[F1ANNEX I

REPORTING ON OWN FUNDS AND OWN FUNDS REQUIREMENTS

Textual Amendments

F1 Substituted by Commission Implementing Regulation (EU) 2020/429 of 14 February 2020 amending Implementing Regulation (EU) No 680/2014 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).

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 - 23

		Amount	Percentage	Qualitative information
		010	**020**	**030**
Relevant credit exposures – Credit Risk				
010	**Exposure value under the Standardised Approach**			
020	**Exposure value under the IRB Approach**			
Relevant credit exposures – Market risk				
030	**Sum of long and short positions of trading book exposures for Standardised Approach**			
040	**Value of trading book exposures for internal models**			
Relevant credit exposures – Securitisation				
055	**Exposure value of securitisation positions in**			

	the banking book			
Own funds requirements and weights				
070	**Total own funds requirements for CCB**			
080	**Own funds requirements for relevant credit exposures – Credit risk**			
090	**Own funds requirements for relevant credit exposures – Market risk**			
100	**Own funds requirements for relevant credit exposures – Securitisation positions in the banking book**			
110	**Own funds requirements weights**			
Countercyclical capital buffer rates				
120	**Countercyclical capital buffer rate set by the Designated Authority**			
130	**Countercyclical capital buffer rate applicable for the country of the institution**			
140	**Institution-specific countercyclical capital buffer rate**			
Use of 2 % threshold				

150	**Use of 2 % threshold for general credit exposure**			
160	**Use of 2 % threshold for trading book exposure**			**]**