1. CP50 ITS on reporting - Annex I (.xls)

a) Sheet 3.3.a CR IRB, column 270
Should values of corrections for general and specific credit risk in the credit not less expected loss amounts, but taking into account the cva?

b) Sheet 3.2.b CR SA Details, column 200
The following rule (red colour) seems incorrect.

FULLY ADJUSTED EXPOSURE VALUE (E*)	BREAKDOWN OF THE FULLY ADJUSTED EXPOSURE OF OFF-BALANCE SHEET ITEMS BY CONVERSION FACTORS				EXPOSURE VALUE
	0%	20%	50%	100%	
150	160	170	180	190	200=**110**-160-0,8*170-0,5*180

It should be 200=150-160-0,8*170-0,5*180 in our opinion. Please check this formula.

c) Sheet 3.3.a CR IRB, columns 220 and 221
Column 221 should be subset of column 220 and in our opinion this part of sheet should look like below:

EXPOSURE WEIGHTED AVERAGE LGD (%)	
	of which: EXPOSURE WEIGHTED AVERAGE LGD (%) FOR LARGE REGULATED FINANCIAL ENTITIES AND TO UNREGULATED FINANCIAL ENTITIES
220	221

2. CP50 ITS on reporting - Annex 1 validation rules (.xls)

a) Validation rules applicable to CR SA

columns / rows	The current rules on the sheet CR SA	The correct rules on the sheet CR SA
For columns 010 to 030, 150 to 210 and 500	{010;*} = **{200;*}** + {130;*}+ {140;*} + {160;*} + {180;*} + {200;*} + {230;*} + {250;*} + {260;*} + {300;*} + {340;*} + {350;*} + {360;*}	{010;*} = **{110;*}** + {130;*}+ {140;*} + {160;*} + {180;*} + {200;*} + {230;*} + {250;*} + {260;*} + {300;*} + {340;*} + {350;*} + {360;*}
For columns 010 to 030 and 110 to 500	{*;200} = **{*;170}** - {*;160 - (0,8* {*; 170}) - (0,5* {*;180}	{*;200} = **{*;150}** - {*;160 - (0,8* {*; 170}) - (0,5* {*;180})

The rows {050;*} and {060;*} are gray (not for filling), please check the following rules.

columns	Additional validation rules applicable to CR SA Total only
For column 240	{040;*} = {060;*}
	{050;*} = {090;*}

b) Validation rules applicable to CR IRB

columns / rows	The current rules on the sheet CR IRB	The correct rules on the sheet CR IRB
columns 030, 040 - 090, 110, 140 - 210, 240	row 010 = rows (**010** + 020 + 030 + 040 + 050 + 060)	row 010 = rows (020 + 030 + 040 + 050 + 060)