Final Q&As

Question ID: 2016_2660

Topic: Liquidity risk
Subject matter: Exemption from cap of inflows per Article 33 (1) of the Commission Delegated Act 2015/61

Question ID: 2016_2695

Topic: Liquidity risk
Subject matter: Liquid assets valuation in case of hedging with collateralized derivatives.

Question ID: 2016_2629

Topic: Credit risk
Subject matter: Treatment of decreases of impairments in the calculation of the exposure value

Question ID: 2016_2642

Topic: Liquidity risk
Subject matter: Definition of a 'Deposit Broker'

Question ID: 2014_1188

Topic: Supervisory reporting
Subject matter: Template C07.00 Column 230: of which: with a credit assessment by a nominated ECAI

Question ID: 2014_1187

Topic: Supervisory reporting
Subject matter: Template C07.00 Column 240: of which: with a credit assessment derived from Central Government

Question ID: 2014_1571

Topic: Supervisory reporting
Subject matter: reporting of template C017.00

Question ID: 2014_1193

Topic: Supervisory reporting
Subject matter: Group Solvency template (C06.00) – information on the contribution of entities to solvency of the group (columns 300 to 400)

Question ID: 2014_1258

Topic: Supervisory reporting
Subject matter: Reporting ICAAP requirements

Question ID: 2014_1191

Topic: Supervisory reporting
Subject matter: incorrect references to the CRR

Question ID: 2014_1180

Topic: Supervisory reporting
Subject matter: Calculation of 17.65% CET1 threshold

Question ID: 2014_1295

Topic: Supervisory reporting
Subject matter: Memorandum Items in Credit Risk SA

Question ID: 2014_1088

Topic: Supervisory reporting
Subject matter: Fiduciary loans and deposits

Question ID: 2014_1261

Topic: Supervisory reporting
Subject matter: Annex I, C 05.01

Question ID: 2014_1113

Topic: Supervisory reporting
Subject matter: Non Performing Loans at group levels.

Question ID: 2016_2784

Topic: Liquidity risk
Subject matter: Outflows from operational deposits

Question ID: 2014_1233

Topic: Supervisory reporting
Subject matter: Operational Risk templates

Question ID: 2014_1247

Topic: Supervisory reporting
Subject matter: C 09.03 - Calculation of the breakdown of total own funds requirements for credit risk of relevant credit exposures by country (CR GB 3)

Question ID: 2016_2560

Topic: Credit risk
Subject matter: Splitting exposures – no matter SA or IRB!

Question ID: 2015_2192

Topic: Supervisory reporting
Subject matter: Information on performing and non-performing exposures

Question ID: 2016_2665

Topic: Transparency and Pillar 3
Subject matter: Appropriate medium and location for disclosure

Question ID: 2015_1843

Topic: Transparency and Pillar 3
Subject matter: Disclosure requirement

Question ID: 2015_2306

Topic: Credit risk
Subject matter: Application of Article 215(2)(b) of the CRR

Question ID: 2016_2590

Topic: Own funds
Subject matter: Netting set treatment for trades with Specific Wrong Way Risk

Question ID: 2016_2574

Topic: Credit risk
Subject matter: Assigning Specific Credit Risk Adjustments for a group of exposures to the exposures within the group

Question ID: 2014_1094

Topic: Supervisory reporting
Subject matter: FINREP Template 13.2 and 13.3

Question ID: 2014_1128

Topic: Supervisory reporting
Subject matter: FINREP reporting requirements

Question ID: 2014_1222

Topic: Supervisory reporting
Subject matter: FINREP template F 40.01 – Group Structure Listing - Entity by Entity

Question ID: 2015_2543

Topic: Credit risk
Subject matter: Correct application of credit conversion factors in relation to credit substitutes and shipping guarantees

Question ID: 2015_1929

Topic: Market risk
Subject matter: Exclusion of intragroup transactions from own funds requirements for CVA risk

Question ID: 2016_2727

Topic: Liquidity risk
Subject matter: Including in the LCR calculation deposits from this category with residual maturities longer than 30 days

Question ID: 2016_2806

Topic: Remuneration
Subject matter: Calculation of the ratio variable to fixed remuneration

Question ID: 2015_2252

Topic: Market risk
Subject matter: Break clauses in capital requirements and Residual maturity

Question ID: 2016_2807

Topic: Own funds
Subject matter: General credit risk adjustment (GCRA) inclusion into Tier 2 capital

Question ID: 2014_1544

Topic: Supervisory reporting
Subject matter: Calculation and Application of incurred CVA per Article 273(6)

Question ID: 2016_2852

Topic: Own funds
Subject matter: Calculation of the predetermined amount for market making purposes

Question ID: 2016_2731

Topic: Liquidity risk
Subject matter: Classification of SME/Retail Corporates as 'Retail Deposits'

Question ID: 2015_1917

Topic: Credit risk
Subject matter: Eligibility of unconditional Financial Letters of Credit as eligible financial collateral

Question ID: 2016_2641

Topic: Credit risk
Subject matter: Risk weighting under the Standardised Approach for credit risk for an exposure secured by a mortgage on a residential property which is a second home (for instance, a holiday home).

Question ID: 2015_2138

Topic: Market infrastructures
Subject matter: Risk weight of exposures with QCCPs

Question ID: 2014_1214

Topic: Credit risk
Subject matter: Recognition of real estate as commercial property

Question ID: 2015_2115

Topic: Market risk
Subject matter: Mark-to-Market Method: Application of perfectly matching provisions to FX forwards

Question ID: 2015_2466

Topic: Market risk
Subject matter: Application level of materiality threshold for assessing the materiality of extensions and changes to the IMA

Question ID: 2015_2112

Topic: Liquidity risk
Subject matter: Reporting of inflows for term deposits with option for early withdrawal

Question ID: 2015_1835

Topic: Market risk
Subject matter: Offset of Additional Value Adjustments (“AVA”) against Expected Loss (“EL”) under Article 159

Question ID: 2016_2949

Topic: Market risk
Subject matter: Review and validation of criteria for the use of a reduced number of parameters

Question ID: 2016_3009

Topic: Market risk
Subject matter: Exclusion of centrally cleared transactions

Question ID: 2016_2756

Topic: Market risk
Subject matter: Calculation of the threshold for using the simplified approach for the determination of AVAs.