Biser Topco Group

Addendum to Disclosures 2021 (Under Pillar 3)

- Template EU CCR1: Analysis of CCR exposure by approach
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Template EU CCR1 – Analysis of CCR exposure by approach

		a	b	c	d	e	f	g	h
		Replacement cost (RC)	Potential future exposure (PFE)	EEPE	Alpha used for computing regulatory exposure value	Exposure value pre-CRM	Exposure value post-CRM	Exposure value	RWEA
EU-1	EU - Original Exposure Method (for derivatives)	3,707	2,714		1.4	8,989	8,989	8,989	7,193
EU-2	EU - Simplified SA-CCR (for derivatives)	0	0		1.4	0	0	0	0
1	SA-CCR (for derivatives)	0	0		1.4	0	0	0	0
2	IMM (for derivatives and SFTs)			0	0	0	0	0	0
2a	*Of which securities financing transactions netting sets*			0		0	0	0	0
2b	*Of which derivatives and long settlement transactions netting sets*			0		0	0	0	0
2c	*Of which from contractual cross-product netting sets*			0		0	0	0	0
3	Financial collateral simple method (for SFTs)					0	0	0	0
4	Financial collateral comprehensive method (for SFTs)					0	0	0	0
5	VaR for SFTs					0	0	0	0
6	**Total**					**8,989**	**8,989**	**8,989**	**7,193**

Template EU CCR2 – Transactions subject to own funds requirements for CVA risk

		a	b
		Exposure value	RWEA
1	Total transactions subject to the Advanced method	0	0
2	(i) VaR component (including the 3× multiplier)		0
3	(ii) stressed VaR component (including the 3× multiplier)		0
4	Transactions subject to the Standardised method	3,744	3,390
EU-4	Transactions subject to the Alternative approach (Based on the Original Exposure Method)	0	0
5	**Total transactions subject to own funds requirements for CVA risk**	**3,744**	**3,390**

Template EU CCR5 – Composition of collateral for CCR exposures

		a	b	c	d	e	f	g	h
		Collateral used in derivative transactions				Collateral used in SFTs			
	Collateral type	Fair value of collateral received		Fair value of posted collateral		Fair value of collateral received		Fair value of posted collateral	
		Segregated	Unsegregated	Segregated	Unsegregated	Segregated	Unsegregated	Segregated	Unsegregated
1	Cash – domestic currency	0	0	0	4,763	0	0	0	0
2	Cash – other currencies	0	0	0	0	0	0	0	0
3	Domestic sovereign debt	0	0	0	0	0	0	0	0
4	Other sovereign debt	0	0	0	0	0	0	0	0
5	Government agency debt	0	0	0	0	0	0	0	0
6	Corporate bonds	0	0	0	0	0	0	0	0
7	Equity securities	0	0	0	0	0	0	0	0
8	Other collateral	0	0	0	0	0	0	0	0
9	**Total**	**0**	**0**	**0**	**4,763**	**0**	**0**	**0**	**0**

Template EU CCR6 – Credit derivatives exposures

		a	b
		Protection bought	Protection sold
Notionals			
1	Single-name credit default swaps	0	0
2	Index credit default swaps	0	0
3	Total return swaps	0	0
4	Credit options	0	0
5	Other credit derivatives	0	0
6	**Total notionals**	**0**	**0**
Fair values			
7	Positive fair value (asset)	0	0
8	Negative fair value (liability)	0	0

Template EU CCR8 – Exposures to CCPs

		a	b
		Exposure value	RWEA
1	**Exposures to QCCPs (total)**		**384**
2	Exposures for trades at QCCPs (excluding initial margin and default fund contributions); of which	63	63
3	(i) OTC derivatives	63	63
4	(ii) Exchange-traded derivatives	0	0
5	(iii) SFTs	0	0
6	(iv) Netting sets where cross-product netting has been approved	0	0
7	Segregated initial margin	0	
8	Non-segregated initial margin	322	322
9	Prefunded default fund contributions	0	0
10	Unfunded default fund contributions	0	0
11	**Exposures to non-QCCPs (total)**		**0**
12	Exposures for trades at non-QCCPs (excluding initial margin and default fund contributions); of which	0	0
13	(i) OTC derivatives	0	0
14	(ii) Exchange-traded derivatives	0	0
15	(iii) SFTs	0	0
16	(iv) Netting sets where cross-product netting has been approved	0	0
17	Segregated initial margin	0	
18	Non-segregated initial margin	0	0
19	Prefunded default fund contributions	0	0
20	Unfunded default fund contributions	0	0

Note: The document represents an addendum to the Disclosures 2021 (under Pillar 3) due to the fact that the Group disclosed only non-zero rows/columns and templates in the original Disclosures 2021 (under Pillar 3) document. However, given that the regulatory templates are fixed format and should be disclosed in full even if some rows/columns or templates are not relevant for the institution, the Group has prepared this addendum for templates EU CCR1, EU CCR2, EU CCR5, EU CCR6 and EU CCR8 in the Disclosures 2021 (under Pillar 3) document.