ANNEX I

ANNEX I

REPORTING ON OWN FUNDS AND OWN FUNDS REQUIREMENTS

COREP TEMPLAT		NI CA	C1
Template number	Template code	Name of the template /group of templates	Short name
		CAPITAL ADEQUACY	CA
1	C 01.00	OWN FUNDS	CA1
2	C 02.00	OWN FUNDS REQUIREMENTS	CA2
3	C 03.00	CAPITAL RATIOS	CA3
4	C 04.00	MEMORANDUM ITEMS:	CA4
		TRANSITIONAL PROVISIONS	CA5
5.1	C 05.01	TRANSITIONAL PROVISIONS	CA5.1
5.2	C 05.02	GRANDFATHERED INSTRUMENTS: INSTRUMENTS NOT CONSTITUING STATE AID	CA5.2
		GROUP SOLVENCY	GS
6.1	C 06.01	GROUP SOLVENCY: INFORMATION ON AFFILIATES – TOTAL	GS Total
6.2	C 06.02	GROUP SOLVENCY: INFORMATION ON AFFILIATES	GS
		CREDIT RISK	CR
7	C 07.00	CREDIT AND COUNTERPARTY CREDIT RISKS AND FREE DELIVERIES: STANDARDISED	CR SA

		APPROACH TO CAPITAL REQUIREMENTS	
		CREDIT AND COUNTERPARTY CREDIT RISKS AND FREE DELIVERIES: IRB APPROACH TO CAPITAL REQUIREMENTS	CR IRB
8.1	C 08.01	CREDIT AND COUNTERPARTY CREDIT RISKS AND FREE DELIVERIES: IRB APPROACH TO CAPITAL REQUIREMENTS	CR IRB 1
8.2	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
		GEOGRAPHICAL BREAKDOWN	CR GB
9.1	C 09.01	Table 9.1 – Geographical breakdown of exposures by residence of the obligor (SA exposures)	CR GB 1
9.2	C 09.02	Table 9.2 – Geographical breakdown of exposures by residence of the obligor (IRB exposures)	CR GB 2
9.4	C 09.04	Table 9.4 – Breakdown of credit exposures relevant for the calculation of the countercyclical	ССВ

		buffer by country and institution-specific countercyclical buffer rate	
		CREDIT RISK: EQUITY – IRB APPROACHES TO CAPITAL REQUIREMENTS	CR EQU IRB
10.1	C 10.01	CREDIT RISK: EQUITY – IRB APPROACHES TO CAPITAL REQUIREMENTS	CR EQU IRB 1
10.2	C 10.02	CREDIT RISK: EQUITY – IRB APPROACHES TO CAPITAL REQUIREMENTS. BREAKDOWN OF TOTAL EXPOSURES UNDER THE PD/ LGD APRROACH BY OBLIGOR GRADES:	CR EQU IRB 2
11	C 11.00	SETTLEMENT/ DELIVERY RISK	CR SETT
13.1	C 13.01	CREDIT RISK: SECURITISATIONS	CR SEC
14	C 14.00	DETAILED INFORMATION ON SECURITISATIONS	CR SEC Details
14.1	C 14.01	DETAILED INFORMATION ON SECURITISATIONS BY APPROACH	CR SEC Details 2
		OPERATIONAL RISK	OPR
16	C 16.00	OPERATIONAL RISK	OPR
		OPERATIONAL RISK: LOSSES AND RECOVERIES	
17.1	C 17.01	OPERATIONAL RISK: LOSSES AND RECOVERIES BY BUSINESS LINES AND LOSS EVENT	OPR DETAILS 1

		PRUDENT VALUATION	MKR
25	C 25.00	CREDIT VALUE ADJUSTMENT RISK	CVA
24	C 24.00	MARKET RISK INTERNAL MODELS	MKR IM
23	C 23.00	MARKET RISK: STANDARDISED APPROACHES FOR COMMODITIES	MKR SA COM
22	C 22.00	MARKET RISK: STANDARDISED APPROACHES FOR FOREIGN EXCHANGE RISK	MKR SA FX
21	C 21.00	MARKET RISK: STANDARDISED APPROACH FOR POSITION RISK IN EQUITIES	MKR SA EQU
20	C 20.00	MARKET RISK: STANDARDISED APPROACH FOR SPECIFIC RISK IN THE CORRELATION TRADING PORTFOLIO	MKR SA CTP
19	C 19.00	MARKET RISK: STANDARDISED APPROACH FOR SPECIFIC RISK IN SECURITISATIONS	MKR SA SEC
18	C 18.00	MARKET RISK: STANDARDISED APPROACH FOR POSITION RISKS IN TRADED DEBT INSTRUMENTS	MKR SA TDI
		MARKET RISK	MKR
17.2	C 17.02	OPERATIONAL RISK: LARGE LOSS EVENTS	OPR DETAILS 2
		TYPES IN THE LAST YEAR	

32.1	C 32.01	PRUDENT VALUATION: FAIR- VALUED ASSETS AND LIABILITIES	PRUVAL 1
32.2	C 32.02	PRUDENT VALUATION: CORE APPROACH	PRUVAL 2
32.3	C 32.03	PRUDENT VALUATION: MODEL RISK AVA	PRUVAL 3
32.4	C 32.04	PRUDENT VALUATION: CONCENTRATED POSITIONS AVA	PRUVAL 4
		GENERAL GOVERNMENTS EXPOSURES	MKR
33	C 33.00	GENERAL GOVERNMENTS EXPOSURES BY COUNTRY OF THE COUNTERPARTY	GOV

C 01.00 – OWN FUNDS (CA1)

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	
045	1.1.1.1.1*	Of which: Capital instruments subscribed by public authorities in emergency situations	
050	1.1.1.1.2*	Memorandum item: Capital instruments not eligible	
060	1.1.1.3	Share premium	

070	1.1.1.4	(-) Own CET1 instruments	
080	1.1.1.4.1	(-) Direct holdings of CET1 instruments	
090	1.1.1.4.2	(-) Indirect holdings of CET1 instruments	
091	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	
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	
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 before deduction of deferred tax liabilities	
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	
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	
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 entites where the institution does not have a significant investment	
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	
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 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	1.2.1.2*	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 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	

C 02.00 – OWN FUNDS REQUIREMENTS (CA2)

Rows	Item	Label	Amount
010	1	TOTAL RISK EXPOSURE AMOUNT	
020	1*	Of which: Investment firms under Article 95 paragraph 2 and Article 98 of CRR	
030	1**	Of which: Investment firms under Article 96 paragraph 2 and Article 97 of CRR	
040	1.1	RISK WEIGHTED EXPOSURE AMOUNTS FOR CREDIT, COUNTERPARTY CREDIT AND DILUTION RISKS AND FREE DELIVERIES	
050	1.1.1	Standardised Approach (SA)	
051	1.1.1*	Of which: Additional stricter prudential requirements based on Article 124 CRR	

060	1.1.1.1	SA exposure classes excluding securitisation positions	
070	1.1.1.1.01	Central governments or central banks	
080	1.1.1.1.02	Regional governments or local authorities	
090	1.1.1.1.03	Public sector entities	
100	1.1.1.1.04	Multilateral Development Banks	
110	1.1.1.1.05	International Organisations	
120	1.1.1.1.06	Institutions	
130	1.1.1.07	Corporates	
140	1.1.1.1.08	Retail	
150	1.1.1.1.09	Secured by mortgages on immovable property	
160	1.1.1.10	Exposures in default	
170	1.1.1.1.11	Items associated with particular high risk	
180	1.1.1.12	Covered bonds	
190	1.1.1.13	Claims on institutions and corporates with a short-term credit assessment	
200	1.1.1.14	Collective investments undertakings (CIU)	
210	1.1.1.15	Equity	
211	1.1.1.16	Other items	
240	1.1.2	Internal ratings based Approach (IRB)	
241	1.1.2*	Of which: Additional stricter prudential requirements based on Article 164 CRR	
242	1.1.2**	Of which: Additional stricter prudential	

		requirements based on Article 124 CRR
250	1.1.2.1	IRB approaches when neither own estimates of LGD nor Conversion Factors are used
260	1.1.2.1.01	Central governments and central banks
270	1.1.2.1.02	Institutions
280	1.1.2.1.03	Corporates – SME
290	1.1.2.1.04	Corporates – Specialised Lending
300	1.1.2.1.05	Corporates – Other
310	1.1.2.2	IRB approaches when own estimates of LGD and/or Conversion Factors are used
320	1.1.2.2.01	Central governments and central banks
330	1.1.2.2.02	Institutions
340	1.1.2.2.03	Corporates – SME
350	1.1.2.2.04	Corporates – Specialised Lending
360	1.1.2.2.05	Corporates – Other
370	1.1.2.2.06	Retail – Secured by real estate SME
380	1.1.2.2.07	Retail – Secured by real estate non-SME
390	1.1.2.2.08	Retail – Qualifying revolving
400	1.1.2.2.09	Retail – Other SME
410	1.1.2.2.10	Retail – Other non- SME
420	1.1.2.3	Equity IRB
450	1.1.2.5	Other non credit- obligation assets
460	1.1.3	Risk exposure amount for contributions to the

		default fund of a CCP	
470	1.1.4	Securitisation positions	
490	1.2	TOTAL RISK EXPOSURE AMOUNT FOR SETTLEMENT/ DELIVERY	
500	1.2.1	Settlement/delivery risk in the non- Trading book	
510	1.2.2	Settlement/delivery risk in the Trading book	
520	1.3	TOTAL RISK EXPOSURE AMOUNT FOR POSITION, FOREIGN EXCHANGE AND COMMODITIES RISKS	
530	1.3.1	Risk exposure amount for position, foreign exchange and commodities risks under standardised approaches (SA)	
530 540	1.3.1.1	amount for position, foreign exchange and commodities risks under standardised	
		amount for position, foreign exchange and commodities risks under standardised approaches (SA) Traded debt	
540	1.3.1.1	amount for position, foreign exchange and commodities risks under standardised approaches (SA) Traded debt instruments	
540 550	1.3.1.1 1.3.1.2	amount for position, foreign exchange and commodities risks under standardised approaches (SA) Traded debt instruments Equity Particular approach for position risk in	
540 550 555	1.3.1.1 1.3.1.2 1.3.1.3	amount for position, foreign exchange and commodities risks under standardised approaches (SA) Traded debt instruments Equity Particular approach for position risk in CIUs Memo item: CIUs exclusively invested in traded debt	

570	1.3.1.5	Commodities	
580	1.3.2	Risk exposure amount for Position, foreign exchange and commodities risks under internal models (IM)	
590	1.4	TOTAL RISK EXPOSURE AMOUNT FOR OPERATIONAL RISK (OpR)	
600	1.4.1	OpR Basic indicator approach (BIA)	
610	1.4.2	OpR Standardised (STA) / Alternative Standardised (ASA) approaches	
620	1.4.3	OpR Advanced measurement approaches (AMA)	
630	1.5	ADDITIONAL RISK EXPOSURE AMOUNT DUE TO FIXED OVERHEADS	
640	1.6	TOTAL RISK EXPOSURE AMOUNT FOR CREDIT VALUATION ADJUSTMENT	
650	1.6.1	Advanced method	
660	1.6.2	Standardised method	
670	1.6.3	Based on OEM	
680	1.7	TOTAL RISK EXPOSURE AMOUNT RELATED TO LARGE EXPOSURES IN THE TRADING BOOK	

690	1.8	OTHER RISK EXPOSURE AMOUNTS	
710	1.8.2	Of which: Additional stricter prudential requirements based on Article 458 CRR	
720	1.8.2*	Of which: requirements for large exposures	
730	1.8.2**	Of which: due to modified risk weights for targeting asset bubbles in the residential and commercial property	
740	1.8.2***	Of which: due to intra financial sector exposures	
750	1.8.3	Of which: Additional stricter prudential requirements based on Article 459 CRR	
760	1.8.4	Of which: Additional risk exposure amount due to Article 3 CRR	

C 03.00 – CAPITAL RATIOS AND CAPITAL LEVELS (CA3)

Rows	ID	Item	Amount
010	1	CET1 Capital ratio	
020	2	Surplus(+)/Deficit(-) of CET1 capital	
030	3	T1 Capital ratio	
040	4	Surplus(+)/Deficit(-) of T1 capital	
050	5	Total capital ratio	
060	6	Surplus(+)/Deficit(-) of total capital	

Memorandum Items: Total SREP Capital Requirement (TSCR), Overall Capital Requirement (OCR) and Pillar 2 Guidance (P2G)

130	13	Total SREP capital requirement (TSCR) ratio
140	13*	TSCR: to be made up of CET1 capital
150	13**	TSCR: to be made up of Tier 1 capital
160	14	Overall capital requirement (OCR) ratio
170	14*	OCR: to be made up of CET1 capital
180	14**	OCR: to be made up of Tier 1 capital
190	15	OCR and Pillar 2 Guidance (P2G)
200	15*	OCR and P2G: to be made up of CET1 capital
210	15**	OCR and P2G: to be made up of Tier 1 capital

C 04.00 – MEMORANDUM ITEMS (CA4)

Row	ID	Item	Column
Deferred tax assest and liabilities			010
010	1	Total deferred tax assets	
020	1.1	Deferred tax assets that do not rely on future profitability	
030	1.2	Deferred tax assets that rely on future profitability and do not arise from temporary differences	
040	1.3	Deferred tax assets that rely on future profitability and arise from temporary differences	
050	2	Total deferred tax liabilities	

060	2.1	Deferred tax liabilities non deductible from deferred tax assets that rely on future profitability	
070	2.2	Deferred tax liabilities deductible from deferred tax assets that rely on future profitability	
080	2.2.1	Deductible deferred tax liabilities associated with deferred tax assets that rely on future profitability and do not arise from temporary differences	
090	2.2.2	Deductible deferred tax liabilities associated with deferred tax assets that rely on future profitability and arise from temporary differences	
093	2A	Tax overpayments and tax loss carry backs	
096	2B	Deferred Tax Assets subject to a risk weight of 250 %	
097	2C	Deferred Tax Assets subject to a risk weight of 0 %	
Credit risk adjustme	nts and expected losses	S	
100	3	IRB excess (+) or shortfall (-) of credit risk adjustments, additional value adjustments and other own funds reductions to expected losses for non defaulted exposures	

110	3.1	Total credit risk adjustments, additional value adjustments and other own funds reductions eligible for inclusion in the calculation of the expected loss amount
120	3.1.1	General credit risk adjustments
130	3.1.2	Specific credit risk adjustments
131	3.1.3	Additional value adjustments and other own funds reductions
140	3.2	Total expected losses eligible
145	4	IRB excess (+) or shortfall (-) of specific credit risk adjustments to expected losses for defaulted exposures
150	4.1	Specific credit risk adjustments and positions treated similarily
155	4.2	Total expected losses eligible
160	5	Risk weighted exposure amounts for calculating the cap to the excess of provision eligible as T2
170	6	Total gross provisions eligible for inclusion in T2 capital
180	7	Risk weighted exposure amounts for calculating the cap to the provision eligible as T2
Thresholds for	Common Equity Tie	er 1 deductions

190	8	Threshold non deductible of holdings in financial sector entities where an institution does not have a significant investment
200	9	10 % CET1 threshold
210	10	17,65 % CET1 threshold
225	11.1	Eligible capital for the purposes of qualifying holdings outside the financial sector
226	11.2	Eligible capital for the purposes of large exposures
Investments in the a significant inves		al sector entities where the institution does not have
230	12	Holdings of CET1 capital of financial sector entities where the institution does not have a significant investment, net of short positions
240	12.1	Direct holdings of CET1 capital of financial sector entities where the institution does not have a significant investment
250	12.1.1	Gross direct holdings of CET1 capital of financial sector entities where the institution does not have a significant investment
260	12.1.2	(-) Permitted offsetting short positions in relation

to the direct gross

		holdings included above	
270	12.2	Indirect holdings of CET1 capital of financial sector entities where the institution does not have a significant investment	
280	12.2.1	Gross indirect holdings of CET1 capital of financial sector entities where the institution does not have a significant investment	
290	12.2.2	(-) Permitted offsetting short positions in relation to the indirect gross holdings included above	
291	12.3	Synthetic holdings of CET1 capital of financial sector entities where the institution does not have a significant investment	
292	12.3.1	Gross synthetic holdings of CET1 capital of financial sector entities where the institution does not have a significant investment	
293	12.3.2	(-) Permitted offsetting short positions in relation to the synthetic gross holdings included above	
300	13	Holdings of AT1 capital of financial sector entities where the institution does not have a significant	

		investment, net of short positions	
310	13.1	Direct holdings of AT1 capital of financial sector entities where the institution does not have a significant investment	
320	13.1.1	Gross direct holdings of AT1 capital of financial sector entities where the institution does not have a significant investment	
330	13.1.2	(-) Permitted offsetting short positions in relation to the direct gross holdings included above	
340	13.2	Indirect holdings of AT1 capital of financial sector entities where the institution does not have a significant investment	
350	13.2.1	Gross indirect holdings of AT1 capital of financial sector entities where the institution does not have a significant investment	
360	13.2.2	(-) Permitted offsetting short positions in relation to the indirect gross holdings included above	
361	13.3	Synthetic holdings of AT1 capital of financial sector entities where the institution does not have a significant investment	

362	13.3.1	Gross synthetic holdings of AT1 capital of financial sector entities where the institution does not have a significant investment	
363	13.3.2	(-) Permitted offsetting short positions in relation to the synthetic gross holdings included above	
370	14	Holdings of T2 capital of financial sector entities where the institution does not have a significant investment, net of short positions	
380	14.1	Direct holdings of T2 capital of financial sector entities where the institution does not have a significant investment	
390	14.1.1	Gross direct holdings of T2 capital of financial sector entities where the institution does not have a significant investment	
400	14.1.2	(-) Permitted offsetting short positions in relation to the direct gross holdings included above	
410	14.2	Indirect holdings of T2 capital of financial sector entities where the institution does not have a significant investment	
420	14.2.1	Gross indirect holdings of T2 capital of financial sector	

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15.1.1

Status: This is the original version (as it was originally adopted).

		entities where the institution does not have a significant investment	
430	14.2.2	(-) Permitted offsetting short positions in relation to the indirect gross holdings included above	
431	14.3	Synthetic holdings of T2 capital of financial sector entities where the institution does not have a significant investment	
432	14.3.1	Gross synthetic holdings of T2 capital of financial sector entities where the institution does not have a significant investment	
433	14.3.2	(-) Permitted offsetting short positions in relation to the synthetic gross holdings included above	
Investments in the casignificant investment		r entities where the ins	titution has a
440	15	Holdings of CET1 capital of financial sector entities where the institution has a significant investment, net of short positions	
450	15.1	Direct holdings of CET1 capital of financial sector entities where the institution	

has a significant investment

of CET1 capital of financial sector

Gross direct holdings

		entities where the institution has a significant investment	
470	15.1.2	(-) Permitted offsetting short positions in relation to the direct gross holdings included above	
480	15.2	Indirect holdings of CET1 capital of financial sector entities where the institution has a significant investment	
490	15.2.1	Gross indirect holdings of CET1 capital of financial sector entities where the institution has a significant investment	
500	15.2.2	(-) Permitted offsetting short positions in relation to the indirect gross holdings included above	
501	15.3	Synthetic holdings of CET1 capital of financial sector entities where the institution has a significant investment	
502	15.3.1	Gross synthetic holdings of CET1 capital of financial sector entities where the institution has a significant investment	
503	15.3.2	(-) Permitted offsetting short positions in relation to the synthetic gross	

		holdings included above	
510	16	Holdings of AT1 capital of financial sector entities where the institution has a significant investment, net of short positions	
520	16.1	Direct holdings of AT1 capital of financial sector entities where the institution has a significant investment	
530	16.1.1	Gross direct holdings of AT1 capital of financial sector entities where the institution has a significant investment	
540	16.1.2	(-) Permitted offsetting short positions in relation to the direct gross holdings included above	
550	16.2	Indirect holdings of AT1 capital of financial sector entities where the institution has a significant investment	
560	16.2.1	Gross indirect holdings of AT1 capital of financial sector entities where the institution has a significant investment	
570	16.2.2	(-) Permitted offsetting short positions in relation to the indirect gross holdings included above	

571	16.3	Synthetic holdings of AT1 capital of financial sector entities where the institution has a significant investment
572	16.3.1	Gross synthetic holdings of AT1 capital of financial sector entities where the institution has a significant investment
573	16.3.2	(-) Permitted offsetting short positions in relation to the synthetic gross holdings included above
580	17	Holdings of T2 capital of financial sector entities where the institution has a significant investment, net of short positions
590	17.1	Direct holdings of T2 capital of financial sector entities where the institution has a significant investment
600	17.1.1	Gross direct holdings of T2 capital of financial sector entities where the institution has a significant investment
610	17.1.2	(-) Permitted offsetting short positions in relation to the direct gross holdings included above
620	17.2	Indirect holdings of T2 capital of financial sector entities where

		the institution	
		has a significant investment	
630	17.2.1	Gross indirect holdings of T2 capital of financial sector entities where the institution has a significant investment	
640	17.2.2	(-) Permitted offsetting short positions in relation to the indirect gross holdings included above	
641	17.3	Synthetic holdings of T2 capital of financial sector entities where the institution has a significant investment	
642	17.3.1	Gross synthetic holdings of T2 capital of financial sector entities where the institution has a significant investment	
643	17.3.2	(-) Permitted offsetting short positions in relation to the synthetic gross holdings included above	
Total risk exposur category:	e amounts of holdi	ngs not deducted from the corres	sponding capital
650	18	Risk weighted exposures of CET1 holdings in financial sector entities which are not deducted from the institution's CET1 capital	
660	19	Risk weighted exposures of AT1 holdings in financial	

		sector entities which are not deducted from the institution's AT1 capital	
670	20	Risk weighted exposures of T2 holdings in financial sector entities which are not deducted from the institution's T2 capital	
Temporary waiver fr	om deduction from ow	n funds	
680	21	Holdings on CET1 Capital Instruments of financial sector entities where the institution does not have a significant investment temporary waived	
690	22	Holdings on CET1 Capital Instruments of financial sector entities where the institution has a significant investment temporary waived	
700	23	Holdings on AT1 Capital Instruments of financial sector entities where the institution does not have a significant investment temporary waived	
710	24	Holdings on AT1 Capital Instruments of financial sector entities where the institution has a significant investment temporary waived	
720	25	Holdings on T2 Capital Instruments of financial sector	

		entities where the institution does not have a significant investment temporary waived	
730	26	Holdings on T2 Capital Instruments of financial sector entities where the institution has a significant investment temporary waived	
Capital buffers			
740	27	Combined buffer requirement	
750		Capital conservation buffer	
760		Conservation buffer due to macro-prudential or systemic risk identified at the level of a Member State	
770		Institution specific countercyclical capital buffer	
780		Systemic risk buffer	
800		Global Systemically Important Institution buffer	
810		Other Systemically Important Institution buffer	
Pillar II requirement	S		
820	28	Own funds requirements related to Pillar II adjustments	
Additional informati	on for investment firm	S	
830	29	Initial capital	
840	30	Own funds based on Fixed Overheads	

Additional information for calculation of reporting thresholds			
850	31	Non-domestic original exposures	
860	32	Total original exposures	
Basel I floor	'		
870		Adjustments to total own funds	
880		Own funds fully adjusted for Basel I floor	
890		Own funds requirements for Basel I floor	
900		Own funds requirements for Basel I floor – SA alternative	
910		Deficit of total capital as regards the minimum own funds requirements of the Basel I floor	

C 05.01 – TRANSITIONAL PROVISIONS (CA5.1)

		-	Adjustm	en 4s djustm	en 4s djustm	en 4s djustme	en M emora	ndum
			to	to AT1	to T2	included	items	
			CET1			in RWAs	Applicab percentag	leEligible geamount without transitional provisions
Code	ID	Item	010	020	030	040	050	060
010	1	TOTAL ADJUST	MENTS					
020	1.1		FATHERE MENT,\$22	Pink to 00CA1;r66	link to 00CA1;r88	30}		
030	1.1.1	Grandfat instrume Instrume constitut state aid	nts: nts					
040	1.1.1.1	Instrum that	ents					

qualified as own funds	
according	
to 2006/48/	
EC	
050 1.1.1.2 Instruments issued	
by	
institutions	
that are	
incorporated	
in a Member	
State	
that is	
subject to an	
Economic	
Adjustment Programme	
060 1.1.2 Instrumentiak to link	to link to
not {CA5.2; {CA	5.2; {CA5.2;
constituting 10; c060; 020 state	;c060}090;c060}
aid	
070 1.2 MINORITIK to link	to link to
INTERES(TSA1;r240()CA AND	1;r680(CA1;r900)
EQUIVALENTS	
080 1.2.1 Capital	
instruments and	
items	
that do not	
qualify	
as	
minority interests	
090 1.2.2 Transitional	
recognition	
in consolidated	
own	
funds	
of minority	
interests	

091	1.2.3	Transitional
		recognition
		in
		consolidated
		own
		funds
		of
		qualifying
		Additional
		Tier 1
		capital
092	1.2.4	Transitional
0,2	1.2.4	recognition
		in
		consolidated
		own
		funds
		of of
		qualifying
		Tier 2
		capital
100	1.3	
100	1.3	OTHER link to link to link to
		TRANSITIONAS 200CA1;r7300CA1;r960} ADJUSTMENTS
	101	
110	1.3.1	Unrealised
		gains
		and
		losses
120	1.3.1.1	Unrealised
		gains
130	1.3.1.2	Unrealised
		losses
133	1.3.1.3.	Unrealised
		gains
		on
		exposures
		to
		central
		governments
		classified
		in the
		"Available
		for
		sale"
		category
		of EU-
		endorsed
		IAS39
136	1.3.1.4.	Unrealised
		loss on
		exposures
		to
	1	

		central governments classified in the "Available for sale" category of EU- endorsed IAS39
138	1.3.1.5.	Fair value gains and losses arising from the institution's own credit risk related to derivative liabilities
140	1.3.2	Deductions
150	1.3.2.1	Losses for the current financial year
160	1.3.2.2	Intangible assets
170	1.3.2.3	Deferred tax assets that rely on future profitability and do not arise from temporary differences
180	1.3.2.4	IRB shortfall of provisions

		to
		expected
		losses
190	1.3.2.5	Defined
		benefit
		pension
		fund
		assets
194	1.3.2.5*	
194	1.3.2.3	which:
		which:
		Introduction
		of
		amendments
		to IAS
		19 –
		positive
		item
198	1.3.2.5**	of
		which:
		Introduction
		of
		amendments
		to IAS
		19 –
		negative
		item
200	1.3.2.6	Own
200	1.5.2.0	instruments
210	1.3.2.6.1	
210	1.3.2.0.1	
		CET1
	12251	instruments
211	1.3.2.6.1	
		which:
		Direct
		holdings
212	1.3.2.6.1	* of
		which:
		Indirect
		holdings
220	1.3.2.6.2	Own
		AT1
		instruments
221	1.3.2.6.2	
	1.0.2.0.2	which:
		Direct
		holdings
222	1.3.2.6.2	
LLL	1.3.2.0.2	
		which:
		Indirect
		holdings

230	1.3.2.6.3	Own			
		T2			
		instruments			
231	1.3.2.6.3				
		which:			
		Direct			
		holdings			
232	1.3.2.6.3				
202	1.0.2.0.0	which:			
		Indirect			
		holdings			
240	1.3.2.7	Reciprocal			
240	1.5.2.7	cross			
		holdings			
250	1.3.2.7.1	Reciprocal			
230	1.3.2.7.1	cross			
		holdings			
		in			
		CET1			
		Capital			
260	13271	1Reciprocal			
200	1.5.2.7.1	cross			
		holdings			
		in			
		CET1			
		Capital			
		of			
		financial			
		sector			
		entities			
		where			
		the			
		institution			
		does			
		not			
		have a			
		significant			
		investment			
270	1.3.2.7.1	.2Reciprocal			
		cross			
		holdings			
		in			
		CET1			
		Capital			
		of			
		financial			
		sector			
		entities			
		where			
		the			
		institution			
		has a			

			1	1	1	1	
		significant					
		investment					
280	1.3.2.7.2	Reciprocal					
		cross					
		holdings					
		in AT1					
		Capital					
290	1.3.2.7.2.	1Reciprocal					
		cross					
		holdings					
		in AT1					
		Capital					
		of					
		financial					
		sector					
		entities where					
		the					
		institution					
		does					
		not					
		have a					
		significant					
		investment					
300	13272	2Reciprocal					
300	1.5.2.7.2.	cross					
		holdings					
		in AT1					
		Capital					
		of					
		financial					
		sector					
		entities					
		where					
		the					
		institution					
		has a					
		significant					
		investment					
310	1.3.2.7.3	Reciprocal					
		cross					
		holdings					
		in T2					
	10070	Capital					
320	1.3.2.7.3	1Reciprocal					
		cross					
		holdings					
		in T2					
		Capital					
		of financial					
		financial					
		sector					

		entities	
		where	
		the	
		institution	
		does	
		not	
		have a	
		significant	
		investment	
330	1.3.2.7.3	2Reciproçal	
		cross	
		holdings	
		in T2	
		Capital	
		of	
		financial	
		sector	
		entities	
		where	
		the	
		institution	
		has a	
		significant	
		investment	
340	1.3.2.8	Own	
340	1.5.2.0	funds	
		instruments	
		of	
		financial	
		sector	
		entities	
		where	
		the	
		institution	
		does	
		not	
		have a	
		significant	
		investment	
350	1.3.2.8.1	CET1	
330	1.5.2.0.1	instruments	
		of	
		financial	
		sector	
		entities	
		where	
		the	
		institution	
		does	
		not	
		have a	
		114104	

		significant	
		investment	
360	1.3.2.8.2	AT1	
200	1.3.2.0.2	instruments	
		of	
		financial	
		sector	
		entities	
		where	
		the	
		institution	
		does	
		not	
		have a	
		significant	
		investment	
370	1.3.2.8.3		
		instruments	
		of	
		financial	
		sector	
		entities	
		where	
		the	
		institution	
		does	
		not	
		have a	
		significant	
		investment	
380	1.3.2.9	Deferred	
200	1.0.2.	tax	
		assets	
		that	
		are	
		dependent	
		on	
		future	
		profitability	
		and	
		arise	
		from	
		temporary	
		differences	
		and	
		CET1	
		instruments	
		of	
		financial	
		sector	
		entities	
		where	
		WHELE	

	1		ı	1 1	I	I
		the				
		institution				
		has a				
		significant				
		investment				
385	1.3.2.9a	Deferred				
		tax				
		assets				
		that				
		are				
		dependent				
		on				
		future				
		profitability				
		and				
		arise				
		from				
		temporary				
		differences				
390	1.3.2.10	Own				
		funds				
		instruments				
		of				
		financial				
		sector				
		entities				
		where				
		the				
		institution				
		has a				
		significant				
		investment				
400	1.3.2.10.					
100	1.5.2.10.	instruments				
		of				
		financial				
		sector				
		entities				
		where				
		the				
		institution				
		has a				
		significant				
		investment				
410	1.3.2.10.					
410	1.3.2.10.	instruments				
		of financial				
		financial				
		sector				
		entities				
		where				
		the				

	1		ı		ı	
		institution				
		has a				
		significant				
		investment				
420	1.3.2.10.	3 T2				
		instruments				
		of				
		financial				
		sector				
		entities				
		where				
		the				
		institution				
		has a				
		significant				
		investment				
425	1.3.2.11	Exemption				
	11012111	from				
		deduction				
		of				
		Equity				
		Holdings				
		in				
		Insurance				
		Companies				
		from				
		CET 1				
		Items				
430	1.3.3	Additional				
	1.0.0	filters				
		and				
		deductions				
440	1.3.4	Adjustments				
110	1.0.7	due to				
		IFRS 9				
		transitional				
		arrangements				

C 05.02 – GRANDFATHERED INSTRUMENTS: INSTRUMENTS NOT CONSTITUING STATE AID (CA5.2)

CA 5.2 C	randfathe	red	Amount	Base	Applicab	leLimit	(-)	Total
instrume	nts: Instrur	nents	of	for	percenta	ge	Amount	grandfathered
not const	ituting Sta	te aid	instrume	ntsalculati	ng		that	amount
			plus	the			exceeds	
			related	limit			the	
			share				limits	
			premium				for	
			•				grandfatl	nering
Code	ID	Item	010	020	030	040	050	060
010	1.	Instrume	nts					link to
		that						{CA5.1;r060;c010}

		qualified				
		for				
		point				
		a) of				
		Article 57				
		of				
		2006/48/				
		EC				
020	2.	Instruments			link to	
020		that			(CA5.1;r	060:0020)
		qualified			(CA3.1,10	000,C020)
		for				
		point				
		ca) of				
		Article 57				
		and				
		Article 154(8)				
		and				
		(9) of				
		2006/48/				
		EC,				
		subject				
		to the				
		limit				
		of				
		Article 489				
030	2.1	Total				
		TOTAL				
030	2.1					
030	2.1	instruments				
030	2.1	instruments without				
030	2.1	instruments				
030	2.1	instruments without a call				
030	2.1	instruments without a call or an				
030	2.1	instruments without a call or an incentive				
040	2.2.	instruments without a call or an incentive				
		instruments without a call or an incentive to redeem Grandfathered instruments				
		instruments without a call or an incentive to redeem Grandfathered instruments with				
		instruments without a call or an incentive to redeem Grandfathered instruments with a call				
		instruments without a call or an incentive to redeem Grandfathered instruments with a call and				
		instruments without a call or an incentive to redeem Grandfathered instruments with a call and incentive				
		instruments without a call or an incentive to redeem Grandfathered instruments with a call and incentive to				
040	2.2.	instruments without a call or an incentive to redeem Grandfathered instruments with a call and incentive to redeem				
		instruments without a call or an incentive to redeem Grandfathered instruments with a call and incentive to redeem Instruments				
040	2.2.	instruments without a call or an incentive to redeem Grandfathered instruments with a call and incentive to redeem Instruments with				
040	2.2.	instruments without a call or an incentive to redeem Grandfathered instruments with a call and incentive to redeem Instruments with a call				
040	2.2.	instruments without a call or an incentive to redeem Grandfathered instruments with a call and incentive to redeem Instruments with a call exercisable				
040	2.2.	instruments without a call or an incentive to redeem Grandfathered instruments with a call and incentive to redeem Instruments with a call ard incentive to redeem				
040	2.2.	instruments without a call or an incentive to redeem Grandfathered instruments with a call and incentive to redeem Instruments with a call ard incentive to redeem exercisable after the				
040	2.2.	instruments without a call or an incentive to redeem Grandfathered instruments with a call and incentive to redeem Instruments with a call exercisable after the reporting				
040	2.2.	instruments without a call or an incentive to redeem Grandfathered instruments with a call and incentive to redeem Instruments with a call exercisable after the reporting date,				
040	2.2.	instruments without a call or an incentive to redeem Grandfathered instruments with a call and incentive to redeem Instruments with a call exercisable after the reporting				

		meet
		the
		conditions
		in
		Article 52
		of control control
		CRR
		after
		the
		date of
		effective
		maturity
060	2.2.2	Instruments
000	2.2.2	with
		a call
		exercisable
		after
		the
		reporting
		date,
		and
		which
		do not
		meet
		the
		conditions
		in
		Article 52
		of
		CRR
		after
		the
		date of
		effective
050	222	maturity
070	2.2.3	Instruments
		with
		a call
		exercisable
		prior
		to or
		on 20
		July
		2011,
		and
		which
		do not
		meet
		the
		conditions
		in
		Article 52
		of
	1	

		CRR after the date of effective maturity	
080	2.3	Excess on the limit of CET1 grandfathered instruments	
090	3	Items that qualified for points e), f), g) or h) of Article 57 of 2006/48/ EC, subject to the limit of Article 490	link to {CA5.1;r060;c030)
100	3.1	Total items without an incentive to redeem	
110	3.2	Grandfathered items with an incentive to redeem	
120	3.2.1	Items with a call exercisable after the reporting date,	

		and
		which
		meet
		the
		conditions
		in
		Article 63
		of
		CRR
		after
		the
		date of
		effective
		maturity
130	3.2.2	Items
		with
		a call
		exercisable
		after
		the
		reporting
		date,
		and
		which do not
		meet
		the
		conditions
		in
		Article 63
		of
		CRR
		after
		the
		date of
		effective
		maturity
140	3.2.3	Items
		with
		a call
		exercisable
		prior
		to or
		on 20
		July
		2011,
		and which
		do not
		meet
		the
		conditions
		in
	I	i

		Article 63 of CRR after the date of effective maturity		
150	3.3	Excess on the limit of AT1 grandfathered instruments		

C 06.01 – GROUP SOLVENCY: INFORMATION ON AFFILIATES – TOTAL (GS TOTAL)

	IN	FO	RM	ATI	ON	ON	TH	IE C	CON	TR	IBU	JTIC)N(ЭF			\mathbf{C}	\PI	ΓΑΙ	BU	JFF.	ERS	3			
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	TO)TA	ALIPIC	DISTO	PICR		(AA)	Admi			COM		O Trad	i(X)	MOM	Æ	DC()MI	BIN	RADY	MAK	AIK R	XQHI	MAR		
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	25	026	027	028	029	030	031	032	033	034	035	036	037	038	039	040	041	042	043	044	045	047	0480			
010T																										
3101																										

C 06.02 – GROUP SOLVENCY: INFORMATION ON AFFILIATES (GS)

ENTITIES	INFORMATION ON	INFORMATION ON	CAPITAL
WITHIN	ENTITIES SUBJECT	THE CONTRIBUTION	BUFFERS
SCOPE OF	TO OWN FUNDS	OF ENTITIES TO	
CONSOLIDA	TREQUIREMENTS	SOLVENCY OF THE	
		GROUP	
NEMBRISEE		AND THE PROPERTY OF THE PROPER	NATION STATEMENT
	OR IS AN ESTIMATION OF THE PROPERTY OF THE PRO		PARTICIPATE PARTIC

CORDEORES RESIDENTAL CONTROL OF SERIES RIVER REPORT OF THE SERIES REPORT OF THE SERIES OF THE SERIES

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			IDENTIFIED
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	(SP)	OTHER	THE
		RESERVES	LEVEL
			OF
			A
			MEMBER
			STATE
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	STANDARDISED APPROAC	H TO CAPITAL REQUIREMENTS (CR SA	.)
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risk weights																
MEMORANDU	M ITE	MS														
secured by mortgages on commercial immovable																
300Exposures																
in default subject to a risk weight of 100																
310Exposures secured by mortgages on residential property																
320Exposures in default subject to a risk weight of 150 %																

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:

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180DILUTION												
RISK:												
TOTAL												
PURCHASED												
RECEIVABLES												

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:

IRB Exposure class:Own	n estimates of LGD and/or convers	ion factors:
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ON THE	DOUBLE	SECTOR
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C 09.01 – GEOGRAPHICAL BREAKDOWN OF EXPOSURES BY RESIDENCE OF THE OBLIGOR: SA EXPOSURES (CR GB 1)

Country	7:

ORIGINAL	Obser	ve@ener	alSpecif	icWrite	Credit	EXPO	SRIBK	RISK
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		Defau expos					obser new defau			ORUING ORACT
	010	020	040	050	055	060	070	075	080	090
010	Central governments or central banks									
020	Regional governments or local authorities									
030	Public sector entities									
040	Multilateral Development Banks	-								
050	International Organisation									
060	Institutions									
70	Corporates									
)75	of which: SME									
080	Retail									
085	of which: SME									
090	Secured by mortgages on immovable property									
095	of which: SME									
100	Exposures in default									
110	Items associated with particularly									

	high risk					
120	Covered bonds					
130	Claims on institutions and corporates with a short- term credit assessment					
140	Collective investments undertakings (CIU)					
150	Equity exposures					
160	Other exposures					
170	Total exposures					

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

Country:

Coun	uy.																
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010	Cer	tral															
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	slotting					
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	criteria					
050	Of					
	Which:					
	SME					
060	Retail					
070	Secured					
	by					
	real					
	estate					
	property					
080	SME					
090	Non-					
	SME					
100	Qualifying					
	Revolving					
110	Other					
	Retail					
120	SME					
130	Non-				1	
-20	SME					
140	Equity					
150	Total					
	exposures					
	r			 	1	

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:

	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 ex			
Market risk	iposures		
030	Sum of long		
050	and short		
	positions of		
	trading book		
	exposures for		
	Standardised		
	Approach		
040	Value of		
040			
	trading book		
	exposures		
	for internal		
7 1	models		
Relevant credit ex	xposures –		
Securitisation			
055	Exposure		
	value of		
	securitisation		
	positions in		
	the banking		
	book		
Own funds requir	rements 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		
100	requirements		
	requirements		

	for relevant credit exposures — Securitisation positions in the banking		
110	Own funds requirements weights		
Countercyclical rates	capital buffer		
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 % thres			
150	Use of 2 % threshold for general credit exposure		
160	Use of 2 % threshold for trading book exposure		

C 10.01 – CREDIT RISK: EQUITY – IRB APPROACHES TO CAPITAL REQUIREMENTS (CR EQU IRB 1)

INTER	NARIGI	N ØR EDIT RISK		EXPO	SUERAPO:	SURR.SEK	MEMORANDUM
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	CONV	ENSION			LGD	AMOU	NT
	FACTO	DESCUBSTITUTIO	N		(%)		
		EFFECTS ON T	ГНЕ				
		EXPOSURE					
		UNFUNDED	SUBST	TITUTIC	N		EXPECTED
		CREDIT	OF				LOSS
		PROTECTION	THE				AMOUNT

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		GRAD	E							
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	WEIGI	НТ								
	APPRO									
	TOTAI	_								
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070	RISK									
	WEIG	HT:								
	190									
	%									
080	290									
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090	370									
100	% DITED	NIAT								
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110		SURES								
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	TO									
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C 10.02 – CREDIT RISK: EQUITY – IRB APPROACHES TO CAPITAL REQUIREMENTS. BREAKDOWN OF TOTAL EXPOSURES UNDER THE PD/LGD APRROACH BY OBLIGOR GRADES (CR EQU IRB 2)

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	THE								
	OBLIG	OR							
	GRADE	[
	(%)								
005	010	020	030	040	050	060	070	080	090

C 11.00 – SETTLEMENT/DELIVERY RISK (CR SETT)

		UNSETTLED	PRICE	OWN	TOTAL
		TRANSACTI	O NI FFERENCI	E FUNDS	SETTLEMEN
		AT	EXPOSURE	REQUIREME	NUSK
		SETTLEMEN	TDUE TO	`	EXPOSURE
		PRICE	UNSETTLED		AMOUNT
			TRANSACTI		
		010	020	030	040
010	Total unsettled transactions in the Non- trading Book				Cell linked to CA
020	Transactions unsettled up to 4 days (Factor 0 %)				
030	Transactions unsettled between 5				

	and 15 days (Factor 8 %)		
040	Transactions unsettled between 16 and 30 days (Factor 50 %)		
050	Transactions unsettled between 31 and 45 days (Factor 75%)		
060	Transactions unsettled for 46 days or more (Factor 100 %)		
070	Total unsettled transactions in the Trading Book		Cell linked to CA
080	Transactions unsettled up to 4 days (Factor 0 %)		
090	Transactions unsettled between 5 and 15 days (Factor 8 %)		
100	Transactions unsettled between 16 and 30 days (Factor 50 %)		
110	Transactions unsettled between 31 and 45 days (Factor 75 %)		

			Υ	1
120	Transactions			
	unsettled			
	for 46 days			
	or more			
	(Factor 100			
	%)			

C 13.01 – CREDIT RISK: SECURITISATIONS (CR SEC)

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C 14.00 – DETAILED INFORMATION ON SECURITISATIONS (SEC DETAILS)

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C 14.01 – DETAILED INFORMATION ON SECURITISATIONS BY APPROACH (SEC DETAILS APPROACH)

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C 16.00 – OPERATIONAL RISK (OPR)

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Status: This is the original version (as it was originally adopted).

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C 17.01 – OPERATIONAL RISK: LOSSES AND RECOVERIES BY BUSINESS LINES AND LOSS EVENT TYPES IN THE LAST YEAR (OPR DETAILS 1)

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0030		Numl of loss event subje to loss adjus	ber s									
0040		Loss adjus relati to previ										

	reporting periods		
0050	Maximum		
	single loss		
0060	Sum of		
	the		
	five largest		
	losses		
0070	Total direct		
	loss		
0080	recovery Total		
0000	recovery		
	from insurance		
	and		
	other risk		
	transfer		
0110	mechanisms TRAD IN umber		
	AND of		
	SALESloss [TS] events		
	(new		
	loss events)		
0120	Gross loss		
	amount		
	(new loss		
	events)		
0130	Number of		
	loss		
	events subject		
	to		
	loss adjustments		
0140	Loss		
	adjustments relating		
	to		
	previous reporting		
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0150	Max	imum					
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	peric	- pa. 9					

0250	Maximum single		
	loss		
0260	Sum		
	of		
	the		
	five		
	largest losses		
0270	Total		
0270	direct		
	loss		
	recovery		
0280	Total		
0200	recovery		
	from		
	insurance		
	and		
	other		
	risk		
	transfer		
0010	mechanisms		
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	BANKING COLL COLL		
	[CB] events (new		
	loss		
	events)		
0320	Gross		
0020	loss		
	amount		
	(new		
	loss		
	events)		
0330	Number		
	of		
	loss		
	events subject		
	to		
	loss		
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0340	Loss		
	adjustments		
	relating		
	to		
	previous		
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0350	Maximum		
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0360		Sum					
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0380		Total					
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		the						
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	five								
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0670	Total				
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	from				
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	risk				
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0710	ASSETNumber				
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	(new				
	loss				
	events)				
0720	Gross				
0720	loss				
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	loss				
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	loss					
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Total recovery from insurance and other risk transfer mechanisms
from insurance and other risk transfer mechanisms
Insurance and other risk transfer mechanisms
and other risk transfer mechanisms
Other risk transfer mechanisms
risk transfer mechanisms
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mechanisms
0910 TOTAINumber BUSINOSS LINES loss events (new loss events). Of which: related to losses ≥ 10 000 and < 20 000 related to losses ≥ 20 000 and < 20 000 and < 100 000 and < 100 000
BUSINUSS LINES loss events (new loss events). Of which: related to losses = 10 0000 and < 20 000 000 related to losses = 20 000 000 and < 100 000 and < 1100 000 000 related to related
LINES loss events (new loss events). Of which: related to losses ≥ 10 000 and < 20 000
Company Comp
(new loss events). Of which: related to losses ≥ 10 000 and < 20 000 0912 related to losses ≥ 20 000 000 and < 20 000 000 related to losses ≥ 100 000 and < 100 000
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events). Of which: related to losses ≥ 10 0000 and < 20 0000 related to losses ≥ 20 0000 related to losses ≥ 100 0000 and 1000 0000 related related to related</th
Of which: related to losses ≥ 10 000 and < 20 000 related to losses ≥ 20 000 related to losses ≥ 20 000 and < 100
which: related to losses ≥ 10 0000 and < 20 000 related to losses ≥ 20 000 and < 100 000 related to losses ≥ 100 000 and c 100 000 related
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to losses ≥ 10 0000 and < 20 0000 related to losses ≥ 20 0000 and < 100 0000 and < 1000 0000 related
losses ≥ 10 000 and < 20 000
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	loss amount
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	to lease
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	subject to

	loss
	adjustments. Of
	which:
0935	of
0755	which:
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	of
	loss
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	with with
	a
	positive loss
	adjustment
0936	of Of
0750	which:
	number
	of
	loss
	events
	with
	a
	negative loss
	adjustment
0940	Loss
02.0	adjustments
	relating
	to
	previous
	reporting
0945	periods
0945	of which:
	positive
	loss
	adjustment
	amounts
	(+)
0946	of
	which:
	negative loss
	adjustment
	amounts
	(-)
0950	Maximum
	single
	loss
0960	Sum
	of

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1	
	the
	five
	largest
	losses
0970	Total
	direct
	loss
	recovery
0980	Total
	recovery
	from
	insurance
	and
	other
	risk
	transfer
	mechanisms

C 17.02 – OPERATIONAL RISK: LARGE LOSS EVENTS (OPR DETAILS 2)

	Ev	erDa	teDa	teDa	teLo	ssGr	osGr	os G R	ROSS	S LO	SS E	BY B	USI	NES	S		Le	galle	gaBu	sibesse	ription
	ID	of	of	of	eve	entos	s los	s LII	NE								En	titEyn	titly∕n	it	
		acc	oaa	cimbie	odyp	ey							taHay								
							of	Fin	anoe	l SBarl	ekBn	nd Ba	g kaima	s Sei	rv M e	sn latge	ens er	nt			
							dir	eqtC]	F][TS	5][R]	B t[[C]	B[R]	B]Set	tleAn	ϸnA	M[C	[]				
							rec	over	ies				[PS	5]							
Ro	w 0 01	10002	20003	3000 ₄	4000	5000	5000'	70008	30009	9001	00011	10012	20013	3001	4001	5001	6001	7001	80019	900200	

C 18.00 – MARKET RISK: STANDARDISED APPROACH FOR POSITION RISKS IN TRADED DEBT INSTRUMENTS (MKR SA TDI)

Currency:

		POSITIO	ONS		,		OWN	TOTAL
		ALL		NET			NEUNDS	
		POSITIO	NS	POSITIO	ONS	SUBJEC	TREQUIR	E ENMEROISS UR
		LONG	SHORT	LONG	SHORT	TO		AMOUNT
						CAPITA	L	
						CHARG	E	
		010	020	030	040	050	060	070
010	TRADEI)						Cell
	DEBT							linked to
	INSTRU	MENTS						CA2
	IN							
	TRADIN	IG						
	BOOK							
011	General							
	risk							
012	Derivati	ves						

013	Other assets and liabilities				
020	Maturity based approach	· -			
030	Zone 1				
040	0 ≤ 1 month				
050	> 1 ≤ 3 months				
060	> 3 ≤ 6 months				
070	> 6 ≤ 12 months				
080	Zone 2				
090	> 1 ≤ 2 (1,9 for cupon of less than 3 %)				
100	years > 2 ≤ 3 (>				
	1,9 ≤ 2,8 for cupon of less than 3 %) years				
110	> 3 ≤ 4 (> 2,8 ≤ 3,6 for cupon of less than 3 %) years				
120	Zone 3				
130	> 4 \le 5 (> 3,6 \le 4,3 for cupon				

		1	1	I.	1	ı	ı
	of less						
	than						
	3 %)						
	years						
140	>5≤						
	7 (>						
	4,3 ≤						
	5,7 for						
	cupon						
	of less						
	than						
	3 %)						
	years						
150	> 7 ≤						
	10 (>						
	5,7 ≤						
	7,3 for						
	cupon						
	of less						
	than						
	3 %)						
	years						
160	> 10 ≤						
	15 (>						
	7,3 ≤						
	9,3 for						
	cupon						
	of less						
	than						
	3 %)						
	years						
170	> 15 ≤						
170	20 (>						
	9,3 ≤						
	10,6						
	for						
	cupon						
	of less						
	than						
	3 %)						
	years						
180	> 20						
100	(> 10,6						
	$\leq 12,0$						
	for						
	cupon						
	of less						
	than						
	3 %)						
	years						
190	(> 12,0						
170	(~12,0						
	\leq 20,0						

	for			
	cupon			
	of less			
	than			
	3 %)			
	years			
200	(> 20			
	for			
	cupon of less			
	than			
	3 %)			
	years			
210	Duration-			
210	based			
	approach			
220	Zone 1			
230	Zone 2			
240	Zone 3			
250	Specific risk			
251				
251	Own funds			
	requirement			
	for			
	non-			
	securitisation			
	debt			
	instruments			
260	Debt			
	securities			
	under			
	the			
	first			
	category			
	in			
	Table			
270	1			
270	Debt securities			
	under			
	the			
	second			
	category			
	in			
	Table			
	1			
280	With			
	residual			
	term			

		1	İ	İ	I	I	I
	≤ 6 months						
290	With a						
290	residual						
	term						
	> 6						
	months						
	and						
	≤ 24						
	months						
300	With a						
	residual						
	term > 24						
	months						
310	Debt						
310	securities						
	under						
	the						
	third						
	category						
	in						
	Table						
	1						
320	Debt						
	securities						
	under the						
	fourth						
	category						
	in						
	Table						
	1						
321	Rated						
	nth-to						
	default						
	credit						
225	derivatives						
325	Own funds						
	requirement						
	for						
	securitisation						
	instruments						
330	Own						
	funds						
	requirement						
	for the						
	correlation						
	trading						
	portfolio						

350	Additional requirements for			
	options			
	(non-			
	delta			
	risks)			
360	Simplified method			
370	Delta			
	plus			
	approach – additional			
	requirements			
	for			
	gamma			
	risk			
380	Delta			
	plus			
	approach – additional			
	requirements			
	for			
	vega			
	risk			
385	Delta			
	plus			
	approach – non-			
	continuous			
	options			
	and			
	warrants			
390	Scenario			
	matrix			
	approach			

C 19.00 – MARKET RISK: STANDARDISED APPROACH FOR SPECIFIC RISK IN SECURITISATIONS (MKR SA SEC)

ALL) NEBREAKDOWN OF THE	BREAKDOWN OF THE	BREAK	(10)(V)	RAMORR
POSIOSOISSINSPOSITIONS (LONG)	NET POSITIONS (SHORT)	OF	EFF	CEACATP /
DEDU GYERI SK WEIGHTS	BY RISK WEIGHTS	THE	(AI	J USTM ENT)
FROM		NET	DU	EOWN
OWN		POSITI		FUND
FUNDS		BY	INF	RING QENREEMENTS
		APPRO	AOH	IES
			CH.	APTER
			2	
			OF	
			REC	GULATION

																												(EU 20	J) 17/2402
LONGRON	OK	1122	31 (1)	0105	(0)2(7	253	DO	1025	96 9 5	198 0	Б Ф	0[1	0	2210	4 0 1	90	20	1	3 0	D(F)	25	65 /	980	6	50	SŒ			RIGITATINE DI SEIMENT
	(UT 22 (6]{6]{	(41 (1 67/69	/97/3	XOX 1/97/	1253 9/9	(DX) /oV/o	405 VəV	(1/69 (1/69	NOW. VoTV	Ð101 617 4	251 800	(QL) (97/	22 (4 97/69	101 1/97/	OIC 697	900 <u>2</u> 9/49	(DZ /oV	53U 69/6	KKA Var	(255) /oV/	65 5/9	(JK) /61/	NO2 17 49	a a	SH.	MXX	VBP VBP	BNVVY P(Res	SEMENT OWORH
										%													%[%	PŒ	
0 100200309003006	00161	ABI	40 70	06701	(120)	B1041	0500	5071	18 02	X) (8	(1 2X ()	BKN	K)(X	18)	K ()	0190	2 0	904	030	607	981	911	120	B14 0	90	13 91	408	FG R	9FU760 0 1
OMOTAL EXPOSURES	8																												Cell linked to MKR SA TDI
																													{325:060
020f which: RE- SECURITIS	ATI	101	NS																										
030RIGINATO		П											Н	\dagger		\Box							Ħ						+
TOTAL EXPOSURES	\mathbf{S}																												
049ECURITIS POSITIONS		101	١																										
040F WHICH: QUALIFYIN FOR DIFFERENT CAPITAL TREATMEN	ГІА	ТЕ	D																										
050E- SECURITIS POSITONS		O	N																										
OGOVESTOR: TOTAL EXPOSURES																													
079ECURITIS POSITIONS																													
070F WHICH: QUALIFYINFOR DIFFERENT CAPITAL TREATMEN	ГІА	TE	D																										
080E- SECURITIS POSITONS		101	N																										
090PONSOR: TOTAL EXPOSURES																													

109ECURITISATION POSITIONS		
100F		
WHICH: QUALIFYING		
FOR DIFFERENTIATED		
CAPITAL TREATMENT		
11RE- SECURITISATION POSITONS		

C 20.00 – MARKET RISK: STANDARDISED APPROACH FOR SPECIFIC RISK IN THE CORRELATION TRADING PORTFOLIO (MKR SA CTP)

ALL(-) NE	TBREAKDOWN OF	BREAKDOWN OF	BREAKDORNER	EEQTAL
POS PIOSPIO	OINIMO INSET POSITION	THE NET POSITION	OF THE CAPCA	POWN
DEDUC	T(EDNG) BY RISK	(SHORT) BY RISK	NET	FUNDS
FROM	WEIGHTS	WEIGHTS	POSITION	REQUIREMENTS
OWN			BY	
FUNDS			APPROACHES	
LONGORT CS	NOR 01-220401-005850265	10 [0 [1 Q1 2 2Q4Q1Q D\$B\$Q26 3	O SESCESCE O CONTRADENTA DE	ARTHURITE D
LONG	RTI 012204010 050502650	25 0 012204010 050 5 0 5 0 2 6 5 0 2	SUR BAERABAR NASSANIA	NET
		% % [% [% [% [%] % [%] % [%]		
	%[ROBOSOS OS S
01020304050		1808687868990909090949696	/	
01020304030 0100TAL	00/4/2/0/0/0/0/0/0/0/0/	7020000000747270747074	774020304030414243	
EXPOSURES				Cell
EAFUSURES				linked
				to
				MKR
				SA
				TDI
				{330:060}
SECURITISAT	TION POSITIONS:			
020RIGINATOR	:			
TOTAL				
EXPOSURES				
038ECURITISA	TION			
POSITIONS				
04OTHER				
CTP				
POSITIONS				
050NVESTOR:				
TOTAL				
EXPOSURES				
068ECURITISA	TION			
POSITIONS				

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070THER CTP POSITIONS	
086PONSOR: TOTAL EXPOSURES	
098ECURITISATION POSITIONS	
100THER CTP POSITIONS	
N-TH-TO-DEFAULT CREDIT DERIVATIVES:	
110N- TH- TO- DEFAULT CREDIT DERIVATIVES	
120THER CTP POSITIONS	

C 21.00 – MARKET RISK: STANDARDISED APPROACH FOR POSITION RISK IN EQUITIES (MKR SA EQU)

National market:

		DOCITE O	22.10				OHDI	TOTAL
		POSITIO	DNS				OWN	TOTAL
		ALL		NET			NEUNDS	
		POSITIO	ONS	POSITIO	ONS	SUBJEC	TREQUIR	E ENMEROISS UR
		LONG	SHORT	LONG	SHORT	TO		AMOUNT
						CAPITA	L	
						CHARG	E	
	,	010	020	030	040	050	060	070
010	EQUITII IN TRADIN BOOK							Cell linked to CA
020	General risk							
021	Derivati	ves						
022	Other assets and liabilities	S						
030	Exchang traded stock- index futures broadly	e						

	diversified			
	subject			
	to			
	particular			
	approach			
040	Other			
	equities			
	than			
	exchange			
	traded			
	stock-			
	index			
	futures			
	broadly			
	diversified			
050	Specific			
	risk			
090	Additional			
070	requirements			
	for			
	options			
	(non-			
	delta			
	risks)			
100	Simplified			
	method			
110	Delta			
110	plus			
	approach –			
	additional			
	requirements			
	for			
	gamma			
	risk			
120	Delta			
	plus			
	approach –			
	additional			
	requirements			
	for			
	vega			
	risk			
125	Delta			
	plus			
	approach –			
	non-			
	continuous			
	options			
	and			
	warrants			

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130	Scenario)			
	matrix				
	approac	h			

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

						1					
		ALL		NET		POSIT			OWN	TOTAI	Ĺ
		POSIT	IONS	POSIT	IONS	SUBJE				SRISK	
							PITAL		REQU	I RHEXAPIEN	
							GE(Inclu			AMOU	JNT
						redistri	bution o	f			
						unmate	hed posi	itions			
						in non-	reporting	g			
							cies subje				
						special	treatmen	nt for			
							d positio				
		LONG	SHOR	ΓLONG	SHOR	ΓLONG	SHOR'	T MATC	HFD		
		020	030	040	050	060	070	080	090	100	
010	TOTAI			0.0		000	0.0	000	0,0	Cell	
010	POSIT									linked	
	1 0511	10115								1	
										to CA	
020	Currei	ıcies									
	closely										
	correla	ited									
025	of										
	which:										
	reporti	ing									
	curren										
030	All										
	other										
	curren	cies									
	(includ	ling									
	CIUs										
	treated										
	as										
	differe	nt									
	curren										
040	Gold	,									
050	Additi	nnal								-	
030		ements									
	for										
	option										
	(non-	•									
	delta										
0.60	risks)	° 1									
060	Simpli	ned									
	metho	d									
070	Delta										
	plus										

	approach –								
	additional								
	requirements								
	for								
	gamma								
	risk								
080	Delta								
	plus								
	approach –								
	additional								
	requirements for								
	vega								
	risk								
085	Delta								
003	plus								
	approach –								
	non-								
	continuous								
	options								
	and								
	warrants								
090	Scenario								
	matrix								
	approach								
BREA	KDOWN OF TO	TAL POS	SITIONS	S (REPO	RTING (CURREN	NCY INC	CLUDED) BY
	SURE TYPES								
100	Other								
	assets								
	and								
	liabilities								
	other								
	than off-								
	balance								
	sheet								
	items								
	and								
	derivatives								
110	Off-								
	balance								
	sheet								
	items								
120	Derivatives								
Memo	randum items: CU	IRRFNC	Y POSI	TIONS			<u> </u>	<u> </u>	<u> </u>
130	Euro		1 1 051						
11/1	Lak								
140	Lek								
140 150	Lek Argentine Peso								

160	Australian Dollar				
170	Brazilian Real				
180	Bulgarian Lev				
190	Canadian Dollar				
200	Czech Koruna				
210	Danish Krone				
220	Egyptian Pound				
230	Pound Sterling				
240	Forint				
250	Yen				
270	Lithuanian Litas				
280	Denar				
290	Mexican Peso				
300	Zloty				
310	Rumanian Leu				
320	Russian Ruble				
330	Serbian Dinar				
340	Swedish Krona				
350	Swiss Franc				
360	Turkish Lira				
370	Hryvnia				
380	US Dollar				
390	Iceland Krona				
400	Norwegian Krone				
410	Hong Kong Dollar				

420	New Taiwar Dollar	1				
430	New Zealan Dollar					
440	Singap Dollar	ore				
450	Won					
460	Yuan Renmi	nbi				
470	Other					
480	Croati Kuna	an				

C 23.00 – MARKET RISK: STANDARDISED APPROACHES FOR COMMODITIES (MKR SA COM)

		ALL		NET	,	POSITIO	MS WN	TOTAL
		POSITIO	ONS	POSITIO	ONS		TFUNDS	RISK
		LONG	SHORT	LONG	SHORT	TO		EENMENOUSSURE
						CAPITA		AMOUNT
						CHARG		
		010	020	030	040	050	060	070
010	TOTAL							Cell
	POSITIO	NS						linked to
	IN							CA
	COMMO							
020	Precious							
	metals							
	(except							
	gold)							
030	Base							
	metals							
040	Agricult							
	products	•						
	(softs)							
050	Others							
060	Of							
	which							
	energy							
	products	•						
	(oil,							
	gas)							
070	Maturity	y						
	ladder							
	approac							
080	Extende							
	maturity	7						

	11.11	1	I	I	I	I
	ladder					
000	approach					
090	Simplified					
	approach:					
	positions					
100	Additional					
100	requirements					
	for					
	options					
	(non-					
	delta					
	risks)					
110	Simplified					
	method					
120	Delta					
	plus					
	approach –					
	additional					
	requirements					
	for					
	gamma					
120	risk					
130	Delta plus					
	approach –					
	additional					
	requirements					
	for					
	vega					
	risk					
135	Delta					
	plus					
	approach –					
	non-					
	continuous					
	options					
	and					
140	warrants					
140	Scenario					
	matrix					
	approach					

C 24.00 – MARKET RISK INTERNAL MODELS (MKR IM)

Value	STRESS	E D NCREM	1EANTAPRICE	OW	'NTO'	ΓÆNu	nBkaF	SVa	RAS	SUANSED MED
at Risk	VaR	DEFAUI	TRISKS	FU	N R\$ S	Kof	Mu	ltiMu	lai(pòbilo	ARGH ARGE
(VaR)		AND	CAPITAL	REG	QEM	HOSE	PSF 168	ttoiFigs	tbFOI	& FOR
, , ,		MIGRA	T ION ARGE		AM	(And	VT(orans	(m_s)) CTI	P CTP
		RISK	FOR CTP			250			FLO	Ð ØR ⊖OR −
		CAPITA	L			woi	king		WE	I CAMENIENDI TED
		CHARG	E			day	s		NE'	ΓNET

											L	1				T 01	ICHOPE
						NH&L											N S HORT
						A IWA						RE					SIPOSINISIO: FERFTER
) (va) (SV	а Қ ұ]	eka ASU			ERA(ASU							P CAP
		X	ED A	X	ED A		ASU	KE	IVIE	ASU.	KE					CA.	CAI
		OF	EKAU	GEAV OF	EKA	JE											
			EVIO	U b ri	EVIO	TIC											
		60	EVIO	60	EVIO	US											
			NRK II	NOWC	IRKII	NG											
		DA		DA		NO.											
			R _{avg})		aR _{avg}	b											
				050			080	non	100	110	120	130	140	150	160	170	180
010	TO	TAL	040	030	000	070	000	070	100	110	120		140	130	100	170	100
010		IAL SITIC	NIC									Cell	1				
	ro	51110	1113									linke to	ea				
												CA					
				<u> </u>													
0.7.5			ndum	ıtem	s: BR	EAK	DOA	VN O	F MA	KKE	TRI	SK			-		
020																	
	deb																
020		rume	nts														
030																	
		ieral															
0.40	risk																
040																	
	Spe Ris	cific															
050																	
	Equ																
060	Equ	ities	_														
		ieral															
	risk																
070	Equ	ities	_														
	Spe	cific															
	Ris																
080	For	eign															
		hang	e														
	risk																
090		nmoc	lities														
100	risk																
100	Tota																
		unt															
	for	ans 1															
		eral															
110	risk																
110	Tota																
		unt															
	for	cific															
	risk	LITIC															
	115K																

C 25.00 – CREDIT VALUE ADJUSTMENT RISK (CVA)

		EXP	OSU	RE	VaR		STR	ESSE	DOW	NTOT	AM EI	MORA	ANDU	MCVA	<u> </u>
		VAL	UE				VaR		FUN	IDRIR	KONH	RUSVI	RNTS	RISI	K
										AM	OUNT	Γ		HEL	OGE
														NOT	ΓΙΟΝΑ
			of	of	MU	L PIR E	MANT	ISD IST	ESA T	ION	Nun	nbeef	INC	U RIRI	EDNEDE
			whi	chvOnTo	CHESHC)	TORY	(WAR	T AW A	ILAE	LE	of	whic	:hCVA	NAN	MEDS
			Der	ivative	$s(m_c)$		(m_s)	(SVa	R_{t-1}		cour	ntempoan	tries	CDS	\$
					X		X	,				was			
					AVE	RAG	EAVE	RAG	E			used			
					OF		OF					to			
					PRE	VIOU	SPRE	VIOU	JS				rmine		
					60		60					cred	it		
					WO	RKIN	GWO	RKIN	G			spre	ad		
					DAY	/S	DAY	/S							
					(VaF	R_{avg}	(SVa	R_{avg}							
		010	020	030	040	050	060	070	080	090	100	110	120	130	140
010	CVA	1								Link					
	risk									to					
	total									{CA	2;r640	;c010	}		
020	Adv	anced								Link					
020	metl									to					
	111011	lou									2;r650	·c010	1		
										`	2,1030	,0010	<i>(</i>		
030		dardis	ed							Link					
	metl	nod								to					
										$\{CAZ\}$	2;r660	;c010	}		
040	Base	ed								Link					
-	on									to					
	OEN	И									2;r670	·c010	}		
	UE	VI.								{CA	z;r6/0	;c010	}		

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

										,		
			FAIR-		FAIR-	VALUE	D ASS	ETS AN	D	FAIR-		
			VALU	ED	LIAB	ILITIES	EXCL	JDED		VALU	ED	
			ASSE	TS	BECA	USE O	F PART	IAL IM	PACT	ASSE	TS	
			AND		ON C	ET1				AND		
			LIAB	LOFIES	EXAC	THEEDO	PRUD	EOTTHA	I RCOM!	MEMARS	LOGIES	
				WHIC	HMAT (CHANGC		IRS	FOR	INCL	U INHI DC:	H:TRADING
				TRAD	ING				OTHE	RIN	BOOK	-
				BOOK						ARTIO	CLE	
										4(1)		
										THRE	SHOLD	
			0010	0020	0030	0040	0050	0060	0070	0080	0090	
0010	1	TOTA	L									
		FAIR-										
		VALU	ED									
		ASSE	TS									

		AND LIABILITIES
0020	1.1	TOTAL
0020	1.1	FAIR-
		VALUED
		ASSETS
0030	1.1.1	FINANCIAL
		ASSETS
		HELD
		FOR
0040	1.1.2	TRADING TRADING
0040	1.1.2	FINANCIAL
		ASSETS
0050	1.1.3	NON-
0000	11110	TRADING
		FINANCIAL
		ASSETS
		MANDATORILY
		AT
		FAIR
		VALUE THROUGH
		PROFIT
		OR
		LOSS
0060	1.1.4	FINANCIAL
		ASSETS
		DESIGNATED
		AT
		FAIR VALUE
		THROUGH
		PROFIT
		OR
		LOSS
0070	1.1.5	FINANCIAL
		ASSETS
		AT
		FAIR
		VALUE THRQUGH
		OTHER
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0080	1.1.6	NON-
		TRADING
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		OR LOSS	
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0100	1.1.8	NON-	
		TRADING	
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		ASSETS	
0110	1.1.9	DERIVATIVES –	_
		HEDGE	
		ACCOUNTING	
0120	1.1.10		
		VALUE CHANGES	
		OF CHANGES	
		THE	
		HEDGED	
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		IN	
		PORTFOLIO	
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0130	1.1.11		—
0150	1.1.11	IN	
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		VENTURES	
		AND	
		ASSOCIATES	
0140	1.1.12		
		HAIRCUTS	

		FOR
		TRADING
		ASSETS AT
		FAIR
		VALUE
0150	1.2	TOTAL
		FAIR-
		VALUED
		LIABILITIES
0160	1.2.1	FINANCIAL
		LIABILITIES
		HELD
		FOR TRADING
0170	1.2.2	TRADING
0170	1.2.2	FINANCIAL
		LIABILITIES
0180	1.2.3	FINANCIAL
		LIABILITIES
		DESIGNATED
		AT
		FAIR
		VALUE
		THROUGH
		PROFIT OR
		LOSS
0190	1.2.4	DERIVATIVES -
0170	1.2	HEDGE
		ACCOUNTING
0200	1.2.5	FAIR
		VALUE
		CHANGES
		OF
		THE HEDGED
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0210	1.2.6	HAIRCUTS
		FOR TRADING
		LIABILITIES
		AT
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C 32.02 – PRUDENT VALUATION: CORE APPROACH (PRUVAL 2)

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01401(2) DIVERSIFICATION BENEFIT\$			
01501(2)1 DIVERSIFICATION BENEFIT CALCULATED USING METHOD 1			
01601(2)2 DIVERSIFICATION BENEFIT CALCULATED USING METHOD 2			
01701MEMORANDUM ITEM: PRE- DIVERSIFICATION AVAS REDUCED BY MORE THAN 90 % BY DIVERSIFICATION UNDER METHOD 2			
01802PORTFOLIOS UNDER THE FALL- BACK APPROACH			
01902100 % OF NET UNREALISED PROFIT			
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C 33.00 – GENERAL GOVERNMENTS EXPOSURES BY COUNTRY OF THE COUNTERPARTY (GOV)

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