

ANNEX I

REPORTING ON OWN FUNDS AND OWN FUNDS REQUIREMENTS

C 01.00 — OWN FUNDS (CA1)

ANNEX I Table 2: rows 1 - 100

Rows	ID	Item	Amount
010	1	OWN FUNDS	
015	1.1	TIER 1 CAPITAL	
020	1.1.1	COMMON EQUITY TIER 1 CAPITAL	
030	1.1.1.1	Capital instruments eligible as CET1 Capital	
040	1.1.1.1.1	Paid up capital instruments	
050	1.1.1.1.2*	Memorandum item: Capital instruments not eligible	
060	1.1.1.1.3	Share premium	
070	1.1.1.1.4	(-) Own CET1 instruments	
080	1.1.1.1.4.1	(-) Direct holdings of CET1 instruments	
090	1.1.1.1.4.2	(-) Indirect holdings of CET1 instruments	
091	1.1.1.1.4.3	(-) Synthetic holdings of CET1 instruments	
092	1.1.1.1.5	(-) Actual or contingent obligations to purchase own CET1 instruments	
130	1.1.1.2	Retained earnings	
140	1.1.1.2.1	Previous years retained earnings	
150	1.1.1.2.2	Profit or loss eligible	
160	1.1.1.2.2.1	Profit or loss attributable to owners of the parent	

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170	1.1.1.2.2.2	(-) Part of interim or year-end profit not eligible	
180	1.1.1.3	Accumulated other comprehensive income	
200	1.1.1.4	Other reserves	
210	1.1.1.5	Funds for general banking risk	
220	1.1.1.6	Transitional adjustments due to grandfathered CET1 Capital instruments	
230	1.1.1.7	Minority interest given recognition in CET1 capital	
240	1.1.1.8	Transitional adjustments due to additional minority interests	
250	1.1.1.9	Adjustments to CET1 due to prudential filters	
260	1.1.1.9.1	(-) Increases in equity resulting from securitised assets	
270	1.1.1.9.2	Cash flow hedge reserve	
280	1.1.1.9.3	Cumulative gains and losses due to changes in own credit risk on fair valued liabilities	
285	1.1.1.9.4	Fair value gains and losses arising from the institution's own credit risk related to derivative liabilities	
290	1.1.1.9.5	(-) Value adjustments due to the requirements for prudent valuation	
300	1.1.1.10	(-) Goodwill	

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310	1.1.1.10.1	(-) Goodwill accounted for as intangible asset	
320	1.1.1.10.2	(-) Goodwill included in the valuation of significant investments	
330	1.1.1.10.3	Deferred tax liabilities associated to goodwill	
340	1.1.1.11	(-) Other intangible assets	
350	1.1.1.11.1	(-) Other intangible assets gross amount	
360	1.1.1.11.2	Deferred tax liabilities associated to other intangible assets	
370	1.1.1.12	(-) Deferred tax assets that rely on future profitability and do not arise from temporary differences net of associated tax liabilities	
380	1.1.1.13	(-) IRB shortfall of credit risk adjustments to expected losses	
390	1.1.1.14	(-) Defined benefit pension fund assets	
400	1.1.1.14.1	(-) Defined benefit pension fund assets gross amount	
410	1.1.1.14.2	Deferred tax liabilities associated to defined benefit pension fund assets	
420	1.1.1.14.3	Defined benefit pension fund assets which the institution has an unrestricted ability to use	

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430	1.1.1.15	(-) Reciprocal cross holdings in CET1 Capital	
440	1.1.1.16	(-) Excess of deduction from AT1 items over AT1 Capital	
450	1.1.1.17	(-) Qualifying holdings outside the financial sector which can alternatively be subject to a 1 250 % risk weight	
460	1.1.1.18	(-) Securitisation positions which can alternatively be subject to a 1 250 % risk weight	
470	1.1.1.19	(-) Free deliveries which can alternatively be subject to a 1 250 % risk weight	
471	1.1.1.20	(-) Positions in a basket for which an institution cannot determine the risk weight under the IRB approach, and can alternatively be subject to a 1 250 % risk weight	
472	1.1.1.21	(-) Equity exposures under an internal models approach which can alternatively be subject to a 1 250 % risk weight	
480	1.1.1.22	(-) CET1 instruments of financial sector entities where the institution does not have a significant investment	

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490	1.1.1.23	(-) Deductible deferred tax assets that rely on future profitability and arise from temporary differences	
500	1.1.1.24	(-) CET1 instruments of financial sector entities where the institution has a significant investment	
510	1.1.1.25	(-) Amount exceeding the 17,65 % threshold	
520	1.1.1.26	Other transitional adjustments to CET1 Capital	
524	1.1.1.27	(-) Additional deductions of CET1 Capital due to Article 3 CRR	
529	1.1.1.28	CET1 capital elements or deductions - other	
530	1.1.2	ADDITIONAL TIER 1 CAPITAL	
540	1.1.2.1	Capital instruments eligible as AT1 Capital	
550	1.1.2.1.1	Paid up capital instruments	
560	1.1.2.1.2*	Memorandum item: Capital instruments not eligible	
570	1.1.2.1.3	Share premium	
580	1.1.2.1.4	(-) Own AT1 instruments	
590	1.1.2.1.4.1	(-) Direct holdings of AT1 instruments	
620	1.1.2.1.4.2	(-) Indirect holdings of AT1 instruments	

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621	1.1.2.1.4.3	(-) Synthetic holdings of AT1 instruments	
622	1.1.2.1.5	(-) Actual or contingent obligations to purchase own AT1 instruments	
660	1.1.2.2	Transitional adjustments due to grandfathered AT1 Capital instruments	
670	1.1.2.3	Instruments issued by subsidiaries that are given recognition in AT1 Capital	
680	1.1.2.4	Transitional adjustments due to additional recognition in AT1 Capital of instruments issued by subsidiaries	
690	1.1.2.5	(-) Reciprocal cross holdings in AT1 Capital	
700	1.1.2.6	(-) AT1 instruments of financial sector entities where the institution does not have a significant investment	
710	1.1.2.7	(-) AT1 instruments of financial sector entities where the institution has a significant investment	
720	1.1.2.8	(-) Excess of deduction from T2 items over T2 Capital	
730	1.1.2.9	Other transitional adjustments to AT1 Capital	
740	1.1.2.10	Excess of deduction from AT1 items	

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		over AT1 Capital (deducted in CET1)	
744	1.1.2.11	(-) Additional deductions of AT1 Capital due to Article 3 CRR	
748	1.1.2.12	AT1 capital elements or deductions - other	
750	1.2	TIER 2 CAPITAL	
760	1.2.1	Capital instruments and subordinated loans eligible as T2 Capital	
770	1.2.1.1	Paid up capital instruments and subordinated loans	
780	1.2.1.1*	Memorandum item: Capital instruments and subordinated loans not eligible	
790	1.2.1.3	Share premium	
800	1.2.1.4	(-) Own T2 instruments	
810	1.2.1.4.1	(-) Direct holdings of T2 instruments	
840	1.2.1.4.2	(-) Indirect holdings of T2 instruments	
841	1.2.1.4.3	(-) Synthetic holdings of T2 instruments	
842	1.2.1.5	(-) Actual or contingent obligations to purchase own T2 instruments	
880	1.2.2	Transitional adjustments due to grandfathered T2 Capital instruments and subordinated loans	
890	1.2.3	Instruments issued by subsidiaries that are given	

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		recognition in T2 Capital	
900	1.2.4	Transitional adjustments due to additional recognition in T2 Capital of instruments issued by subsidiaries	
910	1.2.5	IRB Excess of provisions over expected losses eligible	
920	1.2.6	SA General credit risk adjustments	
930	1.2.7	(-) Reciprocal cross holdings in T2 Capital	
940	1.2.8	(-) T2 instruments of financial sector entities where the institution does not have a significant investment	
950	1.2.9	(-) T2 instruments of financial sector entities where the institution has a significant investment	
960	1.2.10	Other transitional adjustments to T2 Capital	
970	1.2.11	Excess of deduction from T2 items over T2 Capital (deducted in AT1)	
974	1.2.12	(-) Additional deductions of T2 Capital due to Article 3 CRR	
978	1.2.13	T2 capital elements or deductions - other	