

ANHANG X

SBM-Validierungsportfolios

| Datenblattname | Beschreibung |
|-----------------------|---|
| Instrumente | Instrumente (Sensitivitäten und Krümmungsrisikopositionen) für die SBM-Validierung |
| Portfolios | SBM-Validierungsportfolios, definiert als Kombinationen aus den in diesem Anhang definierten Instrumenten |

| Instrument | Risikofaktor-Kennung | Unterklasse | Zusätzliche Kennung | Risikosensitivität |
|------------|----------------------|-------------|---------------------|--------------------|
| S_IRC_a1# | GIRR_CU | USD | | - 18 466,83 |
| S_IRC_a1# | GIRR_CD | USD | | 18 647,66 |
| S_IRC_b1# | GIRR_CU | USD | | 92 233,09 |
| S_IRC_b1# | GIRR_CD | USD | | - 93 178,71 |
| S_IRC_c1# | GIRR_CU | CLP | | - 1 270,00 |
| S_IRC_c1# | GIRR_CD | CLP | | 450,00 |
| S_IRC_d1# | GIRR_CU | EUR | | - 253,12 |
| S_IRC_d1# | GIRR_CD | EUR | | - 3 237,08 |
| S_IRC_e1# | GIRR_CU | VND | | - 11 950,00 |
| S_IRC_e1# | GIRR_CD | VND | | - 4 030,00 |
| S_IRD_a1# | GIRR_D_00.25 | USD | OIS | 30 000,00 |
| S_IRD_b1# | GIRR_D_00.25 | USD | OIS | 20 000,00 |
| S_IRD_b10# | GIRR_D_30.00 | USD | OIS | - 50 000,00 |
| S_IRD_b11# | GIRR_D_INF | USD | | - 50 000,00 |
| S_IRD_b12# | GIRR_D_CRO_EUR | USD | | - 65 000,00 |
| S_IRD_b2# | GIRR_D_00.50 | USD | OIS | 15 000,00 |
| S_IRD_b3# | GIRR_D_01.00 | USD | OIS | - 65 000,00 |
| S_IRD_b4# | GIRR_D_02.00 | USD | OIS | - 10 000,00 |
| S_IRD_b5# | GIRR_D_03.00 | USD | OIS | 85 000,00 |
| S_IRD_b6# | GIRR_D_05.00 | USD | OIS | - 90 000,00 |
| S_IRD_b7# | GIRR_D_10.00 | USD | OIS | 2 000,00 |
| S_IRD_b8# | GIRR_D_15.00 | USD | OIS | 30 000,00 |
| S_IRD_b9# | GIRR_D_20.00 | USD | OIS | 200 000,00 |
| S_IRD_c1# | GIRR_D_00.25 | USD | Libor 3m | - 30 000,00 |
| S_IRD_c10# | GIRR_D_30.00 | USD | Libor 3m | 10 000,00 |

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|------------|----------------|-----|---------|--------------|
| S_IRD_c2# | GIRR_D_00.50 | USD | Libor3m | - 40 000,00 |
| S_IRD_c3# | GIRR_D_01.00 | USD | Libor3m | 70 000,00 |
| S_IRD_c4# | GIRR_D_02.00 | USD | Libor3m | 10 000,00 |
| S_IRD_c5# | GIRR_D_03.00 | USD | Libor3m | 55 000,00 |
| S_IRD_c6# | GIRR_D_05.00 | USD | Libor3m | - 35 000,00 |
| S_IRD_c7# | GIRR_D_10.00 | USD | Libor3m | - 100 000,00 |
| S_IRD_c8# | GIRR_D_15.00 | USD | Libor3m | 10 000,00 |
| S_IRD_c9# | GIRR_D_20.00 | USD | Libor3m | - 30 000,00 |
| S_IRD_d1# | GIRR_D_00.25 | CLP | OIS | - 30 000,00 |
| S_IRD_d10# | GIRR_D_30.00 | CLP | OIS | 15 000,00 |
| S_IRD_d11# | GIRR_D_INF | CLP | | 95 000,00 |
| S_IRD_d12# | GIRR_D_CRO_USD | CLP | | 10 500,00 |
| S_IRD_d2# | GIRR_D_00.50 | CLP | OIS | 45 000,00 |
| S_IRD_d3# | GIRR_D_01.00 | CLP | OIS | 10 000,00 |
| S_IRD_d4# | GIRR_D_02.00 | CLP | OIS | 5 000,00 |
| S_IRD_d5# | GIRR_D_03.00 | CLP | OIS | - 100 000,00 |
| S_IRD_d6# | GIRR_D_05.00 | CLP | OIS | - 5 000,00 |
| S_IRD_d7# | GIRR_D_10.00 | CLP | OIS | - 25 000,00 |
| S_IRD_d8# | GIRR_D_15.00 | CLP | OIS | 70 000,00 |
| S_IRD_d9# | GIRR_D_20.00 | CLP | OIS | 90 000,00 |
| S_IRD_e1# | GIRR_D_00.25 | EUR | OIS | 100,00 |
| S_IRD_e10# | GIRR_D_30.00 | EUR | OIS | - 120 000,00 |
| S_IRD_e11# | GIRR_D_INF | EUR | DE | - 65 000,00 |
| S_IRD_e12# | GIRR_D_CRO_USD | EUR | | - 85 000,00 |
| S_IRD_e13# | GIRR_D_INF | EUR | FR | - 100 000,00 |

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| S_IRD_e2# | GIRR_D_00.50 | EUR | OIS | 100,00 |
| S_IRD_e3# | GIRR_D_01.00 | EUR | OIS | - 50 000,00 |
| S_IRD_e4# | GIRR_D_02.00 | EUR | OIS | 100,00 |
| S_IRD_e5# | GIRR_D_03.00 | EUR | OIS | 100,00 |
| S_IRD_e6# | GIRR_D_05.00 | EUR | OIS | 100,00 |
| S_IRD_e7# | GIRR_D_10.00 | EUR | OIS | 100,00 |
| S_IRD_e8# | GIRR_D_15.00 | EUR | OIS | 100,00 |
| S_IRD_e9# | GIRR_D_20.00 | EUR | OIS | 100,00 |
| S_IRD_f1# | GIRR_D_00.25 | DKK | OIS | 100,00 |
| S_IRV_a1# | GIRR_V_00.50_00.50 | USD | | - 100,00 |
| S_IRV_b1# | GIRR_V_00.50_00.50 | USD | | 700,00 |
| S_IRV_b10# | GIRR_V_01.00_10.00 | USD | | 500,00 |
| S_IRV_b11# | GIRR_V_03.00_00.50 | USD | | - 100,00 |
| S_IRV_b12# | GIRR_V_03.00_01.00 | USD | | 700,00 |
| S_IRV_b13# | GIRR_V_03.00_03.00 | USD | | - 800,00 |
| S_IRV_b14# | GIRR_V_03.00_05.00 | USD | | 700,00 |
| S_IRV_b15# | GIRR_V_03.00_10.00 | USD | | - 400,00 |
| S_IRV_b16# | GIRR_V_05.00_00.50 | USD | | - 50,00 |
| S_IRV_b17# | GIRR_V_05.00_01.00 | USD | | 300,00 |
| S_IRV_b18# | GIRR_V_05.00_03.00 | USD | | 50,00 |
| S_IRV_b19# | GIRR_V_05.00_05.00 | USD | | - 300,00 |
| S_IRV_b2# | GIRR_V_00.50_01.00 | USD | | 400,00 |
| S_IRV_b20# | GIRR_V_05.00_10.00 | USD | | 1 000,00 |
| S_IRV_b21# | GIRR_V_10.00_00.50 | USD | | - 350,00 |
| S_IRV_b22# | GIRR_V_10.00_01.00 | USD | | 950,00 |

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|------------|----------------------|-----|--|------------|
| S_IRV_b23# | GIRR_V_10.00_03.00 | USD | | - 900,00 |
| S_IRV_b24# | GIRR_V_10.00_05.00 | USD | | 200,00 |
| S_IRV_b25# | GIRR_V_10.00_10.00 | USD | | 400,00 |
| S_IRV_b3# | GIRR_V_00.50_03.00 | USD | | - 500,00 |
| S_IRV_b4# | GIRR_V_00.50_05.00 | USD | | 100,00 |
| S_IRV_b5# | GIRR_V_00.50_10.00 | USD | | 100,00 |
| S_IRV_b6# | GIRR_V_01.00_00.50 | USD | | 900,00 |
| S_IRV_b7# | GIRR_V_01.00_01.00 | USD | | 200,00 |
| S_IRV_b8# | GIRR_V_01.00_03.00 | USD | | - 500,00 |
| S_IRV_b9# | GIRR_V_01.00_05.00 | USD | | 50,00 |
| S_IRV_c1# | GIRR_V_00.50_00.50 | CLP | | 300,00 |
| S_IRV_c2# | GIRR_V_00.50_01.00 | CLP | | 150,00 |
| S_IRV_c3# | GIRR_V_00.50_03.00 | CLP | | - 300,00 |
| S_IRV_c4# | GIRR_V_00.50_05.00 | CLP | | 100,00 |
| S_IRV_c5# | GIRR_V_00.50_10.00 | CLP | | - 100,00 |
| S_IRV_d1# | GIRR_V_00.50_00.50 | EUR | | - 4 750,00 |
| S_IRV_d2# | GIRR_V_00.50_01.00 | EUR | | 3 750,00 |
| S_IRV_d3# | GIRR_V_00.50_03.00 | EUR | | 1 000,00 |
| S_IRV_d4# | GIRR_V_00.50_05.00 | EUR | | 1 500,00 |
| S_IRV_d5# | GIRR_V_00.50_10.00 | EUR | | - 2 000,00 |
| S_IRV_e1# | GIRR_V_00.50_00.50 | BRL | | - 500,00 |
| S_IRV_e2# | GIRR_V_01.00_INF | BRL | | 750,00 |
| S_IRV_e3# | GIRR_V_03.00_CRO_USD | BRL | | 500,00 |

| Portfolio | Risikoklasse | Komponente | Instrumente |
|-----------|--------------|------------|--|
| G000 | GIRR | DELTA | S_IRD_a1# |
| G001 | GIRR | DELTA | S_IRD_b1# |
| G002 | GIRR | DELTA | S_IRD_b2# |
| G003 | GIRR | DELTA | S_IRD_b3# |
| G004 | GIRR | DELTA | S_IRD_b4# |
| G005 | GIRR | DELTA | S_IRD_b5# |
| G006 | GIRR | DELTA | S_IRD_b6# |
| G007 | GIRR | DELTA | S_IRD_b7# |
| G008 | GIRR | DELTA | S_IRD_b8# |
| G009 | GIRR | DELTA | S_IRD_b9# |
| G010 | GIRR | DELTA | S_IRD_b10# |
| G011 | GIRR | DELTA | S_IRD_b11# |
| G012 | GIRR | DELTA | S_IRD_b12# |
| G013 | GIRR | DELTA | S_IRD_d1# |
| G014 | GIRR | DELTA | S_IRD_d2# |
| G015 | GIRR | DELTA | S_IRD_d3# |
| G016 | GIRR | DELTA | S_IRD_d4# |
| G017 | GIRR | DELTA | S_IRD_d5# |
| G018 | GIRR | DELTA | S_IRD_d6# |
| G019 | GIRR | DELTA | S_IRD_d7# |
| G020 | GIRR | DELTA | S_IRD_d8# |
| G021 | GIRR | DELTA | S_IRD_d9# |
| G022 | GIRR | DELTA | S_IRD_d10# |
| G023 | GIRR | DELTA | S_IRD_d11# |
| G024 | GIRR | DELTA | S_IRD_d12# |
| G025 | GIRR | DELTA | S_IRD_a1# S_IRD_b1# |
| G026 | GIRR | DELTA | S_IRD_b1# S_IRD_b2# S_IRD_b3# S_IRD_b4# S_IRD_b5# S_IRD_b6# S_IRD_b7# S_IRD_b8# S_IRD_b9# S_IRD_b10# |
| G027 | GIRR | DELTA | S_IRD_b1# S_IRD_c1# |

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| G028 | GIRR | DELTA | S_IRD_b1# S_IRD_b2# S_IRD_b3# S_IRD_b4# S_IRD_b5# S_IRD_b6# S_IRD_b7# S_IRD_b8# S_IRD_b9# S_IRD_b10# S_IRD_c1# S_IRD_c2# S_IRD_c3# S_IRD_c4# S_IRD_c5# S_IRD_c6# S_IRD_c7# S_IRD_c8# S_IRD_c9# S_IRD_c10# |
| G029 | GIRR | DELTA | S_IRD_b1# S_IRD_b2# S_IRD_b3# S_IRD_b4# S_IRD_b5# S_IRD_b6# S_IRD_b7# S_IRD_b8# S_IRD_b9# S_IRD_b10# S_IRD_b11# |
| G030 | GIRR | DELTA | S_IRD_b1# S_IRD_b2# S_IRD_b3# S_IRD_b4# S_IRD_b5# S_IRD_b6# S_IRD_b7# S_IRD_b8# S_IRD_b9# S_IRD_b10# S_IRD_b11# S_IRD_b12# |
| G031 | GIRR | DELTA | S_IRD_c2# S_IRD_c3# S_IRD_c6# |
| G032 | GIRR | DELTA | S_IRD_b1# S_IRD_b2# S_IRD_b3# S_IRD_b4# S_IRD_b5# S_IRD_b6# S_IRD_b7# S_IRD_b8# S_IRD_b9# S_IRD_b10# S_IRD_b11# S_IRD_b12# S_IRD_c1# S_IRD_c2# S_IRD_c3# S_IRD_c4# S_IRD_c5# S_IRD_c6# S_IRD_c7# S_IRD_c8# S_IRD_c9# S_IRD_c10# S_IRD_d1# S_IRD_d2# S_IRD_d3# S_IRD_d4# S_IRD_d5# S_IRD_d6# S_IRD_d7# S_IRD_d8# S_IRD_d9# S_IRD_d10# S_IRD_d11# S_IRD_d12# |
| G033 | GIRR | DELTA | S_IRD_d1# S_IRD_d2# S_IRD_d3# S_IRD_d4# S_IRD_d5# S_IRD_d6# S_IRD_d7# S_IRD_d8# S_IRD_d9# S_IRD_d10# S_IRD_d11# S_IRD_d12# S_IRD_e1# S_IRD_e2# S_IRD_e3# S_IRD_e4# S_IRD_e5# S_IRD_e6# S_IRD_e7# S_IRD_e8# S_IRD_e9# S_IRD_e10# S_IRD_e11# S_IRD_e12# S_IRD_e13# |
| G034 | GIRR | DELTA | S_IRD_a1# S_IRD_b1# S_IRD_b2# S_IRD_b3# S_IRD_b4# S_IRD_b5# S_IRD_b6# S_IRD_b7# S_IRD_b8# S_IRD_b9# S_IRD_b10# S_IRD_b11# S_IRD_b12# S_IRD_c1# S_IRD_c2# S_IRD_c3# S_IRD_c4# S_IRD_c5# S_IRD_c6# S_IRD_c7# S_IRD_c8# S_IRD_c9# S_IRD_c10# S_IRD_d1# S_IRD_d2# S_IRD_d3# S_IRD_d4# S_IRD_d5# S_IRD_d6# S_IRD_d7# S_IRD_d8# S_IRD_d9# S_IRD_d10# S_IRD_d11# S_IRD_d12# S_IRD_e1# S_IRD_e2# S_IRD_e3# S_IRD_e4# S_IRD_e5# S_IRD_e6# S_IRD_e7# S_IRD_e8# S_IRD_e9# S_IRD_e10# S_IRD_e11# S_IRD_e12# S_IRD_e13# S_IRD_f1# |
| G035 | GIRR | VEGA | S_IRV_b1# |
| G036 | GIRR | VEGA | S_IRV_a1# S_IRV_b1# |
| G037 | GIRR | VEGA | S_IRV_b1# S_IRV_b2# S_IRV_b3# S_IRV_b4# S_IRV_b5# |
| G038 | GIRR | VEGA | S_IRV_b1# S_IRV_b6# S_IRV_b11# S_IRV_b16# S_IRV_b21# |

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| G039 | GIRR | VEGA | S_IRV_b1# S_IRV_b2# S_IRV_b3# S_IRV_b4# S_IRV_b5# S_IRV_b6# S_IRV_b7# S_IRV_b8# S_IRV_b9# S_IRV_b10# S_IRV_b11# S_IRV_b12# S_IRV_b13# S_IRV_b14# S_IRV_b15# S_IRV_b16# S_IRV_b17# S_IRV_b18# S_IRV_b19# S_IRV_b20# S_IRV_b21# S_IRV_b22# S_IRV_b23# S_IRV_b24# S_IRV_b25# |
| G040 | GIRR | VEGA | S_IRV_e1# S_IRV_e2# |
| G041 | GIRR | VEGA | S_IRV_e1# S_IRV_e3# |
| G042 | GIRR | VEGA | S_IRV_d1# S_IRV_d2# S_IRV_d3# S_IRV_d4# S_IRV_d5# |
| G043 | GIRR | VEGA | S_IRV_b1# S_IRV_b2# S_IRV_b3# S_IRV_b4# S_IRV_b5# S_IRV_b6# S_IRV_b7# S_IRV_b8# S_IRV_b9# S_IRV_b10# S_IRV_b11# S_IRV_b12# S_IRV_b13# S_IRV_b14# S_IRV_b15# S_IRV_b16# S_IRV_b17# S_IRV_b18# S_IRV_b19# S_IRV_b20# S_IRV_b21# S_IRV_b22# S_IRV_b23# S_IRV_b24# S_IRV_b25# S_IRV_c1# S_IRV_c2# S_IRV_c3# S_IRV_c4# S_IRV_c5# |
| G044 | GIRR | VEGA | S_IRV_c1# S_IRV_c2# S_IRV_c3# S_IRV_c4# S_IRV_c5# S_IRV_d1# S_IRV_d2# S_IRV_d3# S_IRV_d4# S_IRV_d5# |
| G045 | GIRR | VEGA | S_IRV_a1# S_IRV_b1# S_IRV_b2# S_IRV_b3# S_IRV_b4# S_IRV_b5# S_IRV_b6# S_IRV_b7# S_IRV_b8# S_IRV_b9# S_IRV_b10# S_IRV_b11# S_IRV_b12# S_IRV_b13# S_IRV_b14# S_IRV_b15# S_IRV_b16# S_IRV_b17# S_IRV_b18# S_IRV_b19# S_IRV_b20# S_IRV_b21# S_IRV_b22# S_IRV_b23# S_IRV_b24# S_IRV_b25# S_IRV_c1# S_IRV_c2# S_IRV_c3# S_IRV_c4# S_IRV_c5# S_IRV_d1# S_IRV_d2# S_IRV_d3# S_IRV_d4# S_IRV_d5# S_IRV_e1# S_IRV_e2# S_IRV_e3# |
| G046 | GIRR | CURVATURE | S_IRC_b1# |
| G047 | GIRR | CURVATURE | S_IRC_c1# |
| G048 | GIRR | CURVATURE | S_IRC_a1# S_IRC_b1# |
| G049 | GIRR | CURVATURE | S_IRC_d1# |
| G050 | GIRR | CURVATURE | S_IRC_b1# S_IRC_c1# |
| G051 | GIRR | CURVATURE | S_IRC_c1# S_IRC_e1# |
| G052 | GIRR | CURVATURE | S_IRC_d1# S_IRC_e1# |
| G053 | GIRR | CURVATURE | S_IRC_a1# S_IRC_a1# S_IRC_b1# S_IRC_b1# S_IRC_c1# S_IRC_c1# S_IRC_d1# S_IRC_d1# S_IRC_e1# S_IRC_e1# |

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|------|------|-------|---|
| G054 | GIRR | ALL | S_IRD_a1# S_IRD_b1# S_IRD_b2# S_IRD_b3# S_IRD_b4# S_IRD_b5# S_IRD_b6# S_IRD_b7# S_IRD_b8# S_IRD_b9# S_IRD_b10# S_IRD_b11# S_IRD_b12# S_IRD_c1# S_IRD_c2# S_IRD_c3# S_IRD_c4# S_IRD_c5# S_IRD_c6# S_IRD_c7# S_IRD_c8# S_IRD_c9# S_IRD_c10# S_IRD_d1# S_IRD_d2# S_IRD_d3# S_IRD_d4# S_IRD_d5# S_IRD_d6# S_IRD_d7# S_IRD_d8# S_IRD_d9# S_IRD_d10# S_IRD_d11# S_IRD_d12# S_IRD_e1# S_IRD_e2# S_IRD_e3# S_IRD_e4# S_IRD_e5# S_IRD_e6# S_IRD_e7# S_IRD_e8# S_IRD_e9# S_IRD_e10# S_IRD_e11# S_IRD_e12# S_IRD_e13# S_IRD_f1# S_IRV_a1# S_IRV_b1# S_IRV_b2# S_IRV_b3# S_IRV_b4# S_IRV_b5# S_IRV_b6# S_IRV_b7# S_IRV_b8# S_IRV_b9# S_IRV_b10# S_IRV_b11# S_IRV_b12# S_IRV_b13# S_IRV_b14# S_IRV_b15# S_IRV_b16# S_IRV_b17# S_IRV_b18# S_IRV_b19# S_IRV_b20# S_IRV_b21# S_IRV_b22# S_IRV_b23# S_IRV_b24# S_IRV_b25# S_IRV_c1# S_IRV_c2# S_IRV_c3# S_IRV_c4# S_IRV_c5# S_IRV_d1# S_IRV_d2# S_IRV_d3# S_IRV_d4# S_IRV_d5# S_IRV_e1# S_IRV_e2# S_IRV_e3# S_IRC_a1# S_IRC_a1# S_IRC_b1# S_IRC_b1# S_IRC_c1# S_IRC_c1# S_IRC_d1# S_IRC_d1# S_IRC_e1# S_IRC_e1# |
| G055 | GIRR | DELTA | S_IRD_e11# S_IRD_e13# |
| G056 | GIRR | DELTA | S_IRD_e1# S_IRD_f1# |