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)

[F1 ANNEX I

REPORTING ON OWN FUNDS AND OWN FUNDS REQUIREMENTS

Textual Amendments

F1 Substituted by Commission Implementing Regulation (EU) 2018/1627 of 9 October 2018 amending Implementing Regulation (EU) No 680/2014 as regards prudent valuation for supervisory reporting (Text with EEA relevance).

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OBLIGOR GRADE (ROW IDENTIFIER)	INTERNAL RATING SYSTEM	ORIGINAL EXPOSURE PRE CONVERSION FACTORS	CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE			EXPOSURE VALUE	EXPOSURE WEIGHTED AVERAGE LGD(%)	RISK WEIGHTED EXPOSURE AMOUNT	MEMORANDUM ITEM:
			UNFUNDED CREDIT PROTECTION		SUBSTITUTION OF THE EXPOSURE DUE TO CRM				EXPECTED LOSS AMOUNT
	PD ASSIGNED TO THE OBLIGOR GRADE(%)		(-) GUARANTEES	(-) CREDIT DERIVATIVES	(-) TOTAL OUTFLOWS				
005	**010**	**020**	**030**	**040**	**050**	**060**	**070**	**080**	**090**

C 11.00 - SETTLEMENT/DELIVERY RISK (CR SETT)

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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 32.04 - PRUDENT VALUATION: CONCENTRATED POSITIONS AVA (PRUVAL 4)

RANK	RISK CATEGORY	PRODUCT	UNDERLYING	CONCENTRATED POSITION SIZE	SIZE MEASURE	MARKET VALUE	PRUDENT EXIT PERIOD	CONCENTRATED POSITIONS AVA	CONCENTRATED POSITION VALUE ADJUSTMENT	IPV DIFFERENCE FAIR
0005	**0010**	**0020**	**0030**	**0040**	**0050**	**0060**	**0070**	**0080**	**0090**	**0100**

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

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