

Status: Point in time view as at 11/07/2023.

Changes to legislation: Commission Implementing Regulation (EU) No 680/2014, C 09.04 – BREAKDOWN OF CREDIT EXPOSURES RELEVANT FOR THE CALCULATION OF THE COUNTERCYCLICAL BUFFER BY COUNTRY AND INSTITUTION-SPECIFIC COUNTERCYCLICAL BUFFER RATE (CCB) is up to date with all changes known to be in force on or before 03 July 2024. There are changes that may be brought into force at a future date. Changes that have been made appear in the content and are referenced with annotations. (See end of Document for details) EUR 2014 No. 680 may be subject to amendment by EU Exit Instruments made by both the Prudential Regulation Authority and the Financial Conduct Authority under powers set out in The Financial Regulators' Powers (Technical Standards etc.) (Amendment etc.) (EU Exit) Regulations 2018 (S.I. 2018/1115), reg. 5. ANNEX I 4. These amendments are not currently available on legislation.gov.uk. Details of relevant amending instruments can be found on their website/s. (See end of Document for details)

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			

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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				

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	Use of 2 % threshold for general credit exposure			
160	Use of 2 % threshold for trading book exposure			1

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