**ANNEX VI**

**‘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 to this Regulation | The instrument number taken from Annex V to this Regulation 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) of Commission Implementing Regulation (EU) 2016/2070 | One of the following shall be reported:   1. Model not authorised by regulator; 2. Instrument or underlying not authorised internally; 3. Underlying or modelling feature not contemplated internally; 4. 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 Annex V, Section 1, point (b) to this Regulation.  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 Annex V, Section 1, point (b)(ii) 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 to this Regulation | The instrument number taken from Annex V to this Regulation shall be reported. |

|  |  |  |  |
| --- | --- | --- | --- |
| Column | Label | Legal reference | Instructions |
| 0010 | 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. |
| 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 Table 4 of Article 325ah (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 bucket number in Table 7 of Article 325am (1) of Regulation (EU) No 575/2013. * Credit spread risk for securitisation included in the alternative correlation trading portfolio (ACTP CSR), the answer shall be the bucket number in Table 6 of Article 325ak of Regulation (EU) No 575/2013. * Equity risk, the answer shall be the bucket number in Table 8 of Article 325ap (1) of Regulation (EU) No 575/2013. * Commodity risk, the answer shall be the bucket number in Table 9 of Article 325as of Regulation (EU) No 575/2013. * 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). |
| 0030 | Additional identifier | Articles 325l, 325m, 325n, 325o, 325p, 325q 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 and the risk factor corresponds to a risk-free rate, 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. * 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. * Commodity risk, the answer shall be the name of the commodity or another corresponding unique identifier.   ‘N.A.’ shall be reported where none of the above cases applies. |
| 0040 | Implied volatility | Article 325g and Article 325ax (3) of Regulation (EU) No 575/2013 | The following information further specifying the risk factor shall be reported:   * Where the risk factor identifier selected in column 0010 corresponds to the vega risk component of the sensitivities-based method, the value of risk factor k (implied volatility) used to calculate the risk weight for a given vega risk factor k (RWk) as specified in Article 325ax (3) of Regulation (EU) No 575/2013 shall be reported.   The cell shall be left blank where none of the above cases applies.  The reported figure shall be expressed as a decimal with a minimum precision of four decimal places. |
| 0050 | Risk sensitivity (Reporting currency results) | Article 325d(2) and Articles 325r, 325s, 325g 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:   * Delta risk component of the sensitivities-based method, the net sensitivity to the risk factor (Sk) as specified in Article 325r of Regulation (EU) No 575/2013 shall be reported. * Vega risk component of the sensitivities-based method, the vega risk sensitivity of an option to a given risk factor (Sk) as specified in Article 325s of Regulation (EU) No 575/2013 shall be reported. * Curvature risk component of the sensitivities-based method, 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.   The reported figure shall be expressed as a decimal with a minimum precision of four 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”). |
| 0070 | Risk sensitivity (EBA instrument currency results) | Section 2 of Annex V to this Regulation and Article 325d(2) and Articles325r, 325s, 325g of Regulation (EU) No 575/2013 | The values shall be reported following the instructions for column 0050 but translated at the spot exchange rate associated with the currency of the instrument as defined in Annex V, Section 2 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:   1. ‘Institution’s pricing models that serve as a basis for reporting profit and loss to senior management’ (as for Article 325t(1), subparagraph 1 of Regulation (EU) No 575/2013); 2. ‘Institution’s internal model approach’ (as for Article 325t(1), subparagraph 2 of Regulation (EU) No 575/2013); |
| 0090 | Sensitivities definition | Articles 325r, 325s, 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:   1. Sensitivities definition in Articles 325r and 325s of Regulation (EU) No 575/2013; 2. Sensitivities definition in accordance with Article 325t(5) and (6) of Regulation (EU) No 575/2013; |
| 0100 | Free text box |  | An institution may provide additional information in this column concerning pricing model and sensitivities definition applied. |

### C107.01 - 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:   1. Historical simulation; 2. Monte Carlo simulation; 3. Parametric methodology; 4. 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:   1. 1 day re-scaled to 10 days; 2. 10 days with overlapping periods; 3. 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:   1. Up to 1 year; 2. More than 1 and up to 2 years; 3. More than 2 and up to 3 years; 4. More than 3 years.   The institution shall use column 0020 to clarify the answer given in column 0010. |
| 0040 | Data Weighting | Article 365(1) point (d) of Regulation (EU) No 575/2013 | One of the following shall be reported in column 0010:   1. Unweighted (VaR data weighting); 2. Weighted (VaR data weighting); 3. 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 Table 1 of Article 366 (2) 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:   1. Historical simulation; 2. Monte Carlo simulation; 3. Parametric methodology; 4. 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:   1. 1 day re-scaled to 10 days; 2. 10 days with overlapping periods; 3. 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).  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:   1. Daily computation of the stressed VaR calibrated to one continuous 12-month period starting from the date specified in column 0020; 2. Weekly computation of the stressed VaR calibrated to one continuous 12-month period starting from the date specified in column 0020; 3. 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; 4. 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; 5. Maximum of daily computation of the stressed VaR calibrated to more than one single 12-month period; 6. Maximum of weekly computation of the stressed VaR calibrated to more than one single 12-month period; 7. 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. Base Currency Results.

Instructions concerning sheets (z-axis)

|  |  |  |
| --- | --- | --- |
| Label | Legal reference | Instructions |
| Portfolio | Sections 3 and 4 of Annex V to this Regulation | The portfolio (both individual and aggregated) number taken from Annex V to this Regulation 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 final reference date’ (as specified in Annex V, Section 1, point (b)) to this Regulation. The ‘dd/mm/yyyy’ convention shall be adopted to report the dates. |
| 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 and 4 of Annex V to this Regulation | The portfolio number (both individual and aggregated) taken from Annex V to this Regulation 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 SBM) final reference date, Annex 5, Section 1 letter (b)(v) to this Regulation, 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).  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:   1. 1 modelling factor; 2. 2 modelling factors; 3. 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:   1. Market convention; 2. LGD used in IRB; 3. 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 and 4 of Annex V to this Regulation | The portfolio number (both individual and aggregated) taken from Annex V to this Regulation, 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:   1. Up to 3 months; 2. More than 3 and up to 6 months; 3. More than 6 and up to 9 months; 4. 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:   1. Rating agencies; 2. IRB; 3. Market implied PDs; 4. 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:   1. Rating agencies; 2. IRB; 3. Market implied transition matrices; 4. 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 and 4 of Annex V to this Regulation | The portfolio (both individual and aggregated) number taken from Annex V to this Regulation, 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 final reference date’, as specified in Annex V, Section 1, point (b) to this Regulation. 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:   1. 1 modelling factor; 2. 2 modelling factors; 3. 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:   1. Market convention; 2. LGD used in IRB; 3. 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 and 4 of Annex V to this Regulation | The portfolio (both individual and aggregated) number taken from Annex V to this Regulation, 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:   1. Up to 3 months; 2. More than 3 and up to 6 months; 3. More than 6 and up to 9 months; 4. 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:   1. Rating agencies; 2. IRB; 3. Market implied PDs; 4. 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:   1. Rating agencies; 2. IRB; 3. Market implied transition matrices; 4. 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. |

### C 110.03 – CT. APR by Portfolio/Date

Instructions concerning sheets (z-axis)

|  |  |  |
| --- | --- | --- |
| Label | Legal reference | Instructions |
| Portfolio | Section 3 and 4 of Annex V to this Regulation | The portfolio (both individual and aggregated) number taken from Annex V to this Regulation, 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 final reference date’ as referred to in Annex V, Section 1, point (b) to this Regulation). 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 SBM) final reference date” (as defined in Annex V, Section 1, point (b)(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 and 4 of Annex V to this Regulation | The number of the individual and aggregated portfolio taken from Annex V to this Regulation shall be reported. |

|  |  |  |  |
| --- | --- | --- | --- |
| Column | Label | Legal reference | Instructions |
| 0010 | Instrument number | Section 2 of Annex V to this Regulation | The instrument number taken from Annex V to this Regulation shall be reported. |
| 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 Table 4 of Article 325ah (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 bucket number in Table 7 of Article 325am (1) of Regulation (EU) No 575/2013. * Credit spread risk for securitisation included in the alternative correlation trading portfolio (ACTP CSR). The answer shall be the bucket number in Table 6 of Article 325ak of Regulation (EU) No 575/2013. * Equity risk. The answer shall be the bucket number in Table 8 of Article 325ap (1) of Regulation (EU) No 575/2013. * Commodity risk. The answer shall be the bucket number in Table 9 of Article 325as of Regulation (EU) No 575/2013. * 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 identifier | Articles 325l, 325m, 325n, 325o, 325p, 325q 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 and the risk factor corresponds to a risk-free rate, 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. * 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. * Commodity risk, the answer shall be the name of the commodity or another corresponding unique identifier.   ‘NA’ shall be reported where none of the above cases applies. |
| 0050 | Implied volatility | Article 325g and Article 325ax (3) of Regulation (EU) No 575/2013 | The following information further specifying the risk factor shall be reported:   * Where the risk factor identifier selected in column 0020 corresponds to the vega risk component of the sensitivities-based method, the value of risk factor k (implied volatility) used to calculate the risk weight for a given vega risk factor k (RWk) as specified in Article 325ax (3) of Regulation (EU) No 575/2013 shall be reported.   The cell shall be left blank where none of the above cases applies.  The reported figure shall be expressed as a decimal with a minimum precision of four decimal places. |
| 0060 | Risk sensitivity (Reporting currency results) | Article 325d(2) and Articles 325r, 325s, 325g 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 (Sk) as specified in Article 325r of Regulation (EU) No 575/2013 shall be reported. * Vega risk component of the sensitivities-based method, the vega risk sensitivity of an option to a given risk factor (Sk) as specified in Art. 325s of Regulation (EU) No 575/2013 shall be reported. * Curvature risk component of the sensitivities-based method, 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 Art. 325g of Regulation (EU) No 575/2013 shall be reported.   The reported figure shall be expressed as a decimal with a minimum precision of four 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 325r, 325s, 325g of Regulation (EU) No 575/2013 | The values shall be reported following the instructions for column 0060 but translated at the spot exchange rate associated with the currency of the portfolio as defined in Annex V, Sections 3 and 4 to this Regulation. |

### C 120.02 – SBM. OFR composition by portfolio

Instructions concerning sheets (z-axis)

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| --- | --- | --- |
| Label | Legal reference | Instructions |
| Portfolio | Sections 3 and 4 of Annex V to this Regulation | The number of the individual and aggregated portfolio taken from Annex V to this Regulation 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:   1. ‘General interest rate risk (GIRR)’; 2. ‘Credit spread risk.Non-securitisations CSR’ (credit spread risk (CSR) for non-securitisation); 3. ‘Credit spread risk.Non-ACTP CSR’ (credit spread risk for securitisation not included in the alternative correlation trading portfolio (non-ACTP CSR)); 4. ‘Credit spread risk.ACTP CSR’ (credit spread risk for securitisation included in the alternative correlation trading portfolio (ACTP CSR)); 5. ‘Equity risk’; 6. ‘Commodities risk’; 7. ‘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:   1. ‘Delta risk’; 2. ‘Vega risk’; 3. ‘Curvature risk’; |
| 0030 | Correlations scenario | Article 325h of Regulation (EU) No 575/2013 | The correlations scenario shall be reported. The answer shall be one of the following:   1. ‘Medium correlation scenario’; 2. ‘High correlation scenario’; 3. ‘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 final reference date” (as specified in Annex V, Section 1, point (b) to this Regulation) for each portfolio for all relevant combinations of risk class, component and correlations scenario. The values shall be reported in the institution’s reporting currency and shall be expressed with a minimum precision of four 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 spot exchange rate associated with the currency of the portfolio as defined in Annex V, Sections 3 and 4 to this Regulation. |

### C 120.03 – SBM. OFR

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| --- | --- | --- | --- |
| Column | Label | Legal reference | Instructions |
| 0010 | Portfolio number | Sections 3 and 4 of Annex V to this Regulation | The number of the individual and aggregated portfolio taken from Annex V to this Regulation shall be reported. |
| 0020 | SBM OFR  (EBA portfolio currency results) | Sections 3 and 4 of Annex V to this Regulation and 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 final reference date” (as specified in Annex V, Section 1, point (b) to this Regulation) for each portfolio. When the reporting currencies of the institution are different from the currencies specified in Annex V, Sections 3 and 4 to this Regulation, the institutions shall translate the reporting currencies at the spot exchange rate associated with the currency of the 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 the Articles 325l, 325m, 325n, 325o, 325p, 325q of Regulation (EU) No 575/2013. For vega general interest rate risk factors as specified in Article 325l(7) of Regulation (EU) No 575/2013 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 Regulation (EU) No 575/2013, the distinction between equity spot price and equity repo rate risk factors according to Article 325o of Regulation (EU) No 575/2013 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 Regulation (EU) No 575/2013.

|  |  |  |  |  |  |
| --- | --- | --- | --- | --- | --- |
| **Risk class** | **Component** | **Maturity** | **Additional specification** | **Risk factor identifier** | **Legal reference** |
| CM | DELTA | 0 years |  | CM\_D\_0.00 | Article 325p of Regulation (EU) No 575/2013 |
| CM | DELTA | 0,25 years |  | CM\_D\_0.25 | Article 325p of Regulation (EU) No 575/2013 |
| CM | DELTA | 0,5 years |  | CM\_D\_0.50 | Article 325p of Regulation (EU) No 575/2013 |
| CM | DELTA | 1 year |  | CM\_D\_1.00 | Article 325p of Regulation (EU) No 575/2013 |
| CM | DELTA | 2 years |  | CM\_D\_2.00 | Article 325p of Regulation (EU) No 575/2013 |
| CM | DELTA | 3 years |  | CM\_D\_3.00 | Article 325p of Regulation (EU) No 575/2013 |
| CM | DELTA | 5 years |  | CM\_D\_5.00 | 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\_0.50 | Article 325p of Regulation (EU) No 575/2013 |
| CM | VEGA | 1 year |  | CM\_V\_1.00 | Article 325p of Regulation (EU) No 575/2013 |
| CM | VEGA | 3 years |  | CM\_V\_3.00 | Article 325p of Regulation (EU) No 575/2013 |
| CM | VEGA | 5 years |  | CM\_V\_5.00 | 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 |
| 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\_0.50\_DEBT | Article 325m of Regulation (EU) No 575/2013 |
| CSR\_NON\_SEC | DELTA | 1 year | Debt instrument | CSR\_NON\_SEC\_D\_1.00\_DEBT | Article 325m of Regulation (EU) No 575/2013 |
| CSR\_NON\_SEC | DELTA | 3 years | Debt instrument | CSR\_NON\_SEC\_D\_3.00\_DEBT | Article 325m of Regulation (EU) No 575/2013 |
| CSR\_NON\_SEC | DELTA | 5 years | Debt instrument | CSR\_NON\_SEC\_D\_5.00\_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\_0.50\_CDS | Article 325m of Regulation (EU) No 575/2013 |
| CSR\_NON\_SEC | DELTA | 1 year | Credit Default Swap | CSR\_NON\_SEC\_D\_1.00\_CDS | Article 325m of Regulation (EU) No 575/2013 |
| CSR\_NON\_SEC | DELTA | 3 years | Credit Default Swap | CSR\_NON\_SEC\_D\_3.00\_CDS | Article 325m of Regulation (EU) No 575/2013 |
| CSR\_NON\_SEC | DELTA | 5 years | Credit Default Swap | CSR\_NON\_SEC\_D\_5.00\_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\_0.50 | Article 325m of Regulation (EU) No 575/2013 |
| CSR\_NON\_SEC | VEGA | 1 year |  | CSR\_NON\_SEC\_V\_1.00 | Article 325m of Regulation (EU) No 575/2013 |
| CSR\_NON\_SEC | VEGA | 3 years |  | CSR\_NON\_SEC\_V\_3.00 | Article 325m of Regulation (EU) No 575/2013 |
| CSR\_NON\_SEC | VEGA | 5 years |  | CSR\_NON\_SEC\_V\_5.00 | 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 |
| 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\_0.50\_DEBT | Article 325n of Regulation (EU) No 575/2013 |
| CSR\_SEC\_ACTP | DELTA | 1 year | Debt instrument | CSR\_SEC\_ACTP\_D\_1.00\_DEBT | Article 325n of Regulation (EU) No 575/2013 |
| CSR\_SEC\_ACTP | DELTA | 3 years | Debt instrument | CSR\_SEC\_ACTP\_D\_3.00\_DEBT | Article 325n of Regulation (EU) No 575/2013 |
| CSR\_SEC\_ACTP | DELTA | 5 years | Debt instrument | CSR\_SEC\_ACTP\_D\_5.00\_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\_0.50\_CDS | Article 325n of Regulation (EU) No 575/2013 |
| CSR\_SEC\_ACTP | DELTA | 1 year | Credit Default Swap | CSR\_SEC\_ACTP\_D\_1.00\_CDS | Article 325n of Regulation (EU) No 575/2013 |
| CSR\_SEC\_ACTP | DELTA | 3 years | Credit Default Swap | CSR\_SEC\_ACTP\_D\_3.00\_CDS | Article 325n of Regulation (EU) No 575/2013 |
| CSR\_SEC\_ACTP | DELTA | 5 years | Credit Default Swap | CSR\_SEC\_ACTP\_D\_5.00\_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\_0.50 | Article 325n of Regulation (EU) No 575/2013 |
| CSR\_SEC\_ACTP | VEGA | 1 year |  | CSR\_SEC\_ACTP\_V\_1.00 | Article 325n of Regulation (EU) No 575/2013 |
| CSR\_SEC\_ACTP | VEGA | 3 years |  | CSR\_SEC\_ACTP\_V\_3.00 | Article 325n of Regulation (EU) No 575/2013 |
| CSR\_SEC\_ACTP | VEGA | 5 years |  | CSR\_SEC\_ACTP\_V\_5.00 | 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 |
| CSR\_SEC\_ACTP | CURVATURE |  | Downward shift | CSR\_SEC\_ACTP\_CD | Articles 325n, 325g of Regulation (EU) No 575/2013 |
| CSR\_SEC\_NON\_ACTP | DELTA | 0,5 years | Debt instrument | CSR\_SEC\_NON\_ACTP\_D\_0.50\_DEBT | Article 325n of Regulation (EU) No 575/2013 |
| CSR\_SEC\_NON\_ACTP | DELTA | 1 year | Debt instrument | CSR\_SEC\_NON\_ACTP\_D\_1.00\_DEBT | Article 325n of Regulation (EU) No 575/2013 |
| CSR\_SEC\_NON\_ACTP | DELTA | 3 years | Debt instrument | CSR\_SEC\_NON\_ACTP\_D\_3.00\_DEBT | Article 325n of Regulation (EU) No 575/2013 |
| CSR\_SEC\_NON\_ACTP | DELTA | 5 years | Debt instrument | CSR\_SEC\_NON\_ACTP\_D\_5.00\_DEBT | Article 325n of Regulation (EU) No 575/2013 |
| CSR\_SEC\_NON\_ACTP | DELTA | 10 years | Debt instrument | CSR\_SEC\_NON\_ACTP\_D\_10.00\_DEBT | Article 325n of Regulation (EU) No 575/2013 |
| CSR\_SEC\_NON\_ACTP | DELTA | 0,5 years | Credit Default Swap | CSR\_SEC\_NON\_ACTP\_D\_0.50\_CDS | Article 325n of Regulation (EU) No 575/2013 |
| CSR\_SEC\_NON\_ACTP | DELTA | 1 year | Credit Default Swap | CSR\_SEC\_NON\_ACTP\_D\_1.00\_CDS | Article 325n of Regulation (EU) No 575/2013 |
| CSR\_SEC\_NON\_ACTP | DELTA | 3 years | Credit Default Swap | CSR\_SEC\_NON\_ACTP\_D\_3.00\_CDS | Article 325n of Regulation (EU) No 575/2013 |
| CSR\_SEC\_NON\_ACTP | DELTA | 5 years | Credit Default Swap | CSR\_SEC\_NON\_ACTP\_D\_5.00\_CDS | Article 325n of Regulation (EU) No 575/2013 |
| CSR\_SEC\_NON\_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\_NON\_ACTP | VEGA | 0,5 years |  | CSR\_SEC\_NON\_ACTP\_V\_0.50 | Article 325n of Regulation (EU) No 575/2013 |
| CSR\_SEC\_NON\_ACTP | VEGA | 1 year |  | CSR\_SEC\_NON\_ACTP\_V\_1.00 | Article 325n of Regulation (EU) No 575/2013 |
| CSR\_SEC\_NON\_ACTP | VEGA | 3 years |  | CSR\_SEC\_NON\_ACTP\_V\_3.00 | Article 325n of Regulation (EU) No 575/2013 |
| CSR\_SEC\_NON\_ACTP | VEGA | 5 years |  | CSR\_SEC\_NON\_ACTP\_V\_5.00 | Article 325n of Regulation (EU) No 575/2013 |
| CSR\_SEC\_NON\_ACTP | VEGA | 10 years |  | CSR\_SEC\_NON\_ACTP\_V\_10.00 | Article 325n of Regulation (EU) No 575/2013 |
| CSR\_SEC\_NON\_ACTP | CURVATURE |  | Upward shift | CSR\_SEC\_NON\_ACTP\_CU | Articles 325n, 325g of Regulation (EU) No 575/2013 |
| CSR\_SEC\_NON\_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\_0.50 | Article 325o of Regulation (EU) No 575/2013 |
| EQ | VEGA | 1 year |  | EQ\_V\_1.00 | Article 325o of Regulation (EU) No 575/2013 |
| EQ | VEGA | 3 years |  | EQ\_V\_3.00 | Article 325o of Regulation (EU) No 575/2013 |
| EQ | VEGA | 5 years |  | EQ\_V\_5.00 | 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\_0.50 | Article 325q of Regulation (EU) No 575/2013 |
| FX | VEGA | 1 year |  | FX\_V\_1.00 | Article 325q of Regulation (EU) No 575/2013 |
| FX | VEGA | 3 years |  | FX\_V\_3.00 | Article 325q of Regulation (EU) No 575/2013 |
| FX | VEGA | 5 years |  | FX\_V\_5.00 | 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 |
| FX | CURVATURE |  | Downward shift | FX\_CD | Articles 325q, 325g of Regulation (EU) No 575/2013 |
| GIRR | DELTA | 0,25 years |  | GIRR\_D\_0.25 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | DELTA | 0,5 years |  | GIRR\_D\_0.50 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | DELTA | 1 year |  | GIRR\_D\_1.00 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | DELTA | 2 years |  | GIRR\_D\_2.00 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | DELTA | 3 years |  | GIRR\_D\_3.00 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | DELTA | 5 years |  | GIRR\_D\_5.00 | 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\_0.50\_0.50 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 1 year - 0,5 years |  | GIRR\_V\_1.00\_0.50 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 3 years - 0,5 years |  | GIRR\_V\_3.00\_0.50 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 5 years - 0,5 years |  | GIRR\_V\_5.00\_0.50 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 10 years - 0,5 years |  | GIRR\_V\_10.00\_0.50 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 0,5 years - 1 year |  | GIRR\_V\_0.50\_1.00 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 1 year - 1 year |  | GIRR\_V\_1.00\_1.00 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 3 years - 1 year |  | GIRR\_V\_3.00\_1.00 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 5 years - 1 year |  | GIRR\_V\_5.00\_1.00 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 10 years - 1 year |  | GIRR\_V\_10.00\_1.00 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 0,5 years - 3 years |  | GIRR\_V\_0.50\_3.00 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 1 year - 3 years |  | GIRR\_V\_1.00\_3.00 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 3 years - 3 years |  | GIRR\_V\_3.00\_3.00 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 5 years - 3 years |  | GIRR\_V\_5.00\_3.00 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 10 years - 3 years |  | GIRR\_V\_10.00\_3.00 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 0,5 years - 5 years |  | GIRR\_V\_0.50\_5.00 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 1 year - 5 years |  | GIRR\_V\_1.00\_5.00 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 3 years - 5 years |  | GIRR\_V\_3.00\_5.00 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 5 years - 5 years |  | GIRR\_V\_5.00\_5.00 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 10 years - 5 years |  | GIRR\_V\_10.00\_5.00 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 0,5 years - 10 years |  | GIRR\_V\_0.50\_10.00 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 1 year - 10 years |  | GIRR\_V\_1.00\_10.00 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 3 years - 10 years |  | GIRR\_V\_3.00\_10.00 | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 5 years - 10 years |  | GIRR\_V\_5.00\_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\_0.50\_INF | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 1 year | Inflation | GIRR\_V\_1.00\_INF | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 3 years | Inflation | GIRR\_V\_3.00\_INF | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 5 years | Inflation | GIRR\_V\_5.00\_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\_0.50\_CRO\_EUR | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 1 year | Cross-currency basis (over EUR) | GIRR\_V\_1.00\_CRO\_EUR | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 3 years | Cross-currency basis (over EUR) | GIRR\_V\_3.00\_CRO\_EUR | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 5 years | Cross-currency basis (over EUR) | GIRR\_V\_5.00\_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\_0.50\_CRO\_USD | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 1 year | Cross-currency basis (over USD) | GIRR\_V\_1.00\_CRO\_USD | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 3 years | Cross-currency basis (over USD) | GIRR\_V\_3.00\_CRO\_USD | Article 325l of Regulation (EU) No 575/2013 |
| GIRR | VEGA | 5 years | Cross-currency basis (over USD) | GIRR\_V\_5.00\_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 |