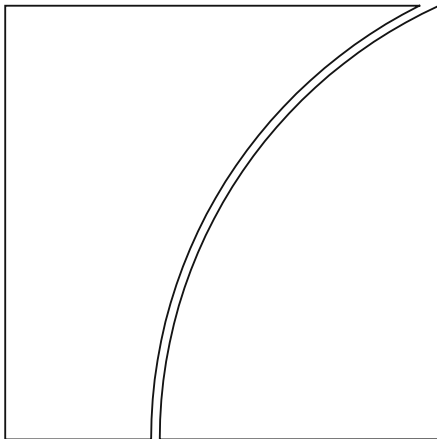


Basel Committee on Banking Supervision



RCAP Questionnaire for assessing implementation of the Basel supervisory framework for measuring and controlling large exposures

March 2018



BANK FOR INTERNATIONAL SETTLEMENTS

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In case you wish to obtain the Word version of this document, please send your request to bcbs.implementation@bis.org.

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Questionnaire for assessing the implementation of the Basel Supervisory framework for measuring and controlling large exposures

Introduction

The Regulatory Consistency Assessment Programme (RCAP) is a comprehensive programme introduced by the Basel Committee in 2012 to assess its members' implementation of Basel II, 2.5 and III. The objective of the programme is to help member jurisdictions ensure full, timely and consistent implementation of Basel framework. The aim is to help raise the resilience of the global banking system, maintain market confidence in regulatory ratios, and promote a level playing field. Further information on the programme is available on the BCBS website.¹

This document sets out the questionnaire to be completed by authorities preparing for an assessment of the implementation of the Supervisory framework for measuring and controlling large exposures (the LE framework).

Guidance to respondents

All sections of the questionnaire should be completed in English. References to domestic regulations and specific regulatory texts that implement the Basel provisions should be as detailed as possible. Additional sheets and associated documents can be appended to the questionnaire to help provide further explanation and background information to the assessment team.

Objective of the questionnaire

The preparatory phase of an RCAP assessment involves a self-assessment by the jurisdiction of its compliance with the Basel framework. The completed questionnaire is used by the Assessment Team to form initial impressions about the degree of compliance and conduct further assessment work including the assessment of materiality of the identified differences.

The primary objective of this RCAP questionnaire is therefore to map the domestic LE regulations to the Basel provisions and to help the assessed jurisdiction in identifying (potential) deviations of domestic regulations vis-à-vis Basel standards.

¹ See www.bis.org/bcbs/implementation.htm and www.bis.org/bcbs/publ/d361.htm.

Scope of the questionnaire

This questionnaire covers the LE framework and the associated FAQ.

The list of Basel documents that are within scope of the self-assessment are listed below:

1. The final framework (April 2014);² and
2. Frequently Asked Questions (September 2016).³

National discretions

Where national discretions are provided for in the Basel framework, member jurisdictions are asked to indicate whether and to what extent they have exercised, or propose to exercise these discretions. For the purpose of the assessment, however, the exercise of such national discretions will not be considered a deviation. National discretions that are not provided for in the Basel framework and result in weakening of the implementation of the Basel standards in the jurisdictions will be considered deviations for the purpose of the assessment. Further, jurisdictions are also asked to provide details where they have imposed stricter requirements as compared to those of the Basel standards. Such measures are fully in line with the nature of these standards, which are intended to set minimum requirements, and will therefore be considered as compliant. However, they will not be considered to compensate for inconsistencies or gaps identified elsewhere.

Data collection

The materiality of assessment findings will rely on quantitative data and qualitative factors. Data collection will also include high-level information on the banks at the jurisdiction level, eg how many banks are subject to the LE framework and general financial soundness as it regards banks' concentration risk to single counterparties or groups of connected counterparties. Data collection templates are provided separately.

Structure of the questionnaire

The questionnaire is organised in two sections:

- Section 1 contains general questions and a summary of a jurisdiction's evaluation of its compliance with the Basel LE framework; and
- Section 2 contains a paragraph by paragraph comparison of domestic regulations with reference to the corresponding provisions under the Basel framework.

² See www.bis.org/publ/bcbs283.htm.

³ See www.bis.org/bcbs/publ/d384.htm.

RCAP Questionnaire

Section 1: general questions and summary of self-assessment

General Questions

Date

Country

Domestic Regulations implementing Basel LE framework (version and date)

(1) Please explain which authorities will implement the Basel LE framework and their respective responsibilities

[Not needed for those jurisdictions that are also subject to assessments of capital and LCR standards, unless there is any difference compared to those standards]

(2) Please explain the background of LE regulations to be assessed, ie whether modifications were made to existing regulations for LE purposes or if the Basel LE framework was used as the basis for drafting new regulations, whether regulations are draft or final, internal or public, and whether text in English is available. If regulations are yet to be drafted, then please give timescales.

[Note that LE assessments will be based on final rules, whereby this question is redundant]

(3) If the final rules are in place, please explain their legal status. Are they binding on the banks as laid out under the seven elements laid down in the RCAP methodology?⁴

[Not needed for those jurisdictions that are also subject to assessments of capital and LCR standards, unless there is any difference compared to those standards]

(4) Are the LE regulations supplemented by additional guidance? What is the binding status of such guidance?

[Please provide summary information about any definition or other adjustments made in adopting the LE framework as well as how and in what areas has national discretion been applied. Please also make the national data collection template available to the assessment team]

(5) Please explain the scope of firms subject to the regulations above. If applicable, please clarify the types of institutions (ie banks and/or investment firms) and whether they represent a subset of the total population (ie only large or internationally active banks)

(6) Please explain the timetable for adoption of the above regulations. It is not necessary to repeat information provided as part of the periodic RCAP implementation monitoring process. Please comment only where there have been any changes or where greater clarification is necessary.

(7) Please list those aspects of the LE framework within the scope of the RCAP- LE where you and/or the banks have encountered significant implementation challenges?

⁴ The commonly applied RCAP criteria to determine the binding nature of regulatory instruments and documents are: that (i) they are part of a well-defined, clear and transparent hierarchy and regulatory framework; (ii) they are public and freely available; (iii) they are viewed as binding by banks as well as by the supervisors; (iv) they would generally be legally upheld if challenged; (v) they are supported by precedence of enforceability; (vi) they are properly communicated and consequences of failure to comply are properly understood and carry a similar practical effect as for the primary law or regulation; and (vii) the instrument is expressed in clear language that complies with the Basel provision in substance and spirit.

Overview

(1) Please summarise your opinion of whether in aggregate you believe that the LE regulations defined above (i.e. as implemented by the assessed jurisdiction) are compliant, largely compliant, materially non-compliant, or non-compliant with the Basel LE framework. Please include an explanation/justification of your own evaluation.

(2) Please list the main areas of differences and please provide a short summary of the rationale for the main areas of difference (more detailed points are addressed later in the questionnaire).

(3) Please comment on your assessment of the materiality of the areas of difference in your jurisdiction.

Section 2: Detailed comparison of domestic regulations and Basel standards

1. Standards related to the LE framework

Reference BCBS document

Supervisory framework for measuring and controlling large exposures

I. Introduction

Paragraphs 1-9 do not contain any specific requirements

N/A [ie no need for jurisdictions to provide any feedback]

II. Overall design of a prudential framework for large exposures

A. Scope of application, scope of counterparties and exemptions

Paragraph 10: Scope of application

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"

Yes/No/Additional requirements [Choose one of the three answers]

Please give the specific reference in the domestic regulations to these requirements

Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.

--

Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.

--

Where there are differences, please provide an assessment of the impact in the attached spreadsheet

Paragraph 11: Application to internationally active banks [and to other range of banks]

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"

Yes/No/Additional requirements [Choose one of the three answers]

Please give the specific reference in the domestic regulations to these requirements

Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.

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Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.

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Where there are differences, please provide an assessment of the impact in the attached spreadsheet

Paragraph 12: Aggregation of all exposures at consolidated level

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or

Yes/No/Additional requirements [Choose one of the three answers]

impose additional requirements to Basel minimum please answer "additional requirements"	
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	--
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	--
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	

Paragraph 13: Scope of counterparties

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	--
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	--
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	

B. Definition of a large exposure and regulatory reporting

Paragraph 14: definition of a large exposure

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	--
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	--
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	

Paragraph 15: regulatory reporting

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
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Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	--
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	--
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	
C. Minimum requirement – the large exposure limit	

Paragraph 16: Level of the large exposure limit

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	--
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	--
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	

Paragraph 17: Definition of the eligible capital base

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	--
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	--
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	

Paragraph 18: Obligation of immediate communication and rectification of any breach

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	--

Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	--
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Where there are differences, please provide an assessment of the impact in the attached spreadsheet	
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D. Definition of connected counterparties	
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Paragraph 19: Application of the LE limit to a group of connected counterparties

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
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Please give the specific reference in the domestic regulations to these requirements	
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Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	--
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Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	--
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Where there are differences, please provide an assessment of the impact in the attached spreadsheet	
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Paragraph 20-21: Criteria for grouping connected counterparties

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
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Please give the specific reference in the domestic regulations to these requirements	
--	--

Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	--
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Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	--
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Where there are differences, please provide an assessment of the impact in the attached spreadsheet	
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Paragraphs 22-25: Definition of control relationship

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
--	--

Please give the specific reference in the domestic regulations to these requirements	
--	--

Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	--
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Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	--
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Where there are differences, please provide an assessment of the impact in the attached spreadsheet	
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Paragraphs 26-28 (as clarified by FAQ): Definition of economic interdependencies

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	--
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	--
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	

III. Values of exposures

Paragraph 29 is not a requirement, but a general statement

A. General measurement principles

Paragraph 30: Aggregation of all exposure values to a counterparty

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	--
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	--
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	

Paragraph 31 (as clarified by FAQ): Treatment of exposure amounts subject to deduction

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	--
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	--
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	

B. Definition of exposure value	
Paragraph 32: Exposure value for banking book on-balance sheet non-derivative assets	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	--
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	--
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
Paragraph 33: Exposure value of banking book and trading book instruments with counterparty credit risk	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	--
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	--
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
Paragraph 34: Exposure value of securities financing transactions	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	--
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	--
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
Paragraph 35: Exposure values of banking book "traditional" off-balance sheet commitments	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or	Yes/No/Additional requirements [Choose one of the three answers]

impose additional requirements to Basel minimum please answer "additional requirements"	
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	--
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	--
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	

C. Eligible credit risk mitigation (CRM) techniques

Paragraph 36: Eligibility criteria for recognition of unfunded credit protection and financial collateral

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	--
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	--
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	

Paragraph 37: Exclusion of other forms of collateral only eligible under IRB

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	

Paragraph 38: Obligation of consistency of CRM recognition for risk-based capital requirements and LE requirements

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	

Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
Paragraph 39-40: Recognition of hedges with maturity mismatches	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
Paragraph 40: Treatment of maturity mismatches in CRM	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
Paragraph 41: On-balance sheet netting	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--

D. Recognition of CRM techniques in reduction of original exposure

Paragraph 42 (as clarified by FAQ) – Reduction of original exposure due to CRM technique recognition

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--

E. Recognition of exposures to CRM providers**Paragraph 43: Recognition of exposures to CRM providers**

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--

F. Calculation of exposure value for trading book positions**Paragraph 44: Principle of recognition of any trading book exposures**

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--

Paragraph 45: Types of positions to be considered

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or	Yes/No/Additional requirements [Choose one of the three answers]
--	--

impose additional requirements to Basel minimum please answer "additional requirements"	
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	--
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
Paragraph 46: Exposure values of straight debt instruments and equities	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	--
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
Paragraph 47: Decomposition of complex instruments	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	
Paragraph 48: Measurement of exposure value for credit derivatives and credit-linked notes	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	

Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	
Paragraph 49: Measurement of exposure value for options	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	
Paragraph 50: Investments in structures (index, securitisations...)	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	
G. Offsetting long and short positions in the trading book	
Paragraph 51: Offsetting between long and short positions in the same issue	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	--
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	--
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	
Paragraph 52-55: Offsetting between long and short positions in different issues	

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	

Paragraph 56: Recognition of exposure to the credit protection provider for positions hedged by credit derivatives

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	--
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	--
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--

Paragraph 57: Specific treatment for CDS where either the CDS provider or the reference entity is not a financial entity

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	

Paragraph 58: Offsetting short positions in the trading book against long positions in the banking book

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	

Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	--
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	
Paragraph 59: Net short position after offsetting	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements" Please give the specific reference in the domestic regulations to these requirements	Yes/No/Additional requirements [Choose one of the three answers]
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	--
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	--
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	
IV. Treatment of specific exposure types	
Paragraph 60 – Redundant with paragraph 13	N/A [ie no need for jurisdictions to provide any feedback]
A. Sovereign exposures and entities connected with sovereigns	
Paragraph 61 – Exemption of sovereign exposures (including sovereign-guaranteed exposures)	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
Paragraph 62 – Role of sovereign exemption for grouping of counterparties.	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	

Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
Paragraph 63 – Obligation of reporting of exempted exposures (redundant with para 15 iii)	N/A [ie no need for jurisdictions to provide any feedback]
Paragraph 64 – No exemption of credit protection on an exempted exposure	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer “additional requirements”	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
B. Interbank exposures	
Paragraph 65 – Exemption of intraday interbank exposures (including for reporting)	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer “additional requirements”	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
Paragraph 66 – Interbank exposures in stressed circumstances	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer “additional requirements”	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	

Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
Paragraph 67 (as clarified by FAQ document) does not contain any specific requirement	N/A [ie no need for jurisdictions to provide any feedback]
C. Covered bonds	
Paragraph 68 – Definition of covered bonds	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer “additional requirements”	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
Paragraph 69 – Treatment of covered bonds	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer “additional requirements”	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
Paragraph 70 and 71 – Eligibility criteria for covered bonds specific treatment	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer “additional requirements”	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	

Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
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D. Collective investment undertakings, securitisation vehicles and other structures

Paragraph 72 – Recognition of exposures held through investments in structures

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer “additional requirements”	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--

Paragraph 73 – Materiality threshold to assign the exposure amount to the structure itself

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer “additional requirements”	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--

Paragraph 74 – Look-through approach (LTA)

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer “additional requirements”	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--

Paragraph 75 – Assignment of exposures to the unknown client

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially	Yes/No/Additional requirements [Choose one of the three answers]
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implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
Paragraph 76 – Bank’s obligation to demonstrate the absence of regulatory arbitrage	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
Paragraph 77 – Assignment of the exposure value to the structure (without LTA)	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
Paragraph 78 – Exposure values of underlying exposures (in case of LTA) where all investors rank pari passu	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	

Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
Paragraph 79 – Exposure values of underlying exposures (in case of LTA) with different seniority levels among investors	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer “additional requirements”	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
Paragraph 80 – Identification of additional risks	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer “additional requirements”	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
Paragraph 81 – Implications of the identification of additional risks	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer “additional requirements”	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
Paragraph 82 – Multiple third parties driving additional risk	

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--

Paragraph 83 – No interaction between the assessment of additional risk and the assignment of the exposure value to the structure (without LTA)

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--

E. Exposures to central counterparties

Paragraph 84 (as clarified by FAQ document) – Exemption of banks' exposures to QCCPs related to clearing activities

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--

Paragraph 85 – Application of the LE limit to non-QCCPs

Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer "additional requirements"	Yes/No/Additional requirements [Choose one of the three answers]
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Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
Paragraph 86 (as clarified by FAQ document) – Application of grouping of counterparties only to exposures not related to clearing	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer “additional requirements”	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
Paragraph 87 – Definition and exposure values of exposures related to clearing activities	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer “additional requirements”	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
Paragraph 88 – Assignment of exposures when a clearing member is involved	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer “additional requirements”	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	

Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
Paragraph 89 – Treatment of exposures unrelated to clearing	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer “additional requirements”	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
V. Large exposures rules for global systemically important banks	
Paragraph 90 – Tighter limit for inter-G-SIBs exposures	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer “additional requirements”	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	
Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
Paragraphs 91 and 92 do not contain any specific requirement	N/A [ie no need for jurisdictions to provide any feedback]
VI. Implementation date and transitional arrangements	
Paragraph 93 – Implementation date	
Do the domestic regulations implement the requirements of the above Paragraph(s) in full? Please only answer yes if fully implemented, if partially implemented then answer no. If domestic regulations are more rigorous or impose additional requirements to Basel minimum please answer “additional requirements”	Yes/No/Additional requirements [Choose one of the three answers]
Please give the specific reference in the domestic regulations to these requirements	
Please list any differences that do not fully implement, or could be viewed as not fully implementing, the requirements of the above Paragraphs.	
Please explain the rationale for each of the differences listed. Please be as specific as possible to enable the assessors to understand the particular domestic circumstances.	

Where there are differences, please provide an assessment of the impact in the attached spreadsheet	--
Paragraphs 94 does not contain any specific requirement	N/A [ie no need for jurisdictions to provide any feedback]