

‘C 16.01 - OPERATIONAL RISK - OWN FUNDS REQUIREMENTS (OPR OF)’

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| **C 16.01 - OPERATIONAL RISK - OWN Funds Requirements (OPR OF)** | | | | | | |
|  |  |  |  |  |  |  |
|  | | **Value** |  |  | **Own fund requirements** | **Risk exposure amount** |
| **of which: adjustments due to merge/acquisition of entities or activities** | **(Adjustments due to disposal of entities or activities)** |
| 0010 | 0020 | 0030 | 0040 | 0050 |
| 0010 | **Business indicator component and ASA** |  |  |  |  |  |
| 0020 | Business indicator |  |  |  |  |  |
| 0030 | **Interest, leases and dividend component** |  |  |  |  |  |
| 0040 | ILDC related to the individual institution/consolidated Group (excluding entities considered by Article 314(3) |  |  |  |  |  |
| 0050 | ILDC for entities considered by Article 314(3) |  |  |  |  |  |
| 0060 | **Services component** |  |  |  |  |  |
| 0070 | **Financial component** |  |  |  |  |  |
| 0080 | **ASA under Article 314(4) (Retail banking)** |  |  |  |  |  |
| 0090 | **ASA under Article 314(4) (Commercial banking)** |  |  |  |  |  |
| 0100 | **Memorandum Item**:ILDC related to the Individual institution/consolidated Group, including entities considered by Article 314(3) |  |  |  |  |  |
| **Other information** | | | | | | |
| 0110 | **Approach used for calculating FC** |  |  |  |  |  |

‘C 16.02 - OPERATIONAL RISK - Business Indicator Component (OPR BIC)’

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| **C 16.02 - OPERATIONAL RISK - Business Indicator Component (OPR BIC)** | | | | | | | | |
|  |  |  | |  |  |  |  |  |
|  | | **YEAR-3** | | **YEAR-2** | | **LAST YEAR** | |  |
|  |
| **Accounting Value** | **Value - Prudential Boundary Approach** | **Accounting Value** | **Value - Prudential Boundary Approach** | **Accounting Value** | **Value - Prudential Boundary Approach** | **Average Value** |  |
| 0010 | 0020 | 0030 | 0040 | 0050 | 0060 | 0070 |  |
| **0010 - 0210** | **1. Interest, leases and dividend component (ILDC)** | | | | | | |  |  | |
| 0010 | **Interest component** |  |  |  |  |  |  |  |  |
| 0020 | **Net Income** |  |  |  |  |  |  |  |  |
| 0030 | **Interest Income (including from leased assets (Financial & Operating))** |  |  |  |  |  |  |  |  |
| 0040 | Interest Income |  |  |  |  |  |  |  |  |
| 0050 | Income from leased assets (Financial&Operating) other than Interest income |  |  |  |  |  |  |  |  |
| 0060 | Profits from leased assets (Financial&Operating) |  |  |  |  |  |  |  |  |
| 0070 | **(Interest expenses (including from leased assets (Financial&Operating)))** |  |  |  |  |  |  |  |  |
| 0080 | (Interest expenses) |  |  |  |  |  |  |  |  |
| 0090 | (Expenses for operating leased assets other than Interest expenses) |  |  |  |  |  |  |  |  |
| 0100 | (Losses from operating leased assets) |  |  |  |  |  |  |  |  |
| 0110 | **Asset component** |  |  |  |  |  |  |  |  |
| 0120 | **Total assets** |  |  |  |  |  |  |  |  |
| 0130 | Cash balances at central banks and other demand deposits |  |  |  |  |  |  |  |  |
| 0140 | Debt securities |  |  |  |  |  |  |  |  |
| 0150 | Loans and advances |  |  |  |  |  |  |  |  |
| 0160 | Derivatives |  |  |  |  |  |  |  |  |
| 0170 | Trading and economic hedges |  |  |  |  |  |  |  |  |
| 0180 | Hedge accounting |  |  |  |  |  |  |  |  |
| 0190 | Assets subject to leases |  |  |  |  |  |  |  |  |
| 0200 | **Dividend component** |  |  |  |  |  |  |  |  |
| 0210 | Dividend income |  |  |  |  |  |  |  |  |
| **0220 - 0360** | **2. Services component (SC)** | | | | | | | |  | |
| 0220 | **Other operating income** |  |  |  |  |  |  |  |  |
| 0230 | Other operating income from members belonging to the same IPS |  |  |  |  |  |  |  |  |
| 0240 | Profit from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations |  |  |  |  |  |  |  |  |
| 0250 | Other |  |  |  |  |  |  |  |  |
| 0260 | **(Other operating expenses)** |  |  |  |  |  |  |  |  |
| 0270 | (Other operating expenses to members belonging to the same IPS) |  |  |  |  |  |  |  |  |
| 0280 | (Total losses, expenses, provisions and other financial impacts due to operational risk events) |  |  |  |  |  |  |  |  |
| 0290 | (Losses from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations) |  |  |  |  |  |  |  |  |
| 0300 | (Other) |  |  |  |  |  |  |  |  |
| 0310 | **Fee and commission income component** |  |  |  |  |  |  |  |  |
| 0320 | Fee and commission income |  |  |  |  |  |  |  |  |
| 0330 | of which: from members belonging to the same IPS |  |  |  |  |  |  |  |  |
| 0340 | **(Fee and commission expenses component)** |  |  |  |  |  |  |  |  |
| 0350 | (Fee and commission expenses) |  |  |  |  |  |  |  |  |
| 0360 | (of which: to members belonging to the same IPS) |  |  |  |  |  |  |  |  |
| **0370 - 0480** | **3. Financial component (FC)** | | | | | | | |  | |
| 0370 | **Trading book component** |  |  |  |  |  |  |  |  |
| 0380 | **Net profit or (-)loss applicable to trading book** |  |  |  |  |  |  |  |  |
| 0390 | Gains or (-) losses on financial assets and liabilities held for trading or trading, net |  |  |  |  |  |  |  |  |
| 0400 | Trading book - Gains or (-) losses from hedge accounting, net |  |  |  |  |  |  |  |  |
| 0410 | Trading book - Exchange differences [gain or (-) loss], net |  |  |  |  |  |  |  |  |
| 0420 | **Banking book component** |  |  |  |  |  |  |  |  |
| 0430 | **Net profit or (-)loss applicable to banking book** |  |  |  |  |  |  |  |  |
| 0440 | Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, net |  |  |  |  |  |  |  |  |
| 0450 | Gains or (-) losses on non-trading financial assets mandatorily at fair value through profit or loss, net |  |  |  |  |  |  |  |  |
| 0460 | Gains or (-) losses on financial assets and liabilities designated at fair value through profit or loss, net |  |  |  |  |  |  |  |  |
| 0470 | Banking book - Gains or (-) losses from hedge accounting, net |  |  |  |  |  |  |  |  |
| 0480 | Banking book - Exchange differences [gain or (-) loss], net |  |  |  |  |  |  |  |  |

‘C 16.03 - OPERATIONAL RISK BREAKDOWN (OPR BD) - Losses, expenses, provisions and other financial impacts resulting from operational risk events’

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| **C 16.03 - OPERATIONAL RISK BREAKDOWN (OPR BD) - Losses, expenses, provisions and other financial impacts resulting from operational risk events** | | | | |
|  | | **Accounting Value** | | |
| **YEAR-3** | **YEAR-2** | **LAST YEAR** |
|  |
| 0010 | 0020 | 0030 |  |
| **0010 - 0080** | **Losses, expenses, provisions and other financial impacts due to operational risk events as follows:** |  |  |  |  |
| 0010 | (Interest expenses) |  |  |  |  |
| 0020 | (Other Operating Expenses) |  |  |  |  |
| 0030 | (Administrative expenses) |  |  |  |  |
| 0040 | (Depreciation due to operational risk events) |  |  |  |  |
| 0050 | (Provisions or (-) reversal of provisions) |  |  |  |  |
| 0060 | (Impairment or (-) reversal of impairment) |  |  |  |  |
| 0070 | (Other) |  |  |  |  |
| 0080 | **(Total)** |  |  |  |  |

‘C 16.04 - OPERATIONAL RISK - Information on subsidiaries subject to Article 314(3) CRR’

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| **C 16.04 - OPERATIONAL RISK - Information on subsidiaries subject to Article 314(3) CRR** | | | | | | |  |
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|  |  |  |  |  |  |  |  |
|  | **Legal Entity name** | **LEI Code** | **ILDC** | **IC** | **AC** | **DC** |  |
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|  |
| Rows | 0010 | 0020 | 0030 | 0040 | 0050 | 0060 |  |
| … |  |  |  |  |  |  |  |