

Chapter 3

Commission Delegated Regulation (EU) 2017/72

Article 3 Quantitative conditions

(1) Competent authorities may only grant data waiver permissions where the following quantitative conditions are met in respect of an institution:

(a) the total exposure value of the data waiver permission requested and all its data waiver permissions which have been granted but not revoked or expired ("data waiver permissions in force") do not exceed 5 % of the institution's total exposure value;

(b) the total risk-weighted exposure amount of the data waiver permission requested and all its data waiver permissions in force do not exceed 5 % of the institution's total risk-weighted exposure amount.

(2) For the purposes of point (a) of paragraph 1, the total exposure value shall be the aggregate exposure value of all types of exposures measured for credit and dilution risk, before reduction of specific credit risk adjustments, additional value adjustments in accordance with Articles 34 and 110 of Regulation (EU) 575/2013 and of other own funds reductions.

(3) For the purposes of point (b) of paragraph 1, total risk-weighted exposure amount shall be the aggregate risk exposure amount of all types of exposures, risk-weighted for credit and dilution risk in accordance with the approach applied by the institution