

	Tables and templates*	Fixed format	Flexible format	Quarterly	Semi-annually	Annually
Part 2 – Overview of risk management and RWA	OVA – Bank risk management approach		✓			✓
	OV1 – Overview of RWA	✓		✓		
Part 3 – Linkages between financial statements and regulatory exposures	LI1 – Differences between accounting and regulatory scopes of consolidation and mapping of financial statements with regulatory risk categories		✓			✓
	LI2 – Main sources of differences between regulatory exposure amounts and carrying values in financial statements		✓			✓
	LIA – Explanations of differences between accounting and regulatory exposure amounts		✓			✓
Part 4 – Credit risk	CRA – General information about credit risk		✓			✓
	CR1 – Credit quality of assets	✓			✓	
	CR2 – Changes in stock of defaulted loans and debt securities	✓			✓	
	CRB – Additional disclosure related to the credit quality of assets		✓			✓
	CRC – Qualitative disclosure requirements related to credit risk mitigation techniques		✓			✓
	CR3 – Credit risk mitigation techniques – overview	✓			✓	
	CRD – Qualitative disclosures on banks' use of external credit ratings under the standardised approach for credit risk		✓			✓
	CR4 – Standardised approach – credit risk exposure and Credit Risk Mitigation (CRM) effects	✓			✓	
	CR5 – Standardised approach – exposures by asset classes and risk weights	✓			✓	
	CRE – Qualitative disclosures related to IRB models		✓			✓
	CR6 – IRB - Credit risk exposures by portfolio and PD range	✓			✓	
	CR7 – IRB – Effect on RWA of credit derivatives used as CRM techniques	✓			✓	
	CR8 – RWA flow statements of credit risk exposures under IRB	✓			✓	
	CR9 – IRB – Backtesting of probability of default (PD) per portfolio		✓			✓
CR10 – IRB (specialised lending and equities under the simple risk weight method)		✓			✓	
Part 5 – Counterparty credit risk	CCRA – Qualitative disclosure related to counterparty credit risk		✓			✓
	CCR1 – Analysis of counterparty credit risk (CCR) exposure by approach	✓			✓	
	CCR2 – Credit valuation adjustment (CVA) capital charge	✓			✓	
	CCR3 – Standardised approach of CCR exposures by regulatory portfolio and risk weights	✓			✓	
	CCR4 – IRB – CCR exposures by portfolio and PD scale	✓			✓	

	Tables and templates*	Fixed format	Flexible format	Quarterly	Semi-annually	Annually
	CCR5 – Composition of collateral for CCR exposure		✓		✓	
	CCR6 – Credit derivatives exposures		✓		✓	
	CCR7 – RWA flow statements of CCR exposures under the Internal Model Method (IMM)	✓		✓		
	CCR8 – Exposures to central counterparties	✓			✓	
Part 6 – Securitisation	SECA – Qualitative disclosure requirements related to securitisation exposures		✓			✓
	SEC1 – Securitisation exposures in the banking book		✓		✓	
	SEC2 – Securitisation exposures in the trading book		✓		✓	
	SEC3 – Securitisation exposures in the banking book and associated regulatory capital requirements – bank acting as originator or as sponsor	✓			✓	
	SEC4 – Securitisation exposures in the banking book and associated capital requirements – bank acting as investor	✓			✓	
Part 7 – Market risk	MRA – Qualitative disclosure requirements related to market risk		✓			✓
	MRB – Qualitative disclosures for banks using the Internal Models Approach (IMA)		✓			✓
	MR1 – Market risk under standardised approach	✓			✓	
	MR2 – RWA flow statements of market risk exposures under an IMA	✓		✓		
	MR3 – IMA values for trading portfolios	✓			✓	
	MR4 – Comparison of VaR estimates with gains/losses		✓		✓	
		20	20	4	22	14

*The shaded rows refer to tables (mostly for qualitative information) (11 in total) and the unshaded rows are templates (for quantitative information) (29 in total).