

INFORME DE CUADRES Y RELACIONES DE LOS ESTADOS

CONTENIDO

Taxonomía: COREP_3.0 - Own Funds, LR, LE

C_00.01 Naturaleza del informe [3200]

C_90.00 Umbrales de la cartera de negociación y de riesgo de mercado [3590]

C_91.00 Método estándar alternativo: resumen [3591]

Taxonomía: COREP 3.0 - Own Funds, LR, LE

C_00.01 Naturaleza del informe [3200]

C_00.01. Cuadros internos

- **e4428_e (1 evaluación)**
count({C_01.00, c0002}) > 0
- **e4431_e (1 evaluación)**
count({C_01.00, c0001}) > 0
- **v4002_c (1 evaluación, Exacto)**
if (\$ReportingLevel = 'con') then ({c0002} = xs:QName('eba_SC:x7')) else (true())
- **v4003_c (1 evaluación, Exacto)**
if (\$ReportingLevel = 'ind') then ({c0002} = xs:QName('eba_SC:x6')) else (true())
- **v4025_a (1 evaluación, Exacto)**
{c0001} = (xs:QName('eba_AS:x1'), xs:QName('eba_AS:x2'))
- **v4028_a (1 evaluación, Exacto)**
{c0002} = (xs:QName('eba_SC:x6'), xs:QName('eba_SC:x7'),
xs:QName('eba_SC:x9'), xs:QName('eba_SC:x10'))
- **v6535_a (1 evaluación, Exacto)**
{c0002} = (xs:QName('eba_SC:x6'), xs:QName('eba_SC:x7'))

C_90.00 Umbrales de la cartera de negociación y de riesgo de mercado [3590]

C_90.00. Cuadros internos

- **v10099_m (3 evaluaciones, Auto)**

$$\begin{aligned}\{c0002\} &= \{c0102\} + \{c0402\} + \{c0502\} \\ \{c0001\} &= \{c0101\} + \{c0401\} + \{c0501\} \\ \{c0003\} &= \{c0103\} + \{c0403\} + \{c0503\}\end{aligned}$$

- **v10100_m (3 evaluaciones, Auto)**

$$\begin{aligned}\{c0302\} * \{c0702\} &= \{c0202\} \\ \{c0301\} * \{c0701\} &= \{c0201\} \\ \{c0303\} * \{c0703\} &= \{c0203\}\end{aligned}$$

- **v10101_m (3 evaluaciones, Auto)**

$$\begin{aligned}\{c0602\} * \{c0702\} &= \{c0002\} \\ \{c0601\} * \{c0701\} &= \{c0001\} \\ \{c0603\} * \{c0703\} &= \{c0003\}\end{aligned}$$

- **v10240_s (24 evaluaciones, Exacto)**

$$c^* : C_{90.00} \geq 0$$

C_91.00 Método estándar alternativo: resumen [3591]

C_91.00. Cuadros internos

- **v10102_m (15 evaluaciones, Auto)**

$$\begin{aligned}\{c0301\} &= \text{sum}(\{c[0302-0308]\}) \\ \{c0401\} &= \text{sum}(\{c[0402-0408]\}) \\ \{c0501\} &= \text{sum}(\{c[0502-0508]\}) \\ \{c0601\} &= \text{sum}(\{c[0602-0608]\}) \\ \{c0701\} &= \text{sum}(\{c[0702-0708]\}) \\ \{c0801\} &= \text{sum}(\{c[0802-0808]\}) \\ \{c0901\} &= \text{sum}(\{c[0902-0908]\}) \\ \{c1001\} &= \text{sum}(\{c[1002-1008]\}) \\ \{c1101\} &= \text{sum}(\{c[1102-1108]\}) \\ \{c1201\} &= \text{sum}(\{c[1202-1208]\}) \\ \{c1301\} &= \text{sum}(\{c[1302-1308]\}) \\ \{c1401\} &= \text{sum}(\{c[1402-1408]\}) \\ \{c0001\} &= \text{sum}(\{c[0002-0008]\}) \\ \{c0101\} &= \text{sum}(\{c[0102-0108]\}) \\ \{c0201\} &= \text{sum}(\{c[0202-0208]\})\end{aligned}$$

- **v10103_m (1 evaluación, Auto)**

$$\{c1801\} \geq \max(\{c0601\}, \{c1001\}, \{c1401\}) + \{c1809\} + \{c1810\} + \{c1811\} + \{c1812\} + \{c1813\}$$

- **v10104_m (1 evaluación, Auto)**

$$\{c1801\} * 12.5 = \{c1901\}$$

- **v10105_m (8 evaluaciones, Auto)**

$$\begin{aligned}\{c0604\} &= \text{sum}(\{c[0304, 0404, 0504]\}) \\ \{c0605\} &= \text{sum}(\{c[0305, 0405, 0505]\}) \\ \{c0603\} &= \text{sum}(\{c[0303, 0403, 0503]\}) \\ \{c0607\} &= \text{sum}(\{c[0307, 0407, 0507]\}) \\ \{c0606\} &= \text{sum}(\{c[0306, 0406, 0506]\}) \\ \{c0608\} &= \text{sum}(\{c[0308, 0408, 0508]\})\end{aligned}$$

$$\{c0602\} = \text{sum}(\{c[0302, 0402, 0502]\})$$
$$\{c0601\} = \text{sum}(\{c[0301, 0401, 0501]\})$$

- **v10106_m (8 evaluaciones, Auto)**

$$\{c1004\} = \text{sum}(\{c[0704, 0804, 0904]\})$$
$$\{c1005\} = \text{sum}(\{c[0705, 0805, 0905]\})$$
$$\{c1003\} = \text{sum}(\{c[0703, 0803, 0903]\})$$
$$\{c1007\} = \text{sum}(\{c[0707, 0807, 0907]\})$$
$$\{c1006\} = \text{sum}(\{c[0706, 0806, 0906]\})$$
$$\{c1008\} = \text{sum}(\{c[0708, 0808, 0908]\})$$
$$\{c1002\} = \text{sum}(\{c[0702, 0802, 0902]\})$$
$$\{c1001\} = \text{sum}(\{c[0701, 0801, 0901]\})$$

- **v10107_m (8 evaluaciones, Auto)**

$$\{c1404\} = \text{sum}(\{c[1104, 1204, 1304]\})$$
$$\{c1405\} = \text{sum}(\{c[1105, 1205, 1305]\})$$
$$\{c1403\} = \text{sum}(\{c[1103, 1203, 1303]\})$$
$$\{c1407\} = \text{sum}(\{c[1107, 1207, 1307]\})$$
$$\{c1406\} = \text{sum}(\{c[1106, 1206, 1306]\})$$
$$\{c1408\} = \text{sum}(\{c[1108, 1208, 1308]\})$$
$$\{c1402\} = \text{sum}(\{c[1102, 1202, 1302]\})$$
$$\{c1401\} = \text{sum}(\{c[1101, 1201, 1301]\})$$

- **v10108_m (1 evaluación, Auto)**

$$\{c1812\} = \{c1712\} * 0.01$$

- **v10109_m (1 evaluación, Auto)**

$$\{c1813\} = \{c1713\} * 0.001$$

- **v10237_s (6 evaluaciones, Exacto)**

$$c[1509-1611] : C_{91.00} \geq 0$$

- **v10238_s (2 evaluaciones, Exacto)**

$$c[1712, 1713] : C_{91.00} \geq 0$$

- **v10239_s (13 evaluaciones, Exacto)**

$$c[1801-1813] : C_{91.00} \geq 0$$

- **v10242_s (120 evaluaciones, Exacto)**

$$c[0001-1408] : C_{91.00} \geq 0$$

- **v10243_s (1 evaluación, Exacto)**

$$\{c1901\} \geq 0$$