

Chapter 1

Commission Delegated Regulation (EU) 2015/1555

ANNEX I STANDARD FORMAT FOR
DISCLOSURE OF INFORMATION IN
RELATION TO THE COMPLIANCE
OF INSTITUTIONS WITH
THE REQUIREMENT FOR A
COUNTERCYCLICAL CAPITAL BUFFER

Table 1 Geographical distribution of credit exposures relevant for the calculation of the countercyclical capital buffer

Row		General credit exposures		Trading book exposure		Securitisation exposure		Own funds requirements				Own funds requirement weights	Counter cyclical capital buffer rate
		Exposure value for SA	Exposure value IRB	Sum of long and short position of trading book	Value of trading book exposure for internal models	Exposure value for SA	Exposure value for IRB	Of which: General credit exposures	Of which: Trading book exposures	Of which: Securitisation exposures	Total		
		010	020	030	040	050	060	070	080	090	100	110	120
010	Break down by country												
	Country:001												
	002												
	...												
	NNN												
020													

Table 2 Amount of institution-specific countercyclical capital buffer

Row		Column
		010
010	Total risk exposure amount	
020	Institution specific countercyclical buffer rate	
030	Institution specific countercyclical buffer requirement	