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COMMISSION IMPLEMENTING REGULATION (EU) 2025/379

of 26 February 2025

amending the implementing technical standards laid down in Implementing Regulation (EU) 2016/2070 as regards benchmark portfolios, reporting templates and reporting instructions to be applied in the Union for the reporting referred to in Article 78(2) of Directive 2013/36/EU of the European Parliament and of the Council

(Text with EEA relevance)

THE EUROPEAN COMMISSION,

Having regard to the Treaty on the Functioning of the European Union,

Having regard to Directive 2013/36/EU of the European Parliament and of the Council of 26 June 2013 on access to the activity of credit institutions and the prudential supervision of credit institutions, amending Directive 2002/87/EC and repealing Directives 2006/48/EC and 2006/49/EC ([1]), and in particular Article 78(8), third subparagraph, thereof,

Whereas:

(1) Pursuant to Article 78(1) of Directive 2013/36/EU, institutions permitted to use internal approaches are required to submit to their competent authority at an appropriate frequency, and at least annually, the results of the calculations of their risk weighted exposure amounts or own fund requirements under their internal approaches for exposures or positions that are included in the benchmark portfolios, to enable that competent authority to assess the quality of those internal approaches ('benchmarking exercise'). Pursuant to Article 78(3), second subparagraph, of that Directive, the European Banking Authority (the 'EBA') is to produce a report to assist the competent authorities in the assessment of the quality of the institutions' internal approaches, based on the results of the benchmarking exercise. The reporting requirements for the benchmarking exercise are specified in Commission Implementing Regulation (EU) 2016/2070 ([2]) that was amended several times. To reflect the changes in the focus of the competent authorities' assessments and of the EBA's reports, and in light of legislative changes in the area of market risk, it is necessary to update again the benchmark portfolios, together with the reporting requirements laid down in that Implementing Regulation.

(2) For the credit risk benchmarking, the instructions should be changed to specify the mandatory nature of reporting probability of default (PD) and loss given default (LGD) risk parameters with regard to the margin of conservativeness (MoC), regulatory add-on, and downturn (DWT) components, which can be a source of variability in the models. In addition, it should be specified that institutions are required to report the models' identifier assigned by the competent authority, simplifying the operationalisation of the reporting allocation of data.

(3) Commission Delegated Regulation (EU) 2024/2795 ([3]) postponed the date of application of the new own funds requirements for market risk. Therefore, the templates for the existing internal model approach are not being replaced for this exercise. In parallel, the templates for the validation of the standardised approach should be expanded to include additional portfolios compared to the 2024 exercise, where only interest rates instruments were in scope. That aims to ensure adequate supervision and a smooth implementation of the new standardised approach, which is used for the calculation of the output floor.

([1]) OJ L 176, 27.6.2013, p. 338, ELI: http://data.europa.eu/eli/dir/2013/36/oj.

([2]) Commission Implementing Regulation (EU) 2016/2070 of 14 September 2016 laying down implementing technical standards for templates, definitions and IT-solutions to be used by institutions when reporting to the European Banking Authority and to competent authorities in accordance with Article 78(2) of Directive 2013/36/EU of the European Parliament and of the Council (OJ L 328, 2.12.2016, p. 1, ELI: http://data.europa.eu/eli/reg_impl/2016/2070/oj).

([3]) Commission Delegated Regulation (EU) 2024/2795 of 24 July 2024 amending Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to the date of application of the own funds requirements for market risk (OJ L, 2024/2795, 31.10.2024, ELI: http://data.europa.eu/eli/reg_del/2024/2795/oj).

(4) Implementing Regulation (EU) 2016/2070 should therefore be amended accordingly.

(5) This Regulation is based on the draft implementing technical standards submitted to the Commission by the EBA.

(6) The EBA has conducted open public consultations on the draft implementing technical standards on which this Regulation is based, analysed the potential related costs and benefits and requested the advice of the Banking Stakeholder Group established in accordance with Article 37 of Regulation (EU) No 1093/2010 of the European Parliament and of the Council ([4]),

HAS ADOPTED THIS REGULATION:

Article 1

Implementing Regulation (EU) 2016/2070 is amended as follows:

(1) Annex IV is replaced by the text in Annex I to this Regulation;

(2) Annex V is replaced by the text in Annex II to this Regulation;

(3) Annex VI is replaced by the text in Annex III to this Regulation;

(4) Annex VII is replaced by the text in Annex IV to this Regulation;

(5) Annex X is replaced by the text in Annex V to this Regulation;

Article 2

This Regulation shall enter into force on the twentieth day following that of its publication in the *Official Journal of the European Union*.

This Regulation shall be binding in its entirety and directly applicable in all Member States.

Done at Brussels, 26 February 2025.

For the Commission
The President
Ursula VON DER LEYEN

([4]) Regulation (EU) No 1093/2010 of the European Parliament and of the Council of 24 November 2010 establishing a European Supervisory Authority (European Banking Authority), amending Decision No 716/2009/EC and repealing Commission Decision 2009/78/EC (OJ L 331, 15.12.2010, p. 12, ELI: http://data.europa.eu/eli/reg/2010/1093/oj).

ANNEX I

'ANNEX IV

RESULTS SUPERVISORY BENCHMARK PORTFOLIOS

PART I: GENERAL INSTRUCTIONS

PART II: TEMPLATE-RELATED INSTRUCTIONS

C 101 – Details on exposures in Low Default Portfolios by counterparty

C 102 – Details on exposures in Low Default Portfolios

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C 105.01 – Definition of internal models

C 105.02 – Mapping of internal models to portfolios

C 105.03 – Mapping of internal models to countries

PART I: GENERAL INSTRUCTIONS

1. Information shall be submitted only for those counterparties and portfolios where an actual exposure exists at the reference date in the form of either an Original Exposure or an Exposure after CRM. Counterparties and portfolios for which no exposure exists at the reference date shall not be submitted.

2. Information shall be submitted only for those exposures for which the competent authority has approved an internal model for the calculation of risk weighted exposure amounts (RWA). In template C 101, counterparty codes ending with "STDA" shall not be reported. For the remaining counterparty codes of template C 101 of Annex I and for the benchmarking portfolios referred to in templates C 102 and C 103, exposures under the Standardised Approach and exposures for which the respective competent authority has permitted the temporary or permanent partial use of the Standardised Approach, shall be excluded.

3. The fields collecting non-applicable/ill-defined information shall either be left blank or the indication "NULL" shall be inserted; this also applies to exposure at default (EAD)-weighted quantities or parameters that cannot be calculated. Likewise, data fields whose reporting is not mandatory may be left blank or submitted as "NULL". Zero values shall be reported only where the intention is to report a quantity or parameter of zero. Neither of the indications "blank" or "NULL" shall be used to report quantities or parameters that are zero.

4. Monetary amounts shall be reported in the same way as they are reported for calculating own funds requirements at a specific reference date in accordance with Commission Implementing Regulation (EU) 2021/451 ([1])

([1]) Commission Implementing Regulation (EU) 2021/451 of 17 December 2020 laying down implementing technical standards for the application of Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to supervisory reporting of institutions and repealing Implementing Regulation (EU) No 680/2014 (OJ L 97, 19.3.2021, p. 1, ELI: http://data.europa.eu/eli/reg_impl/2021/451/oj).

PART II: TEMPLATE-RELATED INSTRUCTIONS

C 101 – Details on exposures in Low Default Portfolios by counterparty

Specialised lending exposures shall be excluded.

Column	Label	Legal reference	Instructions
0010	Counterparty Code	Template C 101, column 0010 of Annex I	The counterparty code of template C 101, column 0010 of Annex I defining the counterparty included in the low default portfolio ("LDP") samples portfolios shall be reported. This code shall be a row identifier and shall be unique for each row in the template.
0020	Exposure class	Paragraph 76 of Annex II to Implementing Regulation (EU) 2021/451	Each counterparty shall be assigned to one of the following exposure classes: (a) Central banks and central governments; (b) Institutions; (c) Corporate – SME (small- and medium-sized enterprise); (d) Corporate – Specialised lending; (e) Corporate – Other; (f) Retail – Secured by real estate SME; (g) Retail – Secured by real estate non-SME; (h) Retail – Qualifying revolving; (i) Retail – Other SME; (j) Retail – Other non-SME; (k) Not applicable "Not applicable" shall be used where none of the answers in the list applies, which is the case where the exposures to a counterparty are classified in multiple exposure classes without one being clearly predominant.
0040	Rating		The rank of the internal rating grade assigned to the counterparty within the institution's applicable internal rating scale shall be reported. It shall follow the numerical order 1, 2, 3, etc., from lowest risk to highest risk excluding defaults with PD corresponding to 100%. Where an institution uses a continuous rating scale in accordance with Article 169(3) of Regulation (EU) No 575/2013 of the European Parliament and of the Council [2], the rating grades as reported in column 0005 of template C 08.02 of Annex I to Implementing Regulation (EU) 2021/451 shall be used. Where exposures to a counterparty have been assigned to multiple rating grades in accordance with Article 172(1), point (e)(i) or (iii), of Regulation (EU) No 575/2013, the rating grade zero (0) shall be reported.

[2] Regulation (EU) No 575/2013 of the European Parliament and of the Council of 26 June 2013 on prudential requirements for credit institutions and investment firms and amending Regulation (EU) No 648/2012 (OJ L 176, 27.6.2013, p. 1, ELI: http://data.europa.eu/eli/reg/2013/575/oj).

Column	Label	Legal reference	Instructions
0050	Date of most recent rating of counterparty		The date of the most recent rating of the counterparty shall be reported.
0060	PD	Template C 08.01, column 0010 of Annex I to Implementing Regulation (EU) 2021/451	The PD assigned to the counterparty shall be reported. The PD shall be the PD used in the calculation of the RWA excluding the effect of measures in accordance with Article 458 of Regulation (EU) No 575/2013. The PD shall be expressed as a value between 0 and 1.
0070	Default status		The default status of the counterparty shall be reported. It shall be one of the following in accordance with Article 178 of Regulation (EU) No 575/2013: (a) Defaulted; (b) Non-defaulted.
0080	Original exposure pre-conversion factors	Template C 08.01, column 0020 of Annex I to Implementing Regulation (EU) 2021/451	The original exposure value before taking into account any value adjustments, provisions, effects due to credit risk mitigation techniques or conversion factors shall be reported.
0090	Exposure after CRM substitution effects pre-conversion factors	Template C 08.01, column 0090 of Annex I to Implementing Regulation (EU) 2021/451	The amount to which conversion factors ("CCFs") are applied in order to obtain the EAD (column 0110) shall be reported. This shall be done by taking into account credit risk mitigation techniques with substitution effects on the exposure.
0100	CCF	Article 166(8) of Regulation (EU) No 575/2013	The weighted average of the CCFs shall be reported. The weights used shall be the amounts to which the CCFs are applied to obtain the EAD. For counterparties whose facilities exclusively correspond to items referred to in Article 166(8) of Regulation (EU) No 575/2013, the reported weighted average of the CCFs shall be based on all facilities. For counterparties whose facilities do not fall under the items referred to in Article 166(8) of Regulation (EU) No 575/2013, the CCF shall either be left blank or the indication "NULL" shall be inserted.

Column	Label	Legal reference	Instructions
			For counterparties with facilities corresponding to items referred to in Article 166(8) of Regulation (EU) No 575/2013 and facilities that do not fall under the items referred to in Article 166(8) of that Regulation, the reported weighted average of the CCF shall be based only on the facilities corresponding to items referred to in Article 166(8) of Regulation (EU) No 575/2013. In particular, facilities corresponding to items referred to in Article 166(10) of that Regulation shall not be considered in the calculation. Where the institution applies own estimates of CCFs for the items referred to in Article 166(8) of Regulation (EU) No 575/2013, those CCFs shall be used to calculate the weighted average of the CCFs. Where the institution does not apply own estimates of CCFs for the items referred to in Article 166(8) of Regulation (EU) No 575/2013, the regulatory CCFs given in Article 166(8) of Regulation (EU) No 575/2013 shall be used. The CCF shall be expressed as a value between 0 and 1.
0110	EAD	Template C 08.01, column 0110 of Annex I to Implementing Regulation (EU) 2021/451	The exposure value shall be reported.
0120	Collateral value	Template C 08.01, columns 0150 to 0210 of Annex I to Implementing Regulation (EU) 2021/451	The market value of the collateral shall be reported.
0130	Hyp LGD senior unsecured without negative pledge	Article 161 of Regulation (EU) No 575/2013	The hypothetical own estimates of loss given default ("LGD") that would be applied by the institution to the exposures to the counterparty shall be reported in accordance with the following: (a) the scope of the exposures is the same as for the LGD value reported in column 0150; (b) the exposures are senior and unsecured; (c) no negative pledge clause is in place. A negative pledge clause is a clause stating that the borrower or debt issuer will not pledge any of its assets to another party.

Column	Label	Legal reference	Instructions
0140	Hyp LGD senior unsecured with negative pledge	Article 161 of Regulation (EU) No 575/2013	The hypothetical own estimates of LGD that would be applied by the institution to the exposures to the counterparty shall be reported in accordance with the following: (a) the scope of the exposures is the same as for the LGD value reported in column 0150; (b) the exposures are senior and unsecured; (c) a negative pledge clause is in place. A negative pledge clause is a clause stating that the borrower or debt issuer will not pledge any of its assets to another party.
0150	LGD	Template C 08.01, columns 0230 and 0240 of Annex I to Implementing Regulation (EU) 2021/451	The EAD-weighted average of the LGD values of the exposures to the counterparty shall be reported. The LGDs shall be those used for the calculation of the RWA. Specifically, where the institution has obtained permission from its competent authority to use own estimates for LGDs, the LGDs shall be based on the institution's own estimates, otherwise the LGDs shall be based on the regulatory LGD values taking into account the applicable risk mitigation. LGDs for large regulated financial sector entities and unregulated financial entities shall be included. The effect of measures introduced in accordance with Article 458 of Regulation (EU) No 575/2013 shall be excluded. The LGD shall be expressed as a value between 0 and 1.
0160	Maturity	Template C 08.01, column 0250 of Annex I to Implementing Regulation (EU) 2021/451	The EAD-weighted maturity for the exposures to the counterparty shall be reported. It shall be expressed in number of days.
0170	RWA	Template C 08.01, column 0260 of Annex I to Implementing Regulation (EU) 2021/451	The RWA after supporting factors (SME and infrastructure supporting factors) shall be reported. The RWA shall not include the effect of potential measures under Article 458 of Regulation (EU) No 575/2013.

C 102 – Details on exposures in Low Default Portfolios

For portfolios referred to in Annex I with a collateralisation status other than "Not applicable", the following information may be omitted where the approved model does not accommodate distinct LGD calculations for the secured and unsecured parts of an exposure: LGD (column 0130), LGD without supervisory measures (column 0131), LGD without margin of conservatism (MoC) and supervisory measures (column 0132), LGD without MoC, supervisory measures and downturn component (column 0133), Expected Loss Amount (column 0150) and RWA (column 0170).

For portfolios with the regulatory approach defined as "Specialised lending slotting criteria", the following information shall be omitted: PD (column 0060), PD without supervisory measures (column 0061), PD without MoC and supervisory measures (column 0062), LGD (column 0130), LGD without supervisory measures (column 0131), LGD without MoC and supervisory measures (column 0132), LGD without MoC, supervisory measures and downturn component (column 0133).

Column	Label	Legal reference	Instructions
0010	Portfolio ID	Template C102, Column 0010 of Annex I	The portfolio ID of column 0010 of template C.102 of Annex I defining the portfolio shall be reported. This ID shall be a row identifier and shall be unique for each row in the template. The assignment of exposures to portfolio IDs is not exclusive: Exposures or parts of exposures shall be reported under each portfolio IDs that is applicable.
0040	Number of obligors		The number of obligors shall be reported. It shall be based on obligors that have a strictly positive value reported either in column 0080 or in column 0090. Where a full substitution is applied due to a credit risk mitigation technique, the original obligor shall be added to the "Number of obligors" of its original portfolio, and the guarantor shall be added to the "Number of obligors" of the guarantor's portfolio.
0060	PD	Template C08.01, column 0010 of Annex I to Implementing Regulation (EU) 2021/451	The PD shall be the PD used in the calculation of the RWA excluding the effect of potential measures introduced in accordance with Article 458 of Regulation (EU) No 575/2013. For portfolios corresponding to an individual grade or pool, the PD assigned to the specific obligor grade or pool shall be reported. For portfolios corresponding to an aggregation of obligors of different grades or pools, the EAD-weighted average of the PDs assigned to the exposures included in the aggregation shall be provided. The PD shall be expressed as a value between 0 and 1.
0061	PD without supervisory measures		The PD without supervisory measures shall be the PD based on the provisions laid down in Articles 179 and 180 of Regulation (EU) No 575/2013 that includes the MoC added by the institution but excludes measures (multipliers, add-ons, floors or similar measures that directly increase the PD) that have been imposed by the competent authorities. For portfolios corresponding to an individual grade or pool, the PD for that grade that includes the MoC but is net of the supervisory measures shall be reported. For portfolios corresponding to an aggregation of obligors of different grades or pools, the EAD-weighted average of the PDs of the respective exposures that include the MoCs but are net of the supervisory measures, shall be provided. The PD without supervisory measures shall be expressed as a value between 0 and 1. In case the institution is not able to isolate the relevant conservative adjustments, Part I, point 3, shall apply.

Column	Label	Legal reference	Instructions
0062	PD without MoC and supervisory measures		The PD without MoC and supervisory measures shall be the PD that includes neither MoCadded by the institution in accordance with Article 179(1), point (f), and Article 180(1), point (e), of Regulation (EU) No 575/2013 nor the effect of measures imposed by the competent authorities (multipliers, add-ons, floors or similar measures that directly increase the PD). For portfolios corresponding to an individual grade or pool, the PD for that grade that is net of the MoC and net of the supervisory measures shall be reported. For portfolios corresponding to an aggregation of obligors of different grades or pool, the EAD-weighted average of the PDs of the respective exposures that are net of the MoCs and net of supervisory measures, shall be reported. The PD without MoC and supervisory measures shall be expressed as a value between 0 and 1. In case the institution is not able to isolate the relevant conservative adjustments, Part I, point 3, shall apply.
0080	Original exposure pre-conversion factors	Template C08.01, column 0020 of Annex I to Implementing Regulation (EU) 2021/451	The original exposure value before taking into account any value adjustments, provisions, effects due to credit risk mitigation techniques or conversion factors shall be reported.
0090	Exposure after CRM substitution effects pre-conversion factors	Template C08.01, column 0090 of Annex I to Implementing Regulation (EU) 2021/451	The amount to which conversion factors (CCFs) are applied in order to obtain the EAD (column 0110) shall be reported. This shall be done by taking into account credit risk mitigation techniques with substitution effects on the exposure.
0100	CCF	Article 166(8) of Regulation (EU) No 575/2013	The weighted average of the CCFs shall be reported. The weights used shall be the amounts to which the CCFs are applied to obtain the EAD. For portfolios that include facilities exclusively corresponding to items referred to in Article 166(8) of Regulation (EU) No 575/2013, the reported weighted average of the CCFs shall be based on all facilities. For portfolios for which none of the included facilities fall under the items referred to in Article 166 of Regulation (EU) No 575/2013, the CCF shall either be left blank or the indication “NULL” shall be inserted. For portfolios that include facilities corresponding to items referred to in Article 166(8) of Regulation (EU) No 575/2013 and facilities that do not fall under the items referred to in Article 166(8) of that Regulation, the reported weighted average of the CCF shall be based only on the facilities corresponding to items referred to in Article 166(8) of Regulation (EU) No 575/2013.

Column	Label	Legal reference	Instructions
			In particular, facilities corresponding to items referred to in Article 166(10) of that Regulation shall not be considered in the calculation. Where the institution applies own estimates of CCFs for the items referred to in Article 166(8) of Regulation (EU) No 575/2013, those CCFs shall be used to calculate the weighted average of the CCFs. Where the institution does not apply own estimates of CCFs for the items referred to in Article 166(8) of Regulation (EU) No 575/2013, the regulatory CCFs given in Article 166(8) of Regulation (EU) No 575/2013 shall be used. The CCF shall be expressed as a value between 0 and 1.
0110	EAD	Template C08.01, column 0110 of Annex I to Implementing Regulation (EU) 2021/451	The exposure value shall be reported.
0120	Collateral value	Template C08.01, columns 0150 to 0210 of Annex I to Implementing Regulation (EU) 2021/451	The market value of the collateral shall be reported.
0130	LGD	Template C08.01, columns 0230 and 0240 of Annex I to Implementing Regulation (EU) 2021/451	The EAD-weighted average of the LGD values of the exposures in the respective portfolio shall be reported. The LGDs shall be those used for the calculation of the RWA. Specifically, where the institution has obtained permission from its competent authority to use own estimates for LGDs, the LGDs shall be based on the institutions' own estimates, otherwise the LGDs shall be based on the regulatory LGD values taking into account the applicable risk mitigation. Exposures and the respective LGDs for large regulated financial sector entities and unregulated financial entities shall be included. The effect of measures introduced in accordance with Article 458 of Regulation (EU) No 575/2013 shall be excluded. The LGD shall be expressed as a value between 0 and 1.

Column	Label	Legal reference	Instructions
0131	LGD without supervisory measures		The LGD without supervisory measures shall be the LGD based on the provisions laid down in Articles 179 and 181 of Regulation (EU) No 575/2013 that includes the MoC added by the institution but excludes measures (multipliers, add-ons, floors or similar measures that directly increase the LGD) that have been imposed by the competent authorities. For portfolios corresponding to an individual grade or pool, the LGD for that grade that includes the MoC but is net of the supervisory measures shall be reported. For portfolios corresponding to an aggregation of obligors of different grades or pools, the EAD-weighted average of the LGDs of the respective exposures that include the MoCs but are net of the supervisory measures, shall be provided. The LGD without supervisory measures shall be expressed as a value between 0 and 1. In case the institution is not able to isolate the relevant conservative adjustments, Part I, point 3, shall apply.
0132	LGD without MoC and without supervisory measures		The LGD without MoC and supervisory measures shall be the LGD that includes neither MoC added by the institution in line with Article 179(1), point (f), and Article 181 of Regulation (EU) No 575/2013 nor the effect of measures imposed by the competent authorities (multipliers, add-ons, floors or similar measures that directly increase the LGD). For portfolios corresponding to an individual grade or pool, the LGD for that grade that is net of the MoC and net of the supervisory measures shall be reported. For portfolios corresponding to an aggregation of obligors of different grades or pool, the EAD-weighted average of the LGDs of the respective exposures that are net of the MoCs and net of supervisory measures shall be reported. The LGD without MoC and supervisory measures shall be expressed as a value between 0 and 1. In case the institution is not able to isolate the relevant conservative adjustments, Part I, point 3, shall apply.
0133	LGD without MoC, supervisory measures and downturn component,		The LGD without MoC, supervisory measures and downturn component shall be the LGD that includes neither the (MoC added by the institution in line with Article 179(1), point (f), and Article 181 of Regulation (EU) No 575/2013 nor the effect of measures imposed by the competent authorities (multipliers, add-ons, floors or similar measures that directly increase the LGD) nor the downturn component as required by Article 181(1), point (b), of that Regulation. For portfolios corresponding to an individual grade or pool, the LGD for that grade that is net of the MoC and net of the supervisory measures and net of the downturn component shall be reported. For portfolios corresponding to an aggregation of obligors of different grades or pool, the EAD-weighted average of the LGDs of the respective exposures that are net of the MoCs, net of supervisory measures and net of the downturn component, shall be reported.

Column	Label	Legal reference	Instructions
			The LGD without MoC, supervisory measures and downturn component shall be expressed as a value between 0 and 1. In case the institution is not able to isolate the relevant conservative adjustments, Part I, point 3, shall apply.
0140	Maturity	Template C08.01, column 0250 of Annex I to Implementing Regulation (EU) 2021/451	The EAD-weighted maturity shall be reported. It shall be expressed in number of days. This information shall not be reported for exposures for which the maturity is not an element in the calculation of RWA. In particular, the maturity shall not be reported for portfolios that represent exposures of the exposure class "Retail".
0150	Expected Loss amount	Template C08.01, column 0280 of Annex I to Implementing Regulation (EU) 2021/451	The expected loss amount shall be reported.
0160	Provisions defaulted exposures	Template C09.02, columns 0050, 0055 and 0060 of Annex I to Implementing Regulation (EU) 2021/451	The provisions for defaulted exposures shall be reported. These shall include all general and specific credit risk adjustments on exposures in default as referred to in Article 110 of Regulation (EU) No 575/2013. (One-off) Credit risk adjustments that an institution applies in connection with the changes in the implementation of the definition of default (DoD) shall be reported as recorded in the institution's database.
0170	RWA	Template C08.01, column 0260 of Annex I to Implementing Regulation (EU) 2021/451	The RWA after supporting factors (SME and infrastructure supporting factors) shall be reported. The RWA shall not include the effect of potential measures under Article 458 of Regulation (EU) No 575/2013.
0180	RWA Standardised	Part Three, Title II, Chapter 2 of Regulation (EU) No 575/2013	RWA Standardised is the hypothetical RWA amount obtained by applying the standardised approach for credit risk to the exposures instead of the IRB approach.

C 103 – Details on exposures in High Default Portfolio

For portfolios referred to in Annex I with a collateralisation status different from "Not applicable", the following information may be omitted where the approved model does not accommodate distinct LGD calculations for the secured and unsecured parts of an exposure: LGD (column 0130), LGD without supervisory measures (column 0131), LGD without MoC and supervisory measures (column 0132), LGD without MoC, supervisory measures and downturn component (column 0133), Expected Loss Amount (column 0150), RWA (column 0170), Loss rate latest year (column 0210) and Loss rate past 5 years (column 0220).

Column	Label	Legal reference	Instructions
0010	Portfolio ID		The portfolio ID of template C 103, column 0010 of Annex I defining the portfolio shall be reported. This ID shall be a row identifier and shall be unique for each row in the template. The assignment of exposures to portfolio IDs is not exclusive: exposures or parts of exposures shall be reported under each portfolio ID that is applicable.
0040	Number of obligors		The instructions for template C 102, column 0040 of Annex I shall apply.
0060	PD		The instructions for template C 102, column 0060 of Annex I shall apply.
0061	PD without supervisory measures		The instructions for template C 102, column 0061 of Annex I shall apply.
0062	PD without MoC and supervisory measures		The instructions for template C 102, column 0062 of Annex I shall apply.
0080	Original exposure pre conversion factors		The instructions for template C 102, column 0080 of Annex I shall apply.
0090	Exposure after CRM substitution effects pre conversion factors		The instructions for template C 102, column 0090 of Annex I shall apply.
0100	CCF		The instructions for template C 102, column 0100 of Annex I shall apply.
0110	EAD		The instructions for template C 102, column 0110 of Annex I shall apply.
0120	Collateral value		The instructions for template C 102, column 0120 of Annex I shall apply.
0130	LGD		The instructions for template C 102, column 0130 of Annex I shall apply.

Column	Label	Legal reference	Instructions
0131	LGD without supervisory measures		The instructions for template C 102, column 0131 of Annex I shall apply.
0132	LGD without MoC and without supervisory measures		The instructions for template C 102, column 0132 of Annex I shall apply.
0133	LGD without MoC, supervisory measures and downturn component		The instructions for template C 102, column 0133 of Annex I shall apply.
0140	Maturity		The instructions for template C 102, column 0140 of Annex I shall apply.
0150	Expected Loss amount		The instructions for template C 102, column 0150 of Annex I shall apply.
0160	Provisions defaulted exposures		The instructions for template C 102, column 0160 of Annex I shall apply.
0170	RWA		The instructions for template C 102, column 0170 of Annex I shall apply.
0180	RWA Standardised		The instructions for template C 102, column 0180 of Annex I shall apply.
0190	Default rate latest year		The default rate for the most recent year shall be reported. For that purpose, the default rate shall be defined as the ratio between the following values: (a) the sum of the exposures (original exposure, column 0080, measured at the reference date minus one year) that were non-defaulted exactly one year before the reference date and defaulted between the reference date minus one year and the reference date; (b) the sum of the exposures (original exposure, column 0080, measured at the reference date minus one year) that were non-defaulted at the reference date minus one year. New exposures that were generated during the year preceding the reference date shall not be included. Exposures that defaulted and were cured again during the year preceding the reference date shall be included in both the numerator and the denominator. Multiple defaults of the same obligor shall be included only once.

Column	Label	Legal reference	Instructions
			This information shall be reported for portfolio IDs relating to non-defaulted exposures only; it shall be expressed as a value between 0 and 1. Defaults and default dates shall be used as recorded under the implementation of the DoD applicable at the time of the event, i.e., an institution shall consider a default to have occurred with respect to the DoD that was applied by the institution at the time the event was recorded. Changes in the DoD shall be considered only prospectively from their date of implementation, while the retrospective application of changes of the DoD after the default event under consideration (backward simulation) shall not be used.
0200	Default rate past 5 years		The weighted average of the default rates observed in the last five years preceding the reference date shall be reported. The default rate definition referred to in column 0190 shall apply. The weights to be used are the non-defaulted exposures used in the calculation of the default rate in accordance with column 0190. Where the institution is not required to calculate a default rate for the past five years preceding the reference date under Article 180(1), point (h), or Article 180(2), point (e), of Regulation (EU) No 575/2013, the institution shall develop a proxy using its longest history up to five years preceding the reference date and provide the documentation detailing the calculation to its competent authority. This information shall be reported for portfolio IDs relating to "non-defaulted" exposures only; it shall be expressed as a value between 0 and 1. Defaults and default dates shall be used as recorded under the implementation of the DoD applicable at the time of the event, i.e., an institution shall consider a default to have occurred with respect to the DoD that was applied by the institution at the time the event was recorded. Changes in the DoD shall be considered only prospectively from their date of implementation, while the retrospective application of changes of the DoD after the default event under consideration (backward simulation) shall not be used.
0210	Loss rate latest year		The loss rate observed in the most recent year shall be reported for portfolio IDs relating to "non-defaulted" and "defaulted" exposures only. For non-defaulted portfolios, the loss rate shall be the sum of credit risk adjustments and write-offs applied, within the year preceding the reference date, to exposures that were non-defaulted exactly one year before the reference date and which defaulted during the year preceding the reference date, divided by the sum of the EAD, measured exactly one year before the reference date, of the exposures that were non-defaulted exactly one year before the reference date and which defaulted during the year preceding the reference date.

Column	Label	Legal reference	Instructions
			The numerator of the loss rate shall incorporate all the credit risk adjustments and write-offs related to the exposures that defaulted within the year preceding the reference, including the credit risk adjustments applied before the default date. New exposures generated during the year preceding the reference date shall not be included. Exposures that defaulted and were cured again during the year preceding the reference date shall be included in the denominator of the loss rate and credit risk adjustments and write-offs on those exposures shall be considered in the numerator of the loss rate. Multiple defaults of the very same obligor shall be considered only once. For defaulted portfolios, the loss rate shall consider exposures that were in default exactly one year before the reference date. It shall be the sum of (a) credit risk adjustments to these exposures one year before the reference date; and (b) credit risk adjustments and write-offs applied within the year preceding the reference date, divided by the sum of the EAD, measured exactly one year before the reference date of the exposures under consideration. New defaults during the year preceding the reference date shall not be included. Exposures that cured again during the year preceding the reference date shall be included in the denominator of the loss rate and credit risk adjustments and write-offs on those exposures shall be included in the numerator of the loss rate. Multiple defaults of the same obligor shall be included only once. The loss rate shall be expressed as a value between 0 and 1. Defaults and default dates shall be used as recorded under the implementation of the DoD applicable at the time of the event, i.e., an institution shall consider a default to have occurred with respect to the DoD that was applied by the institution at the time the event was recorded. Changes in the DoD shall be considered only prospectively from their date of implementation, while the retrospective application of changes of the DoD after the default event under consideration (backward simulation) shall not be used.
0220	Loss rate past 5 years		The EAD-weighted average of the loss rates observed in the last five years preceding the reference date shall be reported for portfolio IDs relating to “non-defaulted” and “defaulted” exposures only. The definition of loss rate in column 0210 shall apply. The loss rate past five years shall be based on the annual loss rates of the past five years, where these annual loss rates are defined in analogy to the definition of the loss rate of column 0210; in particular, the annual loss rates shall not include additional changes in credit risk adjustments and write offs that have occurred after the observation horizon (calendar year) of each annual loss rate. Where the institution is not required to use data for the past five years preceding the reference date under Article 181(2), last paragraph, of Regulation (EU) No 575/2013, the institution shall develop a proxy using its longest history up to five years preceding the reference date and provide the documentation detailing the calculation to its competent authority. The loss rate shall be expressed as a value between 0 and 1. Defaults and default dates shall be used as recorded under the implementation of the DoD applicable at the time of the event, i.e., an institution shall consider a default to have occurred with respect to the DoD that was applied by the institution at the time the event was recorded. Changes in the DoD shall be considered only prospectively from their date of implementation, while the retrospective application of changes of the DoD after the default event under consideration (backward simulation) shall not be used.

Column	Label	Legal reference	Instructions
0250	RWA-		Institutions shall calculate and report RWA- for portfolios that are referred to in Annex I, template 103 with the following portfolio IDs: CORP_ALL_0086_CT_****_**_***_ALL SMEC_ALL_0106_CT_****_**_***_ALL MORT_ALL_0094_CT_****_**_***_ALL SMOT_ALL_0106_CT_****_**_***_ALL RSMS_ALL_0106_CT_****_**_***_ALL RETO_ALL_0094_CT_****_**_***_ALL RQRR_ALL_0094_CT_****_**_***_ALL RWA- shall be the hypothetical RWA, after supporting factors, which results from the application of the PD- values instead of the institution's PD values, for each exposure. The remaining parameters needed in the computation shall not be subject to changes. PD- shall be based on a calculation performed separately for each obligor grade. The obligor grades as reported in column 0005 of template C 08.02 of Annex I to Commission Implementing Regulation (EU) 2021/451 shall be used (For instructions see template C 08.01, column 0010, and template C 08.02 of Annex II to that Regulation). For each obligor grade, p^- shall be the smallest positive value satisfying the equation $$p^- + \Phi^{-1}(q) \bullet \sqrt{\frac{p^- \bullet (1 - p^-)}{n}} \geq DR_{1y}$$ where $DR_{1y} > 0$, and $p^- = 0$ where $DR_{1y} = 0$. Here, Φ^{-1} = the inverse function of the standard normal (cumulative) distribution; q = the confidence level set at 90%; DR_{1y} = the case weighted default rate of the year preceding the reference date, i.e., the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the reference date and which defaulted during the most recent year, divided by the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the reference date; n = the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the references date. For each obligor, PD- shall be equal to p^-, where p^- shall be calculated in accordance with the formula set out in the fourth subparagraph for the obligor grade assigned to the obligor.

Column	Label	Legal reference	Instructions
0260	RWA+		Institutions shall calculate and report RWA+ for the portfolios that are referred to in Annex I, template 103 with the following portfolio ID: CORP_ALL_0086_CT_****_**_***_ALL SMEC_ALL_0106_CT_****_**_***_ALL MORT_ALL_0094_CT_****_**_***_ALL SMOT_ALL_0106_CT_****_**_***_ALL RSMS_ALL_0106_CT_****_**_***_ALL RETO_ALL_0094_CT_****_**_***_ALL RQRR_ALL_0094_CT_****_**_***_ALL RWA+ shall be the hypothetical RWA, after supporting factors, which results from the application of the PD+ values instead of the institution's PD values, for each exposure. The remaining parameters needed in the computation shall not be subject to changes. PD+ shall be based on a calculation performed separately for each obligor grade. The obligor grades as reported in column 0005 of template C 08.02 of Annex I to Commission Implementing Regulation (EU) 2021/451 shall be used (For instructions see template C 08.01, column 0010, and template C 08.02 of Annex II to that Regulation). For each obligor grade, p^+ shall be the largest positive value satisfying the equation $$p^+ - \Phi^{-1}(q) \bullet \sqrt{\frac{p^+ \bullet (1-p^+)}{n}} \leq DR_{1y}$$ In this equation, Φ^{-1} = the inverse function of the standard normal (cumulative) distribution; q = the confidence level set at 90%; DR_{1y} = the case weighted default rate of the year preceding the reference date, i.e., the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the reference date and which defaulted during the most recent year, divided by the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the reference date; n = the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the references date. For each obligor, PD+ shall be equal to p^+, where p^+ shall be calculated in accordance with the formula set out in the fourth subparagraph for the obligor grade assigned to the obligor.

Column	Label	Legal reference	Instructions
0270	RWA–		Institutions shall calculate and report RWA— for the portfolios that are referred to in Annex I, template 103 with the following portfolio Identifier (ID): CORP_ALL_0086_CT_****_**_***_ALL SMEC_ALL_0106_CT_****_**_***_ALL MORT_ALL_0094_CT_****_**_***_ALL SMOT_ALL_0106_CT_****_**_***_ALL RSMS_ALL_0106_CT_****_**_***_ALL RETO_ALL_0094_CT_****_**_***_ALL RQRR_ALL_0094_CT_****_**_***_ALL RWA– shall be the hypothetical RWA, after supporting factors, which results from the application of the PD-- values instead of the institution's PD values, for each exposure. The remaining parameters needed in the computation shall not be subject to changes. PD-- shall be based on a calculation performed separately for each obligor grade. The obligor grades as reported in column 0005 of template C 08.02 of Annex I to Commission Implementing Regulation (EU) 2021/451 shall be used (For instructions see template C 08.01, column 0010, and template C 08.02 of Annex II to that Regulation). For each obligor grade, p^{--} shall be the smallest positive value satisfying the equation $$p^{--} + \Phi^{-1}(q) \cdot \sqrt{\frac{p^{--} \cdot (1 - p^{--})}{n}} \geq DR_{5y}$$ where $DR_{5y} > 0$, and $p^{--} := 0$ where $DR_{5y} = 0$ Here, Φ^{-1} = the inverse function of the standard normal (cumulative) distribution; q = the confidence level set at 90%; DR_{5y} = the default rate of the 5 latest years for the obligor grade, calculated as the simple average of five 1-year case-weighted default rates; n = the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the references date. For each obligor, PD-- shall be equal to p^{--}, where p^{--} shall be calculated in accordance with the formula set out in the fourth subparagraph for the obligor grade assigned to the obligor.

Column	Label	Legal reference	Instructions
0280	RWA++		Institutions shall calculate and report RWA++ for the portfolios that are referred to in Annex I, template 103 with the following portfolio ID: CORP_ALL_0086_CT_****_**_***_ALL SMEC_ALL_0106_CT_****_**_***_ALL MORT_ALL_0094_CT_****_**_***_ALL SMOT_ALL_0106_CT_****_**_***_ALL RSMS_ALL_0106_CT_****_**_***_ALL RETO_ALL_0094_CT_****_**_***_ALL RQRR_ALL_0094_CT_****_**_***_ALL RWA++ shall be the hypothetical RWA, after supporting factors, which results from the application of the PD++ values instead of the institution's PD values, for each exposure. The remaining parameters needed in the computation shall not be subject to changes. PD++ shall be based on a calculation performed separately for each obligor grade. The obligor grades as reported in column 0005 of template C 08.02 of Annex I to Commission Implementing Regulation (EU) 2021/451 shall be used (For instructions see template C 08.01, column 0010, and template C 08.02 of Annex II to that Regulation). For each obligor grade, p^{++} shall be the largest positive value satisfying the equation $$p^{++} - \Phi^{-1}(q) \bullet \sqrt{\frac{p^{++} \bullet (1 - p^{++})}{n}} \leq DR_{5y}$$ where, Φ^{-1} = the inverse function of the standard normal (cumulative) distribution; q = the confidence level set at 90%; DR_{5y} = the default rate of the 5 latest years for the obligor grade, calculated as the simple average of five 1-year case-weighted default rates; n = the number of obligors that were not in default and assigned the obligor grade under consideration exactly one year before the references date. For each obligor, PD++ shall be equal to p^{++}, where p^{++} shall be calculated in accordance with the formula set out in the fourth subparagraph for the obligor grade assigned to the obligor.

C 105.01 – Definition of internal models

Column	Label	Legal reference	Instructions
0010	Internal model ID		The institution shall report the internal model ID assigned by the competent authority. In case this is unavailable, the institution shall report the internal model ID assigned by itself. The internal model ID shall uniquely refer to an internal model approved by the competent authority and used for the calculation of RWA. It shall be a row identifier and shall be unique for each row in the template.
0020	Model name		The model name assigned to the internal model by the reporting institution shall be reported.
0030	IRBA Risk parameter		The IRB approach risk parameter shall be one of the following: (a) PD; (b) LGD; (c) CCF. For an internal model for Corporate – Specialised Lending exposures under Article 153(5) of Regulation (EU) No 575/2013 ("Specialised lending slotting criteria"), the field shall be left blank or "NULL" shall be inserted.
0040	EAD	Template C08.01, column 0110 of Annex I to Implementing Regulation (EU) 2021/451	The aggregate exposure value of the exposures within the range of application of the rating model shall be reported.
0050	EAD weighted average default rate for calibration		The EAD-weighted average of the annual default rates, where used in the calibration of the PD models, shall be reported. This information shall be completed only for PD models. The data used in the calibration of the model parameters shall be used. If no internal data exists and the calibration is based on external data, then the external data shall be reported.
0060	Case weighted average default rate for calibration		The simple average of the annual case-weighted default rates used in the calibration of the PD models shall be reported. This information shall be completed only for PD models. The data used in the calibration of the model parameters shall be used. If no internal data exists and the calibration is based on external data, then the external data shall be reported.
0070	Long-run PD		The central tendency used by the institution in the calibration of the models that incorporates any prudent adjustment to the simple case weighted average of the annual default rates used in the calibration of the PD models shall be reported. This information shall be completed only for PD models.
0080	Cure rate defaulted asset		The cure rate defaulted asset shall be the percentage of defaulted outstanding that returns in "non-defaulted" status over a 12-month period. An institution that does not calculate cure rates for a given model shall calculate a proxy for cure rates, in accordance with the definition provided. The institution shall report the use of a proxy to the competent authority. That information shall be completed only for LGD models.

Column	Label	Legal reference	Instructions
0090	Recovery rate not cured foreclosed assets		The case-weighted average recovery rate for not cured defaults included in the time series used by the institution for the calibration of the LGD models on non-defaulted assets shall be reported. The data used in the calibration of the model parameters shall be used. If no internal data exists and the calibration is based on external data, then the external data shall be reported. An institution that does not have a specific recovery rate for non-cured defaults due to an incomplete recovery procedure, shall calculate a proxy taking into account observed recoveries as well as the estimations of recoveries for incomplete workout . The institution shall report the use of a proxy to the competent authority. That information shall be completed only for LGD models.
0100	Recovery period length not cured foreclosed assets		The case-weighted average length of the recovery period (from the start of the default status to the completion date of the recovery procedures) for the not cured defaults included in the time series used by the institution for the calibration of the LGD models on non-defaulted assets shall be reported. The case weighted average length shall be expressed in number of days. The data used in the calibration of the model parameters shall be used. If no internal data exists and the calibration is based on external data, then the external data shall be reported. An institution that does not have a specific recovery period length for not cured defaults, due to an incomplete recovery procedure, shall calculate a proxy taking into account the definition provided. The institution shall report the use of a proxy to the competent authority. That information shall be completed only for LGD models.
0110	Joint decision	Article 20(2), point (a); of Regulation (EU) No 575/2013	The institution shall report whether or not a joint decision on prudential requirements exists between the consolidating and the host competent authority regarding the permission to use the IRB approach for the calculation of the prudential requirements for the exposures held by the subsidiaries of the institutions in the reported benchmarking portfolios.
0120	Consolidating supervisor	Article 20 of Regulation (EU) No 575/2013	The country ISO code of the country of origin of the competent authority responsible for the consolidated supervision of the institution using an IRB approach shall be reported.
0130	RWA	Template C08.01, Column 0260 of Annex I to Implementing Regulation (EU) 2021/451	The aggregate RWA after supporting factors (SME and infrastructure supporting factors) of the exposures within the range of application of the rating model shall be reported.

Column	Label	Legal reference	Instructions
0140	RWA add-ons		The RWA add-ons shall be a sub-position ("of which") of the RWA (Template C105.01, column 0130) and shall include (a) the RWA that is added to the RWA resulting from the application of the model's risk parameter(s) due to additional internal measures of conservatism directly applied on the RWA, if any; (b) the RWA that is added to the RWA resulting from the application of the model's risk parameter(s) due to supervisory measures directly applied on the RWA, if any. The amounts under points (a) and (b) shall not include measures that are already reflected in the PD (templates C102, column 0060 and C103, column 0060 of), CCF (column 0100 of templates C102 and C103) or LGD (templates C102 and C103, column 0130), but shall be restricted to measures that are directly applied on the RWA and, if relevant, in addition to the margins of conservatism and supervisory measures (multipliers, add-ons, floors or similar measures) that increase the risk parameters. The RWA add-ons shall not include the effect of potential measures under Article 458 of Regulation (EU) No 575/2013. In case the institution is not able to isolate the relevant conservative adjustments, Part I, point 3, shall apply.

C 105.02 – Mapping of internal models to portfolios

Column	Label	Legal reference	Instructions
0010	Portfolio ID	Templates C102, column 0010 and C103, column 0010	The portfolio ID uniquely identifying the portfolio in accordance with templates C102 and C103 of Annex I shall be reported. Columns 0010 and 0020 are a composite row identifier and together shall be unique for each row in this template.
0020	Internal model ID	Template C 105.01, column 0010	The internal model ID assigned by the reporting institution shall be reported. Columns 0010 and 0020 are a composite row identifier and together shall be unique for each row in template C105.02.
0030	EAD	Template C08.01, column 0110 of Annex I to Implementing Regulation (EU) 2021/451	The aggregate exposure value of the exposures that are included in the portfolio defined by column 0010 and within the range of application of the rating model defined by column 0020 shall be reported. Where all exposures of a given portfolio are treated with one specific model, the exposure value shall be identical to the amount reported for the same portfolio in column 0110 of templates C 102 or C 103, as applicable.
0040	RWA	Template C08.01, column 0260 of Annex I to Implementing Regulation (EU) 2021/451	The aggregate RWA after supporting factors for the exposures that are included in the portfolio defined by column 0010 and within the range of application of the rating model defined by column 0020 shall be reported. Where all exposures of a given portfolio are treated with one specific model, the RWA shall be identical to the amount reported for the same portfolio in column 0170 of templates C 102 or C 103, as applicable.

C 105.03 – Mapping of internal models to countries

Column	Label	Legal reference	Instructions
0005	Row ID		This code shall be a row identifier and shall be unique for each row in the template. It shall follow the numerical order 1, 2, 3, etc.
0010	Internal model ID	Template C105.01, column 0010	The internal model ID assigned by the reporting institution shall be reported. Where one internal model ID is associated with several countries, separate rows shall be reported for each combination of "Internal model ID" and "Location of institution". Columns 0010 and 0020 are a composite row identifier and their combination shall be unique for each row in the table.
0020	Location of institution	Article 20 of Regulation (EU) No 575/2013	The country ISO code of the legal residence of each subsidiary where the IRB exposures reported for each benchmarking portfolio are booked shall be reported, irrespective of the existence of any permission granted by the host supervisor to apply an IRB approach.'

ANNEX II

'ANNEX V

MARKET RISK BENCHMARK INSTRUMENTS AND PORTFOLIOS

Section 1: Instructions

Section 2: Instruments

Section 3: Individual portfolios – Single instrument

Section 4: Individual portfolios – Multi instruments

Section 5: Aggregated Portfolios

Section 6: Additional specifications for instruments

Section 7: SBM validation portfolios

Section 1: Instructions

(a) For the purposes of this Annex, the following shall apply:

(i) "Booking date" means the date and time on which institutions book the transactions for the purposes of the benchmarking exercise;

(ii) "Initial Market Valuation (IMV)" means the marked-to-market value of the instruments referred to in Section 2 of this Annex, at the IMV reference date and time;

(iii) "IMV reference date" means the date and time with reference to which institutions shall determine the IMV of the transactions in the benchmarking portfolio;

(iv) "IMV remittance date" means the date by which institutions shall submit the results of the IMV of the transactions in the benchmarking portfolio;

(v) "VaR" means the Value at Risk;

(vi) "sVaR" means the Stressed Value at Risk;

(vii) "IRC" means the Incremental Risk Charge;

(viii) "CTP" means the Correlation Trading Portfolio;

(ix) "APR" means the All Price Risk calculated in accordance with Article 377(2) of Regulation (EU) No 575/2013;

(x) "Risk Measures" (RM) means the value of the VaR, sVaR, and when required IRC and APR for the portfolios, as set out in Sections 3, 4 and 5 of this Annex, between the RM initial and RM final reference date;

(xi) "RM initial reference date" means the date on which institutions shall start to compute the RM values;

(xii) "RM final reference date" means the date on which institutions shall finish to compute the RM values;

(xiii) "RM remittance date" means the date by which institutions shall submit the results of the RM of the transactions in the benchmarking portfolio;

(xiv) "Present Value (PV)" means the marked-to-market value of the portfolios, set out in Section 3 of this Annex, at the RM final reference date;

(xv) "ATM" means "At The Money" in terms of the relative position of the current or future price of a derivative's underlying asset with respect to the strike price of that derivative;

(xvi) "OTM" means "Out of The Money" in terms of the relative position of the current or future price of a derivative's underlying asset with respect to the strike price of that derivative;

(xvii) "ITM" means "In The Money" in terms of the relative position of the current or future price of a derivative's underlying asset with respect to the strike price of that derivative;

(xviii) "long" means "bought" and "short" means "sold";

(xix) "CDS" means Credit Default Swaps;

(xx) for CDS, "long" means "bought protection" and "short" means "sold protection";

(xxi) "MLN" means millions;

(xxii) "OTC" means Over-The-Counter;

(xxiii) "ASA" means the alternative standardised approach as referred to in Part Three, Title IV, Chapter 1a, Section 1 of Regulation (EU) No 575/2013;

(xxiv) "SBM" means the Sensitivities-Based Method as referred to in Part Three, Title IV, Chapter 1a, Section 2 of Regulation (EU) No 575/2013;

(xxv) "DRC" means the Default Risk requirement as referred to in Part Three, Title IV, Chapter 1a, Section 5 of Regulation (EU) No 575/2013;

(xxvi) "RRAO" means the Residual Risk Add-On as referred to in Part Three, Title IV, Chapter 1a, Section 4 of Regulation (EU) No 575/2013.

(b) The following dates shall apply for the "benchmarking" exercise:

(i) the booking date shall be 30 January 2025;

(ii) the IMV (and initial SBM) reference date shall be 6 February 2025 (at 5:30 pm CET);

(iii) the IMV (and initial SBM, and SBM validation) remittance date shall be 28 February 2025;

(iv) the RM initial reference date shall be 2 June 2025;

(v) the RM (and final ASA) final reference date shall be 13 June 2025;

(vi) the RM (and final ASA) remittance date shall be 18 July 2025.

(c) Unless explicitly specified otherwise in Section 2 of this Annex, all positions shall be booked on the booking date referred to in point (b)(i) of this Section. Once positions have been booked, each portfolio shall age for the duration of the benchmarking exercise and shall be calculated under the assumption that the institution does not take any action to manage the portfolio in any way during the entire period of the benchmarking exercise. Unless explicitly stated otherwise in the specifications for a particular instrument, strike prices for option positions shall be determined relative to prices for the underlying as observed at market close on the booking date.

(d) For the purposes of the initial market valuation, the valuation of each instrument shall be submitted to the institution's competent authority by the IMV remittance date. By that date, the institution shall submit an explanatory note accompanying the results, in accordance with point (e). IMV shall be provided in accordance with the institution's front office valuation, where possible. In case IMVs are not provided by the institution's front office, the institution shall specify in the explanatory note who is the IMV data source provider.

(e) The explanatory note that institutions are to submit together with the IMV shall include all of the following for each instrument:

(i) the risk factors used to calculate the instrument's IMV;

(ii) the pricing model used to calculate the instrument's IMV and a description of this pricing model;

(iii) the risk factors included in the VaR model for the instrument;

(iv) the risk factors included in the VaR model that are also valuation inputs for the IMV of the instrument;

(v) the VaR model specifics in relation to the instrument;

(vi) available reference data for the instrument in the institution's own format;

(vii) the aspects referred to in points (h), (i), (k), (m), (n), (o), (v), (w), (y), (gg) and (kk) of this Section.

(f) For the purposes of point (e), sub point (v), all of the following shall be reported:

(i) concise VaR model descriptions;

(ii) revaluation methods applied;

(iii) functional form applied for modelling of returns (such as absolute, relatives, other methods;

(iv) qualitative information on the time series used to calibrate the VaR model in relation to the instrument (such as source, methodology for normalisation, buckets applied, other information deemed relevant by the institutions to explain the results provided).

(g) The explanatory note referred to in point (d) shall be updated with each resubmission of any value, reflecting the changes between submissions. The explanatory note shall contain one section which lists all submission dates and the reasons for resubmissions.

(h) The risks of the positions shall be calculated without taking into account the funding costs. Where applicable, institutions shall use the overnight rate of the instrument currency as the discount rate. Collateral agreement shall be considered in place for the derivatives instruments referred to in Section 2 of this Annex. Where that is not possible, reasons shall be provided in the explanatory note referred to in point (d).

(i) Counterparty credit risk and credit valuation adjustment ("CVA") risk shall not be taken into account in the valuation of the risks of the portfolios. Where that is not possible, reasons shall be provided in the explanatory note referred to in point (d) of this Section. Institutions shall report cases where other typologies of Valuation Adjustments are included in the IMV and explain for each financial instrument the methodology and the impact in the explanatory note referred to in point (d) of this Section.

(j) For transactions that include long positions in CDS, institutions shall assume an immediate up-front fee is paid to enter the position as per the market standards and conventions. The maturity date for all CDS shall correspond to conventional quarterly termination dates.

(k) Additional specifications needed in order to carry out pricing calculations required for CDS positions shall be consistent with commonly used market standards and conventions and shall be explained in the explanatory note referred to in point (d) of this Section.

(l) The maturity date shall ensure that the transaction is closest to the term-to-maturity specified in accordance with market standards and conventions.

(m) With respect to the details of instruments not referred to in Section 2 of this Annex, institutions shall provide the assumptions that have been used, including the day count convention and the choice for a tradable and liquid instrument, where permitted, along with the results in the explanatory note referred to in point (d) of this Section.

(n) Institutions that believe that assumptions in addition to those specified in this Section are relevant to the interpretation of the results of its exercise, including close of business timing, coupon rolls, mapping against indices and others, shall submit a description of those assumptions in the explanatory note referred to in point (d) of this Section.

(o) The explanatory note referred to in point (d) of this Section shall include explanations for risks not captured by the model for the instruments referred to in Section 2 of this Annex.

(p) All options shall be treated as if they are traded OTC, unless explicitly specified otherwise.

(q) The standard timing conventions for OTC options shall be followed. The time to maturity for an "n-month" option shall be in n months. Where options expire on a non-trading day, institutions shall adjust the expiration date per business date, in accordance with market standards and conventions.

(r) All OTC options shall be treated as follows:

  (i) as American for single name equities and commodities;

  (ii) as European for equity indices, foreign exchange and swaptions.

(s) All OTC options shall be considered "naked" so that the premium shall be excluded from the initial market valuation.

(t) Regarding the CTPs, institutions that have permission to use the APR model for CTPs shall provide details about their most relevant assumptions, market standards and conventions regarding the CTP instruments referred to in Section 2 of this Annex, including the hedge ratios they have calculated to make the CTP instruments CS01 neutral at the booking date.

(u) The IMV for each instrument shall be provided in the EBA instrument currency specified in Section 2 of this Annex for that instrument.

(v) For portfolios composed of one or more instruments denominated in EBA instrument currencies that are different from the EBA portfolio currency, the result shall be converted into the reported EBA portfolio currency using the ECB spot exchange rate of the relevant date. The converted result shall be explained in the explanatory note referred to in point (d) of this Section.

(w) When booking positions, institutions shall follow appropriate market conventions, unless otherwise specified in these instructions in the Instruments descriptions (Section 2 of this Annex).

(x) Where an instrument, or the underlying instrument for a derivative, is subject to a corporate action that affects the benchmarking exercise, such as a call from the issuer, a default or similar actions, institutions shall exclude such instrument from the exercise together with any related CDS or option.

(y) With regard to an index series, "on-the-run" shall refer to the most liquid and tradable series of that index available in the market. Institutions shall explain their choice of "on-the-run" series along with the related results in the accompanying explanatory note referred to in point (d) of this Section.

(z) Where not specified otherwise, institutions shall apply the EU Benchmarks Regulation for the interest rate in order to book the instruments specified in Section 2 of this Annex. Institutions shall specify the rate applied, apart from the ones specified in Section 2 of this Annex, in the explanatory note referred to in point (d) of these instructions.

(aa) Risk measures for the portfolios referred to in Sections 3, 4 and 5, together with the Present Value, shall be computed from the "RM initial reference date" to the "RM final reference date". FRTB ASA Risk measures (SBM, DRC and RRAO) shall be computed for the "RM final reference date". Institutions shall submit the results of those calculations to their competent authority by RM remittance date. IMV and SBM shall be reported for each instrument. Risk measures, SBM, DRC, RRAO and Present Value, where applicable, shall be reported for each portfolio, both individual and aggregated. SBM, DRC and RRAO, where applicable, shall be reported at least for the same portfolios for which risk measures are reported.

(bb) For the portfolios referred to in Section 7, institutions shall report SBM results and submit them in line with the reporting dates of the IMV submission.

(cc) Only institutions which have been granted permission to model specific risk of debt instruments shall report credit spread portfolios. For interest rate portfolios which include risk as part of certain instruments, individual and aggregated portfolios shall be modelled by institutions which have been granted the permission to model the general interest risk as well as institutions which have been granted the permission to model the general and the specific interest risk.

(dd) The results for both individual and the aggregated portfolios shall be submitted only where the results of the instruments that are part of them are also being submitted.

(ee) In Section 2 of this Annex (Instruments), "Year T" shall mean "2025" and Year T + X shall mean 2025 + X, with X as specified in Section 2.

(ff) In Section 2 of this Annex (Instruments), institutions shall determine the day of expiry/maturity in accordance with the following instructions:

  (i) Where the date is specified, that specific date shall be used;

  (ii) Where no date is specified, market convention, where available, shall be used. If for example there is a market convention that the day of expiry/maturity is the 3rd Friday of the month, then "June Year T" shall mean the 3rd Friday of the month of the year T;

  (iii) At the end of the month, where it is specified "End of", it shall mean the last calendar day in the month;

  (iv) For a fix period of time following the "booking date", if the period is defined as a number of days, it is the last day of the period. If the period is defined in weeks, months or years, it is the same day of the following week, month or year with respect to the booking date, or, if the last month or year of the period is shorter, the last day of that month or year; if the "booking date + x period" is a holiday day, then select the following working day;

  (v) In case it is not specified otherwise the following assumptions shall be used: Day count convention: Act/360, Holiday calendar: Target2.

(gg) In Section 2 of this Annex (Instruments), for all CDS, unless explicitly specified otherwise, the following requirements shall apply:

  (i) Coupon frequency: Quarterly;

  (ii) Coupon(bps): 100;

  (iii) Day count: ACT/360;

  (iv) ISDA Definitions year: 2014;

(v) Restructuring clause: Modified-Modified Restructuring (MMR);

(vi) Maturity: December Year T+4;

(vii) Debt type: Senior;

(viii) Tenor: 5 Year;

(ix) Effective date as booking date;

(x) The used discount curve and recovery rate shall be indicated in the explanatory note referred to in point (d) of this Annex.

(hh) The IMV of bond instruments shall include accrued interest.

(ii) Institutions shall provide the information related to the time of valuation of the PV mentioning the time in the explanatory note referred to in point (d) of this Section. Where possible, valuation of the PV shall be computed at close of business day.

(jj) The risk measures of the portfolios shall be calculated in the same currency of the portfolio currency, not including any FX Risk, also related to the reporting currency of the institutions. The FX Risk shall be considered only when intrinsically included in the instruments. Where both reporting and portfolio currency results are reported as part of the exercise, for the ASA figures, results calculated in the reporting currency of the institution shall be translated into the EBA portfolio currency by spot conversion using the ECB spot exchange rate associated with the date of the calculation. The translation into the EBA portfolio currency does not imply a change in the FX risk factors.

(kk) Where Article 325q(7) of Regulation (EU) No 575/2013 ("base currency approach") applies, when performing SBM calculations and reporting SBM sensitivities, institutions shall consider the FX risk factors resulting from the application of the base currency approach. The reported values shall not be expressed in the chosen base currency but rather in the institutions' reporting currency by applying spot conversion using the ECB spot exchange rate associated with relevant date.

Section 2: Instruments

Institutions shall provide IMV, in accordance with the instructions laid down in Section 1 of this Annex, for the following financial instruments, where Institutions shall provide risk measures and the Present Value of the portfolios specified in Section 3 and Section 4:

EQUITY

101. Long EURO STOXX 50 index (Ticker: FESX) Futures.

Notional: equivalent to the value of the index times 1 000 EUR

Exchange: Eurex

Expiry date: June Year T

EBA instrument currency: EUR

102. Long 10 000 BAYER (Ticker: BAYN GR) shares.

Exchange: Xetra

EBA instrument currency: EUR

103. Short Futures BAYER (Ticker: BAYN GR).

Notional: equivalent to the value of 10 000 shares of the underlying asset

Exchange: Eurex

Expiry date: June Year T

EBA instrument currency: EUR

104. Short Futures, STELLANTIS (Ticker: STLA FP).

Notional: equivalent to the value of 10 000 shares of the underlying asset

Exchange: Euronext

Expiry date: June Year T

EBA instrument currency: EUR

105. Short Futures, ALLIANZ (Ticker: ALV GR).

Notional: equivalent to the value of 10 000 shares of the underlying asset

Exchange: Eurex

Expiry date: June Year T

EBA instrument currency: EUR

106. Short Futures BARCLAYS (Ticker: BARC LN).

Notional: equivalent to the value of 10 000 shares of the underlying asset

Exchange: Eurex

Expiry date: June Year T

EBA instrument currency: GBP

107. Short Futures DEUTSCHE BANK (Ticker: DBK GR).

Notional: equivalent to the value of 10 000 shares of the underlying asset

Exchange: Eurex

Expiry date: June Year T

EBA instrument currency: EUR

108. Short Futures CRÉDIT AGRICOLE (Ticker: ACA FP).

Notional: equivalent to the value of 10 000 shares of the underlying asset

Exchange: Euronext

Expiry date: June Year T

EBA instrument currency: EUR

109. Long Call Options. Underlying BAYER (Ticker: BAYN GR), ATM (1 contract = 100 shares).

Notional: equivalent to the value of 10 000 shares of the underlying asset

Expiry date: June Year T

EBA instrument currency: EUR

110. Short Call Options. Underlying BAYER (Ticker: BAYN GR), ATM (1 contract = 100 shares).

Notional: equivalent to the value of 10 000 shares of the underlying asset

Expiry date: December Year T

EBA instrument currency: EUR

111. Long Call Options. Underlying PFIZER (Ticker PFE US) 10% OTM, (1 contract = 100 shares).

Notional: equivalent to the value of 10 000 shares of the underlying asset

Expiry date: June Year T

EBA instrument currency: USD

112. Long Put Options. Underlying PFIZER (Ticker PFE US) 10% OTM, (1 contract = 100 shares).

Notional: equivalent to value of 10 000 shares of the underlying asset

Expiry date: June Year T

EBA instrument currency: USD

113. Long Call Options. Underlying BAYER (Ticker: BAYN GR), 10% OTM (1 contract = 100 shares).

Notional: equivalent to the value of 10 000 shares of the underlying asset

Expiry date: December Year T

EBA instrument currency: EUR

114. Short Call Options. Underlying BAYER (Ticker: BAYN GR), 10% OTM (1 contract = 100 shares).

Notional: equivalent to the value of 10 000 shares of the underlying asset

Expiry date: June Year T

EBA instrument currency: EUR

115. Long Call Options. Underlying AVIVA (Ticker: AV/LN), 10% OTM (1 contract = 100 shares).

Notional: equivalent to the value of 10 000 shares of the underlying asset

Expiry date: December Year T

EBA instrument currency: GBP

116. Long Put Options. Underlying AVIVA (Ticker: AV/LN), 10% OTM (1 contract = 100 shares).

Notional: equivalent to the value of 10 000 shares of the underlying asset

Expiry date: December Year T

EBA instrument currency: GBP

117. Short Futures NIKKEI 225 (Ticker NKY).

Notional: equivalent to the value of the index times 20 000 JPY

Exchange: CME

Expiry date: June Year T

EBA instrument currency: JPY

118. Auto-callable Equity product.

Long position

Booking on “Booking date”

Notional amount (“Capital”): EUR 1 000 000

Underlying: Index EURO STOXX 50 (Ticker: SX5E)

EBA instrument currency: EUR

Maturity: 5 years

Annual Pay-out and annual observation (“Booking date + 1 year”, “Booking date + 2 years”, “Booking date + 3 years”, “Booking date + 4 years”, “Booking date + 5 years”). Pay-out occurs 10 days after reference date.

Coupon: 6%

Autocall level (“Initial value”): End of day Booking date + 1 month

Barrier coupon payment 60% of autocall level

Protection barrier: 55% of autocall level

— Capital not guaranteed if the index is below the protection barrier (capital returned on year 5 will be pro-rata where the level is below the protection barrier: for instance, if the SX5E = 40% of its initial level then the capital returned is 40%);

— If SX5E ≥ 60% (barrier coupon) of initial value at the end of any year, then the coupon paid out is 6%;

— If SX5E ≥ 100% of initial value at the end of any year, then the product is called and the pay-out is the coupon plus the capital (100%);

— If SX5E < 60% (barrier coupon) of initial value at the end of any year, then no coupon is paid;

— If SX5E < 55% (protection barrier) of initial value at the end of year 5, then the capital is only paid pro-rata. Else if SX5E>= 55% (protection barrier) of initial value at the end of year 5, then the capital is fully paid.

119. Long Call Options. Underlying EURO STOXX 50 index (Ticker: SX5E), ATM.

Notional: equivalent to the value of the index times 1 000 EUR

Expiry date: June Year T

EBA instrument currency: EUR

120. Long Call Options. Underlying EURO STOXX 600 index (Ticker: SXXP), ATM.

Notional: equivalent to the value of the index times 10 000 EUR

Expiry date: June Year T

EBA instrument currency: EUR

121. Long Call Options. Underlying VIX (CBOE), ATM.

Notional: equivalent to the value of the index times 100 000 USD

Expiry date: June Year T

EBA instrument currency: USD

IR

201. 5-year IRS EUR – Receive fixed rate and pay floating rate.

Fixed leg: receive annually

Floating rate: 6-month EURIBOR, pay semi-annually. Daycount: ACT/360

Notional: EUR 10 000 000

Roll convention and calendar: standard

Effective date as booking date (i.e. the rates to be used shall be those at the market close as of the booking date)

Maturity: September Year T+4.

EBA instrument currency: EUR

202. Two-year EUR swaption on 5-year IRS EUR – pay fixed rate and receive floating rate.

Notional: EUR 10 000 000.

The institution is the seller of the option on the swap. The counterparty of the institution buys the right to enter a swap with the institution; if the counterparty exercises its right, the counterparty shall receive the fixed rate while the institution shall receive the floating rate.

Swaption with maturity of two years (Booking date + 2 years) on IRS defined as follow: Fixed leg - pay annually; Floating rate: 6-month EURIBOR, receive semi-annually; Notional: EUR 10 000 000; Roll convention and calendar: standard; Effective date of the underlying swap: Booking date + 2 years.

Maturity of the underlying swap: Booking date + 7 years

Premium paid at the booking date (Booking date). Cash settled

The strike price is based on the ATM rate of the forward starting swap defined in this instrument

EBA instrument currency: EUR

203. 5-year IRS USD. Receive fixed rate and pay floating rate.

Fixed rate: receive annually

Floating rate: 3-month USD SOFR rate, pay quarterly

Notional: USD 1 000 000

Roll convention and calendar: standard

Effective date as booking date (i.e. the rates to be used shall be those at the market close as of the booking date)

Maturity date: September Year T+4.

EBA instrument currency: USD

204. 2-year IRS GBP. Receive fixed rate and pay floating rate.

Fixed rate: receive annually

Floating rate: SONIA (overnight) rate compounded and paid quarterly. Daycount: ACT/365

Notional: GBP 10 000 000

Roll convention and calendar: standard

Effective date as booking date (i.e. the rates to be used shall be those at the market close as of the booking date)

Maturity: Booking date + 2 years

EBA instrument currency GBP

205. Collared 10y floating rate note sold by UBS.

Notional (Principal) Amount: USD 1 000 000.

Floating Rate Notes (the "Notes") are senior unsecured obligations of UBS AG ("UBS").

EBA instrument currency USD

— The Notes shall bear interest at a per annum rate equal to USD 3-Month SOFR plus 1.5% per annum (the "Floating Interest Rate"), subject to a maximum interest rate of 7.5% per annum (the "Interest Rate Cap") and a minimum interest rate of 2.5% per annum (the "Interest Rate Floor").

— Any payment on the Notes, including interest and principal at maturity, shall be subject to the creditworthiness of UBS AG. Institutions are asked to use an appropriate discounting curve, motivating that in the explanatory note.

— Income: The Notes will pay interest quarterly at a rate equal to the Floating Interest Rate, provided that if on any Coupon Determination Date (i) the Floating Interest Rate is less than the Interest Rate Floor, then the applicable interest rate for the related Interest Period will be equal to the Interest Rate Floor; or (ii) the Floating Interest Rate is greater than the Interest Rate Cap, then the applicable interest rate for the related Interest Period will be equal to the Interest Rate Cap.

Interest Payment Amount	The amount of interest to be paid on the Notes for an Interest Period shall be equal to the product of (a) the principal amount of the Notes; (b) the Applicable Interest Rate for that Interest Period; and (c) a fraction, the numerator of which is the number of days in the Interest Period (calculated on the basis of a 360-day year of twelve 30-day months) and the denominator of which is 360.
Trade and Settlement Date	"Booking date"
Interest Payment Dates	Quarterly, on the Booking date + 3 months, Booking date + 6 months, Booking date + 9 months and Booking date + 1 year, commencing on Booking date + 3 months, during the term of the Notes (subject to adjustments, as described herein).
Maturity Date	Booking date + 10 years
Currency	USD
Day count Basis	30/360
Business Day Convention	Following Unadjusted
Coupon Determination Date	For each Interest Period, the second London Banking day immediately preceding the relevant Interest Date. "London Banking Day" means any day on which commercial banks are open for general business (including dealings in foreign exchange and foreign currency deposits) in London and on which dealings in U.S. dollars are transacted in the London interbank market.

206. Long GERMANY GOVT (Inflation) EUR 1 000 000 (ISIN DE0001030583).

Maturity: 15 April 2033

EBA instrument currency: EUR

207. Short GERMANY GOVT EUR 1 000 000 (ISIN DE0001030708).

Maturity: 15 August 2030

EBA instrument currency: EUR

208. Long ITALY GOVT (Inflation) EUR 1 000 000 (ISIN IT0005138828).

Maturity: 15 September 2032

EBA instrument currency: EUR

209. Long ITALY GOVT EUR 1 000 000 (ISIN IT0005340929).

Maturity: 1 December 2028

EBA instrument currency: EUR

210. Long SPAIN GOVT EUR 1 000 000 (ISIN ES00000127A2).

Maturity: 30 July 2030

EBA instrument currency: EUR

211. Short FRANCE GOVT EUR 1 000 000 (ISIN FR0012993103).

Maturity: 25 May 2031
EBA instrument currency: EUR

212. Short GERMANY GOVT EUR 1 000 000 (ISIN DE0001135176).

Maturity: 4 January 2031
EBA instrument currency: EUR

213. Long UNITED KINGDOM GOVT GBP 1 000 000 (ISIN GB0004893086).

Maturity: 7 June 2032
EBA instrument currency: GBP

214. Long PORTUGAL GOVT EUR 1 000 000 (ISIN PTOTEXOE0024).

Maturity: 15 June 2029
EBA instrument currency: EUR

215. Short UNITED STATES GOVT USD 1 000 000 (ISIN US91282CAV37).

Maturity: 15 November 2030
EBA instrument currency USD

216. Long BRAZIL GOVT (callable) 1 000 000 USD (ISIN US105756BZ27).

Maturity: 13 January 2028
EBA instrument currency: USD

217. Long MEXICO GOVT (callable) 1 000 000 USD (ISIN US91087BAT70).

Maturity: 19 May 2033
EBA instrument currency USD

218. 10-year IRS EURO – Receive floating rate and pay fixed rate.

Fixed leg: pay annually
Floating rate: 3-month EURIBOR, receive quarterly. Daycount: ACT/360
Notional: EUR 10 000 000
Roll convention and calendar: standard
Effective date as the booking date (i.e. rates to be used are those at the market close on booking date)
Maturity: Booking date + 10 years
EBA instrument currency: EUR

219. 5-year IRS EURO – Receive floating rate and pay fixed rate.

Fixed leg: pay annually
Floating rate: 6-month EURIBOR, receive every 6 months. Daycount: ACT/360
Notional: EUR 10 000 000
Roll convention and calendar: standard
Effective date as the booking date (i.e. rates to be used are those at the market close on booking date)
Maturity: Booking date + 5 years
EBA instrument currency: EUR

220. 5-year Mark to Market (MtM) Cross Currency EUR/USD SWAP. Receive USD and pay EUR.

EUR: 3-month ESTER, pay quarterly compounded with a payment lag of 2 days. Daycount: ACT/360

USD: 3-month SOFR, receive quarterly compounded with a payment lag of 2 days. Daycount: ACT/360

Leg 1 – USD: Notional EUR 10 000 000 equivalent adjusted on a quarterly basis

Leg 2 – EUR: Notional EUR 10 000 000

Roll convention and calendar: standard

Effective date as booking date + 6 months

Maturity: Booking date + 5.5 years

EBA instrument currency: EUR

See also Section 6 of this Annex – Instrument additional specifications

221. 10-year IRS EURO – Receive ESTER and pay EURIBOR.

ESTER leg: receive annually. Daycount: ACT/360

EURIBOR leg: 3-month EURIBOR + Basis, pay quarterly. Daycount: ACT/360

Notional: EUR 10 000 000

Roll convention and calendar: standard

Effective date as booking date (i.e. the rates to be used shall be those at the market close as of the booking date)

Maturity: September Year T + 9 years

EBA instrument currency: EUR

222. Long ITALY GOVT (Inflation) EUR 1 000 000 (ISIN IT0005387052).

Maturity: 15 May 2030

EBA instrument currency: EUR

223. 5-year Zero Coupon Inflation swap EUR – Receive Inflation indexed return and pay fixed rate (r).

Inflation Index: CPI (HICPxT)

Fixed leg (Pay fixed): $[(1 + r)^5 - 1]$

Rec Inflation indexed return: $\left[\left(\frac{CPI \text{ at the end (maturity) date}}{CPI \text{ at the start date}}\right) - 1\right]$

Notional: EUR 10 000 000

Base fixing date: June Year T-1

Final Fixing: August Year T+4

Maturity: September Year T+4

EBA instrument currency: EUR

224. Two-year EUR swaption on 5-year IRS EUR – receive fixed rate and pay floating rate.

Notional: EUR 10 000 000.

The institution is the seller of the option on the swap. The counterparty of the institution buys the right to enter a swap with the institution; if the counterparty exercises its right, the counterparty shall receive the floating rate while the institution shall receive the fixed rate.

Swaption with maturity of two years (Booking date + 2 years) on IRS defined as follow: Fixed leg- receive annually; Floating rate: 6-month EURIBOR, pay every 6 months; Notional: EUR 10 000 000; Roll convention and calendar: standard; Effective date of the underlying swap: Booking date + 2 years.

Maturity of the underlying swap: Booking date + 7 years

Premium paid at the booking date (Booking date). Cash settled

The strike price is based on the ATM rate of the forward starting swap defined in this instrument+ 100 bps

EBA instrument currency: EUR

FX

301. 6-month USD/EUR forward contract. Cash settled. Long USD – Short EUR; Notional USD 10 000 000; Forward Strike: equal to 100% of the relevant ECB spot reference rate at the end of the booking date.

EBA instrument currency: EUR

302. 6-month EUR/GBP forward contract. Cash settled. Long EUR – Short GBP; Notional 10 000 000 GBP; Forward Strike: equal to 100% of the relevant ECB spot reference rate at the end of the booking date.

EBA instrument currency: EUR

303. Long 10 000 000 USD Cash.

Cash position. To be considered as having intrinsic FX risk as described in paragraph (kk)

EBA instrument currency: EUR

304. Long EUR/USD Call option (long EUR, short USD). Cash settled. Notional: EUR 10 000 000. Equivalent amount based on EUR/USD ECB reference spot rate as of end of the booking date.

Strike price: 110% of EUR/USD ECB reference rate as of end of the booking date

Expiry date: Booking date + 1 year

EBA instrument currency: EUR

305. Long EUR/USD Call Option (long EUR, short USD). Cash settled. Notional: EUR 10 000 000. Equivalent amount based on EUR/USD ECB reference spot rate as of end of the booking date.

Strike price: 90% of EUR/USD ECB reference rate as of end of the booking date

Expiry date: Booking date + 1 year

EBA instrument currency: EUR

306. Short EUR/USD Call Option (short EUR, long USD). Cash settled. Notional: EUR 10 000 000. Equivalent amount based on EUR/USD ECB reference spot rate as of end of the booking date.

Strike price: 100% of EUR/USD ECB reference rate as of end of the booking date

Expiry date: Booking date + 1 year

EBA instrument currency: EUR

307. Short EUR/GBP Call Option (short EUR, long GBP). Cash settled. Notional: EUR 10 000 000. Equivalent amount based on EUR/GBP ECB reference spot rate as of end of the booking date.

Strike price: 110% of EUR/GBP ECB reference rate as of end of the booking date

Expiry date: Booking date + 1 year

EBA instrument currency: EUR

308. Long EUR/JPY Put Option (short EUR, long JPY). Cash settled. Notional: EUR 10 000 000. Equivalent amount based on EUR/JPY ECB reference spot rate as of end of the booking date.

Strike price: 110% of EUR/JPY ECB reference rate as of end of the booking date

Expiry date: Booking date + 1 year

EBA instrument currency: EUR

309. Short EUR/AUD Put Option (long EUR, short AUD). Cash settled. Notional: EUR 10 000 000. Equivalent amount based on EUR/AUD ECB reference spot rate as of end of the booking date.

Strike price: 110% of EUR/AUD ECB reference rate as of end of the booking date

Expiry date: Booking date + 1 year

EBA instrument currency: EUR

310. 6-month EUR/DKK forward contract (long EUR, short DKK). Cash settled; Notional EUR 10 000 000; EUR/DKK ECB reference spot rate as of end of the booking date to determine forward rate.

EBA instrument currency: EUR

311. 6-month EUR/BRL Non deliverable forward contract (long EUR, short BRL); Notional EUR 10 000 000; EUR/BRL ECB reference spot rate as of end of the booking date to determine forward rate.

EBA instrument currency: EUR

COMMODITIES

401. Long 6-month 3 500 troy ounces London Gold Forward (long Gold, short USD). Cash Settled. Strike Price: 6-month end-of-day forward price on the booking date

EBA instrument currency: USD

402. Short 12-month 3 500 troy ounces London Gold Forward (short Gold, long USD). Cash Settled. Strike Price: 12-month end-of-day forward price on the booking date

EBA instrument currency: USD

403. Long Call option 30 000 barrels Brent Crude Oil (long WTI, short USD). Cash settled. Strike price: 12- month end-of-day forward price on the booking date. Expiry date: Booking date + 6 months

EBA instrument currency USD

404. Short Put option 30 000 barrels Brent Crude Oil (long WTI, short USD). Cash settled. Strike price: 12- month end-of-day forward price on the booking date. Expiry date: Booking date + 6 months

EBA instrument currency USD

405. Long Call option 5 000 troy ounces London Gold (long Gold, short USD). Cash settled. Strike price: 18- month end-of-day forward price on the booking date. Expiry date: Booking date + 18 months

EBA instrument currency: USD

CREDIT SPREAD

501. Long (i.e. Buy protection) USD 1 000 000 CDS on PORTUGAL.

Restructuring clause: FULL

EBA instrument currency: USD

502. Long (i.e. Buy protection) USD 1 000 000 CDS on ITALY.

Restructuring clause: FULL
EBA instrument currency: USD

503. Short (i.e. Sell protection) USD 1 000 000 CDS on SPAIN.

Restructuring clause: FULL
EBA instrument currency: USD

504. Long (i.e. Buy protection) USD 1 000 000 CDS on MEXICO.

Restructuring clause: FULL
EBA instrument currency: USD

505. Long (i.e. Buy protection) USD 1 000 000 CDS on BRAZIL.

Restructuring clause: FULL
EBA instrument currency: USD

506. Long (i.e. Buy protection) USD 1 000 000 CDS on UK.

Restructuring clause: FULL
EBA instrument currency: USD

507. Short (i.e. Sell protection) EUR 1 000 000 CDS on Telefonica (Ticker TEF SM).

EBA instrument currency: EUR

508. Long (i.e. Buy protection) EUR 1 000 000 CDS on Telefonica (Ticker TEF SM).

Maturity: December Year T+2
EBA instrument currency: EUR

509. Short (i.e. Sell protection) EUR 1 000 000 CDS on Aviva (Ticker AV LN).

ISDA Definitions year 2003
EBA instrument currency: EUR

510. Long (i.e. Buy protection) EUR 1 000 000 CDS on Aviva (Ticker AV LN).

ISDA Definitions year 2003
Maturity: December Year T+2
EBA instrument currency: EUR

511. Short (i.e. Sell protection) EUR 1 000 000 CDS on Vodafone (Ticker VOD LN).

EBA instrument currency: EUR

512. Short (i.e. Sell protection) EUR 1 000 000 CDS on ENI SpA (Ticker ENI IM).

EBA instrument currency: EUR

513. Short (i.e. Sell protection) USD 1 000 000 CDS on Eli Lilly (Ticker LLY US).

Restructuring clause: No restructuring (XR14)
EBA instrument currency: USD

514. Short (i.e. Sell protection) EUR 1 000 000 CDS on Unilever (Ticker UNA NA).

EBA instrument currency: EUR

515. Long (i.e. Buy protection) EUR 1 000 000 CDS on Total SA (Ticker FP FP).

EBA instrument currency: EUR

516. Long (i.e. Buy protection) EUR 1 000 000 CDS on Volkswagen Group (Ticker VOW GR).

EBA instrument currency: EUR

517. Long position on TURKEY Govt. notes USD 1 000 000 (ISIN US900123CT57).

Maturity: 26 April 2029
EBA instrument currency: USD

518. Long (i.e. Buy protection) USD 1 000 000 CDS on TURKEY. Effective date as booking date.

Restructuring clause: FULL
EBA instrument currency: USD

519. Long position on Telefonica notes EUR 1 000 000 (ISIN XS1681521081).

Maturity: 12 January 2028
EBA instrument currency: EUR

520. Long position on Volkswagen Group notes EUR 1 000 000 (ISIN XS2234567233).

Maturity: 22 September 2028
EBA instrument currency: EUR

521. Short position Volkswagen Group notes EUR 1 000 000 (ISIN XS1167667283).

Maturity: 16 January 2030
EBA instrument currency: EUR

522. Long position on Total SA notes EUR 1 000 000 (ISIN XS1856281834).

Maturity: 11 July 2033
EBA instrument currency: EUR

523. Long AUSTRIA GOVT EUR 1 000 000 (ISIN AT0000A04967).

Maturity: 15 March 2037
EBA instrument currency: EUR

524. Long (i.e. Buy protection) USD 1 000 000 CDS on AUSTRIA.

Maturity: June Year T+15
EBA instrument currency: USD

525. Long NETHERLANDS GOVT EUR 1 000 000 (ISIN NL0013552060).

Maturity: 15 January 2040
EBA instrument currency: EUR

526. Long (i.e. Buy protection) USD 1 000 000 CDS on NETHERLANDS.

Maturity: June Year T+20
EBA instrument currency: USD

527. Long BELGIUM GOVT EUR 1 000 000 (ISIN BE0000348574).

Maturity: 22 June 2050
EBA instrument currency: EUR

528. Long (i.e. Buy protection) USD 1 000 000 CDS on BELGIUM.

Maturity: June Year T+30

EBA instrument currency: USD

529. Long (Buy protection) EUR 10 000 000 CDS on iTraxx Europe index on-the-run series.

Maturity: June Year T+4

EBA instrument currency: EUR

530. Short Put option. EUR 10 000 000. Underlying iTraxx Europe index on-the-run series (same instrument of 529).

Strike price: ATM

Expiry date: Booking date + 6 months

EBA instrument currency: EUR

531. Long AXA SA (callable) EUR 1 000 000 (ISIN XS1799611642).

Maturity: 28 May 2049

EBA instrument currency: EUR

532. Long AT&T Bond (callable) USD 1 000 000 (ISIN US00206RFW79).

Maturity: 15 August 2037

EBA instrument currency: USD

533. Long BAYER AG (callable) EUR 1 000 000 (ISIN XS2199266268).

Maturity: 06 January 2030

EBA instrument currency: EUR

534. Long ORANGE SA Bond (callable) EUR 1 000 000 (ISIN FR0013323870).

Maturity: 20 March 2028

EBA instrument currency: EUR

CTP

601. Short (i.e. Sell protection) position in iTraxx Europe index on-the-run series.

Attachment point: 3%

Detachment point: 6%

Notional: EUR 5 000 000

Maturity: 5 years

EBA instrument currency: EUR

602. Long (i.e. Buy protection) EUR 5 000 000 CDS on iTraxx Europe index most recent on-the-run series.

Maturity: June Year T+4

EBA instrument currency: EUR

Notional adj. to fully hedge CS01 of 601 with no re-hedging required

603. Long (i.e. Buy protection) position in iTraxx Europe index on-the-run series.

Attachment point: 3%

Detachment point: 6%

Notional: EUR 5 000 000

Maturity: 5 years

EBA instrument currency: EUR

604. Short (i.e. Sell protection) EUR 5 000 000 CDS on iTraxx Europe index most recent on-the-run series.

Maturity: June Year T+4

EBA instrument currency: EUR

Notional adj. to fully hedge CS01 of 603 with no re-hedging required

605. Short (i.e. Sell protection) position in iTraxx Europe index on-the-run series.

Attachment point: 12%

Detachment point: 100%

Notional: EUR 5 000 000

Maturity: 5 years

EBA instrument currency: EUR

606. Long (i.e. Buy protection) EUR 5 000 000 CDS on iTraxx Europe index most recent on-the-run series.

Maturity: June Year T+4

EBA instrument currency: EUR

Notional adj. to fully hedge CS01 of 605 with no re-hedging required

607. Long (i.e. Buy protection) position in iTraxx Europe index on-the-run series.

Attachment point: 12%

Detachment point: 100%

Notional: EUR 5 000 000

Maturity: 5 years

EBA instrument currency: EUR

608. Short (i.e. Sell protection) EUR 5 000 000 CDS on iTraxx Europe index most recent on-the-run series.

Maturity: June Year T+4

EBA instrument currency: EUR

Notional adj. to fully hedge CS01 of 607 with no re-hedging required

609. Short (i.e. Sell protection) position in iTraxx Europe index on-the-run series.

Attachment point: 3%

Detachment point: 6%

Notional: EUR 5 000 000

Maturity: 5 years

EBA instrument currency: EUR

Recovery rate: 40% fixed.

610. Long (i.e. Buy protection) EUR 5 000 000 CDS on iTraxx Europe index most recent on-the-run series.

Maturity: June Year T+4

EBA instrument currency: EUR

Notional adj. to fully hedge CS01 of 609 with no re-hedging required

Section 3: Individual portfolios - Single instrument

Institutions shall provide the required risk measures, along with the Present Value, of the following individual portfolios:

Portfolio	*Combination of instruments:* The first figure represents the instrument (as referred to in Section 2 of this Annex). The second figure represents the quantity of each instrument or number of contracts, as applicable.	EBA portfolio currency	Risk measures required
1001	101 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1002	102– 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1003	103 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1004	104 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1005	105– 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1006	106 – 1 instrument	GBP	VaR; Stressed VaR; SBM; DRC; RRAO
1007	107 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1008	108 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1009	109 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1010	110 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1011	111 – 1 instrument	USD	VaR; Stressed VaR; SBM; DRC; RRAO
1012	112 – 1 instrument	USD	VaR; Stressed VaR; SBM; DRC; RRAO
1013	113 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1014	114 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1015	115 – 1 instrument	GBP	VaR; Stressed VaR; SBM; DRC; RRAO
1016	116 – 1 instrument	GBP	VaR; Stressed VaR; SBM; DRC; RRAO
1017	117 – 1 instrument	JPY	VaR; Stressed VaR; SBM; DRC; RRAO
1018	118 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO

1019	119 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1020	120 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1021	121 – 1 instrument	USD	VaR; Stressed VaR; SBM; DRC; RRAO
2001	201 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
2002	202 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
2003	203 – 1 instrument	USD	VaR; Stressed VaR; SBM; DRC; RRAO
2004	204 – 1 instrument	GBP	VaR; Stressed VaR; SBM; DRC; RRAO
2005	205 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
2006	206 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
2007	207 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
2008	208– 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
2009	209 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
2010	210 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
2011	211 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
2012	212 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
2013	213 – 1 instrument	GBP	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
2014	214 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
2015	215 – 1 instrument	USD	VaR; Stressed VaR; SBM; DRC; RRAO
2016	216 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
2017	217 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
2018	218 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
2019	219 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
2020	220 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
2021	221 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
2022	222 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO

2023	223 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
2024	224 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
3001	301 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
3002	302 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
3003	303 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
3004	304 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
3005	305 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
3006	306 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
3007	307 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
3008	308 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
3009	309 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
3010	310 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
3011	311 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
4001	401 – 1 instrument	USD	VaR; Stressed VaR; SBM; DRC; RRAO
4002	402 – 1 instrument	USD	VaR; Stressed VaR; SBM; DRC; RRAO
4003	403 – 1 instrument	USD	VaR; Stressed VaR; SBM; DRC; RRAO
4004	404 – 1 instrument	USD	VaR; Stressed VaR; SBM; DRC; RRAO
4005	405 – 1 instrument	USD	VaR; Stressed VaR; SBM; DRC; RRAO
5001	501 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5002	502 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5003	503 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5004	504 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5005	505 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5006	506 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5007	507 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO

5008	508 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5009	509 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5010	510 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5011	511 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5012	512 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5013	513 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5014	514 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5015	515 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5016	516 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5017	517 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5018	518 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5019	519 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5020	520 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5021	521 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5022	522 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5023	523 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5024	524 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5025	525 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5026	526 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5027	527 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5028	528 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5029	529 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5030	530 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5031	531 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5032	532 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO

5033	533 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5034	534 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
6001	601 – 1 instrument	EUR	VaR; Stressed VaR; APR; SBM; DRC; RRAO
6002	602 – 1 instrument	EUR	VaR; Stressed VaR; APR; SBM; DRC; RRAO
6003	603 – 1 instrument	EUR	VaR; Stressed VaR; APR; SBM; DRC; RRAO
6004	604 – 1 instrument	EUR	VaR; Stressed VaR; APR; SBM; DRC; RRAO
6005	605 – 1 instrument	EUR	VaR; Stressed VaR; APR; SBM; DRC; RRAO
6006	606 – 1 instrument	EUR	VaR; Stressed VaR; APR; SBM; DRC; RRAO
6007	607 – 1 instrument	EUR	VaR; Stressed VaR; APR; SBM; DRC; RRAO
6008	608 – 1 instrument	EUR	VaR; Stressed VaR; APR; SBM; DRC; RRAO
6009	609 – 1 instrument	EUR	VaR; Stressed VaR; APR; SBM; DRC; RRAO
6010	610 – 1 instrument	EUR	VaR; Stressed VaR; APR; SBM; DRC; RRAO

Section 4: Individual portfolios - Multi instruments

Institutions shall provide the required risk measures, along with the Present Value, of the following individual portfolios:

Portfolio	*Combination of instruments:* The first figure represents the instrument (as referred to in Section 2 of this Annex). The second figure represents the quantity of each instrument or number of contracts, as applicable.	EBA portfolio currency	Risk measures required
1101	103 – 1 instrument 104 – 1 instrument 105 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1102	113 – 1 instrument 110 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1103	115 – 1 instrument 116 – 1 instrument	GBP	VaR; Stressed VaR; SBM; DRC; RRAO
1104	109 – 1 instrument 110 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO

1105	111 – 1 instrument 112 – 1 instrument	USD	VaR; Stressed VaR; SBM; DRC; RRAO
1106	102 – 1 instrument 114 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1107	106 – 1 instrument 107 – 1 instrument 108 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1108	101 – 1 instrument 103 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1109	101 – 1 instrument 103 – 1 instrument 104 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
1110	102– 1 instrument 104 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
2201	206 – 1 instrument 207 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
2202	206 – 1 instrument 207 – 1 instrument 208 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
2203	206 – 1 instrument 207 – 1 instrument 208 – 1 instrument 209 – 1 instrument 210 – 1 instrument 211 – 1 instrument 212 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
2204	201 – 1 instrument 218 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
2205	201 – 1 instrument 219 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
2206	218 – 1 instrument 219 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
2207	201 – 1 instrument 202 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
2208	215 – 1 instrument 216 – 1 instrument 217 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
2209	203 – 1 instrument 215 – 1 instrument	USD	VaR; Stressed VaR; SBM; DRC; RRAO

2210	208 – 1 instrument 209 – 1 instrument 210 – 1 instrument 214 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
2211	209 – 1 instrument 219 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
2212	201 – 1 instrument 223 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
3301	301 – 1 instrument 302 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
3302	303 – 1 instrument 304 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
3303	304 – 1 instrument 305 – 1 instrument 306 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
3304	307 – 1 instrument 308 – 1 instrument	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
4401	401 – 1 instrument 402 – 1 instrument	USD	VaR; Stressed VaR; SBM; DRC; RRAO
4402	403 – 1 instrument 404 – 1 instrument	USD	VaR; Stressed VaR; SBM; DRC; RRAO
4403	401 – 1 instrument 404 – 1 instrument	USD	VaR; Stressed VaR; SBM; DRC; RRAO
5501	501 – 1 instrument 502 – 1 instrument 503 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5502	504 – 1 instrument 505 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5503	507 – 1 instrument 508 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5504	503 – 1 instrument 504 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5505	509 – 1 instrument 510 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5506	511 – 1 instrument 512 – 1 instrument 514 – 1 instrument 515 – 1 instrument 516 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO

5507	517 – 1 instrument 518 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5508	519 – 1 instrument 520 – 1 instrument 522 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5509	520 – 1 instrument 521 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5510	519 – 1 instrument 508 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5511	515 – 1 instrument 522 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5512	520 – 1 instrument 521 – 1 instrument 516 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5513	506 – 1 instrument 503 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5514	502 – 1 instrument 209 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5515	504 – 1 instrument 217 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5516	505 – 1 instrument 216 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5517	504 – 1 instrument 217 – 1 instrument 505 – 1 instrument 216 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5518	502 – 1 instrument 209 – 1 instrument 219 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5519	523 – 1 instrument 525 – 1 instrument 527 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5520	524 – 1 instrument 526 – 1 instrument 528 – 1 instrument	USD	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
5521	523 – 1 instrument 524 – 1 instrument 525 – 1 instrument 526 – 1 instrument 527 – 1 instrument 528 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO

5522	529 – 1 instrument 530 – 1 instrument	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
6601	601 – 1 instrument 602 – 1 instrument	EUR	VaR; Stressed VaR; APR; SBM; DRC; RRAO
6602	603 – 1 instrument 604 – 1 instrument	EUR	VaR; Stressed VaR; APR; SBM; DRC; RRAO
6603	605 – 1 instrument 606 – 1 instrument	EUR	VaR; Stressed VaR; APR; SBM; DRC; RRAO
6604	607 – 1 instrument 608 – 1 instrument	EUR	VaR; Stressed VaR; APR; SBM; DRC; RRAO
6605	609 – 1 instrument 610 – 1 instrument	EUR	VaR; Stressed VaR; APR; SBM; DRC; RRAO

Section 5: Aggregated Portfolios

Institutions shall provide the required risk measures, along with the Present Value, of the following financial aggregated portfolios:

Aggreg. Portfolio	Description	*Combination of Individual Portfolios* (individual portfolios as stated by their numbers as referred to in Sections 3 and 4 of this Annex)	EBA portfolio Currency	Risk measures required
10000	ALL-IN no-CTP	1001, 1101, 1104, 1106, 2001, 2002, 2203, 2206, 3301, 3303, 3304, 4401, 4402, 5503, 5506, 5508, 5521	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
11000	EQUITY Cumulative	1001, 1101, 1104, 1106	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
12000	IR Cumulative	2001, 2002, 2203, 2206	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
13000	FX Cumulative	3301, 3303, 3304	EUR	VaR; Stressed VaR; SBM; DRC; RRAO
14000	Commodity Cumulative	4401, 4402	USD	VaR; Stressed VaR; SBM; DRC; RRAO
15000	Credit Spread cumulative	5503, 5506, 5508, 5521	EUR	VaR; Stressed VaR; IRC; SBM; DRC; RRAO
16000	CTP cumulative EUR	6601, 6602	EUR	VaR; Stressed VaR; APR; SBM; DRC; RRAO

Section 6: Additional specifications for instruments

Institutions shall apply the following additional specifications to the financial instruments described in Section 2 of this Annex:

Instrument:	220
Description:	5-year Mark to Market (MtM) Cross Currency EUR/USD SWAP Receive USD and pay EUR Notional: EUR 10 000 000, USD (EUR 10 000 000 * FX USD/EUR)
Pay:	Float leg 2
Rec:	Float leg 1
Notional Exchange and Reset:	On effective date and maturity date. Further, on every coupon payment date, an additional payment corresponding to adjustment of the USD notional on Float leg 2 is made. The USD notional is adjusted to equal 10 000 000 EUR, at spot rate 2 business days in advance of each payment date.
Cash balance	Included
Float Leg 1	
Notional:	10 000 000 EUR equivalent converted to USD at spot on effective date, equivalent adjusted on a quarterly basis
Effective Date:	Booking date + 6 months
Maturity Date:	Booking date + 5,5 years
Payment Date Generation:	Forward from Effective Date
Coupon Payment Frequency:	Quarterly
Coupon Rate:	3-month SOFR + 0bps.
Coupon Rate Reset Freq:	Quarterly
Coupon Rate Fixing Convention:	Compounded daily over the 3-month period
Coupon Rate Compounding Frequency:	Simple Interest
Day Count:	ACT/360
Payment Business Day:	LON, NYC, TARGET
Payment Business Day Convention:	Modified Following
Notional Reset Business Day:	LON, NYC, TARGET
Notional Reset Business Day Convention:	Previous
Coupon Rate Reset Business Day:	LON, NYC, TARGET
Coupon Rate Reset Business Day Convention:	Previous

Float Leg 2	
Notional:	10 000 000 EUR
Effective Date:	Booking date + 6 months
Maturity Date:	Booking date + 5,5 years
Payment Date Generation:	Forward from Effective Date
Coupon Payment Frequency:	Quarterly
Coupon Rate:	3-month ESTER + 0 bps.
Coupon Rate Reset Frequency:	Quarterly
Coupon Rate Fixing Convention:	Compounded daily over the 3-month period
Coupon Rate Compounding Frequency:	Simple Interest
Day Count:	ACT/360
Payment Business Day:	LON, NYC, TARGET
Payment Business Day	Modified Following
Notional Reset Business Day:	LON, NYC, TARGET
Notional Reset Business Day Convention:	Previous
Coupon Rate Reset Business Day:	LON, NYC, TARGET
Coupon Rate Reset Business Day Convention:	Previous

Section 7: SBM validation portfolios

(a) Institutions shall provide the SBM risk measure of the portfolios defined in Annex X (SBM validation portfolios) as part of the IMV submission and submit them in line with the reporting dates of the IMV submission.

(b) The following shall apply for the submission of the results corresponding to SBM validation portfolios:

i. Institutions shall only report template C120.02 and limit the reporting in this template to the reporting currency results (i.e. column 0060 of template C120.02 shall not be populated and templates C 106.00 and C 106.01 shall not be reported for the SBM validation portfolios);

ii. Institutions shall assume that the risk sensitivities and curvature risk positions defined by the instruments specified in Annex X are expressed in the institution's reporting currency and that the information are provided in the format specified in the reporting instructions for templates C 106.01 / C 120.01 and the corresponding table with guidance for reporting these templates in Annex VI (Template instructions).'

ANNEX III

'ANNEX VI

RESULTS SUPERVISORY BENCHMARK PORTFOLIOS

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TEMPLATE-RELATED INSTRUCTIONS

C 106.00 – Initial Market Valuation and exclusion justification

Column	Label	Legal reference	Instructions
0010	Instrument number	Section 2 of Annex V	The instrument number taken from Annex V shall be reported.
0020	Instrument modelled for VaR and sVaR (TRUE/FALSE)		Either TRUE or FALSE shall be reported.
0030	Instrument modelled for IRC (TRUE/FALSE)		Either TRUE or FALSE shall be reported.
0040	Instrument modelled for correlation trading (TRUE/FALSE)		Either TRUE or FALSE shall be reported.
0050	Rationale for exclusion	Article 3(2)	One of the following shall be reported: (a) Model not authorised by regulator; (b) Instrument or underlying not authorised internally; (c) Underlying or modelling feature not contemplated internally; (d) Other rationale for exclusion. Please, explain that rationale in column 0060.
0060	Free text box		An institution may provide any additional information in this column.
0070	Initial market valuation ("IMV")		The mark-to-market value of each instrument on the reference date at 5:30 pm CET (as referred to in Section 1, point (b), of Annex V. The cell shall be left blank where the institution does not wish to provide an IMV for a certain portfolio (i.e. zero values shall be reported only where the result of the calculation is zero).

C 106.01 – SBM. Risk sensitivities by Instrument

Institutions shall report the sensitivities towards the risk factors that the instrument is exposed to. One row shall be reported per risk factor/sensitivity. The upward net curvature risk position of that risk factor (CVRk+) or the downward net curvature risk position of that risk factor (CVRk-) as specified in Article 325g of Regulation (EU) 575/2013 shall be reported in individual rows. All values shall refer to the "IMV (and initial SBM) reference date" as specified in Section 1, point (b)(ii), of Annex V to this Regulation. Institutions shall report each combination of Instrument number, Risk identifier (column 0010), Bucket (column 0020) and Additional identifier (column 0030) only once.

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Instrument number	Section 2 of Annex V	The instrument number taken from Annex V shall be reported.

Column	Label	Legal reference	Instructions
0010	Risk factor identifier	Articles 325l, 325m, 325n, 325o, 325p and 325q of Regulation (EU) No 575/2013	The risk factor identifier as specified in the table at the end of this Annex shall be reported.
0020	Bucket	Article 325d(3) of Regulation (EU) No 575/2013	The bucket shall be reported, where the risk factor identifier selected in column 0010 corresponds to the risk class: — General interest rate risk, the answer shall be the name of the currency of the relevant risk-free rate, inflation or cross-currency-basis risk factor (following the ISO 4217 currency designation, e.g. "EUR"). — Credit spread risk for non-securitisation, the answer shall be the bucket number in Article 325ah (1), Table 4, of Regulation (EU) No 575/2013. — Credit spread risk for securitisation not included in the alternative correlation trading portfolio (non-ACTP CSR), the answer shall be the bucket number in Article 325am (1), Table 7, of that Regulation. — Credit spread risk for securitisation included in the alternative correlation trading portfolio (ACTP CSR), the answer shall be the bucket number in Article 325ak, Table 6, of that Regulation. — Equity risk, the answer shall be the bucket number in Article 325ap (1), Table 8, of that Regulation. — Commodity risk, the answer shall be the bucket number in Article 325as, Table 9, of that Regulation. — FX risk and the components Delta or Curvature, the answer shall be the name of the currency (e.g. "USD", the reported currency codes shall follow the ISO 4217 currency designation). — FX risk and the component Vega, the answer shall be the name of the currency pair (e.g. "EUR_USD", the reported currency codes shall follow the ISO 4217 currency designation).
0030	Additional identifier1	Articles 325l to 325q and Article 325ai of Regulation (EU) No 575/2013	The following information distinguishing the risk factor at intra-bucket level shall be reported. Where the risk factor identifier selected in column 0010 corresponds to the risk class: — General interest rate risk and the component Delta, the answer shall be the name of the risk-free curve or another corresponding unique identifier. — Credit spread risk for non-securitisation or the risk class credit spread risk for securitisation included in the alternative correlation trading portfolio (ACTP CSR), the answer shall be the issuer name or another corresponding unique identifier

Column	Label	Legal reference	Instructions
			and it shall be identical for any two reported sensitivities towards two risk factors that receive a correlation parameter $\rho_{kl}^{(name)}$ equal to 1 in accordance with Article 325ai(1) of Regulation (EU) No 575/2013. — Credit spread risk for securitisation not included in the alternative correlation trading portfolio (non-ACTP CSR), the answer shall be the tranche name or another corresponding unique identifier. — Equity risk, the answer shall be the equity issuer name or a corresponding unique identifier. — Commodity risk, the answer shall be the name of the commodity or another corresponding unique identifier. Where none of those cases applies, institutions shall report an explicit value (NULL) as not applicable.
0050	Risk sensitivity (Reporting currency results)	Article 325d(2) and Articles 325g, 325r, 325s, 325t and 325ax of Regulation (EU) No 575/2013	Risk sensitivities (delta / vega sensitivities and curvature risk positions) shall be reported at the level of each instrument for all relevant risk factors as specified in the columns 0010 to 0030. The values shall be reported in the institution's reporting currency. Where the risk factor identifier selected in column 0010 corresponds to the: — Delta risk component of the sensitivities-based method, the net sensitivity to the risk factor (S_k) as specified in Article 325r of Regulation (EU) No 575/2013 shall be reported. Where institutions have obtained permission from their competent authority to use alternative definitions of delta risk sensitivities in accordance with Article 325t(5) of that Regulation, they shall refer to those alternative definitions for the reporting. — Vega risk component of the sensitivities-based method, the vega risk sensitivity of an option to a given risk factor (S_k) as specified in Article 325s of Regulation (EU) No 575/2013 shall be reported. Where institutions have obtained permission from their competent authority to use alternative calculations of vega risk sensitivities in accordance with Article 325t(6) of that Regulation, they shall refer to those alternative calculations for the reporting. Regardless of whether the definition of Article 325s or an alternative calculation in accordance with Article 325t(6) of that Regulation is used by the institution, the sensitivity shall be reported after weighting it by the corresponding implied volatility. — Curvature risk component of the sensitivities-based method, the upward net curvature risk position of that risk factor (CVR_k^+) or the downward net curvature risk position of that risk factor (CVR_k^-) as specified in Article 325g of Regulation (EU) No 575/2013 shall be reported. The reported figure shall be expressed as a decimal with a minimum precision of two decimal places. Zero values shall be reported only where the result of the calculation is actually zero.
0060	Reporting currency		The name of the reporting currency of the institution shall be reported (the reported value shall follow the ISO 4217 currency designation, e.g. "EUR").

Column	Label	Legal reference	Instructions
0070	Risk sensitivity (EBA instrument currency results)	Section 2 of Annex V to this Regulation and Article 325d(2) and Articles 325g, 325r and 325s of Regulation (EU) No 575/2013	The values shall be reported following the instructions for column 0050 but translated at the ECB spot exchange rate associated with the currency of the instrument as defined in Section 2 of Annex V to this Regulation.
0080	Pricing model	Article 325t of Regulation (EU) No 575/2013	The institution shall specify which pricing model applies to derive the sensitivities. One of the following shall be reported: (a) "Institution's pricing models that serve as a basis for reporting profit and loss to senior management" (as for Article 325t(1), first subparagraph, of Regulation (EU) No 575/2013); (b) "Institution's internal model approach" (as for Article 325t(1), second subparagraph, of that Regulation);
0090	Sensitivities definition	Articles 325r, 325s and 325t of Regulation (EU) No 575/2013	The institution shall specify which sensitivities definition is applied in the calculation of the own funds requirements. One of the following shall be reported: (a) "Sensitivities definition in Articles 325r and 325s of Regulation (EU) No 575/2013"; (b) "Sensitivities definition in accordance with Article 325t(5) and (6) of Regulation (EU) No 575/2013"; Where the risk factor identifier selected in column 0010 corresponds to the curvature risk component of the sensitivities-based method, the value indicated in point (b) shall be reported if any of the sensitivities used in the calculation of the reported curvature risk position are based on a sensitivity definition in accordance with Article 325t(5) and (6) of Regulation (EU) No 575/2013, and the value indicated in point (a) shall be reported otherwise.
0100	Free text box		An institution may provide additional information in this column concerning pricing model and sensitivities definition applied.
0110	Additional identifier2	Article 325p(2) of Regulation (EU) No 575/2013	Where the risk factor identifier selected in column 0010 corresponds to the risk class Commodity risk and the Delta risk component of the sensitivities-based method, the answer shall be the set of legal terms regarding the delivery location or another corresponding unique identifier. Where none of those cases applies, institutions shall report an explicit value (NULL) as not applicable.

Column	Label	Legal reference	Instructions
0120	Credit quality category	Article 325m(1) and Article 325ah(1) of Regulation (EU) No 575/2013	Where the risk factor identifier selected in column 0010 corresponds to the risk class Credit spread risk for non-securitisation and the Delta risk component of the sensitivities-based method, the answer shall be one of the following: (a) "CQS 1"; (b) "CQS 2"; (c) "CQS 3"; (d) "CQS 4"; (e) "CQS 5"; (f) "CQS 6"; (g) "No CQS assigned (unrated)". Where none of those cases applies, institutions shall report an explicit value (NULL) as not applicable.

C 107.01 – VaR & sVaR Non-CTP. Details.

Row	Label	Legal reference	Instructions
0010 - 0060	VaR		
0010	Methodology		One of the following shall be reported in column 0010: (a) Historical simulation; (b) Monte Carlo simulation; (c) Parametric methodology; (d) Combination / other methodology (please specify). The institution shall use column 0020 to clarify the answer given in column 0010. Where option (d) was selected in column 0010, the institution shall provide details in column 0020.
0020	Computation of 10-day horizon	Article 365(1) of Regulation (EU) No 575/2013	One of the following shall be reported in column 0010: (a) 1 day re-scaled to 10 days; (b) 10 days with overlapping periods; (c) 10 days other methodology. The institution shall use column 0020 to clarify the answer given in column 0010.
0030	Length of observation period	Article 365(1) point (d) of Regulation (EU) No 575/2013	One of the following shall be reported in column 0010: (a) Up to 1 year; (b) More than 1 and up to 2 years; (c) More than 2 and up to 3 years; (d) More than 3 years. The institution shall use column 0020 to clarify the answer given in column 0010.

Row	Label	Legal reference	Instructions
0040	Data Weighting	Article 365(1) point (d), of Regulation (EU) No 575/2013	One of the following shall be reported in column 0010: (a) Unweighted (VaR data weighting); (b) Weighted (VaR data weighting); (c) Higher of weighted and unweighted (VaR data weighting) in points (a) and (b). The institution shall use column 0020 to clarify the answer given in column 0010.
0050	Backtesting add-on	Article 366(2) of Regulation (EU) No 575/2013	Backtesting add-on means the addend between 0 and 1 in accordance with Article 366 (2), Table 1, of Regulation (EU) No 575/2013 The institution shall use column 0020 to clarify the answer given in column 0010.
0060	VaR Regulatory add-on	Article 366(2) of Regulation (EU) No 575/2013 (“at least 3”)	VaR Regulatory add-on means the extra charge imposed by the competent authority with respect to the multiplication factor for VaR (at least 3) in accordance with Article 366(2) of Regulation (EU) No 575/2013. The VaR Regulatory add-on is the sum of the backtesting add-on and of the qualitative add-on, where applicable, in excess to 3. The institution shall use column 0020 to clarify the answer given in column 0010.
0070-0100	SVaR (i.e. Stressed VaR)		
0070	Methodology		One of the following shall be reported in column 0010: (a) Historical simulation; (b) Monte Carlo simulation; (c) Parametric methodology; (d) Combination / other methodology (please specify). The institution shall use column 0020 to clarify the answer given in column 0010. In case option (d) was selected in column 0010, the institution shall provide details in column 0020.
0080	Computation of 10 day Horizon	Article 365(1) of Regulation (EU) No 575/2013	One of the following shall be reported in column 0010: (a) 1 day re-scaled to 10 days; (b) 10 days with overlapping periods; (c) 10 days other methodology. The institution shall use column 0020 to clarify the answer given in column 0010.
0090	SVaR Regulatory add-on	Article 366(2) of Regulation (EU) No 575/2013	Regulatory add-on means the extra charge imposed by the competent authority with respect to the multiplication factor for sVaR (at least 3) in accordance with Article 366(2) of Regulation (EU) No 575/2013. The regulatory add-on is the sum of 3, backtesting add-on and qualitative add-on (if applicable).

Row	Label	Legal reference	Instructions
			The institution shall use column 0020 to clarify the answer given in column 0010.
0100	SVaR period	Article 365(2) of Regulation (EU) No 575/2013	One of the following shall be reported in column 0010: (a) Daily computation of the stressed VaR calibrated to one continuous 12-month period starting from the date specified in column 0020; (b) Weekly computation of the stressed VaR calibrated to one continuous 12-month period starting from the date specified in column 0020; (c) Daily computation of the stressed VaR calibrated to different continuous 12-month periods during the stressed VaR reporting dates given in column 0010 of C107.02 starting from the dates specified in column 0020; (d) Weekly computation of the stressed VaR calibrated to different continuous 12-month periods during the stressed VaR reporting dates given in column 0010 of C107.02 starting from the dates specified in column 0020; (e) Maximum of daily computation of the stressed VaR calibrated to more than one single 12-month period; (f) Maximum of weekly computation of the stressed VaR calibrated to more than one single 12-month period; (g) Other choices for the stressed VaR calibration (please specify). The institution shall use column 0020 to provide the starting date in the format of "dd/mm/yyyy" in case of options (a) or (b) given in column 0010 and the starting dates in the format "dd/mm/yyyy" used for each stressed VaR computation in case of options (c) or (d) given in column 0010. The institution shall also use column 0020 to clarify the 12-month period used for each stressed VaR computation in case of options (e), (f) and (g) given in column 0010.

C 107.02 – VaR, sVaR and PV - Non-CTP. EBA portfolio currency results.

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Sections 3, 4 and 5 of Annex V	The portfolio number taken from Annex V shall be reported.

Column	Label	Legal reference	Instructions
0010	Date		VaR, sVaR and Present Value (PV) results shall be reported for all the 10 business days between the "RM initial reference date" and the "RM (and final ASA) final reference date", as specified in Section 1, point (b), of Annex V. The "dd/mm/yyyy" convention shall be adopted to report the dates.

Column	Label	Legal reference	Instructions
0020	VaR	Article 365 of Regulation (EU) No 575/2013	The 10-day regulatory VaR obtained for each portfolio, without applying the "at least 3" regulatory multiplication factor, shall be reported. Figures shall be reported for each of the dates provided in column 0010. The cell shall be left blank where the institution does not calculate a VaR on the date provided in column 0010 (i.e. zero values shall be reported only where the result of the calculation is zero).
0030	sVaR	Article 365 of Regulation (EU) No 575/2013	The 10-day regulatory sVaR obtained for each portfolio, without applying the "at least 3" regulatory multiplication factor, shall be reported. Figures shall be reported for each of the dates provided in column 0010. The cell shall be left blank where the institution does not calculate a sVaR on the date provided in column 0010 (i.e. zero values shall be reported only where the result of the calculation is zero).
0040	PV		The present value (PV) for each portfolio shall be reported. Figures shall be reported for each of the dates provided in column 0010. The cell shall be left blank where the institution does not calculate a PV on the date provided in column 0010 (i.e. zero values shall be reported only where the result of the calculation is zero).

C 108.00 – Profit & Loss Time Series

Template C 108.00 ("Profit & Loss Time Series") shall be completed only by institutions that calculate VaR using historical simulation.

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Sections 3, 4 and 5 of Annex V	The portfolio number taken from Annex V shall be reported.

Column	Label	Legal reference	Instructions
0010	Date	Article 365(1) point (d), of Regulation (EU) No 575/2013	On each business day, determined in accordance with the calendar in the institution's jurisdiction, institutions shall provide the P&L series used to calculate VaR in C107.02 column 0010 with a minimum of 250 observations starting from the "RM (and final ASA) final reference date", as specified in Section 1, point (b)(v), of Annex V, and going backward.
0020	Daily P&L		Institutions that calculate VaR using historical simulation shall fill the full length historic series used by the institution, with a minimum of one-year data series, with the portfolio valuation change (i.e. daily P&L) produced by using historically simulated daily risk factor changes (i.e. the daily P&L series used to derive the regulatory 1-day VaR).

Column	Label	Legal reference	Instructions
			In case a day is a bank holiday in the relevant jurisdiction, this cell shall be left blank (i.e. a zero P&L shall be reported only where there was no change in the hypothetical value of the portfolio on a given business day).

C 109.01 – IRC. Details of the Model

Row	Label	Legal reference	Instructions
0010	Number of modelling factors		EBA/GL/2012/3 The number of modelling factors at the overall IRC model level shall be reported. The answer shall be one of the following: (a) 1 modelling factor; (b) 2 modelling factors; (c) More than 2 modelling factors. The institution shall use column 0020 to clarify the answer given in column 0010.
0020	Source of LGDs		EBA/GL/2012/3 The source of LGDs at the overall IRC Model level shall be reported. The answer shall be one of the following: (a) Market convention; (b) LGD used in IRB; (c) Other source of LGD (please specify). The institution shall use column 0020 to clarify the answer given in column 0010. In case option (c) was selected in column 0010, the institution shall provide details in this column.

C 109.02 – IRC. Details by Portfolio

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Sections 3, 4 and 5 of Annex V	The portfolio number taken from Annex V, only for those portfolios where IRC is requested, shall be reported.

Row	Label	Legal reference	Instructions
0010	Liquidity Horizon	Article 374(5) of Regulation (EU) No 575/2013	EBA/GL/2012/3 The liquidity horizon applied at the portfolio level shall be reported. The answer shall be one of the following: (a) Up to 3 months; (b) More than 3 and up to 6 months; (c) More than 6 and up to 9 months; (d) More than 9 and up to 12 months.
0020	Source of PDs		EBA/GL/2012/3 The source of PDs applied at the portfolio level shall be reported. The answer shall be one of the following: (a) Rating agencies; (b) IRB; (c) Market implied PDs; (d) Other source of PDs (please specify). The institution shall use column 0020 to clarify the answer given in column 0010. In case option (d) was selected in column 0010, the institution shall provide details in this column 0020.
0030	Source of transition matrices		EBA/GL/2012/3 The source of transition matrices applied at the portfolio level shall be reported. The answer shall be one of the following: (a) Rating agencies; (b) IRB; (c) Market implied transition matrices; (d) Other sources of transition matrices (please specify). The institution shall use column 0020 to clarify the answer given in column 0010. In case option (d) was selected in column 0010, the institution shall provide details in this column 0020.

C 109.03 – IRC. Amount by Portfolio/Date.

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Sections 3, 4 and 5of Annex V	The portfolio number taken from Annex V, only for those portfolios where IRC is requested, shall be reported.

Column	Label	Legal reference	Instructions
0010	Date		IRC shall be reported for all the 10 business days between the "RM initial reference date" and the "RM (and final ASA) final reference date", as specified in Section 1, point (b), of Annex V. The "dd/mm/yyyy" convention shall be adopted to report the dates.
0020	IRC	Articles 372 to 376 of Regulation (EU) No 575/2013	EBA/GL/2012/3 The regulatory IRC obtained for each portfolio shall be reported. Figures shall be reported for each of the dates provided in column 0010. The cell shall be left blank where the institution does not calculate an IRC on the date reported in column 0010 (i.e. zero values shall be reported only where the result of the calculation is zero).

C 110.01 – CT. Details of the Model.

Row	Label	Legal reference	Instructions
0010	Number of modelling factors	Article 377 of Regulation (EU) No 575/2013	The number of modelling factors at the overall correlation trading model level shall be reported. The answer shall be one of the following: (a) 1 modelling factor; (b) 2 modelling factors; (c) More than 2 modelling factors. The institution shall use column 0020 where it wants to clarify the answer given in column 0010.
0020	Source of LGDs	Article 377 of Regulation (EU) No 575/2013	The source of LGDs at the overall correlation trading model level shall be reported. The answer shall be one of the following: (a) Market convention; (b) LGD used in IRB; (c) Other sources of LGD (please specify). The institution shall use column 0020 to clarify the answer given in column 0010. In case option (c) was selected in column 0010, the institution shall provide details in this column.

C 110.02 – CT. Details by Portfolio.

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Sections 3, 4 and 5 of Annex V	The portfolio number taken from Annex V, only for those portfolios where APR is requested, shall be reported.

Row	Label	Legal reference	Instructions
0010	Liquidity horizon	Article 377(2) of Regulation (EU) No 575/2013	The liquidity horizon applied at the portfolio level shall be reported. The answer shall be one of the following: (a) Up to 3 months; (b) More than 3 and up to 6 months; (c) More than 6 and up to 9 months; (d) More than 9 and up to 12 months.
0020	Source of PDs	Article 377 of Regulation (EU) No 575/2013	The source of PDs applied at the portfolio level shall be reported. The answer shall be one of the following: (a) Rating agencies; (b) IRB; (c) Market implied PDs; (d) Other source of PDs (please specify). The institution shall use column 0020 to clarify the answer given in column 0010. In case option (d) was selected in column 0010, the institution shall provide details in column 0020.
0030	Source of transition matrices	Article 377 of Regulation (EU) No 575/2013	The source of the transition matrices applied at the portfolio level shall be reported. The answer shall be one of the following: (a) Rating agencies; (b) IRB; (c) Market implied transition matrices; (d) Other source of transition matrices (please specify). The institution shall use column 0020 to clarify the answer given in column 0010. In case option (d) was selected in column 0010, the institution shall provide details in column 0020.

ELI: http://data.europa.eu/eli/reg_impl/2025/379/oj

C 110.03 – CT. APR by Portfolio/Date

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Section 3, 4 and 5 of Annex V	The portfolio number taken from Annex V, only for those portfolios where APR is requested, shall be reported

Column	Label	Legal reference	Instructions
0010	Date	Article 377 of Regulation (EU) No 575/2013	All price risk ("APR") shall be reported for all the 10 business days between the "RM initial reference date" and the "RM (and final ASA) final reference date" as referred to in Section 1, point (b), of Annex V. The "dd/mm/yyyy" convention shall be adopted to report the dates.
0060	APR	Article 377 of Regulation (EU) No 575/2013	The results obtained by applying the regulatory correlation trading model to each portfolio shall be reported. Figures shall be reported for each of the dates provided in column 0010. The cell shall be left blank where the institution does not use a correlation trading model on the date provided in column 0010 (i.e. zero values shall be reported only where the result of the calculation is zero).

C 120.01 – SBM. RISK SENSITIVITIES BY INSTRUMENT/PORTFOLIO

Institutions shall report, instrument by instrument, the sensitivities towards the risk factors that the instrument is exposed to. One row shall be reported per risk factor/sensitivity. The upward net curvature risk position of that risk factor (CVRk+) or the downward net curvature risk position of that risk factor (CVRk-) as specified in Article 325g of Regulation (EU) No 575/2013 shall be reported in individual rows. All values shall refer to the "RM (and final ASA) final reference date" (as defined in Section 1, point (b)(v), of Annex V to this Regulation). Institutions shall report each combination of Portfolio, Instrument number (column 0010), Risk identifier (column 0020), Bucket (column 0030) and Additional identifier (column 0040) only once.

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Sections 3, 4 and 5 of Annex V	The number of the portfolio taken from Annex V shall be reported.

Column	Label	Legal reference	Instructions
0010	Instrument number	Section 2 of Annex V	The instrument number taken from Annex V shall be reported.

Column	Label	Legal reference	Instructions
0020	Risk factor identifier	Articles 325l, 325m, 325n, 325o, 325p, 325q of Regulation (EU) No 575/2013	The risk factor identifier as specified in the table at the end of this Annex shall be reported.
0030	Bucket	Article 325d(3) of Regulation (EU) No 575/2013	The bucket shall be reported, where the risk factor identifier selected in column 0020 corresponds to the risk class: — General interest rate risk. The answer shall be the name of the currency of the relevant risk-free rate, inflation or cross-currency-basis risk factor (following the ISO 4217 currency designation, e.g. "EUR"). — Credit spread risk for non-securitisation. The answer shall be the bucket number in Article 325ah (1), Table 4, of Regulation (EU) No 575/2013. — Credit spread risk for securitisation not included in the alternative correlation trading portfolio (non-ACTP CSR). The answer shall be the bucket number in Article 325am (1), Table 7, of that Regulation. — Credit spread risk for securitisation included in the alternative correlation trading portfolio (ACTP CSR). The answer shall be the bucket number in Article 325ak, Table 6, of that Regulation . — Equity risk. The answer shall be the bucket number in Article 325ap (1), Table 8, of that Regulation. — Commodity risk. The answer shall be the bucket number in Article 325as, Table 9, of that Regulation. — FX risk and the components Delta or Curvature. The answer shall the name of the currency (e.g. "USD", the reported currency codes shall follow the ISO 4217 currency designation), — FX risk and the component Vega. The answer shall be the name of the currency pair (e.g. "EUR_USD", the reported currency codes shall follow the ISO 4217 currency designation).
0040	Additional identifier1	Articles 325l to 325q and 325ai of Regulation (EU) No 575/2013	The following information distinguishing the risk factor at intra-bucket level shall be reported. Where the risk factor identifier selected in column 0020 corresponds to the risk class: — General interest rate risk and the component Delta, the answer shall be the name of the risk-free curve or another corresponding unique identifier. — Credit spread risk for non-securitisation or the risk class credit spread risk for securitisation included in the alternative correlation trading portfolio (ACTP CSR), the answer shall be the issuer name or another corresponding unique identifier and it shall be identical for any two reported sensitivities towards two risk factors that receive a correlation parameter $\rho_{kl}^{(name)}$ equal to 1 in accordance with to Article 325ai(1) of Regulation (EU) No 575/2013. — Credit spread risk for securitisation not included in the alternative correlation trading portfolio (non-ACTP CSR), the answer shall be tranche name or another corresponding unique identifier. — Equity risk, the answer shall be the equity issuer name or a corresponding unique identifier.

Column	Label	Legal reference	Instructions
			— Commodity risk, the answer shall be the name of the commodity or another corresponding unique identifier. Where none of those cases applies, institutions shall report an explicit value (NULL) as not applicable.
0060	Risk sensitivity (Reporting currency results)	Article 325d(2) and Articles 325g, 325r, 325s, 325t and 325ax of Regulation (EU) No 575/2013	Risk sensitivities (delta / vega sensitivities and curvature risk positions) shall be reported at the level of each instrument for all relevant risk factors as specified in the columns 0020 to 0040. The values shall be reported in the institution's reporting currency. Where the risk factor identifier selected in column 0020 corresponds to the: — Delta risk component of the sensitivities-based method, the net sensitivity to the risk factor (S_k) as specified in Article 325r of Regulation (EU) No 575/2013 shall be reported. Where institutions have obtained permission from their competent authority to use alternative calculations of delta risk sensitivities in accordance with Article 325t(5) of that Regulation, they shall refer to these alternative definitions for the reporting. — Vega risk component of the sensitivities-based method, the vega risk sensitivity of an option to a given risk factor (S_k) as specified in Article 325s of Regulation (EU) No 575/2013 shall be reported. Where institutions have obtained permission from their competent authority to use alternative calculations of vega risk sensitivities in accordance with Article 325t(6) of that Regulation, they shall refer to those alternative calculations for the reporting. Regardless of whether the calculation of Article 325s or an alternative calculation in accordance with Article 325t(6) of that Regulation is used by the institution, the sensitivity shall be reported after weighting it by the corresponding implied volatility. — Curvature risk component of the sensitivities-based method, the upward net curvature risk position of that risk factor (CVR_k^+) or the downward net curvature risk position of that risk factor (CVR_k^-) as specified in Article 325g of Regulation (EU) No 575/2013 shall be reported. The reported figure shall be expressed as a decimal with a minimum precision of two decimal places. Zero values shall be reported only where the result of the calculation is actually zero.
0070	Reporting currency		The name of the reporting currency of the institution shall be reported (the reported value shall follow the ISO 4217 currency designation, e.g. "EUR").
0080	Risk sensitivity (EBA portfolio currency results)	Sections 3 and 4 of Annex V to this Regulation and Article 325d(2) and Articles 325g, 325r, 325s, , 325t and 325ax of Regulation (EU) No 575/2013	The values shall be reported following the instructions for column 0060 but translated at the ECB spot exchange rate associated with the currency of the portfolio as defined in Sections 3 and 4 of Annex V to this Regulation.

Column	Label	Legal reference	Instructions
0090	Risk weight	Part Three, Title IV, Chapter 1a, Section 6, of Regulation (EU) No 575/2013	The risk weight corresponding to the risk factor as specified in the columns 0020 to 0040 shall be reported. Where the risk factor identifier selected in column 0020 corresponds to the Curvature risk component, the risk weight used to determine the applicable relative shift shall be reported. The reported figure shall be expressed as a decimal with a minimum precision of four decimal places.
0110	Additional identifier2	Article 325p(2) of Regulation (EU) No 575/2013	Where the risk factor identifier selected in column 0010 corresponds to the risk class Commodity risk and the Delta risk component of the sensitivities-based method, the answer shall be the set of legal terms regarding the delivery location or another corresponding unique identifier. Where none of those cases applies, institutions shall report an explicit value (NULL) as not applicable.
0120	Credit quality category	Article 325m(1) and Article 325ah(1) of Regulation (EU) No 575/2013	Where the risk factor identifier selected in column 0010 corresponds to the risk class Credit spread risk for non-securitisation and the Delta risk component of the sensitivities-based method, the answer shall be one of the following: (a) "CQS 1"; (b) "CQS 2"; (c) "CQS 3"; (d) "CQS 4"; (e) "CQS 5"; (f) "CQS 6"; (g) "No CQS assigned (unrated)". Where none of those cases applies, institutions shall report an explicit value (NULL) as not applicable.

C 120.02 – SBM. OFR COMPOSITION BY PORTFOLIO

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Sections 3, 4 and 5 of Annex V	The number of the portfolio taken from Annex V shall be reported.

Column	Label	Legal reference	Instructions
0010	Risk class	Article 325d(1) of Regulation (EU) No 575/2013	The risk class shall be reported. The answer shall be one of the following: (a) "General interest rate risk (GIRR)"; (b) "Credit spread risk.Non-securitisations CSR" (credit spread risk (CSR) for non-securitisation); (c) "Credit spread risk.Non-ACTP CSR" (credit spread risk for securitisation not included in the alternative correlation trading portfolio (non-ACTP CSR)); (d) "Credit spread risk.ACTP CSR" (credit spread risk for securitisation included in the alternative correlation trading portfolio (ACTP CSR)); (e) "Equity risk"; (f) "Commodities risk"; (g) "Foreign-exchange risk".
0020	Component	Article 325e(1) of Regulation (EU) No 575/2013	The component of the sensitivities-based method shall be reported. The answer shall be one of the following: (a) "Delta risk"; (b) "Vega risk"; (c) "Curvature risk";
0030	Correlation scenario	Article 325h of Regulation (EU) No 575/2013	The correlation scenario shall be reported. The answer shall be one of the following: (a) "Medium correlation scenario"; (b) "High correlation scenario"; (c) "Low correlation scenario".
0040	Own funds requirements (Reporting currency results)	Article 325h of Regulation (EU) No 575/2013	Own funds requirements values shall be reported for the "RM (and final ASA) final reference date" (as specified in Section 1, point (b), of Annex V to this Regulation) for each portfolio for all relevant combinations of risk class, component and correlation scenario. The values shall be reported in the institution's reporting currency and shall be expressed with a minimum precision of two decimal places.
0050	Reporting currency		The reporting currency of the institution shall be reported (the reported value shall follow the ISO 4217 currency designation).
0060	Own funds requirements (EBA portfolio currency results)	Sections 3 and 4 of Annex V to this Regulation and Article 325h of Regulation (EU) No 575/2013	The values shall be reported following the instructions for column 0040 but translated at the ECB spot exchange rate associated with the currency of the portfolio as defined in Sections 3 and 4 of Annex V to this Regulation.
0070	Positions without optionality subjected to curvature risk own funds requirements	Article 325e(3) of Regulation (EU) No 575/2013	Where the component in column 0020 corresponds to curvature risk: (a) "TRUE" shall be reported if the institution applies the approach set out in Article 325e(3), first subparagraph of Regulation (EU) No 575/2013 in calculating the result reported in columns 0040 and 0060. (b) "FALSE" shall be reported otherwise. "FALSE" shall also be reported where none of those cases applies.

Column	Label	Legal reference	Instructions
0080	Base currency approach applied for foreign-exchange risk delta and curvature	Article 325q(7) of Regulation (EU) No 575/2013	Where the risk class in column 0010 corresponds to foreign-exchange risk and the component in column 0020 corresponds to delta risk or curvature risk: (a) "TRUE" shall be reported if the institution applies the approach set out Article 325q(7) of Regulation (EU) No 575/2013 in calculating the result reported in columns 0040 and 0060. (b) "FALSE" shall be reported otherwise. "FALSE" shall also be reported where none of those cases applies.
0090	Division of curvature risk components for foreign-exchange risk by scalar	Article 325q(6) of Regulation (EU) No 575/2013	Where the risk class in column 0010 corresponds to foreign-exchange risk and the component in column 0020 corresponds to curvature risk: (a) "TRUE" shall be reported if the institution applies the approach set out Article 325q(6) of Regulation (EU) No 575/2013 in calculating the result reported in columns 0040 and 0060. (b) "FALSE" shall be reported otherwise. "FALSE" shall also be reported where none of those cases applies.
0095	Submission of SBM validation portfolio results	Article 325e(1) of Regulation (EU) No 575/2013	Where the portfolio for which information is reported is an SBM validation portfolio as referred to in Section 7 of Annex V: (a) "Submitted" shall be reported if the institution submits results corresponding to this portfolio; (b) "Not submitted - no exposure to risk factor" shall be reported if the institution chooses not to submit results for the relevant SBM validation portfolio, as there is no internal approval by the management of that institution to operate in instruments that would generate exposure towards the relevant risk factor. "Not applicable" shall be reported where the portfolio for which information is reported is a portfolio as referred to in Sections 3, 4 or 5 of Annex V.
0100	Free text box		An institution may provide any additional information in this column.

C 120.04 – DRC. MARKET VALUES AND GROSS JTD AMOUNTS BY INSTRUMENT/PORTFOLIO

Institutions shall report, instrument by instrument, the exposures corresponding to the instrument. One row shall be reported per exposure. All values shall refer to the "RM (and final ASA) final reference date" (as defined in Section 1, point (b)(v), of Annex V to this Regulation). Exposures shall be reported before any offsetting has taken place but after replication or decomposition steps (as defined in Articles 325z and 325ac of Regulation (EU) No 575/2013), where applicable.

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Sections 3, 4 and 5 of Annex V	The number of the portfolio taken from Annex V shall be reported.

Column	Label	Legal reference	Instructions
0010	Instrument number	Section 2 of Annex V	The instrument number taken from Annex V shall be reported.
0020	Risk class	Article 325v(2) of Regulation (EU) No 575/2013	The risk class for which the default risk requirement (DRC) is reported in columns 0030 and 0040 shall be reported. The answer shall be one of the following instrument types: (a) "Instruments other than securitisation positions"; (b) "Securitisation positions that are not included in the ACTP"; (c) "Securitisation positions that are included in the ACTP".
0030	Bucket1	Article 325y(3), Article 325aa(4) and Article 325ad(2) of Regulation (EU) No 575/2013	The bucket shall be reported. Where the risk class reported in column 0020 corresponds to "non-securitisations", the answer shall be one of the following: (a) "Corporates"; (b) "Sovereigns"; (c) "Local governments/municipalities". Where instead the risk class reported in column 0020 corresponds to "securitisations that are not included in the ACTP", the answer shall be (a) above or one of the following: (d) "ABCP - Asia"; (e) "ABCP - Europe"; (f) "ABCP - North America"; (g) "ABCP - Rest of the world"; (h) "Auto loans/leases - Asia"; (i) "Auto loans/leases - Europe"; (j) "Auto loans/leases - North America"; (k) "Auto loans/leases - Rest of the world"; (l) "Collateralised debt obligations squared (CDO-squared) - Asia"; (m) "Collateralised debt obligations squared (CDO-squared) - Europe"; (n) "Collateralised debt obligations squared (CDO-squared) - North America"; (o) "Collateralised debt obligations squared (CDO-squared) - Rest of the world"; (p) "Collateralised loan obligations - Asia"; (q) "Collateralised loan obligations - Europe"; (r) "Collateralised loan obligations - North America"; (s) "Collateralised loan obligations - Rest of the world"; (t) "Commercial mortgage-backed securities (CMBS) - Asia"; (u) "Commercial mortgage-backed securities (CMBS) - Europe"; (v) "Commercial mortgage-backed securities (CMBS) - North America"; (w) "Commercial mortgage-backed securities (CMBS) - Rest of the world"; (x) "Credit cards - Asia"; (y) "Credit cards - Europe"; (z) "Credit cards - North America"; (aa) "Credit cards - Rest of the world"; (bb) "Other retail - Asia"; (cc) "Other retail - Europe"; (dd) "Other retail - North America";

Column	Label	Legal reference	Instructions
			(ee) "Other retail - Rest of the world"; (ff) "Other wholesale - Asia"; (gg) "Other wholesale - Europe"; (hh) "Other wholesale - North America"; (ii) "Other wholesale - Rest of the world"; (jj) "Residential mortgage-backed securities (RMBS) - Asia"; (kk) "Residential mortgage-backed securities (RMBS) - Europe"; (ll) "Residential mortgage-backed securities (RMBS) - North America"; (mm) "Residential mortgage-backed securities (RMBS) - Rest of the world"; (nn) "Small and medium-sized enterprises (SMEs) - Asia"; (oo) "Small and medium-sized enterprises (SMEs) - Europe"; (pp) "Small and medium-sized enterprises (SMEs) - North America"; (qq) "Small and medium-sized enterprises (SMEs) - Rest of the world"; (rr) "Student loans - Asia"; (ss) "Student loans - Europe"; (tt) "Student loans - North America"; (uu) "Student loans - Rest of the world". Where instead the risk class reported in column 0020 corresponds to "securitisations that are included in the ACTP", the answer shall be "securitisations that are included in the ACTP".
0040	Bucket2	Article 325ad(2) of Regulation (EU) No 575/2013	Where the risk class reported in column 0020 corresponds to "securitisations that are included in the ACTP", the answer shall be the name of the index, otherwise it shall report (NUL).
0050	Obligor	Article 325v(2), Article 325x(1), and Articles 325z and 325ac of Regulation (EU) No 575/2013	Institutions shall report information related to the obligor. Where the risk class reported in column 0020 corresponds to: — "Instruments other than securitisation positions", the answer shall be the name of the obligor; — "securitisation positions that are not included in the ACTP", the answer shall be the name of the obligor or a unique identifier denoting the underlying asset pool and tranche; — "securitisation positions that are included in the ACTP", the answer shall be a unique identifier denoting index family, series and tranche.
0060	Credit quality category	Article 325y(1) and (2), Article 325aa(1) and Article 325ad(1) of Regulation (EU) No 575/2013	Institutions shall report the credit quality. The answer shall be one of the following: (a) "CQS 1"; (b) "CQS 2"; (c) "CQS 3"; (d) "CQS 4"; (e) "CQS 5"; (f) "CQS 6"; (g) "No CQS assigned (unrated)";

Column	Label	Legal reference	Instructions
			(h) "No CQS assigned (defaulted)"; (i) "No CQS assigned (0 % risk-weight"). Where the risk class reported in column 0020 corresponds to "securitisations that are included in the ACTP" or "Securitisations that are not included in the ACTP", the answer shall be one of the above or the following: (j) "CQS 7"; (k) "CQS 8"; (l) "CQS 9"; (m) "CQS 10"; (n) "CQS 11"; (o) "CQS 12"; (p) "CQS 13"; (q) "CQS 14"; (r) "CQS 15"; (s) "CQS 16"; (t) "CQS 17"; (u) "CQS All Other";
0070	Default risk weight	Article 325v(1), point (f), Article 325y(1) and (2), Article 325aa(1) and Article 325ad(1) of Regulation (EU) No 575/2013	Institutions shall report the relevant risk weight. Risk weights applied to securitisation exposures shall be reported after multiplication by 8 % in accordance with Article 325aa(1) of Regulation (EU) No 575/2013.
0080	Seniority	Article 325w(3) and (6) of Regulation (EU) No 575/2013	The seniority of the exposure shall be reported. Where the risk class reported in column 0020 corresponds to "Instruments other than securitisation positions" or "securitisation positions that are not included in the ACTP", the answer shall be one of the following: (a) "Equity instruments"; (b) "Non-senior debt instruments"; (c) "Senior debt instruments"; (d) "Covered bonds". The cell shall be left blank where none of those cases applies.
0090	Maturity	Articles 325x, 325z and 325ac of Regulation (EU) No 575/2013	The maturity date of the exposure shall be reported. The "dd/mm/yyyy" convention shall be adopted to report the date.

Column	Label	Legal reference	Instructions
0100	Recovery rate	Article 325v(1), point (e), of Regulation (EU) No 575/2013	Institutions shall report the recovery rate. The recovery rate shall be calculated using the applicable loss given default (LGD) as recovery rate = 1 - LGD. The recovery rate reported figure shall be expressed as a decimal value, between 0 and 1, with a minimum precision of four decimal places.
0110	Direction	Article 325v(1), points (a) and (b), of Regulation (EU) No 575/2013	Institutions shall report the direction of the exposure in accordance with the definitions of Article 325v(1), points (a) and (b), of Regulation (EU) No 575/2013. The answer shall be one of the following: (a) "Short exposure"; (b) "Long exposure".
0120	Attachment point (%)	Articles 325aa and 325ad of Regulation (EU) No 575/2013	Where the reported exposure refers to a tranche, institutions shall report the attachment point of the tranche. The reported figure shall be expressed as a decimal with a minimum precision of four decimal places.
0130	Detachment point (%)	Articles 325aa and 325ad of Regulation (EU) No 575/2013	Where the reported exposure refers to a tranche, institutions shall report the detachment point of the tranche. The reported figure shall be expressed as a decimal with a minimum precision of four decimal places.
0140-0170	Reporting currency results		The values shall be reported referring to the institution's reporting currency and shall be expressed with a minimum precision of two decimal places where applicable.
0140	Notional	Article 325w(1), (2) and (5) of Regulation (EU) No 575/2013	Where the risk class reported in column 0020 corresponds to "Instruments other than securitisation positions", institutions shall report the notional amount of the instrument. The value shall correspond to the term $V_{notional}$ in Article 325w(1) and (2) of Regulation (EU) No 575/2013 or the term V in Article 325w(5) of that Regulation, depending on the type of exposure. The cell shall be left blank where none of those cases applies or where the institution does not explicitly calculate or use the amount to be reported in this column in order to estimate the Gross jump-to-default (JTD) amount.
0150	P&L + Adjustment	Article 325w(1), (2) and (5) of Regulation (EU) No 575/2013	Institutions shall report the sum of P&L and Adjustment for each exposure: — Where the risk class reported in column 0020 corresponds to "Instruments other than securitisation positions" and the reported exposure is a long exposure, institutions shall report the sum of $P\&L_{long}$ and $Adjustment_{long}$ in accordance with Article 325w(1) of Regulation (EU) No 575/2013. — Where the risk class reported in column 0020 corresponds to "Instruments other than securitisation positions" and the reported exposure is a short exposure, institutions shall report the sum of $P\&L_{short}$ and $Adjustment_{short}$ in accordance with Article 325w(2) of that Regulation.

Column	Label	Legal reference	Instructions
			The cell shall be left blank where none of those cases applies or where the institution does not explicitly calculate or use the amount to be reported in this column in order to estimate the Gross JTD amount.
0160	Gross JTD amount	Article 325v(1), point (c), Article 325w(1), (2) and (5), Article 325z(1) and Article 325ac(2) of Regulation (EU) No 575/2013	Institutions shall report the gross JTD amount for the specific exposure.
0170	Currency		The reporting currency of the institution shall be reported (the reported value shall follow the ISO 4217 currency designation).
0180-0200	EBA portfolio currency results	Sections 3 and 4 of Annex V to this Regulation and Articles 325y, 325aa and 325ad of Regulation (EU) No 575/2013	The values shall be reported following the instructions for column 0030 but translated at the ECB spot exchange rate associated with the currency of the portfolio as defined in Sections 3 and 4 of Annex V to this Regulation.
0180	Notional	Article 325w(1), (2) and (5) of Regulation (EU) No 575/2013	Where the risk class reported in column 0020 corresponds to "Instruments other than securitisation positions", institutions shall report the notional amount of the instrument. The value shall correspond to the term $V_{notional}$ in Article 325w(1) and (2) of Regulation (EU) No 575/2013 or the term V in Article 325w(5) of that Regulation, depending on the type of exposure. The cell shall be left blank where none of those cases applies or where the institution does not explicitly calculate or use the amount to be reported in this column in order to estimate the Gross JTD amount.
0190	P&L + Adjustment	Article 325w(1), (2) and (5) of Regulation (EU) No 575/2013	Institutions shall report the sum of P&L and Adjustment for each exposure: — Where the risk class reported in column 0020 corresponds to "Instruments other than securitisation positions" and the reported exposure is a long exposure, institutions shall report the sum of $P\&L_{long}$ and $Adjustment_{long}$ in accordance with Article 325w(1) of Regulation (EU) No 575/2013. — Where the risk class reported in column 0020 corresponds to "Instruments other than securitisation positions" and the reported exposure is a short exposure, institutions shall report the sum of $P\&L_{short}$ and $Adjustment_{short}$ in accordance with Article 325w(2) of that Regulation.

Column	Label	Legal reference	Instructions
			The cell shall be left blank where none of those cases applies or where the institution does not explicitly calculate or use the amount to be reported in this column in order to estimate the Gross JTD amount.
0200	Gross JTD amount	Article 325v(1), point (c), Article 325w(1), (2) and (5), Article 325z(1) and Article 325ac(2) of Regulation (EU) No 575/2013	Institutions shall report the gross jump-to-default (JTD) amount for the specific exposure.

C 120.05 – DRC. OFR COMPOSITION BY PORTFOLIO

Instructions concerning sheets (z-axis)

Label	Legal reference	Instructions
Portfolio	Sections 3, 4 and 5 of Annex V	The number of the portfolio taken from Annex V shall be reported.

Column	Label	Legal reference	Instructions
0010	Risk class	Article 325v(2) of Regulation (EU) No 575/2013	The risk class for which default risk requirement are reported in columns 0030 and 0040 shall be reported. The answer shall be one of the following instrument types: (a) "instruments other than securitisation positions"; (b) "securitisation positions that are not included in the ACTP"; (c) "securitisation positions that are included in the ACTP".
0020	Bucket1	Article 325y(3), Article 325aa(4) and Article 325ad(2) of Regulation (EU) No 575/2013	The bucket shall be reported. Where the risk class reported in column 0010 corresponds to "Instruments other than securitisation positions", the answer shall be one of the following: (a) "corporates"; (b) "sovereigns"; (c) "local governments/municipalities".

Column	Label	Legal reference	Instructions
			Where instead the risk class reported in column 0010 corresponds to "securitisation positions that are not included in the ACTP", the answer shall be one of the following: (d) "ABCP - Asia"; (e) "ABCP - Europe"; (f) "ABCP - North America"; (g) "ABCP - Rest of the world"; (h) "Auto loans/leases - Asia"; (i) "Auto loans/leases - Europe"; (j) "Auto loans/leases - North America"; (k) "Auto loans/leases - Rest of the world"; (l) "Collateralised debt obligations squared (CDO-squared) - Asia"; (m) "Collateralised debt obligations squared (CDO-squared) - Europe"; (n) "Collateralised debt obligations squared (CDO-squared) - North America"; (o) "Collateralised debt obligations squared (CDO-squared) - Rest of the world"; (p) "Collateralised loan obligations - Asia"; (q) "Collateralised loan obligations - Europe"; (r) "Collateralised loan obligations - North America"; (s) "Collateralised loan obligations - Rest of the world"; (t) "Commercial mortgage-backed securities (CMBS) - Asia"; (u) "Commercial mortgage-backed securities (CMBS) - Europe"; (v) "Commercial mortgage-backed securities (CMBS) - North America"; (w) "Commercial mortgage-backed securities (CMBS) - Rest of the world"; (x) "Credit cards - Asia"; (y) "Credit cards - Europe"; (z) "Credit cards - North America"; (aa) "Credit cards - Rest of the world"; (bb) "Other retail - Asia"; (cc) "Other retail - Europe"; (dd) "Other retail - North America"; (ee) "Other retail - Rest of the world"; (ff) "Other wholesale - Asia"; (gg) "Other wholesale - Europe"; (hh) "Other wholesale - North America"; (ii) "Other wholesale - Rest of the world"; (jj) "Residential mortgage-backed securities (RMBS) - Asia"; (kk) "Residential mortgage-backed securities (RMBS) - Europe"; (ll) "Residential mortgage-backed securities (RMBS) - North America"; (mm) "Residential mortgage-backed securities (RMBS) - Rest of the world"; (nn) "Small and medium-sized enterprises (SMEs) - Asia"; (oo) "Small and medium-sized enterprises (SMEs) - Europe"; (pp) "Small and medium-sized enterprises (SMEs) - North America"; (qq) "Small and medium-sized enterprises (SMEs) - Rest of the world"; (rr) "Student loans - Asia";

Column	Label	Legal reference	Instructions
			(ss) "Student loans - Europe"; (tt) "Student loans - North America"; (uu) "Student loans - Rest of the world". Where instead the risk class reported in column 0010 corresponds to "securitisation positions that are included in the ACTP", the answer shall be "securitisations that are included in the ACTP".
0030	Bucket2	Article 325ad(2) of Regulation (EU) No 575/2013	Where the risk class reported in column 0010 corresponds to "securitisation positions that are included in the ACTP", the answer shall be the name of the index, otherwise it shall be left (NUL)
0040	Own funds requirements (Reporting currency results)	Articles 325y, 325aa and 325ad of Regulation (EU) No 575/2013	Own funds requirements for default risk shall be reported for the "RM (and final ASA) final reference date" (as specified in Section 1, point (b), of Annex V to this Regulation). The values shall be reported in the institution's reporting currency and shall be expressed with a minimum precision of two decimal places.
0050	Reporting currency		The reporting currency of the institution shall be reported (the reported value shall follow the ISO 4217 currency designation).
0060	Own funds requirements (EBA portfolio currency results)	Sections 3 and 4 of Annex V to this Regulation and Articles 325y, 325aa and 325ad of Regulation (EU) No 575/2013	The values shall be reported following the instructions for column 0030 but translated at the ECB spot exchange rate associated with the currency of the portfolio as defined in Sections 3 and 4 of Annex V to this Regulation.

C 120.06 – ASA. OFR

Column	Label	Legal reference	Instructions
0010	Portfolio number	Sections 3, 4 and 5 of Annex V	The number of the portfolio taken from Annex V shall be reported.
0020-0040	Reporting currency results	Sections 3 and 4 of Annex V	

Column	Label	Legal reference	Instructions
0020	SBM OFR	Article 325h of Regulation (EU) No 575/2013	Own funds requirements for the sensitivities-based method of the alternative standardised approach shall be reported for the "RM (and final ASA) final reference date" (as specified in Section 1, point (b), of Annex V to this Regulation) for each portfolio.
0030	DRC OFR	Article 325v of Regulation (EU) No 575/2013	Own funds requirements for the default risk requirement of the alternative standardised approach shall be reported for the "RM (and final ASA) final reference date" (as specified in Section 1, point (b), of Annex V to this Regulation) for each portfolio.
0040	RRAO OFR	Article 325u of Regulation (EU) No 575/2013	Own funds requirements for the residual risk add-on of the alternative standardised approach shall be reported for the "RM (and final ASA) final reference date" (as specified in Section 1, point (b), of Annex V to this Regulation) for each portfolio.
0050-0070	EBA portfolio currency results	Sections 3 and 4 of Annex V	When the reporting currency of the institution is different from the EBA portfolio currencies specified in Sections 3 and 4 of Annex V, the institutions shall convert the reporting currency at the applicable ECB spot exchange rate.
0050	SBM OFR	Article 325h of Regulation (EU) No 575/2013	Own funds requirements for the sensitivities-based method of the alternative standardised approach shall be reported for the "RM (and final ASA) final reference date" (as specified in Section 1, point (b), of Annex V to this Regulation) for each portfolio.
0060	DRC OFR	Article 325v of Regulation (EU) No 575/2013	Own funds requirements for the default risk requirement of the alternative standardised approach shall be reported for the "RM (and final ASA) final reference date" (as specified in Section 1, point (b), of Annex V to this Regulation) for each portfolio.
0070	RRAO OFR	Article 325u of Regulation (EU) No 575/2013	Own funds requirements for the residual risk add-on of the alternative standardised approach shall be reported for the "RM (and final ASA) final reference date" (as specified in Section 1, point (b), of Annex V to this Regulation) for each portfolio.

Table: guidance for the reporting of templates 106.01 (column 0010) and 120.01 (column 0020)

— The column "risk class" refers to Article 325d(1) of Regulation (EU) No 575/2013. The following acronyms are used to denote the risk classes:

(a) "GIRR" (general interest rate risk);

(b) "CSR_NON_SEC" (credit spread risk (CSR) for non-securitisation);

(c) "CSR_SEC_NON_ACTP" (credit spread risk for securitisation not included in the alternative correlation trading portfolio (non-ACTP CSR));

(d) "CSR_SEC_ACTP" (credit spread risk for securitisation included in the alternative correlation trading portfolio (ACTP CSR));

(e) "EQ" (equity risk);

(f) "CM" (commodity risk);

(g) "FX" (foreign exchange risk).

— The column "component" refers to Article 325e(1) of Regulation (EU) No 575/2013. The following acronyms are used to denote the components of the sensitivities-based method:

(a) "DELTA" (delta risk);

(b) "VEGA" (vega risk);

(c) "CURVATURE" (curvature risk).

— The column "maturity" refers to the maturity of the risk factor, where risk factors are defined along specified vertices following Articles 325l, 325m, 325n, 325o, 325p and 325q of Regulation (EU) No 575/2013. For vega general interest rate risk factors as specified in Article 325l(7) of that Regulation two maturities are given and separated by a hyphen (e.g. "0,5 years - 0,5 years"), the first refers to the maturity of the option and the second to residual maturity of the underlying of the option at the expiry date of the option.

— The column "additional specifications" further specifies the respective risk factor with regards to the distinction between inflation risk and cross-currency basis risk factors according to Article 325l of Regulation (EU) No 575/2013, the distinction between risk factors relating to debt instruments and risk factors relating to credit default swaps according to Articles 325m and 325n of that Regulation, the distinction between equity spot price and equity repo rate risk factors according to Article 325o of that Regulation and the distinction between the upward net curvature risk position of that risk factor (CVRk+) or the downward net curvature risk position of that risk factor (CVRk-) as specified in Article 325g of that Regulation.

Risk class	Component	Maturity	Additional specification	Risk factor identifier	Legal reference
CM	DELTA	0 years		CM_D_00.00	Article 325p of Regulation (EU) No 575/2013
CM	DELTA	0,25 years		CM_D_00.25	Article 325p of Regulation (EU) No 575/2013
CM	DELTA	0,5 years		CM_D_00.50	Article 325p of Regulation (EU) No 575/2013
CM	DELTA	1 year		CM_D_01.00	Article 325p of Regulation (EU) No 575/2013
CM	DELTA	2 years		CM_D_02.00	Article 325p of Regulation (EU) No 575/2013
CM	DELTA	3 years		CM_D_03.00	Article 325p of Regulation (EU) No 575/2013
CM	DELTA	5 years		CM_D_05.00	Article 325p of Regulation (EU) No 575/2013
CM	DELTA	10 years		CM_D_10.00	Article 325p of Regulation (EU) No 575/2013
CM	DELTA	15 years		CM_D_15.00	Article 325p of Regulation (EU) No 575/2013
CM	DELTA	20 years		CM_D_20.00	Article 325p of Regulation (EU) No 575/2013
CM	DELTA	30 years		CM_D_30.00	Article 325p of Regulation (EU) No 575/2013
CM	VEGA	0,5 years		CM_V_00.50	Article 325p of Regulation (EU) No 575/2013
CM	VEGA	1 year		CM_V_01.00	Article 325p of Regulation (EU) No 575/2013
CM	VEGA	3 years		CM_V_03.00	Article 325p of Regulation (EU) No 575/2013
CM	VEGA	5 years		CM_V_05.00	Article 325p of Regulation (EU) No 575/2013
CM	VEGA	10 years		CM_V_10.00	Article 325p of Regulation (EU) No 575/2013
CM	CURVATURE		Upward shift	CM_CU	Articles 325p, 325g of Regulation (EU) No 575/2013

Risk class	Component	Maturity	Additional specification	Risk factor identifier	Legal reference
CM	CURVATURE		Downward shift	CM_CD	Articles 325p, 325g of Regulation (EU) No 575/2013
CSR_NON_SEC	DELTA	0,5 years	Debt instrument	CSR_NON_SEC_D_00.50_DEBT	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	DELTA	1 year	Debt instrument	CSR_NON_SEC_D_01.00_DEBT	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	DELTA	3 years	Debt instrument	CSR_NON_SEC_D_03.00_DEBT	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	DELTA	5 years	Debt instrument	CSR_NON_SEC_D_05.00_DEBT	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	DELTA	10 years	Debt instrument	CSR_NON_SEC_D_10.00_DEBT	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	DELTA	0,5 years	Credit Default Swap	CSR_NON_SEC_D_00.50_CDS	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	DELTA	1 year	Credit Default Swap	CSR_NON_SEC_D_01.00_CDS	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	DELTA	3 years	Credit Default Swap	CSR_NON_SEC_D_03.00_CDS	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	DELTA	5 years	Credit Default Swap	CSR_NON_SEC_D_05.00_CDS	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	DELTA	10 years	Credit Default Swap	CSR_NON_SEC_D_10.00_CDS	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	VEGA	0,5 years		CSR_NON_SEC_V_00.50	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	VEGA	1 year		CSR_NON_SEC_V_01.00	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	VEGA	3 years		CSR_NON_SEC_V_03.00	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	VEGA	5 years		CSR_NON_SEC_V_05.00	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	VEGA	10 years		CSR_NON_SEC_V_10.00	Article 325m of Regulation (EU) No 575/2013
CSR_NON_SEC	CURVATURE		Upward shift	CSR_NON_SEC_CU	Articles 325m, 325g of Regulation (EU) No 575/2013

Risk class	Component	Maturity	Additional specification	Risk factor identifier	Legal reference
CSR_NON_SEC	CURVATURE		Downward shift	CSR_NON_SEC_CD	Articles 325m, 325g of Regulation (EU) No 575/2013
CSR_SEC_ACTP	DELTA	0,5 years	Debt instrument	CSR_SEC_ACTP_D_00.50_DEBT	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	DELTA	1 year	Debt instrument	CSR_SEC_ACTP_D_01.00_DEBT	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	DELTA	3 years	Debt instrument	CSR_SEC_ACTP_D_03.00_DEBT	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	DELTA	5 years	Debt instrument	CSR_SEC_ACTP_D_05.00_DEBT	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	DELTA	10 years	Debt instrument	CSR_SEC_ACTP_D_10.00_DEBT	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	DELTA	0,5 years	Credit Default Swap	CSR_SEC_ACTP_D_00.50_CDS	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	DELTA	1 year	Credit Default Swap	CSR_SEC_ACTP_D_01.00_CDS	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	DELTA	3 years	Credit Default Swap	CSR_SEC_ACTP_D_03.00_CDS	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	DELTA	5 years	Credit Default Swap	CSR_SEC_ACTP_D_05.00_CDS	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	DELTA	10 years	Credit Default Swap	CSR_SEC_ACTP_D_10.00_CDS	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	VEGA	0,5 years		CSR_SEC_ACTP_V_00.50	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	VEGA	1 year		CSR_SEC_ACTP_V_01.00	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	VEGA	3 years		CSR_SEC_ACTP_V_03.00	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	VEGA	5 years		CSR_SEC_ACTP_V_05.00	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	VEGA	10 years		CSR_SEC_ACTP_V_10.00	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_ACTP	CURVATURE		Upward shift	CSR_SEC_ACTP_CU	Articles 325n, 325g of Regulation (EU) No 575/2013

Risk class	Component	Maturity	Additional specification	Risk factor identifier	Legal reference
CSR_SEC_ACTP	CURVATURE		Downward shift	CSR_SEC_ACTP_CD	Articles 325n, 325g of Regulation (EU) No 575/2013
CSR_SEC_NO-N_ACTP	DELTA	0,5 years	Debt instrument	CSR_SEC_NO-N_ACTP_D_00.50_DEBT	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NO-N_ACTP	DELTA	1 year	Debt instrument	CSR_SEC_NO-N_ACTP_D_01.00_DEBT	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NO-N_ACTP	DELTA	3 years	Debt instrument	CSR_SEC_NO-N_ACTP_D_03.00_DEBT	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NO-N_ACTP	DELTA	5 years	Debt instrument	CSR_SEC_NO-N_ACTP_D_05.00_DEBT	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NO-N_ACTP	DELTA	10 years	Debt instrument	CSR_SEC_NO-N_ACTP_D_10.00_DEBT	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NO-N_ACTP	DELTA	0,5 years	Credit Default Swap	CSR_SEC_NON_ACTP_D_00.50_CDS	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NO-N_ACTP	DELTA	1 year	Credit Default Swap	CSR_SEC_NON_ACTP_D_01.00_CDS	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NO-N_ACTP	DELTA	3 years	Credit Default Swap	CSR_SEC_NON_ACTP_D_03.00_CDS	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NO-N_ACTP	DELTA	5 years	Credit Default Swap	CSR_SEC_NON_ACTP_D_05.00_CDS	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NO-N_ACTP	DELTA	10 years	Credit Default Swap	CSR_SEC_NON_ACTP_D_10.00_CDS	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NO-N_ACTP	VEGA	0,5 years		CSR_SEC_NON_ACTP_V_00.50	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NO-N_ACTP	VEGA	1 year		CSR_SEC_NON_ACTP_V_01.00	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NO-N_ACTP	VEGA	3 years		CSR_SEC_NON_ACTP_V_03.00	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NO-N_ACTP	VEGA	5 years		CSR_SEC_NON_ACTP_V_05.00	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NO-N_ACTP	VEGA	10 years		CSR_SEC_NON_ACTP_V_10.00	Article 325n of Regulation (EU) No 575/2013
CSR_SEC_NO-N_ACTP	CURVATURE		Upward shift	CSR_SEC_NON_ACTP_CU	Articles 325n, 325g of Regulation (EU) No 575/2013

Risk class	Component	Maturity	Additional specification	Risk factor identifier	Legal reference
CSR_SEC_NO-N_ACTP	CURVATURE		Downward shift	CSR_SEC_NON_ACTP_CD	Articles 325n, 325g of Regulation (EU) No 575/2013
EQ	DELTA		Spot price	EQ_D_SPOT	Article 325o of Regulation (EU) No 575/2013
EQ	DELTA		Repo rate	EQ_D_REPO	Article 325o of Regulation (EU) No 575/2013
EQ	VEGA	0,5 years		EQ_V_00.50	Article 325o of Regulation (EU) No 575/2013
EQ	VEGA	1 year		EQ_V_01.00	Article 325o of Regulation (EU) No 575/2013
EQ	VEGA	3 years		EQ_V_03.00	Article 325o of Regulation (EU) No 575/2013
EQ	VEGA	5 years		EQ_V_05.00	Article 325o of Regulation (EU) No 575/2013
EQ	VEGA	10 years		EQ_V_10.00	Article 325o of Regulation (EU) No 575/2013
EQ	CURVATURE		Upward shift	EQ_CU	Articles 325o, 325g of Regulation (EU) No 575/2013
EQ	CURVATURE		Downward shift	EQ_CD	Articles 325o, 325g of Regulation (EU) No 575/2013
FX	DELTA			FX_D	Article 325q of Regulation (EU) No 575/2013
FX	VEGA	0,5 years		FX_V_00.50	Article 325q of Regulation (EU) No 575/2013
FX	VEGA	1 year		FX_V_01.00	Article 325q of Regulation (EU) No 575/2013
FX	VEGA	3 years		FX_V_03.00	Article 325q of Regulation (EU) No 575/2013
FX	VEGA	5 years		FX_V_05.00	Article 325q of Regulation (EU) No 575/2013
FX	VEGA	10 years		FX_V_10.00	Article 325q of Regulation (EU) No 575/2013
FX	CURVATURE		Upward shift	FX_CU	Articles 325q, 325g of Regulation (EU) No 575/2013

Risk class	Component	Maturity	Additional specification	Risk factor identifier	Legal reference
FX	CURVATURE		Downward shift	FX_CD	Articles 325q, 325g of Regulation (EU) No 575/2013
GIRR	DELTA	0,25 years		GIRR_D_00.25	Article 325l of Regulation (EU) No 575/2013
GIRR	DELTA	0,5 years		GIRR_D_00.50	Article 325l of Regulation (EU) No 575/2013
GIRR	DELTA	1 year		GIRR_D_01.00	Article 325l of Regulation (EU) No 575/2013
GIRR	DELTA	2 years		GIRR_D_02.00	Article 325l of Regulation (EU) No 575/2013
GIRR	DELTA	3 years		GIRR_D_03.00	Article 325l of Regulation (EU) No 575/2013
GIRR	DELTA	5 years		GIRR_D_05.00	Article 325l of Regulation (EU) No 575/2013
GIRR	DELTA	10 years		GIRR_D_10.00	Article 325l of Regulation (EU) No 575/2013
GIRR	DELTA	15 years		GIRR_D_15.00	Article 325l of Regulation (EU) No 575/2013
GIRR	DELTA	20 years		GIRR_D_20.00	Article 325l of Regulation (EU) No 575/2013
GIRR	DELTA	30 years		GIRR_D_30.00	Article 325l of Regulation (EU) No 575/2013
GIRR	DELTA		Inflation	GIRR_D_INF	Article 325l of Regulation (EU) No 575/2013
GIRR	DELTA		Cross-currency basis (over EUR)	GIRR_D_CRO_EUR	Article 325l of Regulation (EU) No 575/2013
GIRR	DELTA		Cross-currency basis (over USD)	GIRR_D_CRO_USD	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	0,5 years - 0,5 years		GIRR_V_00.50_00.50	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	1 year - 0,5 years		GIRR_V_01.00_00.50	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	3 years - 0,5 years		GIRR_V_03.00_00.50	Article 325l of Regulation (EU) No 575/2013

Risk class	Component	Maturity	Additional specification	Risk factor identifier	Legal reference
GIRR	VEGA	5 years - 0,5 years		GIRR_V_05.00_00.50	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	10 years - 0,5 years		GIRR_V_10.00_00.50	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	0,5 years - 1 year		GIRR_V_00.50_01.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	1 year - 1 year		GIRR_V_01.00_01.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	3 years - 1 year		GIRR_V_03.00_01.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	5 years - 1 year		GIRR_V_05.00_01.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	10 years - 1 year		GIRR_V_10.00_01.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	0,5 years - 3 years		GIRR_V_00.50_03.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	1 year - 3 years		GIRR_V_01.00_03.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	3 years - 3 years		GIRR_V_03.00_03.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	5 years - 3 years		GIRR_V_05.00_03.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	10 years - 3 years		GIRR_V_10.00_03.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	0,5 years - 5 years		GIRR_V_00.50_05.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	1 year - 5 years		GIRR_V_01.00_05.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	3 years - 5 years		GIRR_V_03.00_05.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	5 years - 5 years		GIRR_V_05.00_05.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	10 years - 5 years		GIRR_V_10.00_05.00	Article 325l of Regulation (EU) No 575/2013

Risk class	Component	Maturity	Additional specification	Risk factor identifier	Legal reference
GIRR	VEGA	0,5 years - 10 years		GIRR_V_00.50_10.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	1 year - 10 years		GIRR_V_01.00_10.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	3 years - 10 years		GIRR_V_03.00_10.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	5 years - 10 years		GIRR_V_05.00_10.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	10 years - 10 years		GIRR_V_10.00_10.00	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	0,5 years	Inflation	GIRR_V_00.50_INF	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	1 year	Inflation	GIRR_V_01.00_INF	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	3 years	Inflation	GIRR_V_03.00_INF	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	5 years	Inflation	GIRR_V_05.00_INF	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	10 years	Inflation	GIRR_V_10.00_INF	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	0,5 years	Cross-currency basis (over EUR)	GIRR_V_00.50_CRO_EUR	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	1 year	Cross-currency basis (over EUR)	GIRR_V_01.00_CRO_EUR	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	3 years	Cross-currency basis (over EUR)	GIRR_V_03.00_CRO_EUR	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	5 years	Cross-currency basis (over EUR)	GIRR_V_05.00_CRO_EUR	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	10 years	Cross-currency basis (over EUR)	GIRR_V_10.00_CRO_EUR	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	0,5 years	Cross-currency basis (over USD)	GIRR_V_00.50_CRO_USD	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	1 year	Cross-currency basis (over USD)	GIRR_V_01.00_CRO_USD	Article 325l of Regulation (EU) No 575/2013

Risk class	Component	Maturity	Additional specification	Risk factor identifier	Legal reference
GIRR	VEGA	3 years	Cross-currency basis (over USD)	GIRR_V_03.00_CRO_USD	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	5 years	Cross-currency basis (over USD)	GIRR_V_05.00_CRO_USD	Article 325l of Regulation (EU) No 575/2013
GIRR	VEGA	10 years	Cross-currency basis (over USD)	GIRR_V_10.00_CRO_USD	Article 325l of Regulation (EU) No 575/2013
GIRR	CURVATURE		Upward shift	GIRR_CU	Articles 325l, 325g of Regulation (EU) No 575/2013
GIRR	CURVATURE		Downward shift	GIRR_CD	Articles 325l, 325g of Regulation (EU) No 575/2013’

ANNEX IV

'ANNEX VII

Results Supervisory Benchmarking portfolios. MARKET RISK

RESULTS BENCHMARKING PORTFOLIOS. MARKET RISK			
Template number	**Template code**	**Name of the template /group of templates**	**Short name**
		INITIAL MARKET VALUATION	
106,1	C 106.00	INITIAL MARKET VALUATION AND EXCLUSION JUSTIFICATION	IMV
106,2	C 106.01	RISK SENSITIVITIES BY INSTRUMENT	SENSITIVITIES
		VaR, sVaR and PV	
107,1	C 107.01	DETAILS	VaR&SVaR 1
107,2	C 107.02	**EBA PORTFOLIO** CURRENCY RESULTS	VaR&SVaR 2
		PROFIT & LOSS TIME SERIES	
108	C 108.00	PROFIT & LOSS TIME SERIES	P&L
		INCREMENTAL RISK CHARGE	
109,1	C 109.01	IRC. DETAILS OF THE MODEL	IRC 1
109,2	C 109.02	IRC. DETAILS BY PORTFOLIO	IRC 2
109,3	C 109.03	IRC. AMOUNT BY PORTFOLIO/DATE	IRC 3
		CORRELATION TRADING	
110,1	C 110.01	CT. DETAILS OF THE MODEL	CT 1
110,2	C 110.02	CT. DETAILS BY PORTFOLIO	CT 2
110,3	C 110.03	CT. AMOUNT BY PORTFOLIO/DATE	CT 3
		ASA (SBM & DRC)	
120,1	C 120.01	SBM. RISK SENSITIVITIES BY INSTRUMENT/PORTFOLIO	SBM 1
120,2	C 120.02	SBM. OFR COMPOSITION BY PORTFOLIO	SBM 2
120,4	C 120.04	DRC. MARKET VALUES AND GROSS JTD AMOUNTS BY INSTRUMENT/PORTFOLIO	DRC 1
120,5	C 120.05	DRC. OFR COMPOSITION BY PORTFOLIO	DRC 2
120,6	C 120.06	ASA. OFR BY PORTFOLIO	ASA OFR

ELI: http://data.europa.eu/eli/reg_impl/2025/379/oj

C 106.00 - INITIAL MARKET VALUATION AND EXCLUSION JUSTIFICATION

Instrument number	Instrument Modelled for Var + SVaR (True/False)	Instrument Modelled for IRC (True/False)	Instrument Modelled for Correlation Trading (True/False)	Rationale for Exclusion	Free text box	Initial Market Valuation
0010	0020	0030	0040	0050	0060	0070

C 106.01 - RISK SENSITIVITIES BY INSTRUMENT

Instrument number

Risk factor identifier	Bucket	Additional identifier	Risk sensitivity (Reporting currency results)	Reporting currency	Risk sensitivity (EBA instrument currency results)	Pricing model	Sensitivities definition	Free text box	Additional identifier2	Credit quality category
0010	0020	0030	0050	0060	0070	0080	0090	0100	110	120

C 107.01 - VaR, sVaR and PV. DETAILS

		Option	Free text box
		0010	0020
VaR			
0010	**Methodology**		
0020	**Computation of 10-day Horizon**		

		Option	Free text box
		0010	0020
0030	**Length of observation period**		
0040	**Data Weighting**		
0050	**Backtesting add-on**		
0060	**VaR Regulatory add-on**		
SVaR			
0070	**Methodology**		
0080	**Computation of 10-day Horizon**		
0090	**SVaR Regulatory add-on**		
0100	**SVaR period**		

C 107.02 - VaR and SVaR NON-CTP. EBA PORTFOLIO CURRENCY RESULTS

Portfolio

Date	VaR	sVaR	PV
0010	0020	0030	0040

ELI: http://data.europa.eu/eli/reg_impl/2025/379/oj

C 108.00- PROFIT & LOSS TIME SERIES

Portfolio

Date	**Daily P&L**
0010	0020

C 109.01 - IRC. DETAILS OF THE MODEL

		Option	**Free text box**
Row	**Item**	0010	0020
0010	**Number of modelling factors**		
0020	**Source of LGDs**		

C 109.02 - IRC. DETAILS BY PORTFOLIO

Portfolio

		Option	Free text box
Row	**Item**	0010	0020
0010	**Liquidity Horizon**		
0020	**Source of PDs**		
0030	**Source of transition matrices**		

C 109.03 - IRC. AMOUNT BY PORTFOLIO/DATE

Portfolio

Date	IRC
0010	0020

ELI: http://data.europa.eu/eli/reg_impl/2025/379/oj

C 110.01 - CT. DETAILS OF THE MODEL

		Option	Free text box
Row	Item	0010	0020
0010	Number of modelling factors		
0020	Source of LGDs		

C 110.02 - CT. DETAILS BY PORTFOLIO

Portfolio

		Option	Free text box
Row	Item	0010	0020
0010	Liquidity Horizon		
0020	Source of PDs		
0030	Source of transition matrices		

ELI: http://data.europa.eu/eli/reg_impl/2025/379/oj

C 110.03 - CT. APR BY PORTFOLIO/DATE

Portfolio

Date	APR
0010	0060

C 120.01 - SBM. RISK SENSITIVITIES BY INSTRUMENT/PORTFOLIO

Portfolio

Instrument number	Risk factor identifier	Bucket	Additional identifier	Risk sensitivity (Reporting currency results)	Reporting currency	Risk sensitivity (EBA portfolio currency results)	Risk weight	Additional identifier2	Credit quality category
0010	0020	0030	0040	0060	0070	0080	0090	110	120

ELI: http://data.europa.eu/eli/reg_impl/2025/379/oj

C 120.02 - SBM. OFR COMPOSITION BY PORTFOLIO

Portfolio

Risk class	Risk Component	Correlations scenario	Own funds requirements (Reporting currency results)	Reporting currency	Own funds requirements (EBA portfolio currency results)	Positions without optionality subjected to curvature risk own funds requirements	Base currency approach applied for foreign-exchange risk delta and curvature	Division of curvature risk components for foreign-exchange risk by scalar	Submission of SBM validation portfolio results	Free text box
0010	0020	0030	0040	0050	0060	0070	0080	0090	0950	0100

C 120.04 - DRC. Market values and gross JTD amounts by Instrument/Portfolio

Portfolio

Integer

Instrument number	Risk class	Bucket1	Bucket2	Obligor	Credit quality category	Default risk weight	Seniority	Maturity	Recovery Rate	Direction	Attachment point (%)	Detachment point (%)	Reporting currency results				EBA portfolio currency results		
													Notional	P&L + Adjustment	Gross JTD amount	Currency	Notional	P&L + Adjustment	Gross JTD amount
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150	0160	0170	0180	0190	0200

C 120.05 - DRC. OFR COMPOSITION BY PORTFOLIO

Portfolio

Integer

Risk class	Bucket1	Bucket2	Own funds requirements (Reporting currency results)	Reporting currency	Own funds requirements (EBA portfolio currency results)
0010	0020	0030	0040	0050	0060

C 120.06 - ASA. OFR

Portfolio number	Reporting currency results			EBA portfolio currency results		
	SBM OFR	DRC OFR	RRAO OFR	SBM OFR	DRC OFR	RRAO OFR
0010	0020	0030	0040	0050	0060	0070’

ELI: http://data.europa.eu/eli/reg_impl/2025/379/oj

ANNEX V

'ANNEX X

SBM Validation Portfolios

Sheet name	Description
Instruments	Instruments (sensitivities and curvature risk positions) for SBM validation purposes
Portfolios	SBM validation portfolios defined as combinations of the instruments defined in this Annex

Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_IRV_b25#	GIRR_V_10.00_10.00	USD				400,00
S_IRV_b24#	GIRR_V_10.00_05.00	USD				200,00
S_IRV_b23#	GIRR_V_10.00_03.00	USD				– 900,00
S_IRV_b22#	GIRR_V_10.00_01.00	USD				950,00
S_IRV_b21#	GIRR_V_10.00_00.50	USD				– 350,00
S_IRV_b20#	GIRR_V_05.00_10.00	USD				1 000,00
S_IRV_b19#	GIRR_V_05.00_05.00	USD				– 300,00
S_IRV_b18#	GIRR_V_05.00_03.00	USD				50,00
S_IRV_b17#	GIRR_V_05.00_01.00	USD				300,00
S_IRV_b16#	GIRR_V_05.00_00.50	USD				– 50,00
S_IRV_e3#	GIRR_V_03.00_CRO_USD	BRL				500,00
S_IRV_b15#	GIRR_V_03.00_10.00	USD				– 400,00

Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_IRV_b14#	GIRR_V_03.00_05.00	USD				700,00
S_IRV_b13#	GIRR_V_03.00_03.00	USD				– 800,00
S_IRV_b12#	GIRR_V_03.00_01.00	USD				700,00
S_IRV_b11#	GIRR_V_03.00_00.50	USD				– 100,00
S_IRV_e2#	GIRR_V_01.00_INF	BRL				750,00
S_IRV_b10#	GIRR_V_01.00_10.00	USD				500,00
S_IRV_b9#	GIRR_V_01.00_05.00	USD				50,00
S_IRV_b8#	GIRR_V_01.00_03.00	USD				– 500,00
S_IRV_b7#	GIRR_V_01.00_01.00	USD				200,00
S_IRV_b6#	GIRR_V_01.00_00.50	USD				900,00
S_IRV_b5#	GIRR_V_00.50_10.00	USD				100,00
S_IRV_c5#	GIRR_V_00.50_10.00	CLP				– 100,00
S_IRV_d5#	GIRR_V_00.50_10.00	EUR				– 2 000,00
S_IRV_b4#	GIRR_V_00.50_05.00	USD				100,00
S_IRV_c4#	GIRR_V_00.50_05.00	CLP				100,00
S_IRV_d4#	GIRR_V_00.50_05.00	EUR				1 500,00
S_IRV_b3#	GIRR_V_00.50_03.00	USD				– 500,00
S_IRV_c3#	GIRR_V_00.50_03.00	CLP				– 300,00
S_IRV_d3#	GIRR_V_00.50_03.00	EUR				1 000,00
S_IRV_b2#	GIRR_V_00.50_01.00	USD				400,00
S_IRV_c2#	GIRR_V_00.50_01.00	CLP				150,00
S_IRV_d2#	GIRR_V_00.50_01.00	EUR				3 750,00
S_IRV_a1#	GIRR_V_00.50_00.50	USD				– 100,00
S_IRV_b1#	GIRR_V_00.50_00.50	USD				700,00

Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_IRV_c1#	GIRR_V_00.50_00.50	CLP				300,00
S_IRV_d1#	GIRR_V_00.50_00.50	EUR				– 4 750,00
S_IRV_e1#	GIRR_V_00.50_00.50	BRL				– 500,00
S_IRD_b11#	GIRR_D_INF	USD				– 50 000,00
S_IRD_d11#	GIRR_D_INF	CLP				95 000,00
S_IRD_e11#	GIRR_D_INF	EUR	DE			– 65 000,00
S_IRD_e13#	GIRR_D_INF	EUR	FR			– 100 000,00
S_IRD_d12#	GIRR_D_CRO_USD	CLP				10 500,00
S_IRD_e12#	GIRR_D_CRO_USD	EUR				– 85 000,00
S_IRD_b12#	GIRR_D_CRO_EUR	USD				– 65 000,00
S_IRD_b10#	GIRR_D_30.00	USD	OIS			– 50 000,00
S_IRD_c10#	GIRR_D_30.00	USD	Libor3m			10 000,00
S_IRD_d10#	GIRR_D_30.00	CLP	OIS			15 000,00
S_IRD_e10#	GIRR_D_30.00	EUR	OIS			– 120 000,00
S_IRD_b9#	GIRR_D_20.00	USD	OIS			200 000,00
S_IRD_c9#	GIRR_D_20.00	USD	Libor3m			– 30 000,00
S_IRD_d9#	GIRR_D_20.00	CLP	OIS			90 000,00
S_IRD_e9#	GIRR_D_20.00	EUR	OIS			100,00
S_IRD_b8#	GIRR_D_15.00	USD	OIS			30 000,00
S_IRD_c8#	GIRR_D_15.00	USD	Libor3m			10 000,00
S_IRD_d8#	GIRR_D_15.00	CLP	OIS			70 000,00

Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_IRD_e8#	GIRR_D_15.00	EUR	OIS			100,00
S_IRD_b7#	GIRR_D_10.00	USD	OIS			2 000,00
S_IRD_c7#	GIRR_D_10.00	USD	Libor3m			– 100 000,00
S_IRD_d7#	GIRR_D_10.00	CLP	OIS			– 25 000,00
S_IRD_e7#	GIRR_D_10.00	EUR	OIS			100,00
S_IRD_b6#	GIRR_D_05.00	USD	OIS			– 90 000,00
S_IRD_c6#	GIRR_D_05.00	USD	Libor3m			– 35 000,00
S_IRD_d6#	GIRR_D_05.00	CLP	OIS			– 5 000,00
S_IRD_e6#	GIRR_D_05.00	EUR	OIS			100,00
S_IRD_b5#	GIRR_D_03.00	USD	OIS			85 000,00
S_IRD_c5#	GIRR_D_03.00	USD	Libor3m			55 000,00
S_IRD_d5#	GIRR_D_03.00	CLP	OIS			– 100 000,00
S_IRD_e5#	GIRR_D_03.00	EUR	OIS			100,00
S_IRD_b4#	GIRR_D_02.00	USD	OIS			– 10 000,00
S_IRD_c4#	GIRR_D_02.00	USD	Libor3m			10 000,00
S_IRD_d4#	GIRR_D_02.00	CLP	OIS			5 000,00
S_IRD_e4#	GIRR_D_02.00	EUR	OIS			100,00
S_IRD_b3#	GIRR_D_01.00	USD	OIS			– 65 000,00
S_IRD_c3#	GIRR_D_01.00	USD	Libor3m			70 000,00
S_IRD_d3#	GIRR_D_01.00	CLP	OIS			10 000,00
S_IRD_e3#	GIRR_D_01.00	EUR	OIS			– 50 000,00
S_IRD_b2#	GIRR_D_00.50	USD	OIS			15 000,00
S_IRD_c2#	GIRR_D_00.50	USD	Libor3m			– 40 000,00
S_IRD_d2#	GIRR_D_00.50	CLP	OIS			45 000,00
S_IRD_e2#	GIRR_D_00.50	EUR	OIS			100,00
S_IRD_a1#	GIRR_D_00.25	USD	OIS			30 000,00
S_IRD_b1#	GIRR_D_00.25	USD	OIS			20 000,00

Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_IRD_c1#	GIRR_D_00.25	USD	Libor3m			– 30 000,00
S_IRD_d1#	GIRR_D_00.25	CLP	OIS			– 30 000,00
S_IRD_e1#	GIRR_D_00.25	EUR	OIS			100,00
S_IRD_f1#	GIRR_D_00.25	DKK	OIS			100,00
S_IRC_a1#	GIRR_CU	USD				– 18 466,83
S_IRC_b1#	GIRR_CU	USD				92 233,09
S_IRC_c1#	GIRR_CU	CLP				– 1 270,00
S_IRC_d1#	GIRR_CU	EUR				– 253,12
S_IRC_e1#	GIRR_CU	VND				– 11 950,00
S_IRC_a1#	GIRR_CD	USD				18 647,66
S_IRC_b1#	GIRR_CD	USD				– 93 178,71
S_IRC_c1#	GIRR_CD	CLP				450,00
S_IRC_d1#	GIRR_CD	EUR				– 3 237,08
S_IRC_e1#	GIRR_CD	VND				– 4 030,00
S_FXV_b4#	FX_V_5.00	EUR_CLP				200,00
S_FXV_d4#	FX_V_5.00	CHF_VND				1 500,00
S_FXV_b3#	FX_V_3.00	EUR_CLP				– 400,00
S_FXV_d3#	FX_V_3.00	CHF_VND				1 000,00
S_FXV_b5#	FX_V_10.00	EUR_CLP				150,00
S_FXV_d5#	FX_V_10.00	CHF_VND				– 2 000,00
S_FXV_b2#	FX_V_1.00	EUR_CLP				300,00
S_FXV_d2#	FX_V_1.00	CHF_VND				3 750,00

Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_FXV_a1#	FX_V_0.50	EUR_CLP				– 100,00
S_FXV_b1#	FX_V_0.50	EUR_CLP				700,00
S_FXV_c1#	FX_V_0.50	AUD_JPY				450,00
S_FXV_d1#	FX_V_0.50	CHF_VND				– 4 800,00
S_FXD_a1#	FX_D	GBP				5 000,00
S_FXD_b1#	FX_D	GBP				– 8 000,00
S_FXD_c1#	FX_D	CLP				3 000,00
S_FXD_d1#	FX_D	DKK				1 000,00
S_FXD_f1#	FX_D	BGN				1 000,00
S_FXC_a1#	FX_CU	EUR				– 16 037,91
S_FXC_b1#	FX_CU	EUR				80 159,24
S_FXC_c1#	FX_CU	CLP				– 800,00
S_FXC_d1#	FX_CU	JPY				– 1 472,88
S_FXC_e1#	FX_CU	VND				– 3 400,00
S_FXC_f1#	FX_CU	DKK				– 48,61
S_FXC_a1#	FX_CD	EUR				16 162,18
S_FXC_b1#	FX_CD	EUR				– 80 723,02
S_FXC_c1#	FX_CD	CLP				700,00
S_FXC_d1#	FX_CD	JPY				– 1 324,35
S_FXC_e1#	FX_CD	VND				– 2 100,00
S_FXC_f1#	FX_CD	DKK				48,61
S_EQV_a5#	EQ_V_5.00	1	ISSUER A			100,00

Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_EQV_aa4#	EQ_V_5.00	5	ISSUER AA			1 200,00
S_EQV_ac1#	EQ_V_5.00	7	ISSUER AC			– 50,00
S_EQV_ae4#	EQ_V_5.00	9	ISSUER AE			600,00
S_EQV_af4#	EQ_V_5.00	10	ISSUER AF			375,00
S_EQV_b4#	EQ_V_5.00	1	ISSUER B			50,00
S_EQV_f4#	EQ_V_5.00	5	ISSUER F			450,00
S_EQV_j4#	EQ_V_5.00	9	ISSUER J			– 200,00
S_EQV_k4#	EQ_V_5.00	10	ISSUER K			– 825,00
S_EQV_m1#	EQ_V_5.00	11	ISSUER M			– 700,00
S_EQV_n4#	EQ_V_5.00	12	INDEX N			850,00
S_EQV_o4#	EQ_V_5.00	12	INDEX O			150,00
S_EQV_y1#	EQ_V_5.00	3	ISSUER Y			700,00
S_EQV_a4#	EQ_V_3.00	1	ISSUER A			– 500,00
S_EQV_aa3#	EQ_V_3.00	5	ISSUER AA			– 850,00
S_EQV_ad1#	EQ_V_3.00	8	ISSUER AD			300,00
S_EQV_ae3#	EQ_V_3.00	9	ISSUER AE			– 450,00
S_EQV_af3#	EQ_V_3.00	10	ISSUER AF			– 725,00
S_EQV_b3#	EQ_V_3.00	1	ISSUER B			– 500,00

Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_EQV_f3#	EQ_V_3.00	5	ISSUER F			250,00
S_EQV_j3#	EQ_V_3.00	9	ISSUER J			– 900,00
S_EQV_k3#	EQ_V_3.00	10	ISSUER K			– 975,00
S_EQV_n3#	EQ_V_3.00	12	INDEX N			– 1 250,00
S_EQV_o3#	EQ_V_3.00	12	INDEX O			100,00
S_EQV_x1#	EQ_V_3.00	2	ISSUER X			– 200,00
S_EQV_z1#	EQ_V_3.00	4	ISSUER Z			– 800,00
S_EQV_a6#	EQ_V_10.00	1	ISSUER A			100,00
S_EQV_aa5#	EQ_V_10.00	5	ISSUER AA			– 300,00
S_EQV_ab1#	EQ_V_10.00	6	ISSUER AB			– 400,00
S_EQV_ae5#	EQ_V_10.00	9	ISSUER AE			– 850,00
S_EQV_af5#	EQ_V_10.00	10	ISSUER AF			525,00
S_EQV_b5#	EQ_V_10.00	1	ISSUER B			500,00
S_EQV_f5#	EQ_V_10.00	5	ISSUER F			600,00
S_EQV_j5#	EQ_V_10.00	9	ISSUER J			150,00
S_EQV_k5#	EQ_V_10.00	10	ISSUER K			300,00
S_EQV_n5#	EQ_V_10.00	12	INDEX N			225,00
S_EQV_o5#	EQ_V_10.00	12	INDEX O			– 200,00

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Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_EQV_q1#	EQ_V_10.00	13	INDEX Q			– 800,00
S_EQV_a3#	EQ_V_1.00	1	ISSUER A			400,00
S_EQV_aa2#	EQ_V_1.00	5	ISSUER AA			– 400,00
S_EQV_ae2#	EQ_V_1.00	9	ISSUER AE			– 250,00
S_EQV_af2#	EQ_V_1.00	10	ISSUER AF			– 1 150,00
S_EQV_b2#	EQ_V_1.00	1	ISSUER B			200,00
S_EQV_f2#	EQ_V_1.00	5	ISSUER F			– 750,00
S_EQV_j2#	EQ_V_1.00	9	ISSUER J			350,00
S_EQV_k2#	EQ_V_1.00	10	ISSUER K			1 050,00
S_EQV_n2#	EQ_V_1.00	12	INDEX N			– 800,00
S_EQV_o2#	EQ_V_1.00	12	INDEX O			400,00
S_EQV_a1#	EQ_V_0.50	1	ISSUER A			– 100,00
S_EQV_a2#	EQ_V_0.50	1	ISSUER A			700,00
S_EQV_aa1#	EQ_V_0.50	5	ISSUER AA			950,00
S_EQV_ae1#	EQ_V_0.50	9	ISSUER AE			50,00
S_EQV_af1#	EQ_V_0.50	10	ISSUER AF			– 300,00
S_EQV_b1#	EQ_V_0.50	1	ISSUER B			900,00
S_EQV_c1#	EQ_V_0.50	2	ISSUER C			– 500,00

Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_EQV_d1#	EQ_V_0.50	3	ISSUER D			600,00
S_EQV_e1#	EQ_V_0.50	4	ISSUER E			– 800,00
S_EQV_f1#	EQ_V_0.50	5	ISSUER F			1 000,00
S_EQV_g1#	EQ_V_0.50	6	ISSUER G			– 400,00
S_EQV_h1#	EQ_V_0.50	7	ISSUER H			– 50,00
S_EQV_i1#	EQ_V_0.50	8	ISSUER I			300,00
S_EQV_j1#	EQ_V_0.50	9	ISSUER J			50,00
S_EQV_k1#	EQ_V_0.50	10	ISSUER K			– 300,00
S_EQV_l1#	EQ_V_0.50	11	ISSUER L			1 000,00
S_EQV_n1#	EQ_V_0.50	12	INDEX N			750,00
S_EQV_o1#	EQ_V_0.50	12	INDEX O			– 500,00
S_EQV_p1#	EQ_V_0.50	13	INDEX P			40,00
S_EQD_a1#	EQ_D_SPOT	1	ISSUER A			16 500,00
S_EQD_a2#	EQ_D_SPOT	1	ISSUER A			– 35 000,00
S_EQD_b1#	EQ_D_SPOT	1	ISSUER B			20 000,00
S_EQD_c1#	EQ_D_SPOT	2	ISSUER C			66 000,00
S_EQD_d1#	EQ_D_SPOT	3	ISSUER D			1 700,00
S_EQD_e1#	EQ_D_SPOT	4	ISSUER E			1 100,00

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Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_EQD_f1#	EQ_D_SPOT	5	ISSUER F			25 000,00
S_EQD_g1#	EQ_D_SPOT	5	ISSUER G			8 400,00
S_EQD_h1#	EQ_D_SPOT	6	ISSUER H			22 500,00
S_EQD_i1#	EQ_D_SPOT	7	ISSUER I			– 12 300,00
S_EQD_j1#	EQ_D_SPOT	8	ISSUER J			– 450,00
S_EQD_k1#	EQ_D_SPOT	9	ISSUER K			– 143,00
S_EQD_l1#	EQ_D_SPOT	9	ISSUER L			– 143,00
S_EQD_m1#	EQ_D_SPOT	10	ISSUER M			– 100,00
S_EQD_n1#	EQ_D_SPOT	10	ISSUER N			– 100,00
S_EQD_o1#	EQ_D_SPOT	11	ISSUER O			– 19 600,00
S_EQD_q1#	EQ_D_SPOT	12	INDEX Q			1 100,00
S_EQD_r1#	EQ_D_SPOT	12	INDEX R			– 40 000,00
S_EQD_s1#	EQ_D_SPOT	13	INDEX S			– 1 950,00
S_EQD_s2#	EQ_D_SPOT	13	INDEX S			280,00
S_EQD_t2#	EQ_D_SPOT	13	INDEX T			3 150,00
S_EQD_u1#	EQ_D_SPOT	9	ISSUER U			– 57,00
S_EQD_v1#	EQ_D_SPOT	10	ISSUER V			– 100,00

Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_EQD_a3#	EQ_D_REPO	1	ISSUER A			50 000,00
S_EQD_aa1#	EQ_D_REPO	6	ISSUER AA			79 000,00
S_EQD_ab1#	EQ_D_REPO	7	ISSUER AB			31 000,00
S_EQD_ac1#	EQ_D_REPO	8	ISSUER AC			– 10 000,00
S_EQD_b2#	EQ_D_REPO	1	ISSUER B			– 39 000,00
S_EQD_f2#	EQ_D_REPO	5	ISSUER F			90 000,00
S_EQD_g2#	EQ_D_REPO	5	ISSUER G			60 000,00
S_EQD_k2#	EQ_D_REPO	9	ISSUER K			– 14 250,00
S_EQD_l2#	EQ_D_REPO	9	ISSUER L			– 150 000,00
S_EQD_m2#	EQ_D_REPO	10	ISSUER M			– 85 000,00
S_EQD_n2#	EQ_D_REPO	10	ISSUER N			– 72 000,00
S_EQD_p1#	EQ_D_REPO	11	ISSUER P			48 000,00
S_EQD_q2#	EQ_D_REPO	12	INDEX Q			85 000,00
S_EQD_r2#	EQ_D_REPO	12	INDEX R			– 40 000,00
S_EQD_t1#	EQ_D_REPO	13	INDEX T			– 125 000,00
S_EQD_x1#	EQ_D_REPO	2	ISSUER X			75 000,00
S_EQD_y1#	EQ_D_REPO	3	ISSUER Y			4 800,00

Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_EQD_z1#	EQ_D_REPO	4	ISSUER Z			– 15 000,00
S_EQC_a1#	EQ_CU	1	ISSUER A			– 37 820,00
S_EQC_a2#	EQ_CU	1	ISSUER A			77 655,00
S_EQC_aa1#	EQ_CU	2	ISSUER AA			39 300,00
S_EQC_ab1#	EQ_CU	4	ISSUER AB			17 262,00
S_EQC_ac1#	EQ_CU	5	ISSUER AC			7 139,60
S_EQC_ad1#	EQ_CU	6	ISSUER AD			– 3 642,50
S_EQC_ae1#	EQ_CU	7	ISSUER AE			3 900,00
S_EQC_af1#	EQ_CU	8	ISSUER AF			41 550,00
S_EQC_ag1#	EQ_CU	9	ISSUER AG			36 860,00
S_EQC_ah1#	EQ_CU	10	ISSUER AH			22 150,00
S_EQC_b1#	EQ_CU	1	ISSUER B			20 677,50
S_EQC_c1#	EQ_CU	2	ISSUER C			– 31 440,00
S_EQC_d1#	EQ_CU	3	ISSUER D			6 238,00
S_EQC_e1#	EQ_CU	4	ISSUER E			– 21 605,00
S_EQC_f1#	EQ_CU	5	ISSUER F			– 2 850,00
S_EQC_g1#	EQ_CU	6	ISSUER G			– 3 642,50

Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_EQC_h1#	EQ_CU	7	ISSUER H			– 7 800,00
S_EQC_i1#	EQ_CU	8	ISSUER I			– 29 550,00
S_EQC_j1#	EQ_CU	9	ISSUER J			– 216 320,00
S_EQC_k1#	EQ_CU	10	ISSUER K			1 950,00
S_EQC_q1#	EQ_CU	11	ISSUER Q			– 19 142,00
S_EQC_r1#	EQ_CU	11	ISSUER R			28 713,00
S_EQC_s1#	EQ_CU	3	ISSUER S			– 17 025,00
S_EQC_t1#	EQ_CU	12	ISSUER T			7 466,67
S_EQC_u1#	EQ_CU	13	ISSUER U			11 160,00
S_EQC_v1#	EQ_CU	12	ISSUER V			– 39 200,00
S_EQC_w1#	EQ_CU	13	ISSUER W			– 58 590,00
S_EQC_y1#	EQ_CU	1	ISSUER Y			– 23 930,00
S_EQC_z1#	EQ_CU	1	ISSUER Z			– 47 860,00
S_EQC_a1#	EQ_CD	1	ISSUER A			39 157,50
S_EQC_a2#	EQ_CD	1	ISSUER A			– 80 349,00
S_EQC_aa1#	EQ_CD	2	ISSUER AA			– 30 600,00
S_EQC_ab1#	EQ_CD	4	ISSUER AB			– 9 826,00
S_EQC_ac1#	EQ_CD	5	ISSUER AC			– 5 414,60

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Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_EQC_ad1#	EQ_CD	6	ISSUER AD			2 617,50
S_EQC_ae1#	EQ_CD	7	ISSUER AE			– 2 720,00
S_EQC_af1#	EQ_CD	8	ISSUER AF			– 28 250,00
S_EQC_ag1#	EQ_CD	9	ISSUER AG			– 30 935,00
S_EQC_ah1#	EQ_CD	10	ISSUER AH			– 15 025,00
S_EQC_b1#	EQ_CD	1	ISSUER B			– 238 910,00
S_EQC_c1#	EQ_CD	2	ISSUER C			24 480,00
S_EQC_d1#	EQ_CD	3	ISSUER D			– 6 068,00
S_EQC_e1#	EQ_CD	4	ISSUER E			12 310,00
S_EQC_f1#	EQ_CD	5	ISSUER F			2 160,00
S_EQC_g1#	EQ_CD	6	ISSUER G			2 617,50
S_EQC_h1#	EQ_CD	7	ISSUER H			5 440,00
S_EQC_i1#	EQ_CD	8	ISSUER I			20 050,00
S_EQC_j1#	EQ_CD	9	ISSUER J			181 560,00
S_EQC_k1#	EQ_CD	10	ISSUER K			– 2 900,00
S_EQC_q1#	EQ_CD	11	ISSUER Q			20 052,00
S_EQC_r1#	EQ_CD	11	ISSUER R			– 30 078,00
S_EQC_s1#	EQ_CD	3	ISSUER S			– 9 435,00

Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_EQC_t1#	EQ_CD	12	ISSUER T			– 7 400,00
S_EQC_u1#	EQ_CD	13	ISSUER U			– 11 040,00
S_EQC_v1#	EQ_CD	12	ISSUER V			38 850,00
S_EQC_w1#	EQ_CD	13	ISSUER W			57 960,00
S_EQC_y1#	EQ_CD	1	ISSUER Y			13 590,00
S_EQC_z1#	EQ_CD	1	ISSUER Z			27 180,00
S_CNV_a5#	CSR_NON_SEC_V_5.00	1	ISSUER A			100,00
S_CNV_b4#	CSR_NON_SEC_V_5.00	1	ISSUER B			50,00
S_CNV_c4#	CSR_NON_SEC_V_5.00	3	ISSUER C			150,00
S_CNV_hb1#	CSR_NON_SEC_V_5.00	9	ISSUER HA			– 750,00
S_CNV_a4#	CSR_NON_SEC_V_3.00	1	ISSUER A			– 500,00
S_CNV_ab1#	CSR_NON_SEC_V_3.00	2	ISSUER AB			325,00
S_CNV_b3#	CSR_NON_SEC_V_3.00	1	ISSUER B			– 500,00
S_CNV_c3#	CSR_NON_SEC_V_3.00	3	ISSUER C			100,00
S_CNV_v1#	CSR_NON_SEC_V_3.00	20	INDEX V			500,00
S_CNV_a6#	CSR_NON_SEC_V_10.00	1	ISSUER A			100,00
S_CNV_b5#	CSR_NON_SEC_V_10.00	1	ISSUER B			500,00

Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_CNV_c5#	CSR_NON_SEC_V_10.00	3	ISSUER C			– 200,00
S_CNV_a3#	CSR_NON_SEC_V_1.00	1	ISSUER A			400,00
S_CNV_b2#	CSR_NON_SEC_V_1.00	1	ISSUER B			200,00
S_CNV_c2#	CSR_NON_SEC_V_1.00	3	ISSUER C			400,00
S_CNV_a1#	CSR_NON_SEC_V_0.50	1	ISSUER A			– 100,00
S_CNV_a2#	CSR_NON_SEC_V_0.50	1	ISSUER A			700,00
S_CNV_b1#	CSR_NON_SEC_V_0.50	1	ISSUER B			900,00
S_CNV_c1#	CSR_NON_SEC_V_0.50	3	ISSUER C			– 500,00
S_CNV_d1#	CSR_NON_SEC_V_0.50	4	ISSUER D			700,00
S_CNV_e1#	CSR_NON_SEC_V_0.50	5	ISSUER E			– 800,00
S_CNV_f1#	CSR_NON_SEC_V_0.50	6	ISSUER F			700,00
S_CNV_g1#	CSR_NON_SEC_V_0.50	7	ISSUER G			– 400,00
S_CNV_h1#	CSR_NON_SEC_V_0.50	8	ISSUER H			– 50,00
S_CNV_i1#	CSR_NON_SEC_V_0.50	10	ISSUER I			300,00
S_CNV_j1#	CSR_NON_SEC_V_0.50	11	ISSUER J			50,00
S_CNV_k1#	CSR_NON_SEC_V_0.50	12	ISSUER K			– 300,00
S_CNV_l1#	CSR_NON_SEC_V_0.50	13	ISSUER L			1 000,00

Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_CNV_m1#	CSR_NON_SEC_V_0.50	14	ISSUER M			– 350,00
S_CNV_n1#	CSR_NON_SEC_V_0.50	15	ISSUER N			950,00
S_CNV_o1#	CSR_NON_SEC_V_0.50	16	ISSUER O			– 900,00
S_CNV_p1#	CSR_NON_SEC_V_0.50	17	ISSUER P			200,00
S_CNV_q1#	CSR_NON_SEC_V_0.50	18	ISSUER Q			400,00
S_CNV_r1#	CSR_NON_SEC_V_0.50	18	ISSUER R			– 300,00
S_CNV_s1#	CSR_NON_SEC_V_0.50	19	INDEX S			850,00
S_CNV_t1#	CSR_NON_SEC_V_0.50	20	INDEX T			– 650,00
S_CNV_u1#	CSR_NON_SEC_V_0.50	19	INDEX U			– 350,00
S_CND_hb2#	CSR_NON_-SEC_D_3.00_DEBT	9	ISSUER HB			– 17 000,00
S_CND_t1#	CSR_NON_-SEC_D_3.00_DEBT	3	ISSUER T			– 6 000,00
S_CND_y1#	CSR_NON_-SEC_D_3.00_DEBT	20	INDEX Y			9 000,00
S_CND_ab2#	CSR_NON_SEC_D_3.00_CDS	2	ISSUER AC			14 000,00
S_CND_b2#	CSR_NON_SEC_D_3.00_CDS	1	ISSUER B			– 17 000,00
S_CND_w1#	CSR_NON_-SEC_D_10.00_DEBT	10	ISSUER W		CQS 1	9 000,00
S_CND_a4#	CSR_NON_-SEC_D_1.00_DEBT	1	ISSUER A			– 10 000,00
S_CND_s1#	CSR_NON_-SEC_D_1.00_DEBT	3	ISSUER S			– 6 000,00

ELI: http://data.europa.eu/eli/reg_impl/2025/379/oj

Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_CND_x1#	CSR_NON_SEC_D_1.00_CDS	19	INDEX X			– 18 500,00
S_CND_a1#	CSR_NON_-SEC_D_0.50_DEBT	1	ISSUER A			20 000,00
S_CND_a2#	CSR_NON_-SEC_D_0.50_DEBT	1	ISSUER A			– 30 000,00
S_CND_b1#	CSR_NON_-SEC_D_0.50_DEBT	1	ISSUER B			12 000,00
S_CND_c1#	CSR_NON_-SEC_D_0.50_DEBT	3	ISSUER C			– 6 000,00
S_CND_d1#	CSR_NON_-SEC_D_0.50_DEBT	4	ISSUER D			25 000,00
S_CND_e1#	CSR_NON_-SEC_D_0.50_DEBT	5	ISSUER E			– 4 000,00
S_CND_f1#	CSR_NON_-SEC_D_0.50_DEBT	6	ISSUER F			– 8 000,00
S_CND_g1#	CSR_NON_-SEC_D_0.50_DEBT	7	ISSUER G			8 000,00
S_CND_h1#	CSR_NON_-SEC_D_0.50_DEBT	8	ISSUER H			3 000,00
S_CND_hb1#	CSR_NON_-SEC_D_0.50_DEBT	9	ISSUER HA			– 23 000,00
S_CND_i1#	CSR_NON_-SEC_D_0.50_DEBT	10	ISSUER I		CQS 2	– 5 000,00
S_CND_j1#	CSR_NON_-SEC_D_0.50_DEBT	11	ISSUER J			2 000,00
S_CND_k1#	CSR_NON_-SEC_D_0.50_DEBT	12	ISSUER K			7 000,00
S_CND_l1#	CSR_NON_-SEC_D_0.50_DEBT	13	ISSUER L			– 9 000,00
S_CND_m1#	CSR_NON_-SEC_D_0.50_DEBT	14	ISSUER M			10 000,00
S_CND_n1#	CSR_NON_-SEC_D_0.50_DEBT	15	ISSUER N			– 20 000,00

Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_CND_o1#	CSR_NON_-SEC_D_0.50_DEBT	16	ISSUER O			5 000,00
S_CND_p1#	CSR_NON_-SEC_D_0.50_DEBT	17	ISSUER P			– 3 000,00
S_CND_q1#	CSR_NON_-SEC_D_0.50_DEBT	18	ISSUER Q			10 000,00
S_CND_r1#	CSR_NON_-SEC_D_0.50_DEBT	18	ISSUER R			– 5 000,00
S_CND_a3#	CSR_NON_SEC_D_0.50_CDS	1	ISSUER A			15 000,00
S_CND_ab1#	CSR_NON_SEC_D_0.50_CDS	2	ISSUER AB			21 000,00
S_CND_u1#	CSR_NON_SEC_D_0.50_CDS	19	INDEX U			– 32 000,00
S_CND_v1#	CSR_NON_SEC_D_0.50_CDS	20	INDEX V			– 13 000,00
S_CND_x2#	CSR_NON_SEC_D_0.50_CDS	19	INDEX X			52 500,00
S_CNC_a1#	CSR_NON_SEC_CU	1	ISSUER A			– 2 338,64
S_CNC_a2#	CSR_NON_SEC_CU	1	ISSUER A			35 116,67
S_CNC_aa1#	CSR_NON_SEC_CU	10	ISSUER AA		CQS 1	– 1 212,50
S_CNC_ab1#	CSR_NON_SEC_CU	2	ISSUER AB1			– 247,47
S_CNC_b1#	CSR_NON_SEC_CU	1	ISSUER B			890,91
S_CNC_c1#	CSR_NON_SEC_CU	3	ISSUER C			– 500,00
S_CNC_d1#	CSR_NON_SEC_CU	4	ISSUER D			415,00
S_CNC_e1#	CSR_NON_SEC_CU	5	ISSUER E			– 1 050,00

Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_CNC_f1#	CSR_NON_SEC_CU	6	ISSUER F			– 150,00
S_CNC_g1#	CSR_NON_SEC_CU	7	ISSUER G			– 318,75
S_CNC_h1#	CSR_NON_SEC_CU	8	ISSUER H			– 425,00
S_CNC_hb1#	CSR_NON_SEC_CU	9	ISSUER HB1			– 500,00
S_CNC_i1#	CSR_NON_SEC_CU	10	ISSUER I		CQS 2	– 937,50
S_CNC_j1#	CSR_NON_SEC_CU	11	ISSUER J			– 4 650,00
S_CNC_k1#	CSR_NON_SEC_CU	12	ISSUER K			– 425,00
S_CNC_l1#	CSR_NON_SEC_CU	13	ISSUER L			– 27 660,00
S_CNC_m1#	CSR_NON_SEC_CU	14	ISSUER M			– 488,00
S_CNC_n1#	CSR_NON_SEC_CU	15	ISSUER N			13 237,50
S_CNC_o1#	CSR_NON_SEC_CU	16	ISSUER O			– 1 127,50
S_CNC_p1#	CSR_NON_SEC_CU	17	ISSUER P			– 5 775,00
S_CNC_q1#	CSR_NON_SEC_CU	18	ISSUER Q			– 7 842,00
S_CNC_r1#	CSR_NON_SEC_CU	18	ISSUER R			15 684,00
S_CNC_s1#	CSR_NON_SEC_CU	4	ISSUER S			– 750,00
S_CNC_t1#	CSR_NON_SEC_CU	19	ISSUER T			3 550,00
S_CNC_u1#	CSR_NON_SEC_CU	20	ISSUER U			1 660,00
S_CNC_v1#	CSR_NON_SEC_CU	19	ISSUER V			– 18 637,50

Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_CNC_w1#	CSR_NON_SEC_CU	20	ISSUER W			– 8 715,00
S_CNC_x1#	CSR_NON_SEC_CU	3	ISSUER X			– 500,00
S_CNC_y1#	CSR_NON_SEC_CU	1	ISSUER Y			– 249,95
S_CNC_z1#	CSR_NON_SEC_CU	1	ISSUER Z			– 249,95
S_CNC_a1#	CSR_NON_SEC_CD	1	ISSUER A			2 363,38
S_CNC_a2#	CSR_NON_SEC_CD	1	ISSUER A			– 35 314,65
S_CNC_aa1#	CSR_NON_SEC_CD	10	ISSUER AA		CQS 1	1 150,00
S_CNC_ab1#	CSR_NON_SEC_CD	2	ISSUER AB1			247,47
S_CNC_b1#	CSR_NON_SEC_CD	1	ISSUER B			– 5 543,43
S_CNC_c1#	CSR_NON_SEC_CD	3	ISSUER C			500,00
S_CNC_d1#	CSR_NON_SEC_CD	4	ISSUER D			– 385,00
S_CNC_e1#	CSR_NON_SEC_CD	5	ISSUER E			575,00
S_CNC_f1#	CSR_NON_SEC_CD	6	ISSUER F			75,00
S_CNC_g1#	CSR_NON_SEC_CD	7	ISSUER G			287,50
S_CNC_h1#	CSR_NON_SEC_CD	8	ISSUER H			400,00
S_CNC_hb1#	CSR_NON_SEC_CD	9	ISSUER HB1			500,00
S_CNC_i1#	CSR_NON_SEC_CD	10	ISSUER I		CQS 2	750,00
S_CNC_j1#	CSR_NON_SEC_CD	11	ISSUER J			4 100,00

Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_CNC_k1#	CSR_NON_SEC_CD	12	ISSUER K			387,50
S_CNC_l1#	CSR_NON_SEC_CD	13	ISSUER L			22 130,00
S_CNC_m1#	CSR_NON_SEC_CD	14	ISSUER M			160,00
S_CNC_n1#	CSR_NON_SEC_CD	15	ISSUER N			– 23 437,50
S_CNC_o1#	CSR_NON_SEC_CD	16	ISSUER O			1 246,25
S_CNC_p1#	CSR_NON_SEC_CD	17	ISSUER P			6 225,00
S_CNC_q1#	CSR_NON_SEC_CD	18	ISSUER Q			8 752,00
S_CNC_r1#	CSR_NON_SEC_CD	18	ISSUER R			– 17 504,00
S_CNC_s1#	CSR_NON_SEC_CD	4	ISSUER S			– 250,00
S_CNC_t1#	CSR_NON_SEC_CD	19	ISSUER T			– 3 500,00
S_CNC_u1#	CSR_NON_SEC_CD	20	ISSUER U			– 1 540,00
S_CNC_v1#	CSR_NON_SEC_CD	19	ISSUER V			18 375,00
S_CNC_w1#	CSR_NON_SEC_CD	20	ISSUER W			8 085,00
S_CNC_x1#	CSR_NON_SEC_CD	3	ISSUER X			500,00
S_CNC_y1#	CSR_NON_SEC_CD	1	ISSUER Y			– 226,77
S_CNC_z1#	CSR_NON_SEC_CD	1	ISSUER Z			– 226,77
S_CMV_a5#	CM_V_5.00	1	COAL			– 300,00

Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_CMV_b4#	CM_V_5.00	1	URANIUM			450,00
S_CMV_a4#	CM_V_3.00	1	COAL			800,00
S_CMV_b3#	CM_V_3.00	1	URANIUM			800,00
S_CMV_a6#	CM_V_10.00	1	COAL			100,00
S_CMV_b5#	CM_V_10.00	1	URANIUM			– 250,00
S_CMV_a3#	CM_V_1.00	1	COAL			– 200,00
S_CMV_b2#	CM_V_1.00	1	URANIUM			– 750,00
S_CMV_d1#	CM_V_1.00	2	WTI			– 175,00
S_CMV_f1#	CM_V_1.00	3	FWD ELECTRICITY NE			– 450,00
S_CMV_h1#	CM_V_1.00	4	PANAMAX			– 5 500,00
S_CMV_j1#	CM_V_1.00	5	COPPER			– 200,00
S_CMV_l1#	CM_V_1.00	6	LIQUEFIED NATURAL GAS			1 000,00
S_CMV_n1#	CM_V_1.00	7	SILVER			500,00
S_CMV_p1#	CM_V_1.00	8	CORN			– 1 000,00
S_CMV_r1#	CM_V_1.00	9	WHEY			– 125,00
S_CMV_t1#	CM_V_1.00	10	RUBBER			– 50,00
S_CMV_v1#	CM_V_1.00	11	POTASH			– 1 800,00

Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_CMV_a1#	CM_V_0.50	1	COAL			1 000,00
S_CMV_a2#	CM_V_0.50	1	COAL			– 350,00
S_CMV_b1#	CM_V_0.50	1	URANIUM			150,00
S_CMV_c1#	CM_V_0.50	2	BRENT			200,00
S_CMV_e1#	CM_V_0.50	3	SPOT ELECTRICITY SE			– 300,00
S_CMV_g1#	CM_V_0.50	4	SUPRAMAX			– 5 000,00
S_CMV_i1#	CM_V_0.50	5	STEEL			550,00
S_CMV_k1#	CM_V_0.50	6	NATURAL GAS			400,00
S_CMV_m1#	CM_V_0.50	7	GOLD			– 200,00
S_CMV_o1#	CM_V_0.50	8	SOYBEANS			– 750,00
S_CMV_q1#	CM_V_0.50	9	FISH			250,00
S_CMV_s1#	CM_V_0.50	10	COCOA			350,00
S_CMV_u1#	CM_V_0.50	11	FLAT GLASS			3 000,00
S_CMV_w1#	CM_V_0.50	4	SUPRAMAX			– 5 000,00
S_CMV_x1#	CM_V_0.50	4	PANAMAX			15 000,00
S_CMD_p1#	CM_D_30.00	8	CORN	OKLAHOMA		– 10 000,00
S_CMD_f1#	CM_D_3.00	3	FWD ELECTRICITY NE	TEXAS		– 4 500,00

Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_CMD_h1#	CM_D_3.00	4	PANAMAX	NEW ORLEANS		– 68 750,00
S_CMD_n1#	CM_D_20.00	7	SILVER	EU1		5 000,00
S_CMD_r1#	CM_D_20.00	9	WHEY	NEWCASTLE		– 1 250,00
S_CMD_d1#	CM_D_2.00	2	WTI	OKLAHOMA		– 1 750,00
S_CMD_l1#	CM_D_15.00	6	LIQUEFIED NATURAL GAS	OKLAHOMA		10 000,00
S_CMD_t1#	CM_D_15.00	10	RUBBER	NEWCASTLE		– 500,00
S_CMD_j1#	CM_D_10.00	5	COPPER	OKLAHOMA		– 2 000,00
S_CMD_v1#	CM_D_10.00	11	POTASH	NEWCASTLE		– 18 000,00
S_CMD_b1#	CM_D_1.00	1	URANIUM	OKLAHOMA		1 500,00
S_CMD_g1#	CM_D_1.00	4	SUPRAMAX	SANTOS		– 62 500,00
S_CMD_w1#	CM_D_1.00	4	SUPRAMAX	SANTOS		– 62 500,00
S_CMD_x1#	CM_D_1.00	4	PANAMAX	NEW ORLEANS		187 500,00
S_CMD_a4#	CM_D_0.50	1	COAL	NEWCASTLE		8 000,00
S_CMD_a1#	CM_D_0.00	1	COAL	NEWCASTLE		10 000,00
S_CMD_a2#	CM_D_0.00	1	COAL	NEWCASTLE		– 3 500,00
S_CMD_a3#	CM_D_0.00	1	COAL	LONDON		– 2 000,00
S_CMD_c1#	CM_D_0.00	2	BRENT	LE HAVRE		2 000,00

Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_CMD_e1#	CM_D_0.00	3	SPOT ELECTRICITY SE	LONDON		– 3 000,00
S_CMD_i1#	CM_D_0.00	5	STEEL	LE HAVRE		5 500,00
S_CMD_k1#	CM_D_0.00	6	NATURAL GAS	LE HAVRE		4 000,00
S_CMD_m1#	CM_D_0.00	7	GOLD	UK1		– 2 000,00
S_CMD_o1#	CM_D_0.00	8	SOYBEANS	LE HAVRE		– 7 500,00
S_CMD_q1#	CM_D_0.00	9	FISH	LONDON		2 500,00
S_CMD_s1#	CM_D_0.00	10	COCOA	LONDON		3 500,00
S_CMD_u1#	CM_D_0.00	11	FLAT GLASS	LONDON		30 000,00
S_CMC_a1#	CM_CU	1	COAL			17 335,00
S_CMC_a2#	CM_CU	1	COAL			36 936,00
S_CMC_b1#	CM_CU	1	URANIUM			6 635,00
S_CMC_c1#	CM_CU	2	BRENT			– 11 600,00
S_CMC_d1#	CM_CU	2	WTI			– 36 900,00
S_CMC_e1#	CM_CU	3	SPOT ELECTRICITY SE			8 563,00
S_CMC_f1#	CM_CU	3	FWD ELECTRICITY NE			– 27 250,00
S_CMC_g1#	CM_CU	4	SUPRAMAX			– 36 880,00
S_CMC_h1#	CM_CU	4	PANAMAX			29 472,00

Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_CMC_i1#	CM_CU	5	STEEL			– 5 850,00
S_CMC_j1#	CM_CU	5	COPPER			14 644,80
S_CMC_k1#	CM_CU	6	NATURAL GAS			– 6 147,50
S_CMC_l1#	CM_CU	6	LIQUEFIED NATURAL GAS			– 6 147,50
S_CMC_m1#	CM_CU	7	GOLD			– 1 486,67
S_CMC_n1#	CM_CU	7	SILVER			743,33
S_CMC_o1#	CM_CU	8	SOYBEANS			– 14 535,00
S_CMC_p1#	CM_CU	8	CORN			20 475,00
S_CMC_q1#	CM_CU	9	FISH			– 19 900,00
S_CMC_r1#	CM_CU	9	WHEY			3 387,00
S_CMC_s1#	CM_CU	10	COCOA			1 005,00
S_CMC_t1#	CM_CU	10	RUBBER			10 892,20
S_CMC_u1#	CM_CU	11	FLAT GLASS			– 13 790,00
S_CMC_v1#	CM_CU	11	POTASH			20 685,00
S_CMC_x1#	CM_CU	9	MILK			– 6 300,00
S_CMC_y1#	CM_CU	1	URANIUM			– 65 864,00
S_CMC_z1#	CM_CU	4	PANAMAX			29 472,00

Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_CMC_a1#	CM_CD	1	COAL			– 18 260,00
S_CMC_a2#	CM_CD	1	COAL			– 37 630,00
S_CMC_b1#	CM_CD	1	URANIUM			– 70 460,00
S_CMC_c1#	CM_CD	2	BRENT			8 320,00
S_CMC_d1#	CM_CD	2	WTI			3 550,00
S_CMC_e1#	CM_CD	3	SPOT ELECTRICITY SE			– 8 233,00
S_CMC_f1#	CM_CD	3	FWD ELECTRICITY NE			16 370,00
S_CMC_g1#	CM_CD	4	SUPRAMAX			29 110,00
S_CMC_h1#	CM_CD	4	PANAMAX			– 15 256,00
S_CMC_i1#	CM_CD	5	STEEL			4 080,00
S_CMC_j1#	CM_CD	5	COPPER			– 10 219,80
S_CMC_k1#	CM_CD	6	NATURAL GAS			4 222,50
S_CMC_l1#	CM_CD	6	LIQUEFIED NATURAL GAS			4 222,50
S_CMC_m1#	CM_CD	7	GOLD			1 353,33
S_CMC_n1#	CM_CD	7	SILVER			– 676,67
S_CMC_o1#	CM_CD	8	SOYBEANS			10 435,00
S_CMC_p1#	CM_CD	8	CORN			– 14 735,00

Instrument	Risk factor identifier	Bucket	Additional identifier	Additional identifier2	Credit quality category	Risk sensitivity
S_CMC_q1#	CM_CD	9	FISH			6 700,00
S_CMC_r1#	CM_CD	9	WHEY			– 3 012,00
S_CMC_s1#	CM_CD	10	COCOA			– 1 415,00
S_CMC_t1#	CM_CD	10	RUBBER			– 7 817,20
S_CMC_u1#	CM_CD	11	FLAT GLASS			14 200,00
S_CMC_v1#	CM_CD	11	POTASH			– 21 300,00
S_CMC_x1#	CM_CD	9	MILK			– 4 700,00
S_CMC_y1#	CM_CD	1	URANIUM			– 66 344,00
S_CMC_z1#	CM_CD	4	PANAMAX			– 22 856,00

ELI: http://data.europa.eu/eli/reg_impl/2025/379/oj

Portfolio	Risk class	Component	Instruments
G000	GIRR	DELTA	S_IRD_a1#
G001	GIRR	DELTA	S_IRD_b1#
G002	GIRR	DELTA	S_IRD_b2#
G003	GIRR	DELTA	S_IRD_b3#
G004	GIRR	DELTA	S_IRD_b4#
G005	GIRR	DELTA	S_IRD_b5#
G006	GIRR	DELTA	S_IRD_b6#
G007	GIRR	DELTA	S_IRD_b7#
G008	GIRR	DELTA	S_IRD_b8#
G009	GIRR	DELTA	S_IRD_b9#
G010	GIRR	DELTA	S_IRD_b10#
G011	GIRR	DELTA	S_IRD_b11#
G012	GIRR	DELTA	S_IRD_b12#
G013	GIRR	DELTA	S_IRD_d1#
G014	GIRR	DELTA	S_IRD_d2#
G015	GIRR	DELTA	S_IRD_d3#
G016	GIRR	DELTA	S_IRD_d4#
G017	GIRR	DELTA	S_IRD_d5#
G018	GIRR	DELTA	S_IRD_d6#
G019	GIRR	DELTA	S_IRD_d7#
G020	GIRR	DELTA	S_IRD_d8#
G021	GIRR	DELTA	S_IRD_d9#
G022	GIRR	DELTA	S_IRD_d10#
G023	GIRR	DELTA	S_IRD_d11#
G024	GIRR	DELTA	S_IRD_d12#
G025	GIRR	DELTA	S_IRD_a1# S_IRD_b1#
G026	GIRR	DELTA	S_IRD_b1# S_IRD_b2# S_IRD_b3# S_IRD_b4# S_IRD_b5# S_IRD_b6# S_IRD_b7# S_IRD_b8# S_IRD_b9# S_IRD_b10#
G027	GIRR	DELTA	S_IRD_b1# S_IRD_c1#
G028	GIRR	DELTA	S_IRD_b1# S_IRD_b2# S_IRD_b3# S_IRD_b4# S_IRD_b5# S_IRD_b6# S_IRD_b7# S_IRD_b8# S_IRD_b9# S_IRD_b10# S_IRD_c1# S_IRD_c2# S_IRD_c3# S_IRD_c4# S_IRD_c5# S_IRD_c6# S_IRD_c7# S_IRD_c8# S_IRD_c9# S_IRD_c10#

Portfolio	Risk class	Component	Instruments
G029	GIRR	DELTA	S_IRD_b1# S_IRD_b2# S_IRD_b3# S_IRD_b4# S_IRD_b5# S_IRD_b6# S_IRD_b7# S_IRD_b8# S_IRD_b9# S_IRD_b10# S_IRD_b11#
G030	GIRR	DELTA	S_IRD_b1# S_IRD_b2# S_IRD_b3# S_IRD_b4# S_IRD_b5# S_IRD_b6# S_IRD_b7# S_IRD_b8# S_IRD_b9# S_IRD_b10# S_IRD_b11# S_IRD_b12#
G031	GIRR	DELTA	S_IRD_c2# S_IRD_c3# S_IRD_c6#
G032	GIRR	DELTA	S_IRD_b1# S_IRD_b2# S_IRD_b3# S_IRD_b4# S_IRD_b5# S_IRD_b6# S_IRD_b7# S_IRD_b8# S_IRD_b9# S_IRD_b10# S_IRD_b11# S_IRD_b12# S_IRD_c1# S_IRD_c2# S_IRD_c3# S_IRD_c4# S_IRD_c5# S_IRD_c6# S_IRD_c7# S_IRD_c8# S_IRD_c9# S_IRD_c10# S_IRD_d1# S_IRD_d2# S_IRD_d3# S_IRD_d4# S_IRD_d5# S_IRD_d6# S_IRD_d7# S_IRD_d8# S_IRD_d9# S_IRD_d10# S_IRD_d11# S_IRD_d12#
G033	GIRR	DELTA	S_IRD_d1# S_IRD_d2# S_IRD_d3# S_IRD_d4# S_IRD_d5# S_IRD_d6# S_IRD_d7# S_IRD_d8# S_IRD_d9# S_IRD_d10# S_IRD_d11# S_IRD_d12# S_IRD_e1# S_IRD_e2# S_IRD_e3# S_IRD_e4# S_IRD_e5# S_IRD_e6# S_IRD_e7# S_IRD_e8# S_IRD_e9# S_IRD_e10# S_IRD_e11# S_IRD_e12# S_IRD_e13#
G034	GIRR	DELTA	S_IRD_a1# S_IRD_b1# S_IRD_b2# S_IRD_b3# S_IRD_b4# S_IRD_b5# S_IRD_b6# S_IRD_b7# S_IRD_b8# S_IRD_b9# S_IRD_b10# S_IRD_b11# S_IRD_b12# S_IRD_c1# S_IRD_c2# S_IRD_c3# S_IRD_c4# S_IRD_c5# S_IRD_c6# S_IRD_c7# S_IRD_c8# S_IRD_c9# S_IRD_c10# S_IRD_d1# S_IRD_d2# S_IRD_d3# S_IRD_d4# S_IRD_d5# S_IRD_d6# S_IRD_d7# S_IRD_d8# S_IRD_d9# S_IRD_d10# S_IRD_d11# S_IRD_d12# S_IRD_e1# S_IRD_e2# S_IRD_e3# S_IRD_e4# S_IRD_e5# S_IRD_e6# S_IRD_e7# S_IRD_e8# S_IRD_e9# S_IRD_e10# S_IRD_e11# S_IRD_e12# S_IRD_e13# S_IRD_f1#
G035	GIRR	VEGA	S_IRV_b1#
G036	GIRR	VEGA	S_IRV_a1# S_IRV_b1#
G037	GIRR	VEGA	S_IRV_b1# S_IRV_b2# S_IRV_b3# S_IRV_b4# S_IRV_b5#
G038	GIRR	VEGA	S_IRV_b1# S_IRV_b6# S_IRV_b11# S_IRV_b16# S_IRV_b21#

Portfolio	Risk class	Component	Instruments
G039	GIRR	VEGA	S_IRV_b1# S_IRV_b2# S_IRV_b3# S_IRV_b4# S_IRV_b5# S_IRV_b6# S_IRV_b7# S_IRV_b8# S_IRV_b9# S_IRV_b10# S_IRV_b11# S_IRV_b12# S_IRV_b13# S_IRV_b14# S_IRV_b15# S_IRV_b16# S_IRV_b17# S_IRV_b18# S_IRV_b19# S_IRV_b20# S_IRV_b21# S_IRV_b22# S_IRV_b23# S_IRV_b24# S_IRV_b25#
G040	GIRR	VEGA	S_IRV_e1# S_IRV_e2#
G041	GIRR	VEGA	S_IRV_e1# S_IRV_e3#
G042	GIRR	VEGA	S_IRV_d1# S_IRV_d2# S_IRV_d3# S_IRV_d4# S_IRV_d5#
G043	GIRR	VEGA	S_IRV_b1# S_IRV_b2# S_IRV_b3# S_IRV_b4# S_IRV_b5# S_IRV_b6# S_IRV_b7# S_IRV_b8# S_IRV_b9# S_IRV_b10# S_IRV_b11# S_IRV_b12# S_IRV_b13# S_IRV_b14# S_IRV_b15# S_IRV_b16# S_IRV_b17# S_IRV_b18# S_IRV_b19# S_IRV_b20# S_IRV_b21# S_IRV_b22# S_IRV_b23# S_IRV_b24# S_IRV_b25# S_IRV_c1# S_IRV_c2# S_IRV_c3# S_IRV_c4# S_IRV_c5#
G044	GIRR	VEGA	S_IRV_c1# S_IRV_c2# S_IRV_c3# S_IRV_c4# S_IRV_c5# S_IRV_d1# S_IRV_d2# S_IRV_d3# S_IRV_d4# S_IRV_d5#
G045	GIRR	VEGA	S_IRV_a1# S_IRV_b1# S_IRV_b2# S_IRV_b3# S_IRV_b4# S_IRV_b5# S_IRV_b6# S_IRV_b7# S_IRV_b8# S_IRV_b9# S_IRV_b10# S_IRV_b11# S_IRV_b12# S_IRV_b13# S_IRV_b14# S_IRV_b15# S_IRV_b16# S_IRV_b17# S_IRV_b18# S_IRV_b19# S_IRV_b20# S_IRV_b21# S_IRV_b22# S_IRV_b23# S_IRV_b24# S_IRV_b25# S_IRV_c1# S_IRV_c2# S_IRV_c3# S_IRV_c4# S_IRV_c5# S_IRV_d1# S_IRV_d2# S_IRV_d3# S_IRV_d4# S_IRV_d5# S_IRV_e1# S_IRV_e2# S_IRV_e3#
G046	GIRR	CURVATURE	S_IRC_b1#
G047	GIRR	CURVATURE	S_IRC_c1#
G048	GIRR	CURVATURE	S_IRC_a1# S_IRC_b1#
G049	GIRR	CURVATURE	S_IRC_d1#
G050	GIRR	CURVATURE	S_IRC_b1# S_IRC_c1#
G051	GIRR	CURVATURE	S_IRC_c1# S_IRC_e1#
G052	GIRR	CURVATURE	S_IRC_d1# S_IRC_e1#
G053	GIRR	CURVATURE	S_IRC_a1# S_IRC_a1# S_IRC_b1# S_IRC_b1# S_IRC_c1# S_IRC_c1# S_IRC_d1# S_IRC_d1# S_IRC_e1# S_IRC_e1#

Portfolio	Risk class	Component	Instruments
G054	GIRR	ALL	S_IRD_a1# S_IRD_b1# S_IRD_b2# S_IRD_b3# S_IRD_b4# S_IRD_b5# S_IRD_b6# S_IRD_b7# S_IRD_b8# S_IRD_b9# S_IRD_b10# S_IRD_b11# S_IRD_b12# S_IRD_c1# S_IRD_c2# S_IRD_c3# S_IRD_c4# S_IRD_c5# S_IRD_c6# S_IRD_c7# S_IRD_c8# S_IRD_c9# S_IRD_c10# S_IRD_d1# S_IRD_d2# S_IRD_d3# S_IRD_d4# S_IRD_d5# S_IRD_d6# S_IRD_d7# S_IRD_d8# S_IRD_d9# S_IRD_d10# S_IRD_d11# S_IRD_d12# S_IRD_e1# S_IRD_e2# S_IRD_e3# S_IRD_e4# S_IRD_e5# S_IRD_e6# S_IRD_e7# S_IRD_e8# S_IRD_e9# S_IRD_e10# S_IRD_e11# S_IRD_e12# S_IRD_e13# S_IRD_f1# S_IRV_a1# S_IRV_b1# S_IRV_b2# S_IRV_b3# S_IRV_b4# S_IRV_b5# S_IRV_b6# S_IRV_b7# S_IRV_b8# S_IRV_b9# S_IRV_b10# S_IRV_b11# S_IRV_b12# S_IRV_b13# S_IRV_b14# S_IRV_b15# S_IRV_b16# S_IRV_b17# S_IRV_b18# S_IRV_b19# S_IRV_b20# S_IRV_b21# S_IRV_b22# S_IRV_b23# S_IRV_b24# S_IRV_b25# S_IRV_c1# S_IRV_c2# S_IRV_c3# S_IRV_c4# S_IRV_c5# S_IRV_d1# S_IRV_d2# S_IRV_d3# S_IRV_d4# S_IRV_d5# S_IRV_e1# S_IRV_e2# S_IRV_e3# S_IRC_a1# S_IRC_a1# S_IRC_b1# S_IRC_b1# S_IRC_c1# S_IRC_c1# S_IRC_d1# S_IRC_d1# S_IRC_e1# S_IRC_e1#
G055	GIRR	DELTA	S_IRD_e11# S_IRD_e13#
G056	GIRR	DELTA	S_IRD_e1# S_IRD_f1#
E001	EQ	DELTA	S_EQD_a2#
E002	EQ	DELTA	S_EQD_c1#
E003	EQ	DELTA	S_EQD_d1#
E004	EQ	DELTA	S_EQD_e1#
E005	EQ	DELTA	S_EQD_f1#
E006	EQ	DELTA	S_EQD_h1#
E007	EQ	DELTA	S_EQD_i1#
E008	EQ	DELTA	S_EQD_j1#
E009	EQ	DELTA	S_EQD_k1#
E010	EQ	DELTA	S_EQD_m1#
E011	EQ	DELTA	S_EQD_o1#
E012	EQ	DELTA	S_EQD_q1#
E013	EQ	DELTA	S_EQD_s1#
E014	EQ	DELTA	S_EQD_a3#

Portfolio	Risk class	Component	Instruments
E015	EQ	DELTA	S_EQD_x1#
E016	EQ	DELTA	S_EQD_y1#
E017	EQ	DELTA	S_EQD_z1#
E018	EQ	DELTA	S_EQD_f2#
E019	EQ	DELTA	S_EQD_aa1#
E020	EQ	DELTA	S_EQD_ab1#
E021	EQ	DELTA	S_EQD_ac1#
E022	EQ	DELTA	S_EQD_k2#
E023	EQ	DELTA	S_EQD_m2#
E024	EQ	DELTA	S_EQD_p1#
E025	EQ	DELTA	S_EQD_q2#
E026	EQ	DELTA	S_EQD_t1#
E027	EQ	DELTA	S_EQD_a1# S_EQD_a2#
E028	EQ	DELTA	S_EQD_a2# S_EQD_a3#
E029	EQ	DELTA	S_EQD_a2# S_EQD_b1#
E030	EQ	DELTA	S_EQD_a2# S_EQD_b2#
E031	EQ	DELTA	S_EQD_f1# S_EQD_f2#
E032	EQ	DELTA	S_EQD_f1# S_EQD_g1#
E033	EQ	DELTA	S_EQD_f1# S_EQD_g2#
E034	EQ	DELTA	S_EQD_k1# S_EQD_k2#
E035	EQ	DELTA	S_EQD_k1# S_EQD_l1#
E036	EQ	DELTA	S_EQD_k1# S_EQD_l2#
E037	EQ	DELTA	S_EQD_m1# S_EQD_m2#
E038	EQ	DELTA	S_EQD_m1# S_EQD_n1#
E039	EQ	DELTA	S_EQD_m1# S_EQD_n2#
E040	EQ	DELTA	S_EQD_o1# S_EQD_p1#
E041	EQ	DELTA	S_EQD_q1# S_EQD_q2#
E042	EQ	DELTA	S_EQD_q1# S_EQD_r1#
E043	EQ	DELTA	S_EQD_s1# S_EQD_t1#
E044	EQ	DELTA	S_EQD_s1# S_EQD_t1# S_EQD_t2#

Portfolio	Risk class	Component	Instruments
E045	EQ	DELTA	S_EQD_a2# S_EQD_c1# S_EQD_d1# S_EQD_e1# S_EQD_f1# S_EQD_h1# S_EQD_i1# S_EQD_j1# S_EQD_k1# S_EQD_m1#
E046	EQ	DELTA	S_EQD_a2# S_EQD_o1#
E047	EQ	DELTA	S_EQD_q1# S_EQD_s1#
E048	EQ	DELTA	S_EQD_a2# S_EQD_q1#
E049	EQ	DELTA	S_EQD_k1# S_EQD_l1# S_EQD_m1# S_EQD_n1# S_EQD_q1# S_EQD_s2# S_EQD_u1# S_EQD_v1#
E050	EQ	DELTA	S_EQD_a1# S_EQD_a2# S_EQD_a3# S_EQD_b1# S_EQD_b2# S_EQD_c1# S_EQD_x1# S_EQD_d1# S_EQD_y1# S_EQD_e1# S_EQD_z1# S_EQD_f1# S_EQD_f2# S_EQD_g1# S_EQD_g2# S_EQD_h1# S_EQD_aa1# S_EQD_i1# S_EQD_ab1# S_EQD_j1# S_EQD_ac1# S_EQD_k1# S_EQD_k2# S_EQD_l1# S_EQD_l2# S_EQD_m1# S_EQD_m2# S_EQD_n1# S_EQD_n2# S_EQD_o1# S_EQD_p1# S_EQD_q1# S_EQD_q2# S_EQD_r1# S_EQD_r2# S_EQD_s1# S_EQD_s2# S_EQD_t1# S_EQD_t2# S_EQD_u1# S_EQD_v1#
E051	EQ	VEGA	S_EQV_a2#
E052	EQ	VEGA	S_EQV_c1#
E053	EQ	VEGA	S_EQV_d1#
E054	EQ	VEGA	S_EQV_e1#
E055	EQ	VEGA	S_EQV_f1#
E056	EQ	VEGA	S_EQV_g1#
E057	EQ	VEGA	S_EQV_h1#
E058	EQ	VEGA	S_EQV_i1#
E059	EQ	VEGA	S_EQV_j1#
E060	EQ	VEGA	S_EQV_k1#
E061	EQ	VEGA	S_EQV_l1#
E062	EQ	VEGA	S_EQV_n1#
E063	EQ	VEGA	S_EQV_p1#
E064	EQ	VEGA	S_EQV_a1# S_EQV_a2#
E065	EQ	VEGA	S_EQV_a2# S_EQV_a3# S_EQV_a4# S_EQV_a5# S_EQV_a6#
E066	EQ	VEGA	S_EQV_a2# S_EQV_b1#
E067	EQ	VEGA	S_EQV_a1# S_EQV_a2# S_EQV_a3# S_EQV_a4# S_EQV_a5# S_EQV_a6# S_EQV_b1# S_EQV_b2# S_EQV_b3# S_EQV_b4# S_EQV_b5#

Portfolio	Risk class	Component	Instruments
E068	EQ	VEGA	S_EQV_f1# S_EQV_f2# S_EQV_f3# S_EQV_f4# S_EQV_f5#
E069	EQ	VEGA	S_EQV_f1# S_EQV_aa1#
E070	EQ	VEGA	S_EQV_f1# S_EQV_f2# S_EQV_f3# S_EQV_f4# S_EQV_f5# S_EQV_aa1# S_EQV_aa2# S_EQV_aa3# S_EQV_aa4# S_EQV_aa5#
E071	EQ	VEGA	S_EQV_j1# S_EQV_j2# S_EQV_j3# S_EQV_j4# S_EQV_j5#
E072	EQ	VEGA	S_EQV_j1# S_EQV_ae1#
E073	EQ	VEGA	S_EQV_j1# S_EQV_j2# S_EQV_j3# S_EQV_j4# S_EQV_j5# S_EQV_ae1# S_EQV_ae2# S_EQV_ae3# S_EQV_ae4# S_EQV_ae5#
E074	EQ	VEGA	S_EQV_k1# S_EQV_k2# S_EQV_k3# S_EQV_k4# S_EQV_k5#
E075	EQ	VEGA	S_EQV_k1# S_EQV_af1#
E076	EQ	VEGA	S_EQV_k1# S_EQV_k2# S_EQV_k3# S_EQV_k4# S_EQV_k5# S_EQV_af1# S_EQV_af2# S_EQV_af3# S_EQV_af4# S_EQV_af5#
E077	EQ	VEGA	S_EQV_l1# S_EQV_m1#
E078	EQ	VEGA	S_EQV_n1# S_EQV_n2# S_EQV_n3# S_EQV_n4# S_EQV_n5#
E079	EQ	VEGA	S_EQV_n1# S_EQV_o1#
E080	EQ	VEGA	S_EQV_n1# S_EQV_n2# S_EQV_n3# S_EQV_n4# S_EQV_n5# S_EQV_o1# S_EQV_o2# S_EQV_o3# S_EQV_o4# S_EQV_o5#
E081	EQ	VEGA	S_EQV_o1# S_EQV_o2# S_EQV_o3# S_EQV_o4# S_EQV_o5#
E082	EQ	VEGA	S_EQV_a2# S_EQV_c1# S_EQV_d1# S_EQV_e1# S_EQV_f1# S_EQV_g1# S_EQV_h1# S_EQV_i1# S_EQV_j1# S_EQV_k1#
E083	EQ	VEGA	S_EQV_a2# S_EQV_m1#
E084	EQ	VEGA	S_EQV_n1# S_EQV_p1#
E085	EQ	VEGA	S_EQV_a2# S_EQV_n1#
E086	EQ	VEGA	S_EQV_o1# S_EQV_o2# S_EQV_o3# S_EQV_o4# S_EQV_o5# S_EQV_p1#

Portfolio	Risk class	Component	Instruments
E087	EQ	VEGA	S_EQV_a1# S_EQV_a2# S_EQV_a3# S_EQV_a4# S_EQV_a5# S_EQV_a6# S_EQV_b1# S_EQV_b2# S_EQV_b3# S_EQV_b4# S_EQV_b5# S_EQV_c1# S_EQV_x1# S_EQV_d1# S_EQV_y1# S_EQV_e1# S_EQV_z1# S_EQV_f1# S_EQV_f2# S_EQV_f3# S_EQV_f4# S_EQV_f5# S_EQV_aa1# S_EQV_aa2# S_EQV_aa3# S_EQV_aa4# S_EQV_aa5# S_EQV_g1# S_EQV_ab1# S_EQV_h1# S_EQV_ac1# S_EQV_i1# S_EQV_ad1# S_EQV_j1# S_EQV_j2# S_EQV_j3# S_EQV_j4# S_EQV_j5# S_EQV_ae1# S_EQV_ae2# S_EQV_ae3# S_EQV_ae4# S_EQV_ae5# S_EQV_k1# S_EQV_k2# S_EQV_k3# S_EQV_k4# S_EQV_k5# S_EQV_af1# S_EQV_af2# S_EQV_af3# S_EQV_af4# S_EQV_af5# S_EQV_l1# S_EQV_m1# S_EQV_n1# S_EQV_n2# S_EQV_n3# S_EQV_n4# S_EQV_n5# S_EQV_o1# S_EQV_o2# S_EQV_o3# S_EQV_o4# S_EQV_o5# S_EQV_p1# S_EQV_q1#
E088	EQ	CURVATURE	S_EQC_b1#
E089	EQ	CURVATURE	S_EQC_c1#
E090	EQ	CURVATURE	S_EQC_d1#
E091	EQ	CURVATURE	S_EQC_e1#
E092	EQ	CURVATURE	S_EQC_f1#
E093	EQ	CURVATURE	S_EQC_g1#
E094	EQ	CURVATURE	S_EQC_h1#
E095	EQ	CURVATURE	S_EQC_i1#
E096	EQ	CURVATURE	S_EQC_j1#
E097	EQ	CURVATURE	S_EQC_k1#
E098	EQ	CURVATURE	S_EQC_q1#
E099	EQ	CURVATURE	S_EQC_t1#
E100	EQ	CURVATURE	S_EQC_u1#
E101	EQ	CURVATURE	S_EQC_a1# S_EQC_a2#
E102	EQ	CURVATURE	S_EQC_a1# S_EQC_b1#
E103	EQ	CURVATURE	S_EQC_f1# S_EQC_ac1#
E104	EQ	CURVATURE	S_EQC_j1# S_EQC_ag1#
E105	EQ	CURVATURE	S_EQC_k1# S_EQC_ah1#
E106	EQ	CURVATURE	S_EQC_q1# S_EQC_r1#
E107	EQ	CURVATURE	S_EQC_t1# S_EQC_v1#

Portfolio	Risk class	Component	Instruments
E108	EQ	CURVATURE	S_EQC_a1# S_EQC_a2# S_EQC_b1# S_EQC_y1# S_EQC_z1#
E109	EQ	CURVATURE	S_EQC_s1#
E110	EQ	CURVATURE	S_EQC_a2# S_EQC_c1# S_EQC_d1# S_EQC_e1# S_EQC_f1# S_EQC_g1# S_EQC_h1# S_EQC_i1# S_EQC_j1# S_EQC_k1#
E111	EQ	CURVATURE	S_EQC_a2# S_EQC_q1#
E112	EQ	CURVATURE	S_EQC_t1# S_EQC_u1#
E113	EQ	CURVATURE	S_EQC_a2# S_EQC_t1#
E114	EQ	CURVATURE	S_EQC_a1# S_EQC_b1# S_EQC_d1# S_EQC_s1#
E115	EQ	CURVATURE	S_EQC_a1# S_EQC_b1# S_EQC_t1# S_EQC_u1#
E116	EQ	CURVATURE	S_EQC_a1# S_EQC_a1# S_EQC_a2# S_EQC_a2# S_EQC_b1# S_EQC_b1# S_EQC_c1# S_EQC_c1# S_EQC_aa1# S_EQC_aa1# S_EQC_d1# S_EQC_d1# S_EQC_e1# S_EQC_e1# S_EQC_ab1# S_EQC_ab1# S_EQC_f1# S_EQC_f1# S_EQC_ac1# S_EQC_ac1# S_EQC_g1# S_EQC_g1# S_EQC_ad1# S_EQC_ad1# S_EQC_h1# S_EQC_h1# S_EQC_ae1# S_EQC_ae1# S_EQC_i1# S_EQC_i1# S_EQC_af1# S_EQC_af1# S_EQC_j1# S_EQC_j1# S_EQC_ag1# S_EQC_ag1# S_EQC_k1# S_EQC_k1# S_EQC_ah1# S_EQC_ah1# S_EQC_q1# S_EQC_q1# S_EQC_r1# S_EQC_r1# S_EQC_s1# S_EQC_s1# S_EQC_t1# S_EQC_t1# S_EQC_u1# S_EQC_u1# S_EQC_v1# S_EQC_v1# S_EQC_w1# S_EQC_w1# S_EQC_y1# S_EQC_y1# S_EQC_z1# S_EQC_z1#
E117	EQ	ALL	S_EQD_a1# S_EQD_a2# S_EQD_a3# S_EQD_b1# S_EQD_b2# S_EQD_c1# S_EQD_x1# S_EQD_d1# S_EQD_y1# S_EQD_e1# S_EQD_z1# S_EQD_f1# S_EQD_f2# S_EQD_g1# S_EQD_g2# S_EQD_h1# S_EQD_aa1# S_EQD_i1# S_EQD_ab1# S_EQD_j1# S_EQD_ac1# S_EQD_k1# S_EQD_k2# S_EQD_l1# S_EQD_l2# S_EQD_m1# S_EQD_m2# S_EQD_n1# S_EQD_n2# S_EQD_o1# S_EQD_p1# S_EQD_q1# S_EQD_q2# S_EQD_r1# S_EQD_r2# S_EQD_s1# S_EQD_s2# S_EQD_t1# S_EQD_t2# S_EQD_u1# S_EQD_v1# S_EQV_a1# S_EQV_a2# S_EQV_a3# S_EQV_a4# S_EQV_a5# S_EQV_a6# S_EQV_b1# S_EQV_b2# S_EQV_b3# S_EQV_b4# S_EQV_b5# S_EQV_c1# S_EQV_x1# S_EQV_d1# S_EQV_y1# S_EQV_e1# S_EQV_z1# S_EQV_f1# S_EQV_f2# S_EQV_f3# S_EQV_f4# S_EQV_f5# S_EQV_aa1# S_EQV_aa2# S_EQV_aa3# S_EQV_aa4# S_EQV_aa5# S_EQV_g1# S_EQV_ab1# S_EQV_h1# S_EQV_ac1# S_EQV_i1# S_EQV_ad1# S_EQV_j1# S_EQV_j2# S_EQV_j3# S_EQV_j4# S_EQV_j5#

Portfolio	Risk class	Component	Instruments
			S_EQV_ae1# S_EQV_ae2# S_EQV_ae3# S_EQV_ae4# S_EQV_ae5# S_EQV_k1# S_EQV_k2# S_EQV_k3# S_EQV_k4# S_EQV_k5# S_EQV_af1# S_EQV_af2# S_EQV_af3# S_EQV_af4# S_EQV_af5# S_EQV_l1# S_EQV_m1# S_EQV_n1# S_EQV_n2# S_EQV_n3# S_EQV_n4# S_EQV_n5# S_EQV_o1# S_EQV_o2# S_EQV_o3# S_EQV_o4# S_EQV_o5# S_EQV_p1# S_EQV_q1# S_EQC_a1# S_EQC_a1# S_EQC_a2# S_EQC_a2# S_EQC_b1# S_EQC_b1# S_EQC_c1# S_EQC_c1# S_EQC_aa1# S_EQC_aa1# S_EQC_d1# S_EQC_d1# S_EQC_e1# S_EQC_e1# S_EQC_ab1# S_EQC_ab1# S_EQC_f1# S_EQC_f1# S_EQC_ac1# S_EQC_ac1# S_EQC_g1# S_EQC_g1# S_EQC_ad1# S_EQC_ad1# S_EQC_h1# S_EQC_h1# S_EQC_ae1# S_EQC_ae1# S_EQC_i1# S_EQC_i1# S_EQC_af1# S_EQC_af1# S_EQC_j1# S_EQC_j1# S_EQC_ag1# S_EQC_ag1# S_EQC_k1# S_EQC_k1# S_EQC_ah1# S_EQC_ah1# S_EQC_q1# S_EQC_q1# S_EQC_r1# S_EQC_r1# S_EQC_s1# S_EQC_s1# S_EQC_t1# S_EQC_t1# S_EQC_u1# S_EQC_u1# S_EQC_v1# S_EQC_v1# S_EQC_w1# S_EQC_w1# S_EQC_y1# S_EQC_y1# S_EQC_z1# S_EQC_z1#
F001	FX	DELTA	S_FXD_b1#
F002	FX	DELTA	S_FXD_c1#
F003	FX	DELTA	S_FXD_a1# S_FXD_b1#
F005	FX	DELTA	S_FXD_b1# S_FXD_c1#
F007	FX	DELTA	S_FXD_a1# S_FXD_b1# S_FXD_c1# S_FXD_d1# S_FXD_e1# S_FXD_f1#
F008	FX	VEGA	S_FXV_b1#
F009	FX	VEGA	S_FXV_a1# S_FXV_b1#
F010	FX	VEGA	S_FXV_b1# S_FXV_b2# S_FXV_b3# S_FXV_b4# S_FXV_b5#
F011	FX	VEGA	S_FXV_d1# S_FXV_d2# S_FXV_d3# S_FXV_d4# S_FXV_d5#
F012	FX	VEGA	S_FXV_b1# S_FXV_b2# S_FXV_b3# S_FXV_b4# S_FXV_b5# S_FXV_c1#
F013	FX	VEGA	S_FXV_c1# S_FXV_d1# S_FXV_d2# S_FXV_d3# S_FXV_d4# S_FXV_d5#
F014	FX	VEGA	S_FXV_a1# S_FXV_b1# S_FXV_b2# S_FXV_b3# S_FXV_b4# S_FXV_b5# S_FXV_c1# S_FXV_d1# S_FXV_d2# S_FXV_d3# S_FXV_d4# S_FXV_d5#

Portfolio	Risk class	Component	Instruments
F015	FX	CURVATURE	S_FXC_b1#
F016	FX	CURVATURE	S_FXC_c1#
F017	FX	CURVATURE	S_FXC_a1# S_FXC_b1#
F018	FX	CURVATURE	S_FXC_d1#
F019	FX	CURVATURE	S_FXC_b1# S_FXC_c1#
F020	FX	CURVATURE	S_FXC_c1# S_FXC_e1#
F021	FX	CURVATURE	S_FXC_b1# S_FXC_d1# S_FXC_e1#
F022	FX	CURVATURE	S_FXC_a1# S_FXC_a1# S_FXC_b1# S_FXC_b1# S_FXC_c1# S_FXC_c1# S_FXC_d1# S_FXC_d1# S_FXC_e1# S_FXC_e1# S_FXC_f1# S_FXC_f1#
F023	FX	ALL	S_FXD_a1# S_FXD_b1# S_FXD_c1# S_FXD_d1# S_FXD_e1# S_FXD_f1# S_FXV_a1# S_FXV_b1# S_FXV_b2# S_FXV_b3# S_FXV_b4# S_FXV_b5# S_FXV_c1# S_FXV_d1# S_FXV_d2# S_FXV_d3# S_FXV_d4# S_FXV_d5# S_FXC_a1# S_FXC_a1# S_FXC_b1# S_FXC_b1# S_FXC_c1# S_FXC_c1# S_FXC_d1# S_FXC_d1# S_FXC_e1# S_FXC_e1# S_FXC_f1# S_FXC_f1#
F024	FX	DELTA	S_FXD_d1#
F026	FX	DELTA	S_FXD_f1#
F028	FX	CURVATURE	S_FXC_f1#
N001	CSR_NON_SEC	DELTA	S_CND_a1#
N002	CSR_NON_SEC	DELTA	S_CND_c1#
N003	CSR_NON_SEC	DELTA	S_CND_d1#
N004	CSR_NON_SEC	DELTA	S_CND_e1#
N005	CSR_NON_SEC	DELTA	S_CND_f1#
N006	CSR_NON_SEC	DELTA	S_CND_g1#
N007	CSR_NON_SEC	DELTA	S_CND_h1#
N008	CSR_NON_SEC	DELTA	S_CND_i1#
N009	CSR_NON_SEC	DELTA	S_CND_w1#
N010	CSR_NON_SEC	DELTA	S_CND_j1#
N011	CSR_NON_SEC	DELTA	S_CND_k1#
N012	CSR_NON_SEC	DELTA	S_CND_l1#
N013	CSR_NON_SEC	DELTA	S_CND_m1#
N014	CSR_NON_SEC	DELTA	S_CND_n1#

Portfolio	Risk class	Component	Instruments
N015	CSR_NON_SEC	DELTA	S_CND_o1#
N016	CSR_NON_SEC	DELTA	S_CND_p1#
N017	CSR_NON_SEC	DELTA	S_CND_q1#
N018	CSR_NON_SEC	DELTA	S_CND_u1#
N019	CSR_NON_SEC	DELTA	S_CND_v1#
N020	CSR_NON_SEC	DELTA	S_CND_a1# S_CND_a2#
N021	CSR_NON_SEC	DELTA	S_CND_a2# S_CND_a3#
N022	CSR_NON_SEC	DELTA	S_CND_a2# S_CND_a4#
N023	CSR_NON_SEC	DELTA	S_CND_a3# S_CND_a4#
N024	CSR_NON_SEC	DELTA	S_CND_a1# S_CND_b1#
N025	CSR_NON_SEC	DELTA	S_CND_a3# S_CND_b1#
N026	CSR_NON_SEC	DELTA	S_CND_a4# S_CND_b1#
N027	CSR_NON_SEC	DELTA	S_CND_a1# S_CND_b2#
N028	CSR_NON_SEC	DELTA	S_CND_q1# S_CND_r1#
N029	CSR_NON_SEC	DELTA	S_CND_u1# S_CND_x2#
N030	CSR_NON_SEC	DELTA	S_CND_v1# S_CND_y1#
N031	CSR_NON_SEC	DELTA	S_CND_u1# S_CND_x1# S_CND_x2#
N032	CSR_NON_SEC	DELTA	S_CND_a1# S_CND_c1# S_CND_d1# S_CND_e1# S_CND_f1# S_CND_g1# S_CND_h1# S_CND_i1#
N033	CSR_NON_SEC	DELTA	S_CND_a1# S_CND_c1# S_CND_d1# S_CND_e1# S_CND_j1# S_CND_k1# S_CND_l1# S_CND_m1#
N034	CSR_NON_SEC	DELTA	S_CND_a1# S_CND_c1# S_CND_d1# S_CND_e1# S_CND_n1# S_CND_o1# S_CND_p1#
N035	CSR_NON_SEC	DELTA	S_CND_a1# S_CND_c1# S_CND_d1# S_CND_e1# S_CND_q1# S_CND_u1# S_CND_v1#
N036	CSR_NON_SEC	DELTA	S_CND_f1# S_CND_g1# S_CND_h1# S_CND_i1# S_CND_j1# S_CND_k1# S_CND_l1# S_CND_m1#
N037	CSR_NON_SEC	DELTA	S_CND_f1# S_CND_g1# S_CND_h1# S_CND_i1# S_CND_n1# S_CND_o1# S_CND_p1#
N038	CSR_NON_SEC	DELTA	S_CND_f1# S_CND_g1# S_CND_h1# S_CND_i1# S_CND_q1# S_CND_u1# S_CND_v1#
N039	CSR_NON_SEC	DELTA	S_CND_j1# S_CND_k1# S_CND_l1# S_CND_m1# S_CND_n1# S_CND_o1# S_CND_p1#
N040	CSR_NON_SEC	DELTA	S_CND_j1# S_CND_k1# S_CND_l1# S_CND_m1# S_CND_q1# S_CND_u1# S_CND_v1#

Portfolio	Risk class	Component	Instruments
N041	CSR_NON_SEC	DELTA	S_CND_n1# S_CND_o1# S_CND_p1# S_CND_q1# S_CND_u1# S_CND_v1#
N042	CSR_NON_SEC	DELTA	S_CND_a3# S_CND_b1# S_CND_c1# S_CND_s1# S_CND_t1#
N043	CSR_NON_SEC	DELTA	S_CND_a1# S_CND_a2# S_CND_a3# S_CND_a4# S_CND_b1# S_CND_b2# S_CND_ab1# S_CND_ab2# S_CND_c1# S_CND_d1# S_CND_e1# S_CND_f1# S_CND_g1# S_CND_h1# S_CND_hb1# S_CND_hb2# S_CND_i1# S_CND_j1# S_CND_k1# S_CND_l1# S_CND_m1# S_CND_n1# S_CND_o1# S_CND_p1# S_CND_q1# S_CND_r1# S_CND_s1# S_CND_t1# S_CND_u1# S_CND_v1# S_CND_w1# S_CND_x1# S_CND_x2# S_CND_y1#
N044	CSR_NON_SEC	VEGA	S_CNV_a2#
N045	CSR_NON_SEC	VEGA	S_CNV_a1# S_CNV_a2#
N046	CSR_NON_SEC	VEGA	S_CNV_a2# S_CNV_a3# S_CNV_a4# S_CNV_a5# S_CNV_a6#
N047	CSR_NON_SEC	VEGA	S_CNV_a2# S_CNV_b1#
N048	CSR_NON_SEC	VEGA	S_CNV_a1# S_CNV_a2# S_CNV_a3# S_CNV_a4# S_CNV_a5# S_CNV_a6# S_CNV_b1# S_CNV_b2# S_CNV_b3# S_CNV_b4# S_CNV_b5#
N049	CSR_NON_SEC	VEGA	S_CNV_q1# S_CNV_r1#
N050	CSR_NON_SEC	VEGA	S_CNV_s1# S_CNV_u1#
N051	CSR_NON_SEC	VEGA	S_CNV_t1# S_CNV_v1#
N052	CSR_NON_SEC	VEGA	S_CNV_c1# S_CNV_c2# S_CNV_c3# S_CNV_c4# S_CNV_c5#
N053	CSR_NON_SEC	VEGA	S_CNV_a1# S_CNV_c1# S_CNV_d1# S_CNV_e1# S_CNV_f1# S_CNV_g1# S_CNV_h1# S_CNV_i1#
N054	CSR_NON_SEC	VEGA	S_CNV_a1# S_CNV_c1# S_CNV_d1# S_CNV_e1# S_CNV_j1# S_CNV_k1# S_CNV_l1# S_CNV_m1#
N055	CSR_NON_SEC	VEGA	S_CNV_a1# S_CNV_c1# S_CNV_d1# S_CNV_e1# S_CNV_n1# S_CNV_o1# S_CNV_p1#
N056	CSR_NON_SEC	VEGA	S_CNV_a1# S_CNV_c1# S_CNV_d1# S_CNV_e1# S_CNV_q1# S_CNV_s1# S_CNV_t1#
N057	CSR_NON_SEC	VEGA	S_CNV_f1# S_CNV_g1# S_CNV_h1# S_CNV_i1# S_CNV_j1# S_CNV_k1# S_CNV_l1# S_CNV_m1#
N058	CSR_NON_SEC	VEGA	S_CNV_f1# S_CNV_g1# S_CNV_h1# S_CNV_i1# S_CNV_n1# S_CNV_o1# S_CNV_p1#
N059	CSR_NON_SEC	VEGA	S_CNV_f1# S_CNV_g1# S_CNV_h1# S_CNV_i1# S_CNV_q1# S_CNV_s1# S_CNV_t1#

Portfolio	Risk class	Component	Instruments
N060	CSR_NON_SEC	VEGA	S_CNV_j1# S_CNV_k1# S_CNV_l1# S_CNV_m1# S_CNV_n1# S_CNV_o1# S_CNV_p1#
N061	CSR_NON_SEC	VEGA	S_CNV_j1# S_CNV_k1# S_CNV_l1# S_CNV_m1# S_CNV_q1# S_CNV_s1# S_CNV_t1#
N062	CSR_NON_SEC	VEGA	S_CNV_n1# S_CNV_o1# S_CNV_p1# S_CNV_q1# S_CNV_s1# S_CNV_t1#
N063	CSR_NON_SEC	VEGA	S_CNV_b4# S_CNV_c1# S_CNV_c2# S_CNV_c3# S_CNV_c4# S_CNV_c5#
N064	CSR_NON_SEC	VEGA	S_CNV_a1# S_CNV_a2# S_CNV_a3# S_CNV_a4# S_CNV_a5# S_CNV_a6# S_CNV_b1# S_CNV_b2# S_CNV_b3# S_CNV_b4# S_CNV_b5# S_CNV_ab1# S_CNV_c1# S_CNV_c2# S_CNV_c3# S_CNV_c4# S_CNV_c5# S_CNV_d1# S_CNV_e1# S_CNV_f1# S_CNV_g1# S_CNV_h1# S_CNV_hb1# S_CNV_i1# S_CNV_j1# S_CNV_k1# S_CNV_l1# S_CNV_m1# S_CNV_n1# S_CNV_o1# S_CNV_p1# S_CNV_q1# S_CNV_r1# S_CNV_s1# S_CNV_t1# S_CNV_u1# S_CNV_v1#
N065	CSR_NON_SEC	CURVATURE	S_CNC_b1#
N066	CSR_NON_SEC	CURVATURE	S_CNC_c1#
N067	CSR_NON_SEC	CURVATURE	S_CNC_d1#
N068	CSR_NON_SEC	CURVATURE	S_CNC_e1#
N069	CSR_NON_SEC	CURVATURE	S_CNC_f1#
N070	CSR_NON_SEC	CURVATURE	S_CNC_g1#
N071	CSR_NON_SEC	CURVATURE	S_CNC_h1#
N072	CSR_NON_SEC	CURVATURE	S_CNC_i1#
N073	CSR_NON_SEC	CURVATURE	S_CNC_aa1#
N074	CSR_NON_SEC	CURVATURE	S_CNC_j1#
N075	CSR_NON_SEC	CURVATURE	S_CNC_k1#
N076	CSR_NON_SEC	CURVATURE	S_CNC_l1#
N077	CSR_NON_SEC	CURVATURE	S_CNC_m1#
N078	CSR_NON_SEC	CURVATURE	S_CNC_n1#
N079	CSR_NON_SEC	CURVATURE	S_CNC_o1#
N080	CSR_NON_SEC	CURVATURE	S_CNC_p1#

Portfolio	Risk class	Component	Instruments
N081	CSR_NON_SEC	CURVATURE	S_CNC_q1#
N082	CSR_NON_SEC	CURVATURE	S_CNC_t1#
N083	CSR_NON_SEC	CURVATURE	S_CNC_u1#
N084	CSR_NON_SEC	CURVATURE	S_CNC_a1# S_CNC_a2#
N085	CSR_NON_SEC	CURVATURE	S_CNC_a1# S_CNC_b1#
N086	CSR_NON_SEC	CURVATURE	S_CNC_q1# S_CNC_r1#
N087	CSR_NON_SEC	CURVATURE	S_CNC_t1# S_CNC_v1#
N088	CSR_NON_SEC	CURVATURE	S_CNC_u1# S_CNC_w1#
N089	CSR_NON_SEC	CURVATURE	S_CNC_a1# S_CNC_a2# S_CNC_b1# S_CNC_y1# S_CNC_z1#
N090	CSR_NON_SEC	CURVATURE	S_CNC_s1#
N091	CSR_NON_SEC	CURVATURE	S_CNC_a1# S_CNC_c1# S_CNC_d1# S_CNC_e1# S_CNC_f1# S_CNC_g1# S_CNC_h1# S_CNC_i1#
N092	CSR_NON_SEC	CURVATURE	S_CNC_a1# S_CNC_c1# S_CNC_d1# S_CNC_e1# S_CNC_j1# S_CNC_k1# S_CNC_l1# S_CNC_m1#
N093	CSR_NON_SEC	CURVATURE	S_CNC_a1# S_CNC_c1# S_CNC_d1# S_CNC_e1# S_CNC_n1# S_CNC_o1# S_CNC_p1#
N094	CSR_NON_SEC	CURVATURE	S_CNC_a1# S_CNC_c1# S_CNC_d1# S_CNC_e1# S_CNC_q1# S_CNC_t1# S_CNC_u1#
N095	CSR_NON_SEC	CURVATURE	S_CNC_f1# S_CNC_g1# S_CNC_h1# S_CNC_i1# S_CNC_j1# S_CNC_k1# S_CNC_l1# S_CNC_m1#
N096	CSR_NON_SEC	CURVATURE	S_CNC_f1# S_CNC_g1# S_CNC_h1# S_CNC_i1# S_CNC_n1# S_CNC_o1# S_CNC_p1#
N097	CSR_NON_SEC	CURVATURE	S_CNC_f1# S_CNC_g1# S_CNC_h1# S_CNC_i1# S_CNC_q1# S_CNC_t1# S_CNC_u1#
N098	CSR_NON_SEC	CURVATURE	S_CNC_j1# S_CNC_k1# S_CNC_l1# S_CNC_m1# S_CNC_n1# S_CNC_o1# S_CNC_p1#
N099	CSR_NON_SEC	CURVATURE	S_CNC_j1# S_CNC_k1# S_CNC_l1# S_CNC_m1# S_CNC_q1# S_CNC_t1# S_CNC_u1#
N100	CSR_NON_SEC	CURVATURE	S_CNC_n1# S_CNC_o1# S_CNC_p1# S_CNC_q1# S_CNC_t1# S_CNC_u1#
N101	CSR_NON_SEC	CURVATURE	S_CNC_c1# S_CNC_x1# S_CNC_y1# S_CNC_z1#
N102	CSR_NON_SEC	CURVATURE	S_CNC_a1# S_CNC_b1# S_CNC_d1# S_CNC_s1#

Portfolio	Risk class	Component	Instruments
N103	CSR_NON_SEC	CURVATURE	S_CNC_a1# S_CNC_a1# S_CNC_a2# S_CNC_a2# S_CNC_b1# S_CNC_b1# S_CNC_ab1# S_CNC_ab1# S_CNC_c1# S_CNC_c1# S_CNC_d1# S_CNC_d1# S_CNC_e1# S_CNC_e1# S_CNC_f1# S_CNC_f1# S_CNC_g1# S_CNC_g1# S_CNC_h1# S_CNC_h1# S_CNC_hb1# S_CNC_hb1# S_CNC_i1# S_CNC_i1# S_CNC_j1# S_CNC_j1# S_CNC_k1# S_CNC_k1# S_CNC_l1# S_CNC_l1# S_CNC_m1# S_CNC_m1# S_CNC_n1# S_CNC_n1# S_CNC_o1# S_CNC_o1# S_CNC_p1# S_CNC_p1# S_CNC_q1# S_CNC_q1# S_CNC_r1# S_CNC_r1# S_CNC_s1# S_CNC_s1# S_CNC_t1# S_CNC_t1# S_CNC_u1# S_CNC_u1# S_CNC_v1# S_CNC_v1# S_CNC_w1# S_CNC_w1# S_CNC_x1# S_CNC_x1# S_CNC_y1# S_CNC_y1# S_CNC_z1# S_CNC_z1# S_CNC_aa1# S_CNC_aa1#
N104	CSR_NON_SEC	ALL	S_CND_a1# S_CND_a2# S_CND_a3# S_CND_a4# S_CND_b1# S_CND_b2# S_CND_ab1# S_CND_ab2# S_CND_c1# S_CND_d1# S_CND_e1# S_CND_f1# S_CND_g1# S_CND_h1# S_CND_hb1# S_CND_hb2# S_CND_i1# S_CND_j1# S_CND_k1# S_CND_l1# S_CND_m1# S_CND_n1# S_CND_o1# S_CND_p1# S_CND_q1# S_CND_r1# S_CND_s1# S_CND_t1# S_CND_u1# S_CND_v1# S_CND_w1# S_CND_x1# S_CND_x2# S_CND_y1# S_CNV_a1# S_CNV_a2# S_CNV_a3# S_CNV_a4# S_CNV_a5# S_CNV_a6# S_CNV_b1# S_CNV_b2# S_CNV_b3# S_CNV_b4# S_CNV_b5# S_CNV_ab1# S_CNV_c1# S_CNV_c2# S_CNV_c3# S_CNV_c4# S_CNV_c5# S_CNV_d1# S_CNV_e1# S_CNV_f1# S_CNV_g1# S_CNV_h1# S_CNV_hb1# S_CNV_i1# S_CNV_j1# S_CNV_k1# S_CNV_l1# S_CNV_m1# S_CNV_n1# S_CNV_o1# S_CNV_p1# S_CNV_q1# S_CNV_r1# S_CNV_s1# S_CNV_t1# S_CNV_u1# S_CNV_v1# S_CNC_a1# S_CNC_a1# S_CNC_a2# S_CNC_a2# S_CNC_b1# S_CNC_b1# S_CNC_ab1# S_CNC_ab1# S_CNC_c1# S_CNC_c1# S_CNC_d1# S_CNC_d1# S_CNC_e1# S_CNC_e1# S_CNC_f1# S_CNC_f1# S_CNC_g1# S_CNC_g1# S_CNC_h1# S_CNC_h1# S_CNC_hb1# S_CNC_hb1# S_CNC_i1# S_CNC_i1# S_CNC_j1# S_CNC_j1# S_CNC_k1# S_CNC_k1# S_CNC_l1# S_CNC_l1# S_CNC_m1# S_CNC_m1# S_CNC_n1# S_CNC_n1# S_CNC_o1# S_CNC_o1# S_CNC_p1# S_CNC_p1# S_CNC_q1# S_CNC_q1# S_CNC_r1# S_CNC_r1# S_CNC_s1# S_CNC_s1# S_CNC_t1# S_CNC_t1# S_CNC_u1# S_CNC_u1# S_CNC_v1# S_CNC_v1# S_CNC_w1# S_CNC_w1# S_CNC_x1# S_CNC_x1# S_CNC_y1# S_CNC_y1# S_CNC_z1# S_CNC_z1# S_CNC_aa1# S_CNC_aa1#

Portfolio	Risk class	Component	Instruments
N104(CRR2/DA)	CSR_NON_SEC	CURVATURE	S_CNC_ab1#
N105(CRR2/DA)	CSR_NON_SEC	CURVATURE	S_CNC_hb1#
N106(CRR2/DA)	CSR_NON_SEC	DELTA	S_CND_ab1#
N107(CRR2/DA)	CSR_NON_SEC	DELTA	S_CND_hb1#
C001	CM	DELTA	S_CMD_a2#
C002	CM	DELTA	S_CMD_c1#
C003	CM	DELTA	S_CMD_e1#
C004	CM	DELTA	S_CMD_g1#
C005	CM	DELTA	S_CMD_i1#
C006	CM	DELTA	S_CMD_k1#
C007	CM	DELTA	S_CMD_m1#
C008	CM	DELTA	S_CMD_o1#
C009	CM	DELTA	S_CMD_q1#
C010	CM	DELTA	S_CMD_s1#
C011	CM	DELTA	S_CMD_u1#
C012	CM	DELTA	S_CMD_a1# S_CMD_a2#
C013	CM	DELTA	S_CMD_a2# S_CMD_a3#
C014	CM	DELTA	S_CMD_a2# S_CMD_a4#
C015	CM	DELTA	S_CMD_a3# S_CMD_a4#
C016	CM	DELTA	S_CMD_a2# S_CMD_b1#
C017	CM	DELTA	S_CMD_c1# S_CMD_d1#
C018	CM	DELTA	S_CMD_e1# S_CMD_f1#
C019	CM	DELTA	S_CMD_g1# S_CMD_h1#
C020	CM	DELTA	S_CMD_i1# S_CMD_j1#
C021	CM	DELTA	S_CMD_k1# S_CMD_l1#
C022	CM	DELTA	S_CMD_m1# S_CMD_n1#
C023	CM	DELTA	S_CMD_o1# S_CMD_p1#
C024	CM	DELTA	S_CMD_q1# S_CMD_r1#
C025	CM	DELTA	S_CMD_s1# S_CMD_t1#
C026	CM	DELTA	S_CMD_u1# S_CMD_v1#

Portfolio	Risk class	Component	Instruments
C027	CM	DELTA	S_CMD_g1# S_CMD_h1# S_CMD_w1# S_CMD_x1#
C028	CM	DELTA	S_CMD_a2# S_CMD_c1# S_CMD_e1# S_CMD_g1# S_CMD_i1# S_CMD_k1# S_CMD_m1# S_CMD_o1# S_CMD_q1# S_CMD_s1#
C029	CM	DELTA	S_CMD_a2# S_CMD_u1#
C030	CM	DELTA	S_CMD_c1# S_CMD_d1# S_CMD_g1# S_CMD_h1# S_CMD_w1# S_CMD_x1#
C031	CM	DELTA	S_CMD_a1# S_CMD_a2# S_CMD_a3# S_CMD_a4# S_CMD_b1# S_CMD_c1# S_CMD_d1# S_CMD_e1# S_CMD_f1# S_CMD_g1# S_CMD_h1# S_CMD_i1# S_CMD_j1# S_CMD_k1# S_CMD_l1# S_CMD_m1# S_CMD_n1# S_CMD_o1# S_CMD_p1# S_CMD_q1# S_CMD_r1# S_CMD_s1# S_CMD_t1# S_CMD_u1# S_CMD_v1# S_CMD_w1# S_CMD_x1#
C032	CM	VEGA	S_CMV_a2#
C033	CM	VEGA	S_CMV_a1# S_CMV_a2#
C034	CM	VEGA	S_CMV_a2# S_CMV_a3# S_CMV_a4# S_CMV_a5# S_CMV_a6#
C035	CM	VEGA	S_CMV_a1# S_CMV_a2# S_CMV_a3# S_CMV_a4# S_CMV_a5# S_CMV_a6# S_CMV_b1# S_CMV_b2# S_CMV_b3# S_CMV_b4# S_CMV_b5#
C036	CM	VEGA	S_CMV_c1# S_CMV_d1#
C037	CM	VEGA	S_CMV_e1# S_CMV_f1#
C038	CM	VEGA	S_CMV_g1# S_CMV_h1#
C039	CM	VEGA	S_CMV_i1# S_CMV_j1#
C040	CM	VEGA	S_CMV_k1# S_CMV_l1#
C041	CM	VEGA	S_CMV_m1# S_CMV_n1#
C042	CM	VEGA	S_CMV_o1# S_CMV_p1#
C043	CM	VEGA	S_CMV_q1# S_CMV_r1#
C044	CM	VEGA	S_CMV_s1# S_CMV_t1#
C045	CM	VEGA	S_CMV_u1# S_CMV_v1#
C046	CM	VEGA	S_CMV_g1# S_CMV_h1# S_CMV_w1# S_CMV_x1#
C047	CM	VEGA	S_CMV_a2# S_CMV_c1# S_CMV_e1# S_CMV_g1# S_CMV_i1# S_CMV_k1# S_CMV_m1# S_CMV_o1# S_CMV_q1# S_CMV_s1#
C048	CM	VEGA	S_CMV_a2# S_CMV_u1#

Portfolio	Risk class	Component	Instruments
C049	CM	VEGA	S_CMV_c1# S_CMV_d1# S_CMV_g1# S_CMV_h1# S_CMV_w1# S_CMV_x1#
C050	CM	VEGA	S_CMV_a1# S_CMV_a2# S_CMV_a3# S_CMV_a4# S_CMV_a5# S_CMV_a6# S_CMV_b1# S_CMV_b2# S_CMV_b3# S_CMV_b4# S_CMV_b5# S_CMV_c1# S_CMV_d1# S_CMV_e1# S_CMV_f1# S_CMV_g1# S_CMV_h1# S_CMV_i1# S_CMV_j1# S_CMV_k1# S_CMV_l1# S_CMV_m1# S_CMV_n1# S_CMV_o1# S_CMV_p1# S_CMV_q1# S_CMV_r1# S_CMV_s1# S_CMV_t1# S_CMV_u1# S_CMV_v1# S_CMV_w1# S_CMV_x1#
C051	CM	CURVATURE	S_CMC_b1#
C052	CM	CURVATURE	S_CMC_c1#
C053	CM	CURVATURE	S_CMC_e1#
C054	CM	CURVATURE	S_CMC_g1#
C055	CM	CURVATURE	S_CMC_i1#
C056	CM	CURVATURE	S_CMC_k1#
C057	CM	CURVATURE	S_CMC_m1#
C058	CM	CURVATURE	S_CMC_o1#
C059	CM	CURVATURE	S_CMC_q1#
C060	CM	CURVATURE	S_CMC_s1#
C061	CM	CURVATURE	S_CMC_u1#
C062	CM	CURVATURE	S_CMC_a1# S_CMC_a2#
C063	CM	CURVATURE	S_CMC_a1# S_CMC_b1#
C064	CM	CURVATURE	S_CMC_c1# S_CMC_d1#
C065	CM	CURVATURE	S_CMC_e1# S_CMC_f1#
C066	CM	CURVATURE	S_CMC_g1# S_CMC_h1#
C067	CM	CURVATURE	S_CMC_i1# S_CMC_j1#
C068	CM	CURVATURE	S_CMC_k1# S_CMC_l1#
C069	CM	CURVATURE	S_CMC_m1# S_CMC_n1#
C070	CM	CURVATURE	S_CMC_o1# S_CMC_p1#
C071	CM	CURVATURE	S_CMC_q1# S_CMC_r1#
C072	CM	CURVATURE	S_CMC_s1# S_CMC_t1#
C073	CM	CURVATURE	S_CMC_u1# S_CMC_v1#
C074	CM	CURVATURE	S_CMC_a2# S_CMC_b1#
C075	CM	CURVATURE	S_CMC_g1# S_CMC_z1#

Portfolio	Risk class	Component	Instruments
C076	CM	CURVATURE	S_CMC_b1# S_CMC_c1# S_CMC_e1# S_CMC_g1# S_CMC_i1# S_CMC_k1# S_CMC_m1# S_CMC_o1# S_CMC_q1# S_CMC_s1#
C077	CM	CURVATURE	S_CMC_a2# S_CMC_u1#
C078	CM	CURVATURE	S_CMC_a1# S_CMC_a2# S_CMC_b1# S_CMC_y1# S_CMC_q1# S_CMC_r1# S_CMC_x1#
C079	CM	CURVATURE	S_CMC_x1# S_CMC_g1# S_CMC_z1#
C080	CM	CURVATURE	S_CMC_a1# S_CMC_a1# S_CMC_a2# S_CMC_a2# S_CMC_b1# S_CMC_b1# S_CMC_c1# S_CMC_c1# S_CMC_d1# S_CMC_d1# S_CMC_e1# S_CMC_e1# S_CMC_f1# S_CMC_f1# S_CMC_g1# S_CMC_g1# S_CMC_h1# S_CMC_h1# S_CMC_i1# S_CMC_i1# S_CMC_j1# S_CMC_j1# S_CMC_k1# S_CMC_k1# S_CMC_l1# S_CMC_l1# S_CMC_m1# S_CMC_m1# S_CMC_n1# S_CMC_n1# S_CMC_o1# S_CMC_o1# S_CMC_p1# S_CMC_p1# S_CMC_q1# S_CMC_q1# S_CMC_r1# S_CMC_r1# S_CMC_s1# S_CMC_s1# S_CMC_t1# S_CMC_t1# S_CMC_u1# S_CMC_u1# S_CMC_v1# S_CMC_v1# S_CMC_x1# S_CMC_x1# S_CMC_y1# S_CMC_y1# S_CMC_z1# S_CMC_z1#
C081	CM	ALL	S_CMD_a1# S_CMD_a2# S_CMD_a3# S_CMD_a4# S_CMD_b1# S_CMD_c1# S_CMD_d1# S_CMD_e1# S_CMD_f1# S_CMD_g1# S_CMD_h1# S_CMD_i1# S_CMD_j1# S_CMD_k1# S_CMD_l1# S_CMD_m1# S_CMD_n1# S_CMD_o1# S_CMD_p1# S_CMD_q1# S_CMD_r1# S_CMD_s1# S_CMD_t1# S_CMD_u1# S_CMD_v1# S_CMD_w1# S_CMD_x1# S_CMV_a1# S_CMV_a2# S_CMV_a3# S_CMV_a4# S_CMV_a5# S_CMV_a6# S_CMV_b1# S_CMV_b2# S_CMV_b3# S_CMV_b4# S_CMV_b5# S_CMV_c1# S_CMV_d1# S_CMV_e1# S_CMV_f1# S_CMV_g1# S_CMV_h1# S_CMV_i1# S_CMV_j1# S_CMV_k1# S_CMV_l1# S_CMV_m1# S_CMV_n1# S_CMV_o1# S_CMV_p1# S_CMV_q1# S_CMV_r1# S_CMV_s1# S_CMV_t1# S_CMV_u1# S_CMV_v1# S_CMV_w1# S_CMV_x1# S_CMC_a1# S_CMC_a1# S_CMC_a2# S_CMC_a2# S_CMC_b1# S_CMC_b1# S_CMC_c1# S_CMC_c1# S_CMC_d1# S_CMC_d1# S_CMC_e1# S_CMC_e1# S_CMC_f1# S_CMC_f1# S_CMC_g1# S_CMC_g1# S_CMC_h1# S_CMC_h1# S_CMC_i1# S_CMC_i1# S_CMC_j1# S_CMC_j1# S_CMC_k1# S_CMC_k1# S_CMC_l1# S_CMC_l1# S_CMC_m1# S_CMC_m1# S_CMC_n1# S_CMC_n1# S_CMC_o1# S_CMC_o1# S_CMC_p1# S_CMC_p1# S_CMC_q1# S_CMC_q1# S_CMC_r1# S_CMC_r1# S_CMC_s1# S_CMC_s1# S_CMC_t1# S_CMC_t1# S_CMC_u1# S_CMC_u1# S_CMC_v1# S_CMC_v1# S_CMC_x1# S_CMC_x1# S_CMC_y1# S_CMC_y1# S_CMC_z1# S_CMC_z1#’