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From:	Secretary-General of the European Commission, signed by Mr Jordi AYET PUIGARNAU, Director
date of receipt:	28 May 2015
To:	Mr Uwe CORSEPIUS, Secretary-General of the Council of the European Union

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No. Cion doc.:	C(2015) 3468 final - ANNEX 1
Subject:	ANNEX to the COMMISSION DELEGATED REGULATION (EU) No .../... supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards for the disclosure of information in relation to the compliance of institutions with the requirement for a countercyclical capital buffer in accordance with Article 440

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Delegations will find attached document C(2015) 3468 final - ANNEX 1.

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Encl.: C(2015) 3468 final - ANNEX 1



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C(2015) 3468 final

ANNEX 1

**ANNEX**

**to the**

**COMMISSION DELEGATED REGULATION (EU) No .../...**

**supplementing Regulation (EU) No 575/2013 of the European Parliament and of the Council with regard to regulatory technical standards for the disclosure of information in relation to the compliance of institutions with the requirement for a countercyclical capital buffer in accordance with Article 440**

**ANNEX**

**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	Countercyclical 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	010	020	030	040	050	060	070	080	090	100	110	120
	Breakdown 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