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

Textual Amendments

- F1** Substituted by [Commission Implementing Regulation \(EU\) 2017/2114 of 9 November 2017 amending Implementing Regulation \(EU\) No 680/2014 as regards templates and instructions \(Text with EEA relevance\)](#).

ANNEX I Table 1: rows 1 - 42

C 01.00 - OWN FUNDS (CA1)

ANNEX I Table 2: rows 1 - 101

C 02.00 - OWN FUNDS REQUIREMENTS (CA2)

ANNEX I Table 3: rows 1 - 78

C 03.00 - CAPITAL RATIOS AND CAPITAL LEVELS (CA3)

ANNEX I Table 4: rows 1 - 14

C 04.00 - MEMORANDUM ITEMS (CA4)

ANNEX I Table 5: rows 1 - 128

C 05.01 - TRANSITIONAL PROVISIONS (CA5.1)

ANNEX I Table 6: rows 1 - 62

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

ANNEX I Table 7: rows 1 - 17

C 06.01 - GROUP SOLVENCY: INFORMATION ON AFFILIATES - TOTAL (GS TOTAL)

ANNEX I Table 8: rows 1 - 6

C 06.02 - GROUP SOLVENCY: INFORMATION ON AFFILIATES (GS)

ANNEX I Table 9: rows 1 - 7

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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 10: rows 1 - 41

**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 11:
rows 1 - 27

**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 12:
rows 1 - 6

**C 09.01 - GEOGRAPHICAL BREAKDOWN OF EXPOSURES BY
RESIDENCE OF THE OBLIGOR: SA EXPOSURES (CR GB 1)**

Country: ANNEX I Table 13: rows 1 - 22

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

Country: ANNEX I Table 14: rows 1 - 18

**C 09.04 - BREAKDOWN OF CREDIT EXPOSURES RELEVANT FOR THE
CALCULATION OF THE COUNTERCYCLICAL BUFFER BY COUNTRY
AND INSTITUTION-SPECIFIC COUNTERCYCLICAL BUFFER RATE (CCB)**

ANNEX I Table 15: rows 1 - 26

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

ANNEX I Table 16: rows 1 - 13

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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)

OBLIGOR GRADE IDENTIFIER	INTERNAL RATING	ORIGINAL EXPOSURE TEMP	CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE			EXPOSURE VALUE	EXPOSURE WEIGHT AVERAGE LGD (%)	RISK WEIGHTED EXPOSURE AMOUNT	MEMORANDUM ITEM:
			UNFUNDED CREDIT PROTECTION	SUBSTITUTION OF THE EXPOSURE DUE TO CRM					
			(-) GUARANTEE	(-) CREDIT DERIVATIVES	(-) TOTAL				090
005	010	020	030	040	050	060	070	080	090

C 11.00 - SETTLEMENT/DELIVERY RISK (CR SETT)

ANNEX I Table 18: rows 1 - 14

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

ANNEX I Table 19: rows 1 - 34

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

ANNEX I Table 20: rows 1 - 59

C 14.00 - DETAILED INFORMATION ON SECURITISATIONS (SEC DETAILS)

ANNEX I Table 21: rows 1 - 7

C 16.00 - OPERATIONAL RISK (OPR)

ANNEX I Table 22: rows 1 - 18

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C 17.01 - OPERATIONAL RISK: LOSSES AND RECOVERIES BY BUSINESS LINES AND EVENT TYPES IN THE LAST YEAR (OPR DETAILS 1)

ANNEX I Table 23: rows 1 - 95

C 17.02 - OPERATIONAL RISK: LARGE LOSS EVENTS (OPR DETAILS 2)

ANNEX I Table 24: rows 1 - 4

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

Currency: ANNEX I Table 25: rows 1 - 48

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

ANNEX I Table 26: rows 1 - 26

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

ANNEX I Table 27: rows 1 - 18

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

National market: ANNEX I Table 28: rows 1 - 16

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

ANNEX I Table 29: rows 1 - 53

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

ANNEX I Table 30: rows 1 - 17

C 24.00 - MARKET RISK INTERNAL MODELS (MKR IM)

ANNEX I Table 31: rows 1 - 15

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C 25.00 - CREDIT VALUE ADJUSTMENT RISK (CVA)

ANNEX I Table 32: rows 1 - 7

**C 33.00 - GENERAL GOVERNMENTS EXPOSURES
BY COUNTRY OF THE COUNTERPARTY (GOV)**

Country: ANNEX I Table 33: rows 1 - 30

Status:

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