A/A	**COREP Template**	**Description**	
Capital Adequacy			
1.	Summary		• This template is automatically generated from all other individual templates. It allows the investment firm to view a summary of its own funds and capital adequacy ratio. • This template can be found in files: 1. *Form.144-05-06.1.TSA (CR&MRK) & All methods (OPR)* 2. *Form.144-05-06.2.IRB(CR), TSA (MKR) & All methods (OPR)* 3. *Form.144-05-06.3.IRB(CR),IM (MKR)& All methods (OPR)* • The investment firm should complete in this template the following: a) The name of the legal entity, b) The date which the submission corresponds c) The reporting currency
2.	CA	Capital adequacy	• **This template is applicable irrespective of the method being adopted by the Investment firm.** • This template can be found in files: 1. *Form.144-05-06.1.TSA (CR&MRK) & All methods (OPR)* 2. *Form.144-05-06.2.IRB(CR), TSA (MKR) & All methods (OPR)* 3. *Form.144-05-06.3.IRB(CR),IM (MKR)& All methods (OPR)* • This template consists of three sections:

A/A	COREP Template	Description	
			(a) **Part 1:** Own Funds (b) **Part 2:** Capital Requirements (c) **Part 3:** Memorandum items (Solvency ratio, surplus/deficit of own funds, etc) • This template should be completed by **all** investment firms. • It includes all items that are eligible to be included in the calculation of the investment firms own funds and all methods under which the investment firm may calculate its capital requirements. • Each investment firm must complete only **<u>the white cells</u>** that are applicable to them and the methods used for calculating capital requirements. • All amounts should be completed to the nearest thousand.
3.	Group Solvency Details		• This template is to be completed by groups that calculate their capital adequacy on a **<u>consolidated basis</u>**. • This template can be found in files: 1. *<u>Form.144-05-06.1.TSA (CR&MRK) & All methods (OPR)</u>* 2. *<u>Form.144-05-06.2.IRB(CR), TSA (MKR) & All methods (OPR)</u>* 3. *<u>Form.144-05-06.3.IRB(CR),IM (MKR)& All methods (OPR)</u>* • All amounts should be completed to the nearest thousand.
Credit Risk			
4.	CR SA	Credit and counterparty credit	• This template can be found in file *<u>Form.144-05-06.1.TSA(CR&MRK) & All methods (OPR)</u>* and consists of all

A/A	COREP Template	Description	
		risks and free deliveries: standardised approach to capital requirements	many worksheet (one for each asset class under the Standardised Approach for credit risk) • This template is to be completed by Investment Firms that adopt the **Standardised Approach for the calculation of credit risk capital requirements**. • The Investment firm should complete all individual asset class templates. The total exposures (summary) template should not be completed by the investment firm. • All amounts should be completed to the nearest thousand.
5.	CR IRB	Credit and counterparty credit risks and free deliveries: IRB approach to capital requirements	• This template is included in the files: *1. Form.144-05-06.2.IRB(CR), TSA (MKR) & All methods (OPR)* *2. Form.144-05-06.3.IRB(CR),IM (MKR)& All methods (OPR)* • This template is applicable for investment firms that implement the **Internal Ratings Based approach for credit risk calculation of capital requirements.**
6.	CR EQU IRB	Credit risk: equity - IRB approaches to capital requirements	• This template is included in the files: *1. Form.144-05-06.2.IRB(CR), TSA (MKR) & All methods (OPR)* *2. Form.144-05-06.3.IRB(CR),IM (MKR)& All methods (OPR)* • This template is to be completed by investment firms which have adopted the IRB Approach for credit risk and which use different approaches to different portfolios.
7.	CR SEC SA	Credit risk: securitisations - standardised	• This template can be found in file *Form.144-05-06.1.TSA(CR&MRK) & All methods (OPR* • This template is applicable to investment firms with Securitisation exposures and which adopt the Standardised

A/A	COREP Template	Description	
		approach to capital requirements	Approach for the calculation of the capital requirements. • The template is populated for traditional and synthetic securitisation. And a summary template. The investment firm should complete only the individual templates for Traditional and Synthetic securitisations.
8.	CR SEC IRB	Credit risk: securitisations - IRB approach to capital requirements	• This template is included in the files: *1. Form.144-05-06.2.IRB(CR), TSA (MKR) & All methods (OPR)* *2. Form.144-05-06.3.IRB(CR),IM (MKR)& All methods (OPR)* • This template is applicable to investment firms with Securitisation exposures and which adopt the IRB Approach for the calculation of the capital requirements. • The template is populated for traditional and synthetic securitisation. And a summary template. The investment firm should complete only the individual templates for Traditional and Synthetic securitisations.
9.	CR SEC Details	Credit risk: detailed information on securitisations by originators and sponsors	• This template is included in the files: *1. Form.144-05-06.1.TSA (CR&MRK) & All methods (OPR)* *2. Form.144-05-06.2.IRB(CR), TSA (MKR) & All methods (OPR)* *3. Form.144-05-06.3.IRB(CR),IM (MKR)& All methods (OPR)* • This Template is applicable to Investment Firms that are **originators or sponsors** of securitization positions. • Many columns of this template include dropdown lists with allowed values that are to be completed by the Investment firm.
10.	CR TB	Settlement/delivery	• This template is included in the files:

A/A	COREP Template	Description	
	SETT	risk in the trading book	1. *Form.144-05-06.1.TSA (CR&MRK) & All methods (OPR)* 2. *Form.144-05-06.2.IRB(CR), TSA (MKR) & All methods (OPR)* 3. *Form.144-05-06.3.IRB(CR),IM (MKR)& All methods (OPR)* • This template is applicable to Investment Firms that have transactions in the **trading book** in which debt instruments, equities, foreign currencies and commodities (excluding repurchase and reverse repurchase agreements and securities lending or commodities borrowing) are unsettled after their due delivery date. • All amounts should be completed to the nearest thousand.
Market Risk			
11.	MKR SA TDI	Market risk: standardised approaches for position risks in traded debt instruments	• This template is included in the files: 1. *Form.144-05-06.1.TSA (CR&MRK) & All methods (OPR)* 2. *Form.144-05-06.2.IRB(CR), TSA (MKR) & All methods (OPR)* • This template is applicable to Investment firms with instruments in the Trading Book which attract interest rate risk that are adopting the **Standardised Approach for Market Risk.** • This template is to be completed for each currency. The individual templates have been populated for many currencies. If the investment firm has Traded Debt Instruments in another currency, then they should notify the Commission to populate the template for the currency under consideration. • All amounts should be completed to the nearest thousand.
12.	MKR SA	Market risk: standardised	• This template is included in the files:

A/A	COREP Template	Description	
	EQU	approach for position risk in equities	1. *Form.144-05-06.1.TSA (CR&MRK) & All methods (OPR)* 2. *Form.144-05-06.2.IRB(CR), TSA (MKR) & All methods (OPR)* • This template is applicable to Investment firms with equity exposures in the Trading Book that are adopting the Standardised Approach for Market Risk. • This template is to be completed for all equities irrespective of the National Market. • All amounts should be completed to the nearest thousand.
13.	MKR SA FX	Market risk standardised approaches for foreign exchange risk	• This template is included in the files: 1. *Form.144-05-06.1.TSA (CR&MRK) & All methods (OPR)* 2. *Form.144-05-06.2.IRB(CR), TSA (MKR) & All methods (OPR)* • This template is to be completed by all investment firms denoting the open position in FX. The capital requirement is calculated automatically if the overall open FX position exceeds 2% of the Investment firm's capital base. • All amounts should be completed to the nearest thousand.
14.	MKR SA COM	Market risk standardised approaches for commodities	• This template is included in the files: 1. *Form.144-05-06.1.TSA (CR&MRK) & All methods (OPR)* 2. *Form.144-05-06.2.IRB(CR), TSA (MKR) & All methods (OPR)* • This template is applicable to Investment firms with commodity exposures in the Trading Book that are adopting the Standardised Approach for Market Risk.

A/A	COREP Template	Description	
			• This template is to be completed for each type of commodity. In each individual template the investment firm should complete the name of the commodity, the spot price in the reporting currency and the standard unit of measurement of the corresponding commodity. • All amounts should be completed to the nearest thousand.
15.	MKR IM	Market risk internal models	• This template is included in the file *Form.144-05-06.3.IRB(CR),IM (MKR)& All methods (OPR)* • This template is applicable to investment firms that calculate their market risk capital requirements with the use of **internal models**. • All amounts should be completed to the nearest thousand.
16.	MKR IM Details	Market risks internal models details	• This template is included in the file *Form.144-05-06.3.IRB(CR),IM (MKR)& All methods (OPR)* • This template is applicable to investment firms that calculate their market risk capital requirements with the use of internal models. • This template may be required for **each** individual model used and/or for the aggregation of all the individual models. Accordingly, in the case of the aggregation of all the individual models, some of the codes, that may be incompatible at the individual level, may be reported simultaneously. If entities has more than one internal model, they may require table B for each row included in table A • All amounts should be completed to the nearest thousand.
Operational Risk			
17.	OPR	Operational risk	• This template is included in the files:

A/A	COREP Template	Description	
			1. *Form.144-05-06.1.TSA (CR&MRK) & All methods (OPR)* 2. *Form.144-05-06.2.IRB(CR), TSA (MKR) & All methods (OPR)* 3. *Form.144-05-06.3.IRB(CR),IM (MKR)& All methods (OPR)* • This template is applicable for **all** Investment Firms irrespective of the approach they implement for the calculation of capital requirements for Operational Risk. • According to the approach the Investment Firm adopts, the Investment Firm will complete the corresponding section **only** (i.e. BIA Section **or** TSA Section **or** AMA Section) • All amounts should be completed to the nearest thousand.
18.	OPR Details	Operational risk: gross losses by business lines and event types in the last year	• This template is included in the files: 1. *Form.144-05-06.1.TSA (CR&MRK) & All methods (OPR)* 2. *Form.144-05-06.2.IRB(CR), TSA (MKR) & All methods (OPR)* 3. *Form.144-05-06.3.IRB(CR),IM (MKR)& All methods (OPR)* • This template is applicable to Investment Firms that implement the **Standardised Approach** or **Advanced Measurement Approach** for Operational Risk. • All amounts should be completed to the nearest thousand.
19.	OPR LOSS Details	Major operational risk losses recorded in the last year or which are still open	• This template is included in the files: 1. *TSA (CR&MRK) & All methods (OPR)* 2. *IRB(CR), TSA (MKR) & All methods (OPR)*

A/A	COREP Template	Description	
			3. *IRB(CR), internal models (MKR) and all methods (OPR)* • This template is applicable to Investment Firms that implement the **Standardised Approach** or **Advanced Measurement Approach** for Operational Risk. • Many columns of this template include dropdown lists with allowed values that are to be completed by the Investment firm. • All amounts should be completed to the nearest thousand.
Excess on Large Exposures in the Trading Book			
20.	MKR SA EXCESS ON LE IN TB		• This template is included in the files: 1. *Form.144-05-06.1.TSA (CR&MRK) & All methods (OPR)* 2. *Form.144-05-06.2.IRB(CR), TSA (MKR) & All methods (OPR)* 3. *Form.144-05-06.3.IRB(CR),IM (MKR)& All methods (OPR)* • All amounts should be completed to the nearest thousand.

Color index in templates		
Color	**Description**	**Locked cell/ Unlocked cell**
	Not applicable for Investment Firms regulated by CySEC	Locked
	Not applicable for investment firms under certain methods	Locked
	Cell linked to the Template CA	Locked
	Cell that includes formula and is not to be completed by the Investment Firm	Locked
	Supporting/ Additional Columns	Locked
	Items that are currently not applicable but may be applicable at a future stage	Unlocked
	Dropdown list	Unlocked
	To be completed by the Investment Firm	Unlocked