

Funds sheet

ID	Label	Legal references and comments
Rows		
	Look-through Approach (LTA)	Credit Risk Circular (2017/7) margin nos. 338–344
001	All funds under LTA	All equity investments in funds that according to the hierarchy of approaches in margin no. 337 are treated under the LTA
002	Of which: funds under LTA managed by the bank itself	Out of investments reported in row 001, only those that are managed by the bank itself
	Mandate Based Approach (MBA)	Credit Risk Circular (2017/7) margin nos. 345–350
003	All funds under MBA	All equity investments in funds that according to the hierarchy of approaches in margin no. 337 are treated under the MBA
004	Of which: funds under MBA managed by the bank itself	Out of investments reported in row 003, only those that are managed by the bank itself
	Fallback Approach (FBA)	Credit Risk Circular (2017/7) margin no. 351
005	All funds under FBA	All equity investments in funds that according to the hierarchy of approaches in margin no. 337 are treated under the FBA
006	Of which: funds under FBA managed by the bank itself	Out of investments reported in row 005, only those that are managed by the bank itself
	Simplified Approach:	Credit Risk Circular (2017/7) margin nos. 335 and 352
007	All funds under Simplified Approach with 250%	All equity investments in funds that according to the hierarchy of approaches in margin no. 337 are treated under the Simplified Approach and risk weighted at 250%
008	Of which: funds managed by the bank itself	Out of investments reported in row 007, only those that are managed by the bank itself
024	All funds under Simplified Approach with 400%	All equity investments in funds that according to the hierarchy of approaches in margin no. 337 are treated under the Simplified Approach and risk weighted at 400%
025	Of which: funds managed by the bank itself	Out of investments reported in row 024, only those that are managed by the bank itself
009–013	LTA Exposure by risk weight applied	For investments reported in row 001, provide breakdown by ranges of risk weight applied under the LTA
014–018	MBA Exposure by risk weight applied	For investments reported in row 003, provide breakdown by ranges of risk weight applied under the MBA
019	Simplified Approach 250% risk weight	Same investments reported in row 007
020	Of which: having synthetic risk indicator value of 1	Out of investments reported in row 019, only equity investments under the Simplified Approach that have a synthetic risk indicator value of 1 according to the Collective Investment Schemes Ordinance, Annex 3, Section 3 "Risk and reward profile"
021	Of which: having synthetic risk indicator value of 2	Out of investments reported in row 019, only equity investments under the Simplified Approach that have a synthetic risk indicator value of 2 according to the Collective Investment Schemes Ordinance, Annex 3, Section 3 "Risk and reward profile"
022	Of which: having synthetic risk indicator value of 3	Out of investments reported in row 019, only equity investments under the Simplified Approach that have a synthetic risk indicator value of 3 according to the Collective Investment Schemes Ordinance, Annex 3, Section 3 "Risk and reward profile"

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023	Of which: having synthetic risk indicator value of 4	Out of investments reported in row 019, only equity investments under the Simplified Approach that have a synthetic risk indicator value of 4 according to the Collective Investment Schemes Ordinance, Annex 3, Section 3 "Risk and reward profile"
026	Of which: having synthetic risk indicator value of 5	Out of investments reported in row 019, only equity investments under the Simplified Approach that have a synthetic risk indicator value of 5 according to the Collective Investment Schemes Ordinance, Annex 3, Section 3 "Risk and reward profile"
027	Of which: having synthetic risk indicator value of 6	Out of investments reported in row 019, only equity investments under the Simplified Approach that have a synthetic risk indicator value of 6 according to the Collective Investment Schemes Ordinance, Annex 3, Section 3 "Risk and reward profile"
028	Of which: having synthetic risk indicator value of 7	Out of investments reported in row 019, only equity investments under the Simplified Approach that have a synthetic risk indicator value of 7 according to the Collective Investment Schemes Ordinance, Annex 3, Section 3 "Risk and reward profile"
029	Simplified Approach 400% risk weight	Same investments reported in row 024
030	Of which: having synthetic risk indicator value of 5	Out of investments reported in row 029, only equity investments under the Simplified Approach that have a synthetic risk indicator value of 5 according to the Collective Investment Schemes Ordinance, Annex 3, Section 3 "Risk and reward profile"
031	Of which: having synthetic risk indicator value of 6	Out of investments reported in row 029, only equity investments under the Simplified Approach that have a synthetic risk indicator value of 6 according to the Collective Investment Schemes Ordinance, Annex 3, Section 3 "Risk and reward profile"
032	Of which: having synthetic risk indicator value of 7	Out of investments reported in row 029, only equity investments under the Simplified Approach that have a synthetic risk indicator value of 7 according to the Collective Investment Schemes Ordinance, Annex 3, Section 3 "Risk and reward profile"
Columns		
01	Number of funds	Number of funds in which the bank has equity investments. In case a fund is treated under more than one approach, the fund shall be counted under each approach.
02	Credit equivalent for CCR of SFT	Credit equivalent exposure amount for counterparty credit risk arising from securities financing transactions (Credit Risk Circular (2017/7) margin nos.131, 163–278)
03	Credit equivalent for CCR of derivatives	Credit equivalent exposure amount for counterparty credit risk arising from derivatives (see Credit Risk Circular (2017/7) margin nos. 32–123)
04	Risk weighted exposure amount for CCR of SFT and derivatives (incl. CVA)	Amount resulting from multiplying the credit equivalent exposure amounts reported in columns 02 and 03 by its corresponding risk weights
05	Total (net) exposure before risk weighting	Total (net) exposure amount arising from equity investments. It includes the credit equivalent amounts for counterparty credit risk reported in columns 02 and 03.
06	Risk weighted exposure amount	Amount resulting from multiplying the total (net) exposure amount in column 05 by its corresponding risk weight
07	Capital requirements (without multiplications)	Minimum capital requirements: 8% of the risk weighted exposure amount in column 06 (without application of multipliers)

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