ANNEX VI

‘ANNEX VI

RESULTS SUPERVISORY BENCHMARK PORTFOLIOS

[*The page numbers in this table of contents will not reflect the correct page numbers in the OJ. Therefore, please delete or refer to numbered subdivisions instead.*]

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: (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 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).

ANNEX VI

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 (RW_k) 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.
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 (S_k) 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 (S_k) 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 (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. 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 0060 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: (a) ‘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); (b) ‘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: (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;
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: (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.
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 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: (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). 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. 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: (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 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: (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.

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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: (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 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: (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.

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 (RW_k) 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.
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 (S_k) 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 (S_k) 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 (CVR_k^+) or the downward net curvature risk position of that risk factor (CVR_k^-) as specified in Art. 325g of Regulation (EU) No 575/2013 shall be reported. 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)

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: (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	Correlations scenario	Article 325h of Regulation (EU) No 575/2013	The correlations 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 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.

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

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	0,5 years	Upward shift	CSR_NON_SEC_CU_0.50	Articles 325m, 325g of Regulation (EU) No 575/2013
CSR_NON_SEC	CURVATURE	1 year	Upward shift	CSR_NON_SEC_CU_1.00	Articles 325m, 325g of Regulation (EU) No 575/2013
CSR_NON_SEC	CURVATURE	3 years	Upward shift	CSR_NON_SEC_CU_3.00	Articles 325m, 325g of Regulation (EU) No 575/2013
CSR_NON_SEC	CURVATURE	5 years	Upward shift	CSR_NON_SEC_CU_5.00	Articles 325m, 325g of Regulation (EU) No 575/2013
CSR_NON_SEC	CURVATURE	10 years	Upward shift	CSR_NON_SEC_CU_10.00	Articles 325m, 325g of Regulation (EU) No 575/2013
CSR_NON_SEC	CURVATURE	0,5 years	Downward shift	CSR_NON_SEC_CD_0.50	Articles 325m, 325g of Regulation (EU) No 575/2013
CSR_NON_SEC	CURVATURE	1 year	Downward shift	CSR_NON_SEC_CD_1.00	Articles 325m, 325g of Regulation (EU) No 575/2013
CSR_NON_SEC	CURVATURE	3 years	Downward shift	CSR_NON_SEC_CD_3.00	Articles 325m, 325g of Regulation (EU) No 575/2013

CSR_NON_SEC	CURVATURE	5 years	Downward shift	CSR_NON_SEC_CD_5.00	Articles 325m, 325g of Regulation (EU) No 575/2013
CSR_NON_SEC	CURVATURE	10 years	Downward shift	CSR_NON_SEC_CD_10.00	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	0,5 years	Upward shift	CSR_SEC_ACTP_CU_0.50	Articles 325n, 325g of Regulation (EU) No 575/2013
CSR_SEC_ACTP	CURVATURE	1 year	Upward shift	CSR_SEC_ACTP_CU_1.00	Articles 325n, 325g of Regulation (EU) No 575/2013
CSR_SEC_ACTP	CURVATURE	3 years	Upward shift	CSR_SEC_ACTP_CU_3.00	Articles 325n, 325g of Regulation (EU) No 575/2013
CSR_SEC_ACTP	CURVATURE	5 years	Upward shift	CSR_SEC_ACTP_CU_5.00	Articles 325n, 325g of Regulation (EU) No 575/2013
CSR_SEC_ACTP	CURVATURE	10 years	Upward shift	CSR_SEC_ACTP_CU_10.00	Articles 325n, 325g of Regulation (EU) No 575/2013
CSR_SEC_ACTP	CURVATURE	0,5 years	Downward shift	CSR_SEC_ACTP_CD_0.50	Articles 325n, 325g of Regulation (EU) No 575/2013
CSR_SEC_ACTP	CURVATURE	1 year	Downward shift	CSR_SEC_ACTP_CD_1.00	Articles 325n, 325g of Regulation (EU) No 575/2013
CSR_SEC_ACTP	CURVATURE	3 years	Downward shift	CSR_SEC_ACTP_CD_3.00	Articles 325n, 325g of Regulation (EU) No 575/2013
CSR_SEC_ACTP	CURVATURE	5 years	Downward shift	CSR_SEC_ACTP_CD_5.00	Articles 325n, 325g of Regulation (EU) No 575/2013
CSR_SEC_ACTP	CURVATURE	10 years	Downward shift	CSR_SEC_ACTP_CD_10.00	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	0,5 years	Upward shift	CSR_SEC_NON_ACTP_CU_0.50	Articles 325n, 325g of Regulation (EU) No 575/2013
CSR_SEC_NON_ACTP	CURVATURE	1 year	Upward shift	CSR_SEC_NON_ACTP_CU_1.00	Articles 325n, 325g of Regulation (EU) No 575/2013
CSR_SEC_NON_ACTP	CURVATURE	3 years	Upward shift	CSR_SEC_NON_ACTP_CU_3.00	Articles 325n, 325g of Regulation (EU) No 575/2013
CSR_SEC_NON_ACTP	CURVATURE	5 years	Upward shift	CSR_SEC_NON_ACTP_CU_5.00	Articles 325n, 325g of Regulation (EU) No 575/2013

CSR_SEC_NON_ACTP	CURVATURE	10 years	Upward shift	CSR_SEC_NON_ACTP_CU_10.00	Articles 325n, 325g of Regulation (EU) No 575/2013
CSR_SEC_NON_ACTP	CURVATURE	0,5 years	Downward shift	CSR_SEC_NON_ACTP_CD_0.50	Articles 325n, 325g of Regulation (EU) No 575/2013
CSR_SEC_NON_ACTP	CURVATURE	1 year	Downward shift	CSR_SEC_NON_ACTP_CD_1.00	Articles 325n, 325g of Regulation (EU) No 575/2013
CSR_SEC_NON_ACTP	CURVATURE	3 years	Downward shift	CSR_SEC_NON_ACTP_CD_3.00	Articles 325n, 325g of Regulation (EU) No 575/2013
CSR_SEC_NON_ACTP	CURVATURE	5 years	Downward shift	CSR_SEC_NON_ACTP_CD_5.00	Articles 325n, 325g of Regulation (EU) No 575/2013
CSR_SEC_NON_ACTP	CURVATURE	10 years	Downward shift	CSR_SEC_NON_ACTP_CD_10.00	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