MKR IM Details

MARKET RISKS INTERNAL MODELS DETAILS

BASIC INFORMATION					
REGULATORY VaR				INTERNAL VaR	
INSTRUMENT CODE FOR REGULATORY MODEL	SPECIFIC RISK EQUITIES CALCULATION CODE	SPECIFIC RISK DEBT INSTRUMENTS CALCULATION CODE	P&L CODE USED FOR THE CALCULATION OF NUMBER OF OVERSHOOTINGS	CONFIDENCE INTERVAL OF INTERNAL VaR (a)	HOLDING PERIOD OF INTERNAL VaR (b)
(1)	(2)	(3)	(4)	(5)	(6)

Day	REGULATORY VaR				INTERNAL VaR (c)	INTERNAL VaR LIMIT (d)	P&L EFFECTIVELY USED FOR BACKTESTING	
	CONFIDENCE LEVEL = 99%		SPECIFIC RISK SURCHARGE	INCREMENTAL DEFAULT RISK SURCHARGE				
	Var (T=10)	VaR (T=1)					Hypothetical	Actual
(7)	(8)	(9)	(10)	(11)	(12)	(13)	(14)	(15)
1								
2								
3								
4								
5								
6								
7								
8								
9								
10								
…								
…								
91								
92								

(a) To be filled out in case that the internal VaR calculation is based on a confidence interval different from 99 %
(b) To be filled out in case that the internal VaR calculation is based on a holding period different from 10 days
(c) To be filled out in case that the internal VaR calculation differs from (8) or (9)