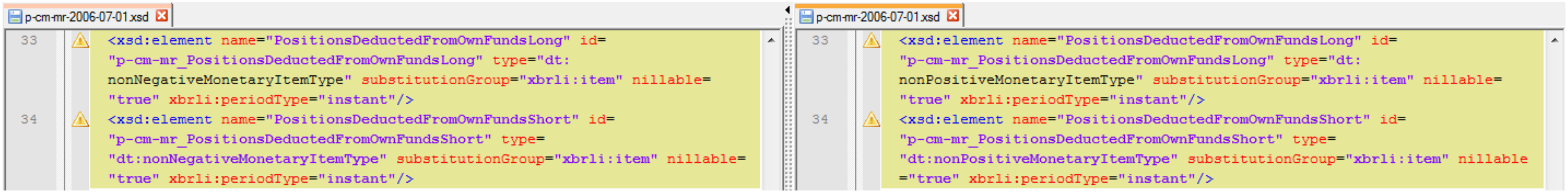
Change 1.

Modified file: *p-cm-mr-2006-07-01.xsd*

Data type change for the following elements:

- `PositionsDeductedFromOwnFundsLong`
- `PositionsDeductedFromOwnFundsShort`

from `dt:nonNegativeMonetaryItemType` to `dt:nonPositiveMonetaryItemType`.



p-cm-mr-2006-07-01.xsd

```
33  <xsd:element name="PositionsDeductedFromOwnFundsLong" id=
    "p-cm-mr_PositionsDeductedFromOwnFundsLong" type="dt:
    nonNegativeMonetaryItemType" substitutionGroup="xbrli:item" nillable=
    "true" xbrli:periodType="instant"/>
34  <xsd:element name="PositionsDeductedFromOwnFundsShort" id=
    "p-cm-mr_PositionsDeductedFromOwnFundsShort" type=
    "dt:nonNegativeMonetaryItemType" substitutionGroup="xbrli:item" nillable=
    "true" xbrli:periodType="instant"/>
```

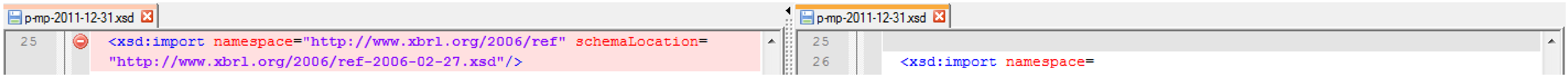
p-cm-mr-2006-07-01.xsd

```
33  <xsd:element name="PositionsDeductedFromOwnFundsLong" id=
    "p-cm-mr_PositionsDeductedFromOwnFundsLong" type="dt:
    nonPositiveMonetaryItemType" substitutionGroup="xbrli:item" nillable=
    "true" xbrli:periodType="instant"/>
34  <xsd:element name="PositionsDeductedFromOwnFundsShort" id=
    "p-cm-mr_PositionsDeductedFromOwnFundsShort" type=
    "dt:nonPositiveMonetaryItemType" substitutionGroup="xbrli:item" nillable
    ="true" xbrli:periodType="instant"/>
```

Change 2.

Modified file: *p-mp-2011-12-31.xsd*

Removal of unused schema import:



p-mp-2011-12-31.xsd

```
25  <xsd:import namespace="http://www.xbrl.org/2006/ref" schemaLocation=
    "http://www.xbrl.org/2006/ref-2006-02-27.xsd"/>
```

p-mp-2011-12-31.xsd

```
25
26  <xsd:import namespace=
```

Change 3.

COREP Templates - MKR IM Details Ref list, version 2010-12-31 (published 2010-01-06):

Specific risk equities calculation code	*Indicates the specific risk calculation code for equities. These code are: 1 = specific risk is not modeled; 2 = specific risk is modeled, including event and default risk (cf. annex V point 5 of directive 2006/49/EC); 3 = specific risk is modeled, excluding event and default risk, with that part of the value-at risk that concerns specific risk (cf. annex V 8, a) of directive 2006/49/EC as stood prior to 31st December 2006); 4 = specific risk is modeled, excluding event and default risk, with a calculation for subtrading books involving specific risk (cf. annex V 8, b) of directive 2006/49/EC as stood prior to 31st December 2006).*
Specific risk debt instrument calculation code	*Indicate the specific risk calculation code for debt instruments. These code are: 1 = specific risk is not modeled; 2 = specific risk is modeled, including event and default risk (cf. annex V point 5 of directive 2006/49/EC); 3 = specific risk is modeled, excluding event and default risk, with that part of the value-at risk that concerns specific risk (cf. annex V point 9, a) of directive 2006/49/EC); 4 = specific risk is modeled, excluding event and default risk, with a calculation for subtrading books involving specific risk (cf. annex V point 9, b) of directive 2006/49/EC).*

COREP Templates - MKR IM Details Ref list, version 2011-12-31 (published 2011-04-28):

Specific risk equities calculation code	*Indicates the specific risk calculation code for equities. These code are: 1 = specific risk is not modeled; 2 = specific risk is modeled (Annex V, point 5 of Directive 2006/49/EC)*
Specific risk debt instrument calculation code	*Indicate the specific risk calculation code for debt instruments. These code are: 1 = specific risk is not modeled; 2 = specific risk is modeled, including default and migration risks (Annex V, point 5 of Directive 2006/49/EC); 3 = specific risk is modeled, including default and migration risks but excluding securitisation positions and n^{th}-to-default credit derivatives (subject to a capital requirement in accordance with Annex I of Directive 2006/49/EC); 4 = specific risk is modeled, excluding default and migration risks (Annex V, point 5 of Directive 2006/49/EC); 5= specific risk is modeled, excluding default and migration risks and excluding also securitisation positions and n^{th}-to-default credit derivatives (subject to a capital requirement in accordance with Annex I of Directive 2006/49/EC).*

Modified file: *d-ty-2006-07-01.xsd*

Definition of `codeType` simple type restricting string to the pattern of “`[1-4]`” was replaced by:

- `equitiesSpecificRiskCodeType` (restricting string to the pattern of “`[1-2]`”)
- `debtInstrumentsSpecificRiskCodeType` (restricting string to the pattern of “`[1-5]`”)

d-ty-2006-07-01.xsd

```xml
<xsd:simpleType name="codeType">
  <xsd:restriction base="xsd:string">
    <xsd:pattern value="[1-4]"/>
  </xsd:restriction>
</xsd:simpleType>
```

d-ty-2006-07-01.xsd

```xml
<xsd:simpleType name="equitiesSpecificRiskCodeType">
  <xsd:restriction base="xsd:string">
    <xsd:pattern value="[1-2]"/>
  </xsd:restriction>
</xsd:simpleType>
<xsd:simpleType name="debtInstrumentsSpecificRiskCodeType">
  <xsd:restriction base="xsd:string">
    <xsd:pattern value="[1-5]"/>
  </xsd:restriction>
</xsd:simpleType>
```

Changed data type of `SpecificRiskEquitiesCalculationCode` and `SpecificRiskDebtInstrumentsCalculationCode` from `codeType` to `equitiesSpecificRiskCodeType` and `debtInstrumentsSpecificRiskCodeType` respectively:

d-ty-2006-07-01.xsd

```xml
<xsd:element name="SpecificRiskEquitiesCalculationCode" id=
"d-ty_SpecificRiskEquitiesCalculationCode" type="d-ty:codeType"/>
<xsd:element name="SpecificRiskDebtInstrumentsCalculationCode" id=
"d-ty_SpecificRiskDebtInstrumentsCalculationCode" type="d-ty:codeType"/>
<xsd:element name="PLCodeUsedForCalculationNumberOvershootings" id=
"d-ty_PLCodeUsedForCalculationNumberOvershootings" type=
```

d-ty-2006-07-01.xsd

```xml
<xsd:element name="SpecificRiskEquitiesCalculationCode" id=
"d-ty_SpecificRiskEquitiesCalculationCode" type="d-ty:
equitiesSpecificRiskCodeType"/>
<xsd:element name="SpecificRiskDebtInstrumentsCalculationCode" id=
"d-ty_SpecificRiskDebtInstrumentsCalculationCode" type="d-ty:
debtInstrumentsSpecificRiskCodeType"/>
```