

Annex 6 - DISCLOSURE ON OWN FUNDS TEMPLATES

| INVESTMENT FIRMS DISCLOSURE | | | |
|------------------------------------|----------------------|--|------------------------------|
| Template number | Template code | Name | Legislative reference |
| | | OWN FUNDS | |
| 1 | IF CC1 | COMPOSITION OF REGULATORY OWN FUNDS | Art 49(1)(c) |
| 2 | IF CC2 | OWN FUNDS RECONCILIATION WITH AUDITED FINANCIAL STATEMENTS | Art 49(1)(a) |
| 3 | IF CCA | OWN FUNDS MAIN FEATURES | Art 49(1)(b) |

Template EU IF CCL.01 - Composition of regulatory own funds (Investment firms other than small and non-interconnected)

| | (a) | | (b) | |
|--|---|--|--|--|
| | Amounts | | Source based on reference numbers/letters of the balance sheet in the audited financial statements | |
| Common Equity Tier 1 (CET1) capital: instruments and reserves | | | | |
| 1 | OWN FUNDS | | | |
| 2 | TIER 1 CAPITAL | | | |
| 3 | COMMON EQUITY TIER 1 CAPITAL | | | |
| 4 | Fully paid up capital instruments | | | |
| 5 | Share premium | | | |
| 6 | Retained earnings | | | |
| 7 | Accumulated other comprehensive income | | | |
| 8 | Other reserves | | | |
| 9 | Minority interest given recognition in CET1 capital | | | |
| 10 | Adjustments to CET1 due to prudential filters | | | |
| 11 | Other funds | | | |
| 12 | (-) TOTAL DEDUCTIONS FROM COMMON EQUITY TIER 1 | | | |
| 13 | (-) Own CET1 instruments | | | |
| 14 | (-) Direct holdings of CET1 instruments | | | |
| 15 | (-) Indirect holdings of CET1 instruments | | | |
| 16 | (-) Synthetic holdings of CET1 instruments | | | |
| 17 | (-) Losses for the current financial year | | | |
| 18 | (-) Goodwill | | | |
| 19 | (-) Other intangible assets | | | |
| 20 | (-) Deferred tax assets that rely on future profitability and do not arise from temporary differences net of associated tax liabilities | | | |
| 21 | (-) Qualifying holding outside the financial sector which exceeds 15% of own funds | | | |
| 22 | (-) Total qualifying holdings in undertaking other than financial sector entities which exceeds 60% of its own fund | | | |
| 23 | (-) CET1 instruments of financial sector entities where the institution does not have a significant investment | | | |
| 24 | (-) CET1 instruments of financial sector entities where the institution has a significant investment | | | |
| 25 | (-) Defined benefit pension fund assets | | | |
| 26 | (-) Other deductions | | | |
| 27 | CET1: Other capital elements, deductions and adjustments | | | |
| 28 | ADDITIONAL TIER 1 CAPITAL | | | |
| 29 | Fully paid up, directly issued capital instruments | | | |
| 30 | Share premium | | | |
| 31 | (-) TOTAL DEDUCTIONS FROM ADDITIONAL TIER 1 | | | |
| 32 | (-) Own AT1 instruments | | | |
| 33 | (-) Direct holdings of AT1 instruments | | | |
| 34 | (-) Indirect holdings of AT1 instruments | | | |
| 35 | (-) Synthetic holdings of AT1 instruments | | | |
| 36 | (-) AT1 instruments of financial sector entities where the institution does not have a significant investment | | | |
| 37 | (-) AT1 instruments of financial sector entities where the institution has a significant investment | | | |
| 38 | (-) Other deductions | | | |
| 39 | Additional Tier 1: Other capital elements, deductions and adjustments | | | |
| 40 | TIER 2 CAPITAL | | | |
| 41 | Fully paid up, directly issued capital instruments | | | |
| 42 | Share premium | | | |
| 43 | (-) TOTAL DEDUCTIONS FROM TIER 2 | | | |
| 44 | (-) Own T2 instruments | | | |
| 45 | (-) Direct holdings of T2 instruments | | | |
| 46 | (-) Indirect holdings of T2 instruments | | | |
| 47 | (-) Synthetic holdings of T2 instruments | | | |
| 48 | (-) T2 instruments of financial sector entities where the institution does not have a significant investment | | | |
| 49 | (-) T2 instruments of financial sector entities where the institution has a significant investment | | | |
| 50 | Tier 2: Other capital elements, deductions and adjustments | | | |

Template EU IF CCL.02 - Composition of regulatory own funds (Small and non-interconnected investment firms)

| | (a) | | (b) | |
|--|---|--|--|--|
| | Amounts | | Source based on reference numbers/letters of the balance sheet in the audited financial statements | |
| Common Equity Tier 1 (CET1) capital: instruments and reserves | | | | |
| 1 | OWN FUNDS | | | |
| 2 | TIER 1 CAPITAL | | | |
| 3 | COMMON EQUITY TIER 1 CAPITAL | | | |
| 4 | Fully paid up capital instruments | | | |
| 5 | Share premium | | | |
| 6 | Retained earnings | | | |
| 7 | Accumulated other comprehensive income | | | |
| 8 | Other reserves | | | |
| 9 | Adjustments to CET1 due to prudential filters | | | |
| 10 | Other funds | | | |
| 11 | (-) TOTAL DEDUCTIONS FROM COMMON EQUITY TIER 1 | | | |
| 12 | (-) Losses for the current financial year | | | |
| 13 | (-) Goodwill | | | |
| 14 | (-) Other intangible assets | | | |
| 15 | (-) Deferred tax assets that rely on future profitability and do not arise from temporary differences net of associated tax liabilities | | | |
| 16 | (-) Qualifying holding outside the financial sector which exceeds 15% of own funds | | | |
| 17 | (-) Total qualifying holdings in undertaking other than financial sector entities which exceeds 60% of its own fund | | | |
| 18 | (-) Other deductions | | | |
| 19 | CET1: Other capital elements, deductions and adjustments | | | |
| 20 | ADDITIONAL TIER 1 CAPITAL | | | |
| 21 | Fully paid up, directly issued capital instruments | | | |
| 22 | Share premium | | | |
| 23 | (-) TOTAL DEDUCTIONS FROM ADDITIONAL TIER 1 | | | |
| 24 | Additional Tier 1: Other capital elements, deductions and adjustments | | | |
| 25 | TIER 2 CAPITAL | | | |
| 26 | Fully paid up, directly issued capital instruments | | | |
| 27 | Share premium | | | |
| 28 | (-) TOTAL DEDUCTIONS FROM TIER 2 | | | |
| 29 | Tier 2: Other capital elements, deductions and adjustments | | | |

Template EU IF CCL.03 - Composition of regulatory own funds (Group capital test)

| | (a) | | (b) | |
|--|---|--|--|--|
| | Amounts | | Source based on reference numbers/letters of the balance sheet in the audited financial statements | |
| Common Equity Tier 1 (CET1) capital: instruments and reserves | | | | |
| 1 | OWN FUNDS | | | |
| 2 | TIER 1 CAPITAL | | | |
| 3 | COMMON EQUITY TIER 1 CAPITAL | | | |
| 4 | Fully paid up capital instruments | | | |
| 5 | Share premium | | | |
| 6 | Retained earnings | | | |
| 7 | Previous years retained earnings | | | |
| 8 | Profit or loss eligible | | | |
| 9 | Accumulated other comprehensive income | | | |
| 10 | Other reserves | | | |
| 11 | Adjustments to CET1 due to prudential filters | | | |
| 12 | Other funds | | | |
| 13 | (-) TOTAL DEDUCTIONS FROM COMMON EQUITY TIER 1 | | | |
| 14 | (-) Own CET1 instruments | | | |
| 15 | (-) Losses for the current financial year | | | |
| 16 | (-) Goodwill | | | |
| 17 | (-) Other intangible assets | | | |
| 18 | (-) Deferred tax assets that rely on future profitability and do not arise from temporary differences net of associated tax liabilities | | | |
| 19 | (-) Qualifying holding outside the financial sector which exceeds 15% of own funds | | | |
| 20 | (-) Total qualifying holdings in undertaking other than financial sector entities which exceeds 60% of its own fund | | | |
| 21 | (-) CET1 instruments of financial sector entities where the institution does not have a significant investment | | | |
| 22 | (-) Defined benefit pension fund assets | | | |
| 23 | (-) Other deductions | | | |
| 24 | CET1: Other capital elements, deductions and adjustments | | | |
| 25 | ADDITIONAL TIER 1 CAPITAL | | | |
| 26 | Fully paid up, directly issued capital instruments | | | |
| 27 | Share premium | | | |
| 28 | (-) TOTAL DEDUCTIONS FROM ADDITIONAL TIER 1 | | | |
| 29 | (-) Own AT1 instruments | | | |
| 30 | (-) AT1 instruments of financial sector entities where the institution does not have a significant investment | | | |
| 31 | (-) Other deductions | | | |
| 32 | Additional Tier 1: Other capital elements, deductions and adjustments | | | |
| 33 | TIER 2 CAPITAL | | | |
| 34 | Fully paid up, directly issued capital instruments | | | |
| 35 | Share premium | | | |
| 36 | (-) TOTAL DEDUCTIONS FROM TIER 2 | | | |
| 37 | (-) Own T2 instruments | | | |
| 38 | (-) T2 instruments of financial sector entities where the institution does not have a significant investment | | | |
| 39 | Tier 2: Other capital elements, deductions and adjustments | | | |

Template EU IFCC2: Own funds: reconciliation of regulatory own funds to balance sheet in the audited financial statements

Flexible template.

Rows have to be reported in line with the balance sheet included in the audited financial statements of the investment firm.

Columns shall be kept fixed, unless the investment firm has the same accounting and regulatory scope of consolidation, in which case the volumes have to be entered in column (a) only.

| | | a | b | c |
|--|-----------------------------------|--|---|------------------------------|
| | | Balance sheet as in published/audited financial statements | Under regulatory scope of consolidation | Cross reference to EU IF CC1 |
| | | As at period end | As at period end | |
| Assets - Breakdown by asset classes according to the balance sheet in the published/audited financial statements | | | | |
| 1 | | | | |
| 2 | | | | |
| 3 | | | | |
| 4 | | | | |
| 5 | | | | |
| | | | | |
| | | | | |
| | | | | |
| xxx | Total Assets | | | |
| Liabilities - Breakdown by liability classes according to the balance sheet in the published/audited financial statements | | | | |
| 1 | | | | |
| 2 | | | | |
| 3 | | | | |
| 4 | | | | |
| | | | | |
| | | | | |
| | | | | |
| | | | | |
| xxx | Total Liabilities | | | |
| Shareholders' Equity | | | | |
| 1 | | | | |
| 2 | | | | |
| 3 | | | | |
| | | | | |
| xxx | Total Shareholders' equity | | | |

Template EU IF CCA: Own funds: main features of own instruments issued by the firm

| | | a |
|--|---|-----------|
| | | Free text |
| 1 | Issuer | |
| 2 | Unique identifier (e.g. CUSIP, ISIN or Bloomberg identifier for private placement) | |
| 3 | Public or private placement | |
| 4 | Governing law(s) of the instrument | |
| 5 | Instrument type (types to be specified by each jurisdiction) | |
| 6 | Amount recognised in regulatory capital (Currency in million, as of most recent reporting date) | |
| 7 | Nominal amount of instrument | |
| 8 | Issue price | |
| 9 | Redemption price | |
| 10 | Accounting classification | |
| 11 | Original date of issuance | |
| 12 | Perpetual or dated | |
| 13 | Original maturity date | |
| 14 | Issuer call subject to prior supervisory approval | |
| 15 | Optional call date, contingent call dates and redemption amount | |
| 16 | Subsequent call dates, if applicable | |
| | <i>Coupons / dividends</i> | |
| 17 | Fixed or floating dividend/coupon | |
| 18 | Coupon rate and any related index | |
| 19 | Existence of a dividend stopper | |
| 20 | Fully discretionary, partially discretionary or mandatory (in terms of timing) | |
| 21 | Fully discretionary, partially discretionary or mandatory (in terms of amount) | |
| 22 | Existence of step up or other incentive to redeem | |
| 23 | Noncumulative or cumulative | |
| 24 | Convertible or non-convertible | |
| 25 | If convertible, conversion trigger(s) | |
| 26 | If convertible, fully or partially | |
| 27 | If convertible, conversion rate | |
| 28 | If convertible, mandatory or optional conversion | |
| 29 | If convertible, specify instrument type convertible into | |
| 30 | If convertible, specify issuer of instrument it converts into | |
| 31 | Write-down features | |
| 32 | If write-down, write-down trigger(s) | |
| 33 | If write-down, full or partial | |
| 34 | If write-down, permanent or temporary | |
| 35 | If temporary write-down, description of write-up mechanism | |
| 36 | Non-compliant transitioned features | |
| 37 | If yes, specify non-compliant features | |
| 38 | Link to the full term and conditions of the instrument (signposting) | |
| (1) Insert 'N/A' if the question is not applicable | | |