ANNEX IX

'ANNEX XXII

REPORTING ON AMM MATURITY LADDER

AMM TEMPLATES		
Template number	**Template code**	**Name of the template /group of templates**
		MATURITY LADDER TEMPLATE
66	C 66.01	MATURITY LADDER TEMPLATE

C 66.01 - MATURITY LADDER

Total and significant currencies

Code	ID	Item	Contractual Flow Maturity							
			010	020	030	040	050	060	070	080
010-380	**1**	**OUTFLOWS**		**Overnight**	**Greater than overnight up to 2 days**	**Greater than 2 days up to 3 days**	**Greater than 3 days up to 4 days**	**Greater than 4 days up to 5 days**	**Greater than 5 days up to 6 days**	**Greater than 6 days up to 7 days**
010	**1.1**	**Liabilities resulting from securities issued (if not treated as retail deposits)**								
020	1.1.1	unsecured bonds due								
030	1.1.2	regulated covered bonds								
040	1.1.3	securitisations due								
050	1.1.4	other								
060	**1.2**	**Liabilities resulting from secured lending and capital market driven transactions collateralised by:**								
070	1.2.1	Level 1 tradable assets								
080	1.2.1.1	Level 1 excluding covered bonds								
090	1.2.1.1.1	Level 1 central bank								
100	1.2.1.1.2	Level 1 (CQS 1)								
110	1.2.1.1.3	Level 1 (CQS2, CQS3)								

Code	ID	Item	Contractual Flow Maturity							
			010	020	030	040	050	060	070	080
010-380	**1**	**OUTFLOWS**		**Overnight**	**Greater than overnight up to 2 days**	**Greater than 2 days up to 3 days**	**Greater than 3 days up to 4 days**	**Greater than 4 days up to 5 days**	**Greater than 5 days up to 6 days**	**Greater than 6 days up to 7 days**
120	1.2.1.1.4	Level 1 (CQS4+)								
130	1.2.1.2	Level 1 covered bonds (CQS1)								
140	1.2.2	Level 2A tradable assets								
150	1.2.2.1	Level 2A corporate bonds (CQS1)								
160	1.2.2.2	Level 2A covered bonds (CQS1, CQS2)								
170	1.2.2.3	Level 2A public sector (CQS1, CQS2)								
180	1.2.3	Level 2B tradable assets								
190	1.2.3.1	Level 2B Asset Backed Securities (ABS) (CQS1)								
200	1.2.3.2	Level 2B covered bonds (CQS1-6)								
210	1.2.3.3	Level 2B: corporate bonds (CQ1-3)								
220	1.2.3.4	Level 2B shares								
230	1.2.3.5	Level 2B public sector (CQS 3-5)								
240	1.2.4	other tradable assets								
250	1.2.5	other assets								

Code	ID	Item	Contractual Flow Maturity							
			010	020	030	040	050	060	070	080
010-380	**1**	**OUTFLOWS**		**Overnight**	**Greater than overnight up to 2 days**	**Greater than 2 days up to 3 days**	**Greater than 3 days up to 4 days**	**Greater than 4 days up to 5 days**	**Greater than 5 days up to 6 days**	**Greater than 6 days up to 7 days**
260	**1.3**	**Liabilities not reported in 1.2, resulting from deposits received (excluding deposits received as collateral)**								
270	1.3.1	stable retail deposits								
280	1.3.2	other retail deposits								
290	1.3.3	operational deposits								
300	1.3.4	non-operational deposits from credit institutions								
310	1.3.5	non-operational deposits from other financial customers								
320	1.3.6	non-operational deposits from central banks								
330	1.3.7	non-operational deposits from non-financial corporates								
340	1.3.8	non-operational deposits from other counterparties								
350	**1.4**	**FX-swaps maturing**								
360	**1.5**	**Derivatives amount payables other than those reported in 1.4**								
370	**1.6**	**Other outflows**								
380	**1.7**	**Total outflows**								

Code	ID	Item	Contractual Flow Maturity							
			010	020	030	040	050	060	070	080
390-720	**2**	**INFLOWS**		**Overnight**	**Greater than overnight up to 2 days**	**Greater than 2 days up to 3 days**	**Greater than 3 days up to 4 days**	**Greater than 4 days up to 5 days**	**Greater than 5 days up to 6 days**	**Greater than 6 days up to 7 days**
390	**2.1**	**Monies due from secured lending and capital market driven transactions collateralised by:**								
400	2.1.1	Level 1 tradable assets								
410	2.1.1.1	Level 1 excluding covered bonds								
420	2.1.1.1.1	Level 1 central bank								
430	2.1.1.1.2	Level 1 (CQS 1)								
440	2.1.1.1.3	Level 1 (CQS2, CQS3)								
450	2.1.1.1.4	Level 1 (CQS4+)								
460	2.1.1.2	Level 1 covered bonds (CQS1)								
470	2.1.2	Level 2A tradable assets								
480	2.1.2.1	Level 2A corporate bonds (CQS1)								
490	2.1.2.2	Level 2A covered bonds (CQS1, CQS2)								
500	2.1.2.3	Level 2A public sector (CQS1, CQS2)								

Code	ID	Item	Contractual Flow Maturity							
			010	020	030	040	050	060	070	080
390-720	**2**	**INFLOWS**		**Overnight**	**Greater than overnight up to 2 days**	**Greater than 2 days up to 3 days**	**Greater than 3 days up to 4 days**	**Greater than 4 days up to 5 days**	**Greater than 5 days up to 6 days**	**Greater than 6 days up to 7 days**
510	2.1.3	Level 2B tradable assets								
520	2.1.3.1	Level 2B ABS (CQS1)								
530	2.1.3.2	Level 2B covered bonds (CQS1-6)								
540	2.1.3.3	Level 2B: corporate bonds (CQ1-3)								
550	2.1.3.4	Level 2B shares								
560	2.1.3.5	Level 2B public sector (CQS 3-5)								
570	2.1.4	other tradable assets								
580	2.1.5	other assets								
590	**2.2**	**Monies due not reported in 2.1 resulting from loans and advances granted to:**								
600	2.2.1	retail customers								

Code	ID	Item	Contractual Flow Maturity							
			010	020	030	040	050	060	070	080
390-720	**2**	**INFLOWS**		**Overnight**	**Greater than overnight up to 2 days**	**Greater than 2 days up to 3 days**	**Greater than 3 days up to 4 days**	**Greater than 4 days up to 5 days**	**Greater than 5 days up to 6 days**	**Greater than 6 days up to 7 days**
610	2.2.2	non-financial corporates								
620	2.2.3	credit institutions								
630	2.2.4	other financial customers								
640	2.2.5	central banks								
650	2.2.6	other counterparties								
660	**2.3**	**FX-swaps maturing**								
670	**2.4**	**Derivatives amount receivables other than those reported in 2.3**								
680	**2.5**	**Paper in own portfolio maturing**								
690	**2.6**	**Other inflows**								
700	**2.7**	**Total inflows**								
710	**2.8**	**Net contractual gap**								
720	**2.9**	**Cumulated net contractual gap**								

Code	ID	Item	Contractual Flow Maturity							
			010	020	030	040	050	060	070	080
730-1080	**3**	**COUNTERBALANCING CAPACITY**	**Initial stock**	**Overnight**	**Greater than overnight up to 2 days**	**Greater than 2 days up to 3 days**	**Greater than 3 days up to 4 days**	**Greater than 4 days up to 5 days**	**Greater than 5 days up to 6 days**	**Greater than 6 days up to 7 days**
730	**3.1**	**coins and bank notes**								
740	**3.2**	**Withdrawable central bank reserves**								
750	**3.3**	**Level 1 tradable assets**								
760	3.3.1	Level 1 excluding covered bonds								
770	3.3.1.1	Level 1 central bank								
780	3.3.1.2	Level 1 (CQS 1)								
790	3.3.1.3	Level 1 (CQS2, CQS3)								
800	3.3.1.4	Level 1 (CQS4+)								
810	3.3.2	Level 1 covered bonds (CQS1)								

Code	ID	Item	Contractual Flow Maturity							
			010	020	030	040	050	060	070	080
730-1080	**3**	**COUNTERBALANCING CAPACITY**	**Initial stock**	**Overnight**	**Greater than overnight up to 2 days**	**Greater than 2 days up to 3 days**	**Greater than 3 days up to 4 days**	**Greater than 4 days up to 5 days**	**Greater than 5 days up to 6 days**	**Greater than 6 days up to 7 days**
820	**3.4**	**Level 2A tradable assets**								
830	3.4.1	Level 2A corporate bonds (CQS1)								
840	3.4.3	Level 2A covered bonds (CQS 1, CQS2)								
850	3.4.4	Level 2A public sector (CQS1, CQS2)								
860	**3.5**	**Level 2B tradable assets**								
870	3.5.1	Level 2B ABS (CQS1)								
880	3.5.2	Level 2B covered bonds (CQS1-6)								
890	3.5.3	Level 2B corporate bonds (CQ1-3)								
900	3.5.4	Level 2B shares								

Code	ID	Item	Contractual Flow Maturity							
			010	020	030	040	050	060	070	080
730-1080	**3**	**COUNTERBALANCING CAPACITY**	**Initial stock**	**Overnight**	**Greater than overnight up to 2 days**	**Greater than 2 days up to 3 days**	**Greater than 3 days up to 4 days**	**Greater than 4 days up to 5 days**	**Greater than 5 days up to 6 days**	**Greater than 6 days up to 7 days**
910	3.5.5	Level 2B public sector (CQS 3-5)								
920	**3.6**	**other tradable assets**								
930	3.6.1	central government (CQS1)								
940	3.6.2	central government (CQS 2 & 3)								
950	3.6.3	shares								
960	3.6.4	covered bonds								
970	3.6.5	ABS								
980	3.6.6	other tradable assets								
990	**3.7**	**non tradable assets eligible for central banks**								
1000	**3.8**	**undrawn committed facilities received**								
1010	3.8.1	Level 1 facilities								
1020	3.8.2	Level 2B restricted use facilities								
1030	3.8.3	Level 2B IPS facilities								

Code	ID	Item	Contractual Flow Maturity							
			010	020	030	040	050	060	070	080
730-1080	**3**	**COUNTERBALANCING CAPACITY**	**Initial stock**	**Overnight**	**Greater than overnight up to 2 days**	**Greater than 2 days up to 3 days**	**Greater than 3 days up to 4 days**	**Greater than 4 days up to 5 days**	**Greater than 5 days up to 6 days**	**Greater than 6 days up to 7 days**
1040	3.8.4	other facilities								
1050	3.8.4.1	from intragroup counterparties								
1060	3.8.4.2	from other counterparties								
1070	**3.9**	**Net change of Counterbalancing Capacity**								
1080	**3.10**	**Cumulated Counterbalancing Capacity**								
1090-1130	**4**	**CONTINGENCIES**		**Overnight**	**Greater than overnight up to 2 days**	**Greater than 2 days up to 3 days**	**Greater than 3 days up to 4 days**	**Greater than 4 days up to 5 days**	**Greater than 5 days up to 6 days**	**Greater than 6 days up to 7 days**
1090	**4.1**	**Outflows from committed facilities**								
1100	4.1.1	Committed credit facilities								
1110	4.1.1.1	considered as Level 2B by the receiver								
1120	4.1.1.2	other								
1130	4.1.2	Liquidity facilities								
1140	**4.2**	**Outflows due to downgrade triggers**								

Code	ID	Item	Contractual Flow Maturity							
			010	020	030	040	050	060	070	080
1150-1290	MEMORANDUM ITEMS		**Initial stock**	**Overnight**	**Greater than overnight up to 2 days**	**Greater than 2 days up to 3 days**	**Greater than 3 days up to 4 days**	**Greater than 4 days up to 5 days**	**Greater than 5 days up to 6 days**	**Greater than 6 days up to 7 days**
1200	**10**	**Intragroup or IPS outflows (excluding FX)**								
1210	**11**	**Intragroup or IPS inflows (excluding FX and maturing securities)**								
1220	**12**	**Intragroup or IPS inflows from maturing securities**								
1230	**13**	**HQLA central bank eligible**								
1240	**14**	**non-HQLA central bank eligible**								
1270	**17**	**Behavioural outflows from deposits**								
1280	**18**	**Behavioural inflows from loans and advances**								
1290	**19**	**Behavioural draw-downs of committed facilities**								

Code	ID	Item	Contractual Flow Maturity						
			090	100	110	120	130	140	150
010-380	**1**	**OUTFLOWS**	**Greater than 7 days up to 2 weeks**	**Greater than 2 weeks up to 3 weeks**	**Greater than 3 weeks up to 30 days**	**Greater than 30 days up to 5 weeks**	**Greater than 5 weeks up to 2 months**	**Greater than 2 months up to 3 months**	**Greater than 3 months up to 4 months**
010	**1.1**	**Liabilities resulting from securities issued (if not treated as retail deposits)**							
020	1.1.1	unsecured bonds due							
030	1.1.2	regulated covered bonds							
040	1.1.3	securitisations due							
050	1.1.4	other							
060	**1.2**	**Liabilities resulting from secured lending and capital market driven transactions collateralised by:**							
070	1.2.1	Level 1 tradable assets							
080	1.2.1.1	Level 1 excluding covered bonds							
090	1.2.1.1.1	Level 1 central bank							
100	1.2.1.1.2	Level 1 (CQS 1)							
110	1.2.1.1.3	Level 1 (CQS2, CQS3)							

Code	ID	Item	Contractual Flow Maturity						
			090	100	110	120	130	140	150
010-380	**1**	**OUTFLOWS**	**Greater than 7 days up to 2 weeks**	**Greater than 2 weeks up to 3 weeks**	**Greater than 3 weeks up to 30 days**	**Greater than 30 days up to 5 weeks**	**Greater than 5 weeks up to 2 months**	**Greater than 2 months up to 3 months**	**Greater than 3 months up to 4 months**
120	1.2.1.1.4	Level 1 (CQS4+)							
130	1.2.1.2	Level 1 covered bonds (CQS1)							
140	1.2.2	Level 2A tradable assets							
150	1.2.2.1	Level 2A corporate bonds (CQS1)							
160	1.2.2.2	Level 2A covered bonds (CQS1, CQS2)							
170	1.2.2.3	Level 2A public sector (CQS1, CQS2)							
180	1.2.3	Level 2B tradable assets							
190	1.2.3.1	Level 2B Asset Backed Securities (ABS) (CQS1)							
200	1.2.3.2	Level 2B covered bonds (CQS1-6)							
210	1.2.3.3	Level 2B: corporate bonds (CQ1-3)							
220	1.2.3.4	Level 2B shares							
230	1.2.3.5	Level 2B public sector (CQS 3-5)							
240	1.2.4	other tradable assets							
250	1.2.5	other assets							

Code	ID	Item	Contractual Flow Maturity						
			090	100	110	120	130	140	150
010-380	**1**	**OUTFLOWS**	**Greater than 7 days up to 2 weeks**	**Greater than 2 weeks up to 3 weeks**	**Greater than 3 weeks up to 30 days**	**Greater than 30 days up to 5 weeks**	**Greater than 5 weeks up to 2 months**	**Greater than 2 months up to 3 months**	**Greater than 3 months up to 4 months**
260	**1.3**	**Liabilities not reported in 1.2, resulting from deposits received (excluding deposits received as collateral)**							
270	1.3.1	stable retail deposits							
280	1.3.2	other retail deposits							
290	1.3.3	operational deposits							
300	1.3.4	non-operational deposits from credit institutions							
310	1.3.5	non-operational deposits from other financial customers							
320	1.3.6	non-operational deposits from central banks							
330	1.3.7	non-operational deposits from non-financial corporates							
340	1.3.8	non-operational deposits from other counterparties							
350	**1.4**	**FX-swaps maturing**							
360	**1.5**	**Derivatives amount payables other than those reported in 1.4**							
370	**1.6**	**Other outflows**							
380	**1.7**	**Total outflows**							

Code	ID	Item	Contractual Flow Maturity						
			090	100	110	120	130	140	150
390-720	**2**	**INFLOWS**	**Greater than 7 days up to 2 weeks**	**Greater than 2 weeks up to 3 weeks**	**Greater than 3 weeks up to 30 days**	**Greater than 30 days up to 5 weeks**	**Greater than 5 weeks up to 2 months**	**Greater than 2 months up to 3 months**	**Greater than 3 months up to 4 months**
390	**2.1**	**Monies due from secured lending and capital market driven transactions collateralised by:**							
400	2.1.1	Level 1 tradable assets							
410	2.1.1.1	Level 1 excluding covered bonds							
420	2.1.1.1.1	Level 1 central bank							
430	2.1.1.1.2	Level 1 (CQS 1)							
440	2.1.1.1.3	Level 1 (CQS2, CQS3)							
450	2.1.1.1.4	Level 1 (CQS4+)							
460	2.1.1.2	Level 1 covered bonds (CQS1)							
470	2.1.2	Level 2A tradable assets							
480	2.1.2.1	Level 2A corporate bonds (CQS1)							
490	2.1.2.2	Level 2A covered bonds (CQS1, CQS2)							
500	2.1.2.3	Level 2A public sector (CQS1, CQS2)							

Code	ID	Item	Contractual Flow Maturity						
			090	100	110	120	130	140	150
390-720	**2**	**INFLOWS**	**Greater than 7 days up to 2 weeks**	**Greater than 2 weeks up to 3 weeks**	**Greater than 3 weeks up to 30 days**	**Greater than 30 days up to 5 weeks**	**Greater than 5 weeks up to 2 months**	**Greater than 2 months up to 3 months**	**Greater than 3 months up to 4 months**
510	2.1.3	Level 2B tradable assets							
520	2.1.3.1	Level 2B ABS (CQS1)							
530	2.1.3.2	Level 2B covered bonds (CQS1-6)							
540	2.1.3.3	Level 2B: corporate bonds (CQ1-3)							
550	2.1.3.4	Level 2B shares							
560	2.1.3.5	Level 2B public sector (CQS 3-5)							
570	2.1.4	other tradable assets							
580	2.1.5	other assets							
590	**2.2**	**Monies due not reported in 2.1 resulting from loans and advances granted to:**							
600	2.2.1	retail customers							

Code	ID	Item	Contractual Flow Maturity						
			090	100	110	120	130	140	150
390-720	**2**	**INFLOWS**	**Greater than 7 days up to 2 weeks**	**Greater than 2 weeks up to 3 weeks**	**Greater than 3 weeks up to 30 days**	**Greater than 30 days up to 5 weeks**	**Greater than 5 weeks up to 2 months**	**Greater than 2 months up to 3 months**	**Greater than 3 months up to 4 months**
610	2.2.2	non-financial corporates							
620	2.2.3	credit institutions							
630	2.2.4	other financial customers							
640	2.2.5	central banks							
650	2.2.6	other counterparties							
660	**2.3**	**FX-swaps maturing**							
670	**2.4**	**Derivatives amount receivables other than those reported in 2.3**							
680	**2.5**	**Paper in own portfolio maturing**							
690	**2.6**	**Other inflows**							
700	**2.7**	**Total inflows**							
710	**2.8**	**Net contractual gap**							
720	**2.9**	**Cumulated net contractual gap**							

Code	ID	Item	Contractual Flow Maturity						
			090	100	110	120	130	140	150
730-1080	**3**	**COUNTERBALANCING CAPACITY**	**Greater than 7 days up to 2 weeks**	**Greater than 2 weeks up to 3 weeks**	**Greater than 3 weeks up to 30 days**	**Greater than 30 days up to 5 weeks**	**Greater than 5 weeks up to 2 months**	**Greater than 2 months up to 3 months**	**Greater than 3 months up to 4 months**
730	**3.1**	**coins and bank notes**							
740	**3.2**	**Withdrawable central bank reserves**							
750	**3.3**	**Level 1 tradable assets**							
760	3.3.1	Level 1 excluding covered bonds							
770	3.3.1.1	Level 1 central bank							
780	3.3.1.2	Level 1 (CQS 1)							
790	3.3.1.3	Level 1 (CQS2, CQS3)							
800	3.3.1.4	Level 1 (CQS4+)							
810	3.3.2	Level 1 covered bonds (CQS1)							

Code	ID	Item	Contractual Flow Maturity						
			090	100	110	120	130	140	150
730-1080	**3**	**COUNTERBALANCING CAPACITY**	**Greater than 7 days up to 2 weeks**	**Greater than 2 weeks up to 3 weeks**	**Greater than 3 weeks up to 30 days**	**Greater than 30 days up to 5 weeks**	**Greater than 5 weeks up to 2 months**	**Greater than 2 months up to 3 months**	**Greater than 3 months up to 4 months**
820	**3.4**	**Level 2A tradable assets**							
830	3.4.1	Level 2A corporate bonds (CQS1)							
840	3.4.3	Level 2A covered bonds (CQS 1, CQS2)							
850	3.4.4	Level 2A public sector (CQS1, CQS2)							
860	**3.5**	**Level 2B tradable assets**							
870	3.5.1	Level 2B ABS (CQS1)							
880	3.5.2	Level 2B covered bonds (CQS1-6)							
890	3.5.3	Level 2B corporate bonds (CQ1-3)							
900	3.5.4	Level 2B shares							

Code	ID	Item	Contractual Flow Maturity						
			090	100	110	120	130	140	150
730-1080	**3**	**COUNTERBALANCING CAPACITY**	**Greater than 7 days up to 2 weeks**	**Greater than 2 weeks up to 3 weeks**	**Greater than 3 weeks up to 30 days**	**Greater than 30 days up to 5 weeks**	**Greater than 5 weeks up to 2 months**	**Greater than 2 months up to 3 months**	**Greater than 3 months up to 4 months**
910	3.5.5	Level 2B public sector (CQS 3-5)							
920	**3.6**	**other tradable assets**							
930	3.6.1	central government (CQS1)							
940	3.6.2	central government (CQS 2 & 3)							
950	3.6.3	shares							
960	3.6.4	covered bonds							
970	3.6.5	ABS							
980	3.6.6	other tradable assets							
990	**3.7**	**non tradable assets eligible for central banks**							
1000	**3.8**	**undrawn committed facilities received**							
1010	3.8.1	Level 1 facilities							
1020	3.8.2	Level 2B restricted use facilities							
1030	3.8.3	Level 2B IPS facilities							

Code	ID	Item	Contractual Flow Maturity						
			090	100	110	120	130	140	150
730-1080	**3**	**COUNTERBALANCING CAPACITY**	**Greater than 7 days up to 2 weeks**	**Greater than 2 weeks up to 3 weeks**	**Greater than 3 weeks up to 30 days**	**Greater than 30 days up to 5 weeks**	**Greater than 5 weeks up to 2 months**	**Greater than 2 months up to 3 months**	**Greater than 3 months up to 4 months**
1040	3.8.4	other facilities							
1050	3.8.4.1	from intragroup counterparties							
1060	3.8.4.2	from other counterparties							
1070	**3.9**	**Net change of Counterbalancing Capacity**							
1080	**3.10**	**Cumulated Counterbalancing Capacity**							
1090-1130	**4**	**CONTINGENCIES**	**Greater than 7 days up to 2 weeks**	**Greater than 2 weeks up to 3 weeks**	**Greater than 3 weeks up to 30 days**	**Greater than 30 days up to 5 weeks**	**Greater than 5 weeks up to 2 months**	**Greater than 2 months up to 3 months**	**Greater than 3 months up to 4 months**
1090	**4.1**	**Outflows from committed facilities**							
1100	4.1.1	Committed credit facilities							
1110	4.1.1.1	considered as Level 2B by the receiver							
1120	4.1.1.2	other							
1130	4.1.2	Liquidity facilities							
1140	**4.2**	**Outflows due to downgrade triggers**							

Code	ID	Item	Contractual Flow Maturity						
			090	100	110	120	130	140	150
1150-1290	MEMORANDUM ITEMS		**Greater than 7 days up to 2 weeks**	**Greater than 2 weeks up to 3 weeks**	**Greater than 3 weeks up to 30 days**	**Greater than 30 days up to 5 weeks**	**Greater than 5 weeks up to 2 months**	**Greater than 2 months up to 3 months**	**Greater than 3 months up to 4 months**
1200	**10**	**Intragroup or IPS outflows (excluding FX)**							
1210	**11**	**Intragroup or IPS inflows (excluding FX and maturing securities)**							
1220	**12**	**Intragroup or IPS inflows from maturing securities**							
1230	**13**	**HQLA central bank eligible**							
1240	**14**	**non-HQLA central bank eligible**							
1270	**17**	**Behavioural outflows from deposits**							
1280	**18**	**Behavioural inflows from loans and advances**							
1290	**19**	**Behavioural draw-downs of committed facilities**							

Code	ID	Item	Contractual Flow Maturity						
			160	170	180	190	200	210	220
010-380	**1**	**OUTFLOWS**	**Greater than 4 months up to 5 months**	**Greater than 5 months up to 6 months**	**Greater than 6 months up to 9 months**	**Greater than 9 months up to 12 months**	**Greater than 12 months up to 2 years**	**Greater than 2 years up to 5 years**	**Greater than 5 years**
010	**1.1**	**Liabilities resulting from securities issued (if not treated as retail deposits)**							
020	1.1.1	unsecured bonds due							
030	1.1.2	regulated covered bonds							
040	1.1.3	securitisations due							
050	1.1.4	other							
060	**1.2**	**Liabilities resulting from secured lending and capital market driven transactions collateralised by:**							
070	1.2.1	Level 1 tradable assets							
080	1.2.1.1	Level 1 excluding covered bonds							
090	1.2.1.1.1	Level 1 central bank							
100	1.2.1.1.2	Level 1 (CQS 1)							
110	1.2.1.1.3	Level 1 (CQS2, CQS3)							

Code	ID	Item	Contractual Flow Maturity						
			160	170	180	190	200	210	220
010-380	**1**	**OUTFLOWS**	**Greater than 4 months up to 5 months**	**Greater than 5 months up to 6 months**	**Greater than 6 months up to 9 months**	**Greater than 9 months up to 12 months**	**Greater than 12 months up to 2 years**	**Greater than 2 years up to 5 years**	**Greater than 5 years**
120	1.2.1.1.4	Level 1 (CQS4+)							
130	1.2.1.2	Level 1 covered bonds (CQS1)							
140	1.2.2	Level 2A tradable assets							
150	1.2.2.1	Level 2A corporate bonds (CQS1)							
160	1.2.2.2	Level 2A covered bonds (CQS1, CQS2)							
170	1.2.2.3	Level 2A public sector (CQS1, CQS2)							
180	1.2.3	Level 2B tradable assets							
190	1.2.3.1	Level 2B Asset Backed Securities (ABS) (CQS1)							
200	1.2.3.2	Level 2B covered bonds (CQS1-6)							
210	1.2.3.3	Level 2B: corporate bonds (CQ1-3)							
220	1.2.3.4	Level 2B shares							
230	1.2.3.5	Level 2B public sector (CQS 3-5)							
240	1.2.4	other tradable assets							
250	1.2.5	other assets							

Code	ID	Item	Contractual Flow Maturity						
			160	170	180	190	200	210	220
010-380	**1**	**OUTFLOWS**	**Greater than 4 months up to 5 months**	**Greater than 5 months up to 6 months**	**Greater than 6 months up to 9 months**	**Greater than 9 months up to 12 months**	**Greater than 12 months up to 2 years**	**Greater than 2 years up to 5 years**	**Greater than 5 years**
260	**1.3**	**Liabilities not reported in 1.2, resulting from deposits received (excluding deposits received as collateral)**							
270	1.3.1	stable retail deposits							
280	1.3.2	other retail deposits							
290	1.3.3	operational deposits							
300	1.3.4	non-operational deposits from credit institutions							
310	1.3.5	non-operational deposits from other financial customers							
320	1.3.6	non-operational deposits from central banks							
330	1.3.7	non-operational deposits from non-financial corporates							
340	1.3.8	non-operational deposits from other counterparties							
350	**1.4**	**FX-swaps maturing**							
360	**1.5**	**Derivatives amount payables other than those reported in 1.4**							
370	**1.6**	**Other outflows**							
380	**1.7**	**Total outflows**							

Code	ID	Item	Contractual Flow Maturity						
			160	170	180	190	200	210	220
390-720	**2**	**INFLOWS**	**Greater than 4 months up to 5 months**	**Greater than 5 months up to 6 months**	**Greater than 6 months up to 9 months**	**Greater than 9 months up to 12 months**	**Greater than 12 months up to 2 years**	**Greater than 2 years up to 5 years**	**Greater than 5 years**
390	**2.1**	**Monies due from secured lending and capital market driven transactions collateralised by:**							
400	2.1.1	Level 1 tradable assets							
410	2.1.1.1	Level 1 excluding covered bonds							
420	2.1.1.1.1	Level 1 central bank							
430	2.1.1.1.2	Level 1 (CQS 1)							
440	2.1.1.1.3	Level 1 (CQS2, CQS3)							
450	2.1.1.1.4	Level 1 (CQS4+)							
460	2.1.1.2	Level 1 covered bonds (CQS1)							
470	2.1.2	Level 2A tradable assets							
480	2.1.2.1	Level 2A corporate bonds (CQS1)							
490	2.1.2.2	Level 2A covered bonds (CQS1, CQS2)							
500	2.1.2.3	Level 2A public sector (CQS1, CQS2)							

Code	ID	Item	Contractual Flow Maturity						
			160	170	180	190	200	210	220
390-720	**2**	**INFLOWS**	**Greater than 4 months up to 5 months**	**Greater than 5 months up to 6 months**	**Greater than 6 months up to 9 months**	**Greater than 9 months up to 12 months**	**Greater than 12 months up to 2 years**	**Greater than 2 years up to 5 years**	**Greater than 5 years**
510	2.1.3	Level 2B tradable assets							
520	2.1.3.1	Level 2B ABS (CQS1)							
530	2.1.3.2	Level 2B covered bonds (CQS1-6)							
540	2.1.3.3	Level 2B: corporate bonds (CQ1-3)							
550	2.1.3.4	Level 2B shares							
560	2.1.3.5	Level 2B public sector (CQS 3-5)							
570	2.1.4	other tradable assets							
580	2.1.5	other assets							
590	**2.2**	**Monies due not reported in 2.1 resulting from loans and advances granted to:**							
600	2.2.1	retail customers							

Code	ID	Item	Contractual Flow Maturity						
			160	170	180	190	200	210	220
390-720	**2**	**INFLOWS**	**Greater than 4 months up to 5 months**	**Greater than 5 months up to 6 months**	**Greater than 6 months up to 9 months**	**Greater than 9 months up to 12 months**	**Greater than 12 months up to 2 years**	**Greater than 2 years up to 5 years**	**Greater than 5 years**
610	2.2.2	non-financial corporates							
620	2.2.3	credit institutions							
630	2.2.4	other financial customers							
640	2.2.5	central banks							
650	2.2.6	other counterparties							
660	**2.3**	**FX-swaps maturing**							
670	**2.4**	**Derivatives amount receivables other than those reported in 2.3**							
680	**2.5**	**Paper in own portfolio maturing**							
690	**2.6**	**Other inflows**							
700	**2.7**	**Total inflows**							
710	**2.8**	**Net contractual gap**							
720	**2.9**	**Cumulated net contractual gap**							

Code	ID	Item	Contractual Flow Maturity						
			160	170	180	190	200	210	220
730-1080	**3**	**COUNTERBALANCING CAPACITY**	**Greater than 4 months up to 5 months**	**Greater than 5 months up to 6 months**	**Greater than 6 months up to 9 months**	**Greater than 9 months up to 12 months**	**Greater than 12 months up to 2 years**	**Greater than 2 years up to 5 years**	**Greater than 5 years**
730	**3.1**	**coins and bank notes**							
740	**3.2**	**Withdrawable central bank reserves**							
750	**3.3**	**Level 1 tradable assets**							
760	3.3.1	Level 1 excluding covered bonds							
770	3.3.1.1	Level 1 central bank							
780	3.3.1.2	Level 1 (CQS 1)							
790	3.3.1.3	Level 1 (CQS2, CQS3)							
800	3.3.1.4	Level 1 (CQS4+)							
810	3.3.2	Level 1 covered bonds (CQS1)							

Code	ID	Item	Contractual Flow Maturity						
			160	170	180	190	200	210	220
730-1080	**3**	**COUNTERBALANCING CAPACITY**	**Greater than 4 months up to 5 months**	**Greater than 5 months up to 6 months**	**Greater than 6 months up to 9 months**	**Greater than 9 months up to 12 months**	**Greater than 12 months up to 2 years**	**Greater than 2 years up to 5 years**	**Greater than 5 years**
820	**3.4**	**Level 2A tradable assets**							
830	3.4.1	Level 2A corporate bonds (CQS1)							
840	3.4.3	Level 2A covered bonds (CQS 1, CQS2)							
850	3.4.4	Level 2A public sector (CQS1, CQS2)							
860	**3.5**	**Level 2B tradable assets**							
870	3.5.1	Level 2B ABS (CQS1)							
880	3.5.2	Level 2B covered bonds (CQS1-6)							
890	3.5.3	Level 2B corporate bonds (CQ1-3)							
900	3.5.4	Level 2B shares							

Code	ID	Item	Contractual Flow Maturity						
			160	170	180	190	200	210	220
730-1080	**3**	**COUNTERBALANCING CAPACITY**	**Greater than 4 months up to 5 months**	**Greater than 5 months up to 6 months**	**Greater than 6 months up to 9 months**	**Greater than 9 months up to 12 months**	**Greater than 12 months up to 2 years**	**Greater than 2 years up to 5 years**	**Greater than 5 years**
910	3.5.5	Level 2B public sector (CQS 3-5)							
920	**3.6**	**other tradable assets**							
930	3.6.1	central government (CQS1)							
940	3.6.2	central government (CQS 2 & 3)							
950	3.6.3	shares							
960	3.6.4	covered bonds							
970	3.6.5	ABS							
980	3.6.6	other tradable assets							
990	**3.7**	**non tradable assets eligible for central banks**							
1000	**3.8**	**undrawn committed facilities received**							
1010	3.8.1	Level 1 facilities							
1020	3.8.2	Level 2B restricted use facilities							
1030	3.8.3	Level 2B IPS facilities							

Code	ID	Item	Contractual Flow Maturity						
			160	170	180	190	200	210	220
730-1080	**3**	**COUNTERBALANCING CAPACITY**	**Greater than 4 months up to 5 months**	**Greater than 5 months up to 6 months**	**Greater than 6 months up to 9 months**	**Greater than 9 months up to 12 months**	**Greater than 12 months up to 2 years**	**Greater than 2 years up to 5 years**	**Greater than 5 years**
1040	3.8.4	other facilities							
1050	3.8.4.1	from intragroup counterparties							
1060	3.8.4.2	from other counterparties							
1070	**3.9**	**Net change of Counterbalancing Capacity**							
1080	**3.10**	**Cumulated Counterbalancing Capacity**							
1090-1130	**4**	**CONTINGENCIES**	**Greater than 4 months up to 5 months**	**Greater than 5 months up to 6 months**	**Greater than 6 months up to 9 months**	**Greater than 9 months up to 12 months**	**Greater than 12 months up to 2 years**	**Greater than 2 years up to 5 years**	**Greater than 5 years**
1090	**4.1**	**Outflows from committed facilities**							
1100	4.1.1	Committed credit facilities							
1110	4.1.1.1	considered as Level 2B by the receiver							
1120	4.1.1.2	other							
1130	4.1.2	Liquidity facilities							
1140	**4.2**	**Outflows due to downgrade triggers**							

Code	ID	Item	Contractual Flow Maturity						
			160	170	180	190	200	210	220
1150-1290	MEMORANDUM ITEMS		**Greater than 4 months up to 5 months**	**Greater than 5 months up to 6 months**	**Greater than 6 months up to 9 months**	**Greater than 9 months up to 12 months**	**Greater than 12 months up to 2 years**	**Greater than 2 years up to 5 years**	**Greater than 5 years**
1200	**10**	**Intragroup or IPS outflows (excluding FX)**							
1210	**11**	**Intragroup or IPS inflows (excluding FX and maturing securities)**							
1220	**12**	**Intragroup or IPS inflows from maturing securities**							
1230	**13**	**HQLA central bank eligible**							
1240	**14**	**non-HQLA central bank eligible**							
1270	**17**	**Behavioural outflows from deposits**							
1280	**18**	**Behavioural inflows from loans and advances**							
1290	**19**	**Behavioural draw-downs of committed facilities'**							