EN

ANNEX XLIV

**Instructions for disclosure on exposures to crypto-assets**

**Template EU CAE 1- Crypto-assets template.** Fixed format.

1. Institutions shall apply the instructions below to complete template EU CAE1 as presented in Annex XLIII of the EBA IT solutions to disclose the information on the risk weighted exposure amounts and the own funds requirements for the types of exposures to crypto-assets referred to in Article 501d(2) of Regulation (EU) No 575/2013[[1]](#footnote-2).

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| Legal references and instructions | |
| Column number | Explanation |
| a | Exposure value  Value of the exposures to crypto-assets for the different types of crypto-assets referred to in Article 501d(2) of Regulation (EU) No 575/2013. |
| b | Risk weighted exposure amounts (RWEA)  Article 501d(2) of Regulation (EU) No 575/2013.  Risk weighted exposure amounts for the different types of exposures to crypto assets calculated in accordance with Article 501d (2) f Regulation (EU) No 575/2013. |
| c | Own funds requirements  Article 501d(2) of Regulation (EU) No 575/2013  Own funds requirements corresponding to the risk weighted exposure amounts for the different types of crypto assets. |

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| Legal references and instructions | |
| Row number | Explanation |
| 1 | **Tokenised traditional assets**  Article 501d(2), point (a) of Regulation (EU) No 575/2013. |
| 2 | Asset referencered tokens  Article 501d(2), point (b) of Regulation (EU) No 575/2013. |
| 3 | Exposures to other crypto assets  Article 501d(2), point (c) of Regulation (EU) No 575/2013.  Other exposures to crypto-assets that are different from points (a) and (b) of Article 501d(2) of Regulation (EU) No 575/2013. |
| 4 | Total  Total values calculated as a sum of rows 1, 2, 3.  The total risk exposure amounts is equal to the amount disclosed in row EU24a, column (a) of template EU OV1.  The total own funds requirements is equal to the amount disclosed in row EU 24a, column (c) of template EU OV1. |
|  | Memorandum item |
| 5 | Exposures to other crypto assets expressed as a percentage of the institutions's T1 capital  Article 501d(3) of Regulation (EU) No 575/2013. |

1. 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 and amending Regulation (EU) No 2024/1623 ([OJ L 176, 27.6.2013, p. 1](https://eur-lex.europa.eu/legal-content/EN/AUTO/?uri=OJ:L:2013:176:TOC); [Regulation - EU - 2024/1623 - EN - EUR-Lex (europa.eu)](https://eur-lex.europa.eu/legal-content/EN/TXT/?uri=OJ:L_202401623)). [↑](#footnote-ref-2)