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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 \(EU\) 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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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 - 106

C 03.00 - CAPITAL RATIOS AND CAPITAL LEVELS (CA3)

ANNEX I Table 4: rows 1 - 17

C 04.00 - MEMORANDUM ITEMS (CA4)

ANNEX I Table 5: rows 1 - 128

C 05.01 - TRANSITIONAL PROVISIONS (CA5.1)

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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:
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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 - 23

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

Country: ANNEX I Table 14: rows 1 - 19

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

Country: ANNEX I Table 15: rows 1 - 24

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)

OBLIGOR GRADE IDENTIFIER	INTERNAL RATING	ORIGINAL EXPOSURE TEMPERATURE FACTOR	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				EXPOSURE BELOWS
005	010	020	030	040	050	060	070	080	090
	PD ASSIGNED TO THE OBLIGOR GRADE (%)								

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)

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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)

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C 16.00 - OPERATIONAL RISK (OPR)

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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)**

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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 - 49

**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)**

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 - 17

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

ANNEX I Table 29: rows 1 - 54

**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)

ANNEX I Table 32: rows 1 - 7

C 32.01 - PRUDENT VALUATION: FAIR-VALUED ASSETS AND LIABILITIES (PRUVAL 1)

ANNEX I Table 33: rows 1 - 24

C 32.02 - PRUDENT VALUATION: CORE APPROACH (PRUVAL 2)

ANNEX I Table 34: rows 1 - 25

C 32.03 - PRUDENT VALUATION: MODEL RISK AVA (PRUVAL 3)

ANNEX I Table 35: rows 1 - 4

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

RANK	RISK CATEGORY	PRODUCT	COUNTERPARTY	CONCENTRATED POSITIONS	CONCENTRATION MEASURE	MARKET VALUE	PRUDENT EXIT PERIOD	CONCENTRATED POSITIONS AVA	CONCENTRATED POSITIONS VALUE ADJUSTMENT	NPV 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)**Country:** ANNEX I Table 37: rows 1 - 31

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