

Council Directive 93/6/EEC of 15 March 1993 on the capital adequacy of investments firms and credit institutions (repealed)

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ANNEX I
POSITION RISK

INTRODUCTION

Netting

- 1.
- 2.
- 3.

Particular instruments

- 4.

- 4.
- 5.
- 6.
- 7.
- 8.
- 9.
- 10.
- 11.

Specific and general risks

- 12.

TRADED DEBT INSTRUMENTS

- 13.

Specific risk

- 14.

General risk

(a) Maturity-based

- 15.
- 16.
- 17.
- 18.
- 19.
- 20.
- 21.
- 22.
- 23.

(b) Duration-based

- 24.
- 25.
- 26.
- 27.
- 28.
- 29.
- 30.

EQUITIES

- 31.

Specific risk	
32.
33.
General risk	
34.
Stock-index futures	
35.
36.
37.
38.

UNDERWRITING

39.
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ANNEX II

SETTLEMENT AND COUNTER-PARTY RISK

SETTLEMENT/DELIVERY RISK

1.
2.

COUNTER-PARTY RISK

Free deliveries

3.1.
3.2.

Repurchase and reverse repurchase agreements, securities or commodities lending and...

4.1.
4.2.

OTC derivative instruments

5.
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OTHER

6.
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ANNEX III

FOREIGN-EXCHANGE RISK

1.
2.
3.1.
3.2.
4.
5.

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ANNEX IV
OTHER RISKS

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ANNEX V
OWN FUNDS

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- 9.

ANNEX VI
LARGE EXPOSURES

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- 3.
- 4.

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ANNEX VII COMMODITIES RISK

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- 7.

Particular instruments

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- 10.
- 11.
- 12.

(a) Maturity ladder approach

- 13.
- 14.
- 15.
- 16.
- 17.
- 18.

(b) Simplified approach

- 19.

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ANNEX VIII
INTERNAL MODELS

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- 11.
- 12.
- 13.
- 14.