

Please find below comments on the consultation paper on a draft Implementing Technical Standard (CP50):

"According to Annex II of EBA Consultation Paper (Consultation Paper on draft Implementing Technical Standards (ITS) on supervisory reporting requirements for institutions (CP50), p. 69) institutions should report "risk weighted exposure amount for credit, counterparty credit and dilution risks and free deliveries" in column 070 in Group Solvency Template (COREP). In next three columns (080, 090, 100) institutions should present own funds requirements due to market, operational and other risks. In column 110 sum of columns 070 to 100 should be reported. It seems to be inconsistent to sum up risk weighted exposure amounts (column 070) with capital requirements (columns 080, 090, 100), e.g. risk weighted exposure amount due to credit risk is equal to capital requirement due to credit risk times 12,5."

Wanda Sieminska
Compliance Department
Bank Handlowy w Warszawie S.A.
Citi handlowy
Poland
wanda.sieminska@citi.com

Bank Handlowy w Warszawie S.A. with registered office in Warsaw, 16 Senatorska Street, 00-923 Warsaw, registered by District Court for the Capital City of Warsaw 12th Commercial Division of the National Court Register under KRS No. 000 000 1538; NIP 526-030-02-91; fully paid-up capital of the company amounts to 522,638,400 zlotys.