

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

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