Corrections to the instructions (December 22, 2004)

1. There is an error in footnote 4 (page 14): retail margin loans should not be reported in "Other Retail." The correct treatment is outlined in paragraph 275 (page 67): banks should report these exposures in the "Input" worksheet but not in any of the AIRB worksheets, nor in the "Current" worksheet.
2. There is an error in the formula for the volatility adjusted collateral amount (C_A) in paragraph 87 (page 25). The correct formula should be: $C_A = C - C*Hc$ (not $C_A = C - Hc$).