Template EU MR1 - Market risk under the standardised approach

		a
		RWEAs
	Outright products	
1	Interest rate risk (general and specific)	0
2	Equity risk (general and specific)	0
3	Foreign exchange risk	0
4	Commodity risk	
	Options	
5	Simplified approach	0
6	Delta-plus approach	0
7	Scenario approach	0
8	Securitisation (specific risk)	0
9	**Total**	0

Template EU MR2-A - Market risk under the internal Model Approach (IMA)

		a	b
		RWEAs	**Own funds requirements**
1	**VaR (higher of values a and b)**		
(a)	Previous day's VaR (VaR_{t-1})		0
(b)	Multiplication factor (mc) x average of previous 60 working days (VaRavg)		0
2	**SVaR (higher of values a and b)**		
(a)	Latest available SVaR ($SVaR_{t-1}$))		0
(b)	Multiplication factor (ms) x average of previous 60 working days ($sVaR_{avg}$)		0
3	**IRC (higher of values a and b)**		
(a)	Most recent IRC measure		0
(b)	12 weeks average IRC measure		0
4	**Comprehensive risk measure (higher of values a, b and c)**		
(a)	Most recent risk measure of comprehensive risk measure		0
(b)	12 weeks average of comprehensive risk measure		0
(c)	Comprehensive risk measure - Floor		
5	Other		
6	**Total**		

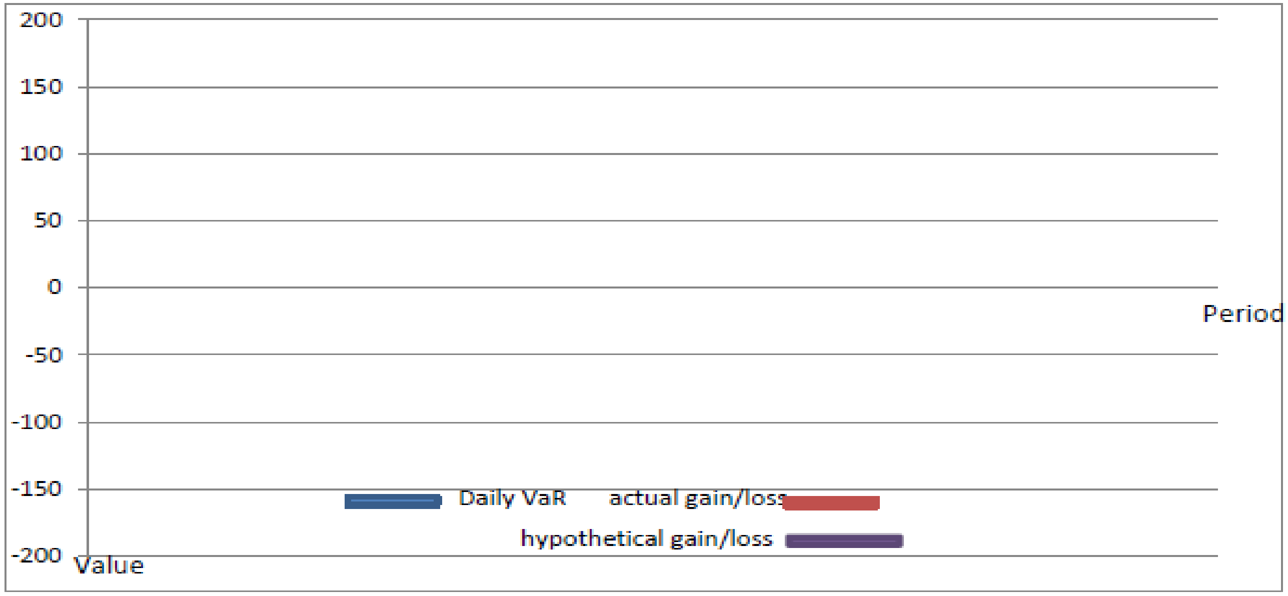
Template EU MR2-B - RWEA flow statements of market risk exposures under the IMA

		a	b	c	d	e	f	g
		VaR	**SVaR**	**IRC**	**Comprehensive risk measure**	**Other**	**Total RWEAs**	**Total own funds requirements**
1	**RWEAs at previous period end**	0	0	0	0	0	0	0
1a	*Regulatory adjustment*	0	0	0	0	0	0	0
1b	*RWEAs at the previous quarter-end (end of the day)*	0	0	0	0	0	0	0
2	Movement in risk levels	0	0	0	0	0	0	0
3	Model updates/changes	0	0	0	0	0	0	0
4	Methodology and policy	0	0	0	0	0	0	0
5	Acquisitions and disposals	0	0	0	0	0	0	0
6	Foreign exchange movements	0	0	0	0	0	0	0
7	Other	0	0	0	0	0	0	0
8a	*RWEAs at the end of the disclosure period (end of the day)*	0	0	0	0	0	0	0
8b	*Regulatory adjustment*	0	0	0	0	0	0	0
8	**RWEAs at the end of the disclosure period**	0	0	0	0	0	0	0

Template EU MR3 - IMA values for trading portfolios

		a
VaR (10 day 99%)		
1	Maximum value	0
2	Average value	0
3	Minimum value	0
4	Period end	0
SVaR (10 day 99%)		
5	Maximum value	0
6	Average value	0
7	Minimum value	0
8	Period end	0
IRC (99.9%)		
9	Maximum value	0
10	Average value	0
11	Minimum value	0
12	Period end	0
Comprehensive risk measure (99.9%)		
13	Maximum value	0
14	Average value	0
15	Minimum value	0
16	Period end	0

Template EU MR4 - Comparison of VaR estimates with gains/losses



Institutions must present an analysis of ‘outliers’ (backtesting exceptions as per Article 366 CRR) in backtested results, *specifying the dates and the corresponding excess (VaR-P&L), including at least the key drivers of the exceptions, with similar comparisons for actual P&L and hypothetical P&L (as per Article 366 CRR).*

Information about actual gains/losses, and especially a clarification whether they include reserves and, if not, how reserves are integrated into the backtesting process.