

Status: Point in time view as at 01/03/2018.

Changes to legislation: Commission Implementing Regulation (EU) No 680/2014 is up to date with all changes known to be in force on or before 21 May 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), regs. 2, 3, Sch. Pt. 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 \(EU\) 2017/2114 of 9 November 2017 amending Implementing Regulation \(EU\) No 680/2014 as regards templates and instructions \(Text with EEA relevance\)](#).

PART II: TEMPLATE RELATED INSTRUCTIONS

5. MARKET RISK TEMPLATES
- 5.7. C 24.00 — MARKET RISK INTERNAL MODEL (MKR IM)
- 5.7.2. Instructions concerning specific positions

Rows	
010	TOTAL POSITIONS Corresponds to the part of position, foreign exchange and commodities risk referred to in Article 363(1) of CRR linked to the risk factors specified in Article 367(2) of CRR. Concerning the columns 030 to 060 (VAR and Stress-VAR) the figures in the total row is not equal to the decomposition of the figures for the VAR/Stress-VAR of the relevant risk components. Hence the decomposition are memorandum items.
020	TRADED DEBT INSTRUMENTS Corresponds to the part of position risk referred to in 363 (1) of CRR linked to the interest rates risk factors as specified in Article 367(2) of CRR.
030	TDI – GENERAL RISK General risk defined in Article 362 of CRR.
040	TDI – SPECIFIC RISK Specific risk defined in Article 362 of CRR.
050	EQUITIES Corresponds to the part of position risk referred to in 363 (1) of CRR linked to the equity risk factors as specified in Article 367(2) of CRR.
060	EQUITIES – GENERAL RISK General risk defined in Article 362 of CRR.
070	EQUITIES – SPECIFIC RISK Specific risk defined in Article 362 of CRR.
080	FOREIGN EXCHANGE RISK

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090	COMMODITY RISK Articles 363(1) and 367 (2) of CRR.
100	TOTAL AMOUNT FOR GENERAL RISK Market risk caused by general market movements of traded debt instruments, equities, foreign exchange and commodities. VAR for general risk of all risk factors (taking into account correlation effects if applicable).
110	TOTAL AMOUNT FOR SPECIFIC RISK Specific risk component of traded debt instruments and equities. VAR for specific risk of equities and traded debt instruments of trading book (taking into account correlation effects if applicable).]

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