

## ANNEX XVIII

Effective from 1 July 2024

ALMM TEMPLATES		
Template number	Template code	Name of the template /group of templates
<b>ADDITIONAL MONITORING TOOLS TEMPLATES</b>		
67	C 67.00	CONCENTRATION OF FUNDING BY COUNTERPARTY
68	C 68.00	CONCENTRATION OF FUNDING BY PRODUCT TYPE
69	C 69.00	PRICES FOR VARIOUS LENGTHS OF FUNDING
70	C 70.00	ROLL-OVER OF FUNDING

**C 67.00 - CONCENTRATION OF FUNDING BY COUNTERPARTY**

Total and significant currencies

Concentration of funding by counterparty											
		Counterparty Name	Code	Type of code	National code	Counterparty Sector	Residence of Counterparty	Product Type	Amount Received	Weighted average original maturity	Weighted average residual maturity
Row	ID	010	015	016	017	030	040	050	060	070	080
010	<b>1. TOP TEN COUNTERPARTIES EACH GREATER THAN 1% OF TOTAL LIABILITIES</b>										
020	1.01										
030	1.02										
040	1.03										
050	1.04										
060	1.05										
070	1.06										
080	1.07										
090	1.08										
100	1.09										
110	1.10										
120	<b>2. ALL OTHER FUNDING</b>										

**C 68.00 - CONCENTRATION OF FUNDING BY PRODUCT TYPE**

Total and significant currencies

Concentration of funding by product type							
Row	ID	Product Name	Carrying amount received	Amount covered by a Deposit Guarantee Scheme in accordance with Directive 2014/49/EU or an equivalent deposit guarantee scheme in a third country	Amount not covered by a Deposit Guarantee Scheme in accordance with Directive 2014/49/EU or an equivalent deposit guarantee scheme in a third country	Weighted average original maturity	Weighted average residual maturity
			010	020	030	040	050
<b>PRODUCTS GREATER THAN 1% OF TOTAL LIABILITIES [SMALL DOMESTIC DEPOSIT TAKERS (SDDTs) AND SDDT CONSOLIDATION ENTITIES SHALL REPORT TOTAL LIABILITIES]</b>							
010	1	<b>RETAIL FUNDING</b>					
020	1.1	of which sight deposits					
031	1.2	of which term deposits not withdrawable within the following 30 days					
041	1.3	of which term deposits withdrawable within the following 30 days					
070	1.4	Savings accounts					
080	1.4.1	with a notice period for withdrawal greater than 30 days					
090	1.4.2	without a notice period for withdrawal greater than 30 days					
100	2	<b>WHOLESALE FUNDING</b>					
110	2.1	Unsecured wholesale funding					
120	2.1.1	of which loans and deposits from financial customers					
130	2.1.2	of which loans and deposits from non financial customers					
140	2.1.3	of which loans and deposits from intra-group entities					
150	2.2	Secured wholesale funding					
160	2.2.1	of which SFTs					
170	2.2.2	of which covered bond issuance					
180	2.2.3	of which asset backed security issuance					
190	2.2.4	of which loans and deposits from intra-group entities					

**C 69.00 - PRICES FOR VARIOUS LENGTHS OF FUNDING**

Total and significant currencies

			Prices for various lengths of funding																	
			Overnight		1 week		1 month		3 months		6 months		1 year		2 years		5 years		10 years	
			Spread	Volume	Spread	Volume	Spread	Volume	Spread	Volume	Spread	Volume	Spread	Volume	Spread	Volume	Spread	Volume	Spread	Volume
Row	ID	Item	010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170	180
010	1	<b>Total Funding</b>																		
020	1.1	of which: Retail funding																		
030	1.2	of which: Unsecured wholesale funding																		
040	1.3	of which: Secured funding																		
050	1.4	of which: Senior unsecured securities																		
060	1.5	of which: Covered bonds																		
070	1.6	of which: Asset backed securities including ABCP																		

**C 70.00 - ROLL-OVER OF FUNDING**

Total and significant currencies

			Roll-over of funding																																				
			Overnight				> 1 day ≤ 7 days				>7days ≤ 14 days				>14 days ≤ 1 month				>1 Month ≤ 3 Months				>3 Months ≤ 6 Months				>6 Months				Total net cashflows	Average Term (days)							
Row	ID	Day	Item	Maturing	Roll over	New Funds	Net	Maturing	Roll over	New Funds	Net	Maturing	Roll over	New Funds	Net	Maturing	Roll over	New Funds	Net	Maturing	Roll over	New Funds	Net	Maturing	Roll over	New Funds	Net	Maturing	Roll over	New Funds		Net	Maturing	Roll over	New Funds	Net	Maturing Funds Term	Roll-over Funds Term	New Funds Term
010	1.1		Total funding																																				
020	1.1.1	1	Retail funding																																				
030	1.1.2		Unsecured wholesale funding																																				
040	1.1.3		Secured funding																																				
050	1.2		Total funding																																				
060	1.2.1	2	Retail funding																																				
070	1.2.2		Unsecured wholesale funding																																				
080	1.2.3		Secured funding																																				
090	1.3		Total funding																																				
100	1.3.1	3	Retail funding																																				
110	1.3.2		Unsecured wholesale funding																																				
120	1.3.3		Secured funding																																				
130	1.4		Total funding																																				
140	1.4.1	4	Retail funding																																				
150	1.4.2		Unsecured wholesale funding																																				
160	1.4.3		Secured funding																																				
170	1.5		Total funding																																				
180	1.5.1	5	Retail funding																																				
190	1.5.2		Unsecured wholesale funding																																				
200	1.5.3		Secured funding																																				
210	1.6		Total funding																																				
220	1.6.1	6	Retail funding																																				
230	1.6.2		Unsecured wholesale funding																																				
240	1.6.3		Secured funding																																				
250	1.7		Total funding																																				
260	1.7.1	7	Retail funding																																				
270	1.7.2		Unsecured wholesale funding																																				
280	1.7.3		Secured funding																																				
290	1.8		Total funding																																				
300	1.8.1	8	Retail funding																																				
310	1.8.2		Unsecured wholesale funding																																				
320	1.8.3		Secured funding																																				
330	1.9		Total funding																																				
340	1.9.1	9	Retail funding																																				
350	1.9.2		Unsecured wholesale funding																																				
360	1.9.3		Secured funding																																				
370	1.10		Total funding																																				
380	1.10.1	10	Retail funding																																				
390	1.10.2		Unsecured wholesale funding																																				
400	1.10.3		Secured funding																																				
410	1.11		Total funding																																				
420	1.11.1	11	Retail funding																																				
430	1.11.2		Unsecured wholesale funding																																				
440	1.11.3		Secured funding																																				
450	1.12		Total funding																																				
460	1.12.1	12	Retail funding																																				
470	1.12.2		Unsecured wholesale funding																																				
480	1.12.3		Secured funding																																				
490	1.13		Total funding																																				
500	1.13.1	13	Retail funding																																				
510	1.13.2		Unsecured wholesale funding																																				
520	1.13.3		Secured funding																																				
530	1.14		Total funding																																				
540	1.14.1	14	Retail funding																																				
550	1.14.2		Unsecured wholesale funding																																				
560	1.14.3		Secured funding																																				
570	1.15		Total funding																																				
580	1.15.1	15	Retail funding																																				
590	1.15.2		Unsecured wholesale funding																																				
600	1.15.3		Secured funding																																				
610	1.16		Total funding																																				
620	1.16.1	16	Retail funding																																				

**C 70.00 - ROLL-OVER OF FUNDING**

Total and significant currencies

			Roll-over of funding																																		
			Overnight				> 1 day ≤ 7 days				> 7 days ≤ 14 days				> 14 days ≤ 1 month				> 1 Month ≤ 3 Months				> 3 Months ≤ 6 Months				> 6 Months				Total net cashflows	Average Term (days)					
			Maturing	Roll over	New Funds	Net	Maturing	Roll over	New Funds	Net	Maturing	Roll over	New Funds	Net	Maturing	Roll over	New Funds	Net	Maturing	Roll over	New Funds	Net	Maturing	Roll over	New Funds	Net	Maturing	Roll over	New Funds	Net		Maturing	Roll over	New Funds	Net	Maturing Funds Term	Roll-over Funds Term
Row	ID	Day	Item	010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170	180	190	200	210	220	230	240	250	260	270	280	290	300	310	320		
630	1.16.2	16	Unsecured wholesale funding																																		
640	1.16.3		Secured funding																																		
650	1.17		Total funding																																		
660	1.17.1	17	Retail funding																																		
670	1.17.2		Unsecured wholesale funding																																		
680	1.17.3		Secured funding																																		
690	1.18		Total funding																																		
700	1.18.1	18	Retail funding																																		
710	1.18.2		Unsecured wholesale funding																																		
720	1.18.3		Secured funding																																		
730	1.19		Total funding																																		
740	1.19.1	19	Retail funding																																		
750	1.19.2		Unsecured wholesale funding																																		
760	1.19.3		Secured funding																																		
770	1.20		Total funding																																		
780	1.20.1	20	Retail funding																																		
790	1.20.2		Unsecured wholesale funding																																		
800	1.20.3		Secured funding																																		
810	1.21		Total funding																																		
820	1.21.1	21	Retail funding																																		
830	1.21.2		Unsecured wholesale funding																																		
840	1.21.3		Secured funding																																		
850	1.22		Total funding																																		
860	1.22.1	22	Retail funding																																		
870	1.22.2		Unsecured wholesale funding																																		
880	1.22.3		Secured funding																																		
890	1.23		Total funding																																		
900	1.23.1	23	Retail funding																																		
910	1.23.2		Unsecured wholesale funding																																		
920	1.23.3		Secured funding																																		
930	1.24		Total funding																																		
940	1.24.1	24	Retail funding																																		
950	1.24.2		Unsecured wholesale funding																																		
960	1.24.3		Secured funding																																		
970	1.25		Total funding																																		
980	1.25.1	25	Retail funding																																		
990	1.25.2		Unsecured wholesale funding																																		
1000	1.25.3		Secured funding																																		
1010	1.26		Total funding																																		
1020	1.26.1	26	Retail funding																																		
1030	1.26.2		Unsecured wholesale funding																																		
1040	1.26.3		Secured funding																																		
1050	1.27		Total funding																																		
1060	1.27.1	27	Retail funding																																		
1070	1.27.2		Unsecured wholesale funding																																		
1080	1.27.3		Secured funding																																		
1090	1.28		Total funding																																		
1100	1.28.1	28	Retail funding																																		
1110	1.28.2		Unsecured wholesale funding																																		
1120	1.28.3		Secured funding																																		
1130	1.29		Total funding																																		
1140	1.29.1	29	Retail funding																																		
1150	1.29.2		Unsecured wholesale funding																																		
1160	1.29.3		Secured funding																																		
1170	1.30		Total funding																																		
1180	1.30.1	30	Retail funding																																		
1190	1.30.2		Unsecured wholesale funding																																		
1200	1.30.3		Secured funding																																		
1210	1.31		Total funding																																		
1220	1.31.1	31	Retail funding																																		
1230	1.31.2		Unsecured wholesale funding																																		
1240	1.31.3		Secured funding																																		