

ANNEX I

'ANNEX I

REPORTING ON OWN FUNDS AND OWN FUNDS REQUIREMENTS

COREP TEMPLATES			Short name
Template number	Template code	Name of the template /group of templates	CA
		CAPITAL ADEQUACY	CA
1	C 01.00	OWN FUNDS	CA1
2	C 02.00	OWN FUNDS REQUIREMENTS	CA2
3	C 03.00	CAPITAL RATIOS	CA3
4	C 04.00	MEMORANDUM ITEMS:	CA4
		TRANSITIONAL PROVISIONS	CA5
5.1	C 05.01	TRANSITIONAL PROVISIONS	CA5.1
5.2	C 05.02	GRANDFATHERED INSTRUMENTS: INSTRUMENTS NOT CONSTITUING STATE AID	CA5.2
		GROUP SOLVENCY	GS
6.1	C 06.01	GROUP SOLVENCY: INFORMATION ON AFFILIATES – TOTAL	GS Total
6.2	C 06.02	GROUP SOLVENCY: INFORMATION ON AFFILIATES	GS
		CREDIT RISK	CR
7	C 07.00	CREDIT AND COUNTERPARTY CREDIT RISKS AND FREE DELIVERIES: STANDARDISED APPROACH TO CAPITAL REQUIREMENTS	CR SA
		CREDIT AND COUNTERPARTY CREDIT RISKS AND FREE DELIVERIES: IRB APPROACH TO CAPITAL REQUIREMENTS	CR IRB
8.1	C 08.01	CREDIT AND COUNTERPARTY CREDIT RISKS AND FREE DELIVERIES: IRB APPROACH TO CAPITAL REQUIREMENTS	CR IRB 1
8.2	C 08.02	CREDIT AND COUNTERPARTY CREDIT RISKS AND FREE DELIVERIES: IRB APPROACH TO CAPITAL REQUIREMENTS (Breakdown by obligor grades or pools)	CR IRB 2
		GEOGRAPHICAL BREAKDOWN	CR GB
9.1	C 09.01	Table 9.1 – Geographical breakdown of exposures by residence of the obligor (SA exposures)	CR GB 1

COREP TEMPLATES			Short name
Template number	Template code	Name of the template /group of templates	
9.2	C 09.02	Table 9.2 – Geographical breakdown of exposures by residence of the obligor (IRB exposures)	CR GB 2
9.4	C 09.04	Table 9.4 – Breakdown of credit exposures relevant for the calculation of the countercyclical buffer by country and institution-specific countercyclical buffer rate	CCB
10.1	C 10.01	CREDIT RISK: EQUITY – IRB APPROACHES TO CAPITAL REQUIREMENTS	CR EQU IRB
10.2	C 10.02	CREDIT RISK: EQUITY – IRB APPROACHES TO CAPITAL REQUIREMENTS	CR EQU IRB 1
11	C 11.00	CREDIT RISK: EQUITY – IRB APPROACHES TO CAPITAL REQUIREMENTS	CR EQU IRB 2
13.1	C 13.01	SETTLEMENT/DELIVERY RISK	CR SETT
14	C 14.00	CREDIT RISK: SECURITISATIONS	CR SEC
14.1	C 14.01	DETAILED INFORMATION ON SECURITISATIONS	CR SEC Details
		DETAILED INFORMATION ON SECURITISATIONS BY APPROACH	CR SEC Details 2
		OPERATIONAL RISK	OPR
16	C 16.00	OPERATIONAL RISK	OPR
17.1	C 17.01	OPERATIONAL RISK: LOSSES AND RECOVERIES	OPR DETAILS 1
17.2	C 17.02	OPERATIONAL RISK: LOSSES AND RECOVERIES BY BUSINESS LINES AND LOSS EVENT TYPES IN THE LAST YEAR	OPR DETAILS 2
		OPERATIONAL RISK: LARGE LOSS EVENTS	
		MARKET RISK	MKR
18	C 18.00	MARKET RISK: STANDARDISED APPROACH FOR POSITION RISKS IN TRADED DEBT INSTRUMENTS	MKR SA TDI
19	C 19.00	MARKET RISK: STANDARDISED APPROACH FOR SPECIFIC RISK IN SECURITISATIONS	MKR SA SEC
20	C 20.00	MARKET RISK: STANDARDISED APPROACH FOR SPECIFIC RISK IN THE CORRELATION TRADING PORTFOLIO	MKR SA CTP
21	C 21.00	MARKET RISK: STANDARDISED APPROACH FOR POSITION RISK IN EQUITIES	MKR SA EQU
22	C 22.00	MARKET RISK: STANDARDISED APPROACHES FOR FOREIGN EXCHANGE RISK	MKR SA FX

COREP TEMPLATES			Short name
Template number	Template code	Name of the template /group of templates	
23	C 23.00	MARKET RISK: STANDARDISED APPROACHES FOR COMMODITIES	MKR SA COM
24	C 24.00	MARKET RISK INTERNAL MODELS	MKR IM
25	C 25.00	CREDIT VALUE ADJUSTMENT RISK	CVA
		PRUDENT VALUATION	MKR
32.1	C 32.01	PRUDENT VALUATION: FAIR-VALUED ASSETS AND LIABILITIES	PRUVAL 1
32.2	C 32.02	PRUDENT VALUATION: CORE APPROACH	PRUVAL 2
32.3	C 32.03	PRUDENT VALUATION: MODEL RISK AVA	PRUVAL 3
32.4	C 32.04	PRUDENT VALUATION: CONCENTRATED POSITIONS AVA	PRUVAL 4
		GENERAL GOVERNMENTS EXPOSURES	MKR
33	C 33.00	GENERAL GOVERNMENTS EXPOSURES BY COUNTRY OF THE COUNTERPARTY	GOV

C 01.00 – OWN FUNDS (CA1)			
Rows	ID	Item	Amount
010	1	OWN FUNDS	
015	1.1	TIER 1 CAPITAL	
020	1.1.1	COMMON EQUITY TIER 1 CAPITAL	
030	1.1.1.1	Capital instruments eligible as CET1 Capital	
040	1.1.1.1.1	Paid up capital instruments	
045	1.1.1.1.1*	Of which: Capital instruments subscribed by public authorities in emergency situations	
050	1.1.1.1.2*	Memorandum item: Capital instruments not eligible	
060	1.1.1.1.3	Share premium	
070	1.1.1.1.4	(-) Own CET1 instruments	
080	1.1.1.1.4.1	(-) Direct holdings of CET1 instruments	
090	1.1.1.1.4.2	(-) Indirect holdings of CET1 instruments	
091	1.1.1.1.4.3	(-) Synthetic holdings of CET1 instruments	
092	1.1.1.1.5	(-) Actual or contingent obligations to purchase own CET1 instruments	
130	1.1.1.2	Retained earnings	
140	1.1.1.2.1	Previous years retained earnings	
150	1.1.1.2.2	Profit or loss eligible	
160	1.1.1.2.2.1	Profit or loss attributable to owners of the parent	
170	1.1.1.2.2.2	(-) Part of interim or year-end profit not eligible	
180	1.1.1.3	Accumulated other comprehensive income	
200	1.1.1.4	Other reserves	
210	1.1.1.5	Funds for general banking risk	
220	1.1.1.6	Transitional adjustments due to grandfathered CET1 Capital instruments	
230	1.1.1.7	Minority interest given recognition in CET1 capital	
240	1.1.1.8	Transitional adjustments due to additional minority interests	
250	1.1.1.9	Adjustments to CET1 due to prudential filters	
260	1.1.1.9.1	(-) Increases in equity resulting from securitised assets	
270	1.1.1.9.2	Cash flow hedge reserve	
280	1.1.1.9.3	Cumulative gains and losses due to changes in own credit risk on fair valued liabilities	
285	1.1.1.9.4	Fair value gains and losses arising from the institution's own credit risk related to derivative liabilities	

Rows	ID	Item	Amount
290	1.1.1.9.5	(-) Value adjustments due to the requirements for prudent valuation	
300	1.1.1.10	(-) Goodwill	
310	1.1.1.10.1	(-) Goodwill accounted for as intangible asset	
320	1.1.1.10.2	(-) Goodwill included in the valuation of significant investments	
330	1.1.1.10.3	Deferred tax liabilities associated to goodwill	
340	1.1.1.11	(-) Other intangible assets	
350	1.1.1.11.1	(-) Other intangible assets before deduction of deferred tax liabilities	
360	1.1.1.11.2	Deferred tax liabilities associated to other intangible assets	
370	1.1.1.12	(-) Deferred tax assets that rely on future profitability and do not arise from temporary differences net of associated tax liabilities	
380	1.1.1.13	(-) IRB shortfall of credit risk adjustments to expected losses	
390	1.1.1.14	(-) Defined benefit pension fund assets	
400	1.1.1.14.1	(-) Defined benefit pension fund assets	
410	1.1.1.14.2	Deferred tax liabilities associated to defined benefit pension fund assets	
420	1.1.1.14.3	Defined benefit pension fund assets which the institution has an unrestricted ability to use	
430	1.1.1.15	(-) Reciprocal cross holdings in CET1 Capital	
440	1.1.1.16	(-) Excess of deduction from AT1 items over AT1 Capital	
450	1.1.1.17	(-) Qualifying holdings outside the financial sector which can alternatively be subject to a 1 250 % risk weight	
460	1.1.1.18	(-) Securitisation positions which can alternatively be subject to a 1 250 % risk weight	
470	1.1.1.19	(-) Free deliveries which can alternatively be subject to a 1 250 % risk weight	
471	1.1.1.20	(-) Positions in a basket for which an institution cannot determine the risk weight under the IRB approach, and can alternatively be subject to a 1 250 % risk weight	
472	1.1.1.21	(-) Equity exposures under an internal models approach which can alternatively be subject to a 1 250 % risk weight	
480	1.1.1.22	(-) CET1 instruments of financial sector entities where the institution does not have a significant investment	
490	1.1.1.23	(-) Deductible deferred tax assets that rely on future profitability and arise from temporary differences	
500	1.1.1.24	(-) CET1 instruments of financial sector entities where the institution has a significant investment	
510	1.1.1.25	(-) Amount exceeding the 17,65 % threshold	
520	1.1.1.26	Other transitional adjustments to CET1 Capital	
524	1.1.1.27	(-) Additional deductions of CET1 Capital due to Article 3 CRR	

Rows	ID	Item	Amount
529	1.1.1.28	CET1 capital elements or deductions – other	
530	1.1.2	ADDITIONAL TIER 1 CAPITAL	
540	1.1.2.1	Capital instruments eligible as AT1 Capital	
550	1.1.2.1.1	Paid up capital instruments	
560	1.1.2.1.2*	Memorandum item: Capital instruments not eligible	
570	1.1.2.1.3	Share premium	
580	1.1.2.1.4	(-) Own AT1 instruments	
590	1.1.2.1.4.1	(-) Direct holdings of AT1 instruments	
620	1.1.2.1.4.2	(-) Indirect holdings of AT1 instruments	
621	1.1.2.1.4.3	(-) Synthetic holdings of AT1 instruments	
622	1.1.2.1.5	(-) Actual or contingent obligations to purchase own AT1 instruments	
660	1.1.2.2	Transitional adjustments due to grandfathered AT1 Capital instruments	
670	1.1.2.3	Instruments issued by subsidiaries that are given recognition in AT1 Capital	
680	1.1.2.4	Transitional adjustments due to additional recognition in AT1 Capital of instruments issued by subsidiaries	
690	1.1.2.5	(-) Reciprocal cross holdings in AT1 Capital	
700	1.1.2.6	(-) AT1 instruments of financial sector entities where the institution does not have a significant investment	
710	1.1.2.7	(-) AT1 instruments of financial sector entities where the institution has a significant investment	
720	1.1.2.8	(-) Excess of deduction from T2 items over T2 Capital	
730	1.1.2.9	Other transitional adjustments to AT1 Capital	
740	1.1.2.10	Excess of deduction from AT1 items over AT1 Capital (deducted in CET1)	
744	1.1.2.11	(-) Additional deductions of AT1 Capital due to Article 3 CRR	
748	1.1.2.12	AT1 capital elements or deductions – other	
750	1.2	TIER 2 CAPITAL	
760	1.2.1	Capital instruments and subordinated loans eligible as T2 Capital	
770	1.2.1.1	Paid up capital instruments and subordinated loans	
780	1.2.1.2*	Memorandum item: Capital instruments and subordinated loans not eligible	
790	1.2.1.3	Share premium	
800	1.2.1.4	(-) Own T2 instruments	
810	1.2.1.4.1	(-) Direct holdings of T2 instruments	
840	1.2.1.4.2	(-) Indirect holdings of T2 instruments	
841	1.2.1.4.3	(-) Synthetic holdings of T2 instruments	
842	1.2.1.5	(-) Actual or contingent obligations to purchase own T2 instruments	

Rows	ID	Item	Amount
880	1.2.2	Transitional adjustments due to grandfathered T2 Capital instruments and subordinated loans	
890	1.2.3	Instruments issued by subsidiaries that are given recognition in T2 Capital	
900	1.2.4	Transitional adjustments due to additional recognition in T2 Capital of instruments issued by subsidiaries	
910	1.2.5	IRB Excess of provisions over expected losses eligible	
920	1.2.6	SA General credit risk adjustments	
930	1.2.7	(-) Reciprocal cross holdings in T2 Capital	
940	1.2.8	(-) T2 instruments of financial sector entities where the institution does not have a significant investment	
950	1.2.9	(-) T2 instruments of financial sector entities where the institution has a significant investment	
960	1.2.10	Other transitional adjustments to T2 Capital	
970	1.2.11	Excess of deduction from T2 items over T2 Capital (deducted in AT1)	
974	1.2.12	(-) Additional deductions of T2 Capital due to Article 3 CRR	
978	1.2.13	T2 capital elements or deductions – other	

C 02.00 – OWN FUNDS REQUIREMENTS (CA2)

Rows	Item	Label	Amount
010	1	<u>TOTAL RISK EXPOSURE AMOUNT</u>	
020	1*	<i>Of which: Investment firms under Article 95 paragraph 2 and Article 98 of CRR</i>	
030	1**	<i>Of which : Investment firms under Article 96 paragraph 2 and Article 97 of CRR</i>	
040	1.1	RISK WEIGHTED EXPOSURE AMOUNTS FOR CREDIT, COUNTERPARTY CREDIT AND DILUTION RISKS AND FREE DELIVERIES	
050	1.1.1	Standardised Approach (SA)	
051	1.1.1*	<i>Of which: Additional stricter prudential requirements based on Article 124 CRR</i>	
060	1.1.1.1	SA exposure classes excluding securitisation positions	
070	1.1.1.1.01	Central governments or central banks	
080	1.1.1.1.02	Regional governments or local authorities	
090	1.1.1.1.03	Public sector entities	
100	1.1.1.1.04	Multilateral Development Banks	
110	1.1.1.1.05	International Organisations	
120	1.1.1.1.06	Institutions	
130	1.1.1.1.07	Corporates	
140	1.1.1.1.08	Retail	
150	1.1.1.1.09	Secured by mortgages on immovable property	
160	1.1.1.1.10	Exposures in default	
170	1.1.1.1.11	Items associated with particular high risk	
180	1.1.1.1.12	Covered bonds	
190	1.1.1.1.13	Claims on institutions and corporates with a short-term credit assessment	
200	1.1.1.1.14	Collective investments undertakings (CIU)	
210	1.1.1.1.15	Equity	
211	1.1.1.1.16	Other items	
240	1.1.2	Internal ratings based Approach (IRB)	
241	1.1.2*	<i>Of which: Additional stricter prudential requirements based on Article 164 CRR</i>	
242	1.1.2**	<i>Of which: Additional stricter prudential requirements based on Article 124 CRR</i>	
250	1.1.2.1	IRB approaches when neither own estimates of LGD nor Conversion Factors are used	
260	1.1.2.1.01	Central governments and central banks	
270	1.1.2.1.02	Institutions	
280	1.1.2.1.03	Corporates – SME	

Rows	Item	Label	Amount
290	1.1.2.1.04	Corporates – Specialised Lending	
300	1.1.2.1.05	Corporates – Other	
310	1.1.2.2	IRB approaches when own estimates of LGD and/or Conversion Factors are used	
320	1.1.2.2.01	Central governments and central banks	
330	1.1.2.2.02	Institutions	
340	1.1.2.2.03	Corporates – SME	
350	1.1.2.2.04	Corporates – Specialised Lending	
360	1.1.2.2.05	Corporates – Other	
370	1.1.2.2.06	Retail – Secured by real estate SME	
380	1.1.2.2.07	Retail – Secured by real estate non-SME	
390	1.1.2.2.08	Retail – Qualifying revolving	
400	1.1.2.2.09	Retail – Other SME	
410	1.1.2.2.10	Retail – Other non-SME	
420	1.1.2.3	Equity IRB	
450	1.1.2.5	Other non credit-obligation assets	
460	1.1.3	Risk exposure amount for contributions to the default fund of a CCP	
470	1.1.4	Securitisation positions	
490	1.2	TOTAL RISK EXPOSURE AMOUNT FOR SETTLEMENT/DELIVERY	
500	1.2.1	Settlement/delivery risk in the non-Trading book	
510	1.2.2	Settlement/delivery risk in the Trading book	
520	1.3	TOTAL RISK EXPOSURE AMOUNT FOR POSITION, FOREIGN EXCHANGE AND COMMODITIES RISKS	
530	1.3.1	Risk exposure amount for position, foreign exchange and commodities risks under standardised approaches (SA)	
540	1.3.1.1	Traded debt instruments	
550	1.3.1.2	Equity	
555	1.3.1.3	Particular approach for position risk in CIUs	
556	1.3.1.3*	Memo item: CIUs exclusively invested in traded debt instruments	
557	1.3.1.3**	Memo item: CIUs invested exclusively in equity instruments or in mixed instruments	
560	1.3.1.4	Foreign Exchange	
570	1.3.1.5	Commodities	
580	1.3.2	Risk exposure amount for Position, foreign exchange and commodities risks under internal models (IM)	

Rows	Item	Label	Amount
590	1.4	TOTAL RISK EXPOSURE AMOUNT FOR OPERATIONAL RISK (OpR)	
600	1.4.1	OpR Basic indicator approach (BIA)	
610	1.4.2	OpR Standardised (STA) / Alternative Standardised (ASA) approaches	
620	1.4.3	OpR Advanced measurement approaches (AMA)	
630	1.5	ADDITIONAL RISK EXPOSURE AMOUNT DUE TO FIXED OVERHEADS	
640	1.6	TOTAL RISK EXPOSURE AMOUNT FOR CREDIT VALUATION ADJUSTMENT	
650	1.6.1	Advanced method	
660	1.6.2	Standardised method	
670	1.6.3	Based on OEM	
680	1.7	TOTAL RISK EXPOSURE AMOUNT RELATED TO LARGE EXPOSURES IN THE TRADING BOOK	
690	1.8	OTHER RISK EXPOSURE AMOUNTS	
710	1.8.2	Of which: Additional stricter prudential requirements based on Article 458 CRR	
720	1.8.2*	Of which: requirements for large exposures	
730	1.8.2**	Of which: due to modified risk weights for targeting asset bubbles in the residential and commercial property	
740	1.8.2***	Of which: due to intra financial sector exposures	
750	1.8.3	Of which: Additional stricter prudential requirements based on Article 459 CRR	
760	1.8.4	Of which: Additional risk exposure amount due to Article 3 CRR	

C 03.00 – CAPITAL RATIOS AND CAPITAL LEVELS (CA3)

Rows	ID	Item	Amount
010	1	CET1 Capital ratio	
020	2	Surplus(+)/Deficit(-) of CET1 capital	
030	3	T1 Capital ratio	
040	4	Surplus(+)/Deficit(-) of T1 capital	
050	5	Total capital ratio	
060	6	Surplus(+)/Deficit(-) of total capital	
Memorandum Items: Total SREP Capital Requirement (TSCR), Overall Capital Requirement (OCR) and Pillar 2 Guidance (P2G)			
130	13	Total SREP capital requirement (TSCR) ratio	
140	13*	TSCR: to be made up of CET1 capital	
150	13**	TSCR: to be made up of Tier 1 capital	
160	14	Overall capital requirement (OCR) ratio	
170	14*	OCR: to be made up of CET1 capital	
180	14**	OCR: to be made up of Tier 1 capital	
190	15	OCR and Pillar 2 Guidance (P2G)	
200	15*	OCR and P2G: to be made up of CET1 capital	
210	15**	OCR and P2G: to be made up of Tier 1 capital	

C 04.00 – MEMORANDUM ITEMS (CA4)

Row	ID	Item	Column
Deferred tax assest and liabilities			010
010	1	Total deferred tax assets	
020	1.1	Deferred tax assets that do not rely on future profitability	
030	1.2	Deferred tax assets that rely on future profitability and do not arise from temporary differences	
040	1.3	Deferred tax assets that rely on future profitability and arise from temporary differences	
050	2	Total deferred tax liabilities	
060	2.1	Deferred tax liabilities non deductible from deferred tax assets that rely on future profitability	
070	2.2	Deferred tax liabilities deductible from deferred tax assets that rely on future profitability	
080	2.2.1	Deductible deferred tax liabilities associated with deferred tax assets that rely on future profitability and do not arise from temporary differences	
090	2.2.2	Deductible deferred tax liabilities associated with deferred tax assets that rely on future profitability and arise from temporary differences	
093	2A	Tax overpayments and tax loss carry backs	
096	2B	Deferred Tax Assets subject to a risk weight of 250 %	
097	2C	Deferred Tax Assets subject to a risk weight of 0 %	
Credit risk adjustments and expected losses			
100	3	IRB excess (+) or shortfall (-) of credit risk adjustments, additional value adjustments and other own funds reductions to expected losses for non defaulted exposures	
110	3.1	Total credit risk adjustments, additional value adjustments and other own funds reductions eligible for inclusion in the calculation of the expected loss amount	
120	3.1.1	General credit risk adjustments	
130	3.1.2	Specific credit risk adjustments	
131	3.1.3	Additional value adjustments and other own funds reductions	
140	3.2	Total expected losses eligible	
145	4	IRB excess (+) or shortfall (-) of specific credit risk adjustments to expected losses for defaulted exposures	
150	4.1	Specific credit risk adjustments and positions treated similarly	
155	4.2	Total expected losses eligible	
160	5	Risk weighted exposure amounts for calculating the cap to the excess of provision eligible as T2	
170	6	Total gross provisions eligible for inclusion in T2 capital	
180	7	Risk weighted exposure amounts for calculating the cap to the provision eligible as T2	

Row	ID	Item	Column
Thresholds for Common Equity Tier 1 deductions			
190	8	Threshold non deductible of holdings in financial sector entities where an institution does not have a significant investment	
200	9	10 % CET1 threshold	
210	10	17,65 % CET1 threshold	
225	11.1	Eligible capital for the purposes of qualifying holdings outside the financial sector	
226	11.2	Eligible capital for the purposes of large exposures	
Investments in the capital of financial sector entities where the institution does not have a significant investment			
230	12	Holdings of CET1 capital of financial sector entities where the institution does not have a significant investment, net of short positions	
240	12.1	Direct holdings of CET1 capital of financial sector entities where the institution does not have a significant investment	
250	12.1.1	Gross direct holdings of CET1 capital of financial sector entities where the institution does not have a significant investment	
260	12.1.2	(-) Permitted offsetting short positions in relation to the direct gross holdings included above	
270	12.2	Indirect holdings of CET1 capital of financial sector entities where the institution does not have a significant investment	
280	12.2.1	Gross indirect holdings of CET1 capital of financial sector entities where the institution does not have a significant investment	
290	12.2.2	(-) Permitted offsetting short positions in relation to the indirect gross holdings included above	
291	12.3	Synthetic holdings of CET1 capital of financial sector entities where the institution does not have a significant investment	
292	12.3.1	Gross synthetic holdings of CET1 capital of financial sector entities where the institution does not have a significant investment	
293	12.3.2	(-) Permitted offsetting short positions in relation to the synthetic gross holdings included above	
300	13	Holdings of AT1 capital of financial sector entities where the institution does not have a significant investment, net of short positions	
310	13.1	Direct holdings of AT1 capital of financial sector entities where the institution does not have a significant investment	
320	13.1.1	Gross direct holdings of AT1 capital of financial sector entities where the institution does not have a significant investment	
330	13.1.2	(-) Permitted offsetting short positions in relation to the direct gross holdings included above	
340	13.2	Indirect holdings of AT1 capital of financial sector entities where the institution does not have a significant investment	
350	13.2.1	Gross indirect holdings of AT1 capital of financial sector entities where the institution does not have a significant investment	

Row	ID	Item	Column
360	13.2.2	(-) Permitted offsetting short positions in relation to the indirect gross holdings included above	
361	13.3	Synthetic holdings of AT1 capital of financial sector entities where the institution does not have a significant investment	
362	13.3.1	Gross synthetic holdings of AT1 capital of financial sector entities where the institution does not have a significant investment	
363	13.3.2	(-) Permitted offsetting short positions in relation to the synthetic gross holdings included above	
370	14	Holdings of T2 capital of financial sector entities where the institution does not have a significant investment, net of short positions	
380	14.1	Direct holdings of T2 capital of financial sector entities where the institution does not have a significant investment	
390	14.1.1	Gross direct holdings of T2 capital of financial sector entities where the institution does not have a significant investment	
400	14.1.2	(-) Permitted offsetting short positions in relation to the direct gross holdings included above	
410	14.2	Indirect holdings of T2 capital of financial sector entities where the institution does not have a significant investment	
420	14.2.1	Gross indirect holdings of T2 capital of financial sector entities where the institution does not have a significant investment	
430	14.2.2	(-) Permitted offsetting short positions in relation to the indirect gross holdings included above	
431	14.3	Synthetic holdings of T2 capital of financial sector entities where the institution does not have a significant investment	
432	14.3.1	Gross synthetic holdings of T2 capital of financial sector entities where the institution does not have a significant investment	
433	14.3.2	(-) Permitted offsetting short positions in relation to the synthetic gross holdings included above	
Investments in the capital of financial sector entities where the institution has a significant investment			
440	15	Holdings of CET1 capital of financial sector entities where the institution has a significant investment, net of short positions	
450	15.1	Direct holdings of CET1 capital of financial sector entities where the institution has a significant investment	
460	15.1.1	Gross direct holdings of CET1 capital of financial sector entities where the institution has a significant investment	
470	15.1.2	(-) Permitted offsetting short positions in relation to the direct gross holdings included above	
480	15.2	Indirect holdings of CET1 capital of financial sector entities where the institution has a significant investment	
490	15.2.1	Gross indirect holdings of CET1 capital of financial sector entities where the institution has a significant investment	
500	15.2.2	(-) Permitted offsetting short positions in relation to the indirect gross holdings included above	

Row	ID	Item	Column
501	15.3	Synthetic holdings of CET1 capital of financial sector entities where the institution has a significant investment	
502	15.3.1	Gross synthetic holdings of CET1 capital of financial sector entities where the institution has a significant investment	
503	15.3.2	(-) Permitted offsetting short positions in relation to the synthetic gross holdings included above	
510	16	Holdings of AT1 capital of financial sector entities where the institution has a significant investment, net of short positions	
520	16.1	Direct holdings of AT1 capital of financial sector entities where the institution has a significant investment	
530	16.1.1	Gross direct holdings of AT1 capital of financial sector entities where the institution has a significant investment	
540	16.1.2	(-) Permitted offsetting short positions in relation to the direct gross holdings included above	
550	16.2	Indirect holdings of AT1 capital of financial sector entities where the institution has a significant investment	
560	16.2.1	Gross indirect holdings of AT1 capital of financial sector entities where the institution has a significant investment	
570	16.2.2	(-) Permitted offsetting short positions in relation to the indirect gross holdings included above	
571	16.3	Synthetic holdings of AT1 capital of financial sector entities where the institution has a significant investment	
572	16.3.1	Gross synthetic holdings of AT1 capital of financial sector entities where the institution has a significant investment	
573	16.3.2	(-) Permitted offsetting short positions in relation to the synthetic gross holdings included above	
580	17	Holdings of T2 capital of financial sector entities where the institution has a significant investment, net of short positions	
590	17.1	Direct holdings of T2 capital of financial sector entities where the institution has a significant investment	
600	17.1.1	Gross direct holdings of T2 capital of financial sector entities where the institution has a significant investment	
610	17.1.2	(-) Permitted offsetting short positions in relation to the direct gross holdings included above	
620	17.2	Indirect holdings of T2 capital of financial sector entities where the institution has a significant investment	
630	17.2.1	Gross indirect holdings of T2 capital of financial sector entities where the institution has a significant investment	
640	17.2.2	(-) Permitted offsetting short positions in relation to the indirect gross holdings included above	

Row	ID	Item	Column
641	17.3	Synthetic holdings of T2 capital of financial sector entities where the institution has a significant investment	
642	17.3.1	Gross synthetic holdings of T2 capital of financial sector entities where the institution has a significant investment	
643	17.3.2	(-) Permitted offsetting short positions in relation to the synthetic gross holdings included above	
Total risk exposure amounts of holdings not deducted from the corresponding capital category:			
650	18	Risk weighted exposures of CET1 holdings in financial sector entities which are not deducted from the institution's CET1 capital	
660	19	Risk weighted exposures of AT1 holdings in financial sector entities which are not deducted from the institution's AT1 capital	
670	20	Risk weighted exposures of T2 holdings in financial sector entities which are not deducted from the institution's T2 capital	
Temporary waiver from deduction from own funds			
680	21	Holdings on CET1 Capital Instruments of financial sector entities where the institution does not have a significant investment temporary waived	
690	22	Holdings on CET1 Capital Instruments of financial sector entities where the institution has a significant investment temporary waived	
700	23	Holdings on AT1 Capital Instruments of financial sector entities where the institution does not have a significant investment temporary waived	
710	24	Holdings on AT1 Capital Instruments of financial sector entities where the institution has a significant investment temporary waived	
720	25	Holdings on T2 Capital Instruments of financial sector entities where the institution does not have a significant investment temporary waived	
730	26	Holdings on T2 Capital Instruments of financial sector entities where the institution has a significant investment temporary waived	
Capital buffers			
740	27	Combined buffer requirement	
750		Capital conservation buffer	
760		Conservation buffer due to macro-prudential or systemic risk identified at the level of a Member State	
770		Institution specific countercyclical capital buffer	
780		Systemic risk buffer	
800		Global Systemically Important Institution buffer	
810		Other Systemically Important Institution buffer	
Pillar II requirements			
820	28	Own funds requirements related to Pillar II adjustments	

Row	ID	Item	Column
Additional information for investment firms			
830	29	Initial capital	
840	30	Own funds based on Fixed Overheads	
Additional information for calculation of reporting thresholds			
850	31	Non-domestic original exposures	
860	32	Total original exposures	
Basel I floor			
870		Adjustments to total own funds	
880		Own funds fully adjusted for Basel I floor	
890		Own funds requirements for Basel I floor	
900		Own funds requirements for Basel I floor – SA alternative	
910		Deficit of total capital as regards the minimum own funds requirements of the Basel I floor	

Code	ID	Item	Adjustments to CET1	Adjustments to AT1	Adjustments to T2	Adjustments included in RWAs	Memorandum items	
							Applicable percentage	Eligible amount without transitional provisions
100	1.3	OTHER TRANSITIONAL ADJUSTMENTS	010 link to {CA1;r520}	020 link to {CA1;r730}	030 link to {CA1;r960}	040	050	060
110	1.3.1	Unrealised gains and losses						
120	1.3.1.1	Unrealised gains						
130	1.3.1.2	Unrealised losses						
133	1.3.1.3.	Unrealised gains on exposures to central governments classified in the "Available for sale" category of EU-endorsed IAS39						
136	1.3.1.4.	Unrealised loss on exposures to central governments classified in the "Available for sale" category of EU-endorsed IAS39						
138	1.3.1.5.	Fair value gains and losses arising from the institution's own credit risk related to derivative liabilities						
140	1.3.2	Deductions						
150	1.3.2.1	Losses for the current financial year						
160	1.3.2.2	Intangible assets						
170	1.3.2.3	Deferred tax assets that rely on future profitability and do not arise from temporary differences						
180	1.3.2.4	IRB shortfall of provisions to expected losses						
190	1.3.2.5	Defined benefit pension fund assets						
194	1.3.2.5*	of which: Introduction of amendments to IAS 19 – positive item						
198	1.3.2.5**	of which: Introduction of amendments to IAS 19 – negative item						

Code	ID	Item	Adjustments to CET1	Adjustments to AT1	Adjustments to T2	Adjustments included in RWAs	Memorandum items	
							Applicable percentage	Eligible amount without transitional provisions
200	1.3.2.6	Own instruments	010	020	030	040	050	060
210	1.3.2.6.1	Own CET1 instruments						
211	1.3.2.6.1**	of which: Direct holdings						
212	1.3.2.6.1*	of which: Indirect holdings						
220	1.3.2.6.2	Own AT1 instruments						
221	1.3.2.6.2**	of which: Direct holdings						
222	1.3.2.6.2*	of which: Indirect holdings						
230	1.3.2.6.3	Own T2 instruments						
231	1.3.2.6.3*	of which: Direct holdings						
232	1.3.2.6.3**	of which: Indirect holdings						
240	1.3.2.7	Reciprocal cross holdings						
250	1.3.2.7.1	Reciprocal cross holdings in CET1 Capital						
260	1.3.2.7.1.1	Reciprocal cross holdings in CET1 Capital of financial sector entities where the institution does not have a significant investment						
270	1.3.2.7.1.2	Reciprocal cross holdings in CET1 Capital of financial sector entities where the institution has a significant investment						
280	1.3.2.7.2	Reciprocal cross holdings in AT1 Capital						
290	1.3.2.7.2.1	Reciprocal cross holdings in AT1 Capital of financial sector entities where the institution does not have a significant investment						

Code	ID	Item	Adjustments to CET1	Adjustments to AT1	Adjustments to T2	Adjustments included in RWAs	Memorandum items	
							Applicable percentage	Eligible amount without transitional provisions
300	1.3.2.7.2.2	Reciprocal cross holdings in AT1 Capital of financial sector entities where the institution has a significant investment	010	020	030	040	050	060
310	1.3.2.7.3	Reciprocal cross holdings in T2 Capital						
320	1.3.2.7.3.1	Reciprocal cross holdings in T2 Capital of financial sector entities where the institution does not have a significant investment						
330	1.3.2.7.3.2	Reciprocal cross holdings in T2 Capital of financial sector entities where the institution has a significant investment						
340	1.3.2.8	Own funds instruments of financial sector entities where the institution does not have a significant investment						
350	1.3.2.8.1	CET1 instruments of financial sector entities where the institution does not have a significant investment						
360	1.3.2.8.2	AT1 instruments of financial sector entities where the institution does not have a significant investment						
370	1.3.2.8.3	T2 instruments of financial sector entities where the institution does not have a significant investment						
380	1.3.2.9	Deferred tax assets that are dependent on future profitability and arise from temporary differences and CET1 instruments of financial sector entities where the institution has a significant investment						
385	1.3.2.9a	Deferred tax assets that are dependent on future profitability and arise from temporary differences						
390	1.3.2.10	Own funds instruments of financial sector entities where the institution has a significant investment						

Code	ID	Item	Adjustments to CET1	Adjustments to AT1	Adjustments to T2	Adjustments included in RWAs	Memorandum items	
							Applicable percentage	Eligible amount without transitional provisions
400	1.3.2.10.1	CET1 instruments of financial sector entities where the institution has a significant investment	010	020	030	040	050	060
410	1.3.2.10.2	AT1 instruments of financial sector entities where the institution has a significant investment						
420	1.3.2.10.3	T2 instruments of financial sector entities where the institution has a significant investment						
425	1.3.2.11	Exemption from deduction of Equity Holdings in Insurance Companies from CET 1 Items						
430	1.3.3	Additional filters and deductions						
440	1.3.4	Adjustments due to IFRS 9 transitional arrangements						

C 05.02 – GRANDFATHERED INSTRUMENTS: INSTRUMENTS NOT CONSTITUTING STATE AID (CA 5.2)									
CA 5.2 Grandfathered instruments: Instruments not constituting State aid									
Code	ID	Item	Amount of instruments plus related share premium	Base for calculating the limit	Applicable percentage	Limit	(-) Amount that exceeds the limits for grandfathering	Total grandfathered amount	
010	1.	Instruments that qualified for point a) of Article 57 of 2006/48/EC	010	020	030	040	050	060	
020	2.	Instruments that qualified for point ca) of Article 57 and Article 154(8) and (9) of 2006/48/EC, subject to the limit of Article 489						link to {CA5.1;r060;c010}	
030	2.1	Total instruments without a call or an incentive to redeem							
040	2.2.	Grandfathered instruments with a call and incentive to redeem							
050	2.2.1	Instruments with a call exercisable after the reporting date, and which meet the conditions in Article 52 of CRR after the date of effective maturity							
060	2.2.2	Instruments with a call exercisable after the reporting date, and which do not meet the conditions in Article 52 of CRR after the date of effective maturity							
070	2.2.3	Instruments with a call exercisable prior to or on 20 July 2011, and which do not meet the conditions in Article 52 of CRR after the date of effective maturity							
080	2.3	Excess on the limit of CET1 grandfathered instruments							

CA 5.2 Grandfathered instruments: Instruments not constituting State aid		Code	ID	Item	Amount of instruments plus related share premium	Base for calculating the limit	Applicable percentage	Limit	(-) Amount that exceeds the limits for grandfathering	Total grandfathered amount
090	3			Items that qualified for points e), f), g) or h) of Article 57 of 2006/48/EC, subject to the limit of Article 490	010	020	030	040	050	060
100	3.1			Total items without an incentive to redeem						link to {CA5.1;r060;c030}
110	3.2			Grandfathered items with an incentive to redeem						
120	3.2.1			Items with a call exercisable after the reporting date, and which meet the conditions in Article 63 of CRR after the date of effective maturity						
130	3.2.2			Items with a call exercisable after the reporting date, and which do not meet the conditions in Article 63 of CRR after the date of effective maturity						
140	3.2.3			Items with a call exercisable prior to or on 20 July 2011, and which do not meet the conditions in Article 63 of CRR after the date of effective maturity						
150	3.3			Excess on the limit of AT1 grandfathered instruments						

C 06.01 – GROUP SOLVENCY: INFORMATION ON AFFILIATES – TOTAL (GS TOTAL)

INFORMATION ON THE CONTRIBUTION OF ENTITIES TO SOLVENCY OF THE GROUP							
TOTAL RISK EXPOSURE AMOUNT	CREDIT; COUNTERPARTY CREDIT; DILUTION RISKS, FREE DELIVERIES AND SETTLEMENT/DELIVERY RISK	POSITION, FX AND COMMODITIES RISKS	OPERATIONAL RISK	OTHER RISK EXPOSURE AMOUNTS	QUALIFYING OWN FUNDS INCLUDED IN CONSOLIDATED OWN FUNDS	QUALIFYING TIER 1 INSTRUMENTS INCLUDED IN CONSOLIDATED TIER 1 CAPITAL	MINORITY INTERESTS INCLUDED IN CONSOLIDATED COMMON EQUITY TIER 1 CAPITAL
250	260	270	280	290	300	310	320
010	TOTAL						

INFORMATION ON THE CONTRIBUTION OF ENTITIES TO SOLVENCY OF THE GROUP							
QUALIFYING TIER 1 INSTRUMENTS INCLUDED IN CONSOLIDATED ADDITIONAL TIER 1 CAPITAL	QUALIFYING OWN FUNDS INSTRUMENTS INCLUDED IN CONSOLIDATED TIER 2 CAPITAL	MEMORANDUM ITEM: GOODWILL (-)/(+) NEGATIVE GOODWILL	CONSOLIDATED OWN FUNDS	OF WHICH: COMMON EQUITY TIER 1	OF WHICH: ADDITIONAL TIER 1	OF WHICH: CONTRIBUTIONS TO CONSOLIDATED RESULT	OF WHICH: (-) GOODWILL / (+) NEGATIVE GOODWILL
330	340	350	360	370	380	390	400
010	TOTAL						

CAPITAL BUFFERS						
COMBINED BUFFER REQUIREMENTS	CAPITAL CONSERVATION BUFFER	INSTITUTION SPECIFIC COUNTER-CYCLICAL CAPITAL BUFFER	CONSERVATION BUFFER DUE TO MACRO-PRUDENTIAL OR SYSTEMIC RISK IDENTIFIED AT THE LEVEL OF A MEMBER STATE	SYSTEMIC RISK BUFFER	GLOBAL SYSTEMICALLY IMPORTANT INSTITUTION BUFFER	OTHER SYSTEMICALLY IMPORTANT INSTITUTION BUFFER
410	420	430	440	450	470	480
010	TOTAL					

C 06.02 – GROUP SOLVENCY: INFORMATION ON AFFILIATES (GS)

NAME	ENTITIES WITHIN SCOPE OF CONSOLIDATION					INFORMATION ON ENTITIES SUBJECT TO OWN FUNDS REQUIREMENTS						
	CODE	LEI code	INSTITUTION OR EQUIVALENT (YES/NO)	TYPE OF ENTITY	SCOPE OF DATA: SOLO FULLY CONSOLIDATED (SF) OR SOLO PARTIALLY CONSOLIDATED (SP)	COUNTRY CODE	SHARE OF HOLDING (%)	TOTAL RISK EXPOSURE AMOUNT	CREDIT: COUNTERPARTY RISKS, FREE DELIVERIES AND SETTLEMENT/ DELIVERY RISK	POSITION, FX AND COMMODITIES RISKS	OPERATIONAL RISK	OTHER RISK EXPOSURE AMOUNTS
010	020	025	030	035	040	050	060	070	080	090	100	110

INFORMATION ON ENTITIES SUBJECT TO OWN FUNDS REQUIREMENTS

OWN FUNDS	RELATED OWN FUNDS INSTRUMENTS, RELATED RETAINED EARNINGS AND SHARE PREMIUM ACCOUNTS		TOTAL TIER 1 CAPITAL	OF WHICH: QUALIFYING TIER 1 CAPITAL	RELATED T1 INSTRUMENTS, RELATED RETAINED EARNINGS AND SHARE PREMIUM ACCOUNTS	COMMON EQUITY TIER 1 CAPITAL	OF WHICH: MINORITY INTERESTS	RELATED OWN FUNDS INSTRUMENTS, RELATED RETAINED EARNINGS, SHARE PREMIUM, ACCOUNTS AND OTHER RESERVES
	OF WHICH: QUALIFYING OWN FUNDS	RELATED OWN FUNDS INSTRUMENTS, RELATED RETAINED EARNINGS AND SHARE PREMIUM ACCOUNTS						
120	130	140	150	160	170	180	190	200

INFORMATION ON ENTITIES SUBJECT TO OWN FUNDS REQUIREMENTS

INFORMATION ON THE CONTRIBUTION OF ENTITIES TO SOLVENCY OF THE GROUP

ADDITIONAL TIER 1 CAPITAL	TIER 2 CAPITAL		TOTAL RISK EXPOSURE AMOUNT	CREDIT: COUNTERPARTY CREDIT: DILUTION RISKS, FREE DELIVERIES AND SETTLEMENT/DELIVERY RISK	POSITION, FX AND COMMODITIES RISKS	OPERATIONAL RISK	OTHER RISK EXPOSURE AMOUNTS	
	OF WHICH: QUALIFYING ADDITIONAL TIER 1 CAPITAL	OF WHICH: QUALIFYING TIER 2 CAPITAL						
210	220	230	240	250	260	270	280	290

INFORMATION ON THE CONTRIBUTION OF ENTITIES TO SOLVENCY OF THE GROUP								
QUALIFYING OWN FUNDS INCLUDED IN CONSOLIDATED OWN FUNDS	QUALIFYING TIER 1 INSTRUMENTS INCLUDED IN CONSOLIDATED TIER 1 CAPITAL		MINORITY INTERESTS INCLUDED IN CONSOLIDATED COMMON EQUITY TIER 1 CAPITAL	QUALIFYING TIER 1 INSTRUMENTS INCLUDED IN CONSOLIDATED ADDITIONAL TIER 1 CAPITAL	QUALIFYING OWN FUNDS INSTRUMENTS INCLUDED IN CONSOLIDATED TIER 2 CAPITAL	MEMORANDUM ITEM: GOODWILL (+) / NEGATIVE GOODWILL	CONSOLIDATED OWN FUNDS	OF WHICH: COMMON EQUITY TIER 1
	310	320						
300							360	370

INFORMATION ON THE CONTRIBUTION OF ENTITIES TO SOLVENCY OF THE GROUP									
CAPITAL BUFFERS									
OF WHICH: ADDITIONAL TIER 1	OF WHICH: CONTRIBUTIONS TO CONSOLIDATED RESULT	OF WHICH: (-) GOODWILL / (+) NEGATIVE GOODWILL	COMBINED BUFFER REQUIREMENT	CAPITAL CONSERVATION BUFFER	INSTITUTION SPECIFIC COUNTER-CYCLICAL CAPITAL BUFFER	CONSERVATION BUFFER DUE TO MACRO-PRUDENTIAL OR SYSTEMIC RISK IDENTIFIED AT THE LEVEL OF A MEMBER STATE	SYSTEMIC RISK BUFFER	GLOBAL SYSTEMICALLY IMPORTANT INSTITUTION BUFFER	OTHER SYSTEMICALLY IMPORTANT INSTITUTION BUFFER
			410	420	430	440	450	470	480

	NET EXPOSURE AFTER CRM SUBSTITUTION EFFECTS PRE-CONVERSION FACTORS	CREDIT RISK MITIGATION TECHNIQUES AFFECTING THE EXPOSURE AMOUNT: FUNDED CREDIT PROTECTION, FINANCIAL COLLATERAL COMPREHENSIVE METHOD		FULLY ADJUSTED EXPOSURE VALUE (E*)	BREAKDOWN OF THE FULLY ADJUSTED EXPOSURE VALUE OF OFF-BALANCE SHEET ITEMS BY CONVERSION FACTORS			
		VOLATILITY ADJUSTMENT TO THE EXPOSURE	(-) FINANCIAL COLLATERAL: ADJUSTED VALUE (Cvam)		(-) OF WHICH: VOLATILITY AND MATURITY ADJUSTMENTS	0 %	20 %	50 %
080	Off balance sheet exposures subject to credit risk	120	130	150	160	170	180	190
	Exposures / Transactions subject to counterparty credit risk							
090	Securities Financing Transactions							
100	of which: centrally cleared through a QCCP							
110	Derivatives & Long Settlement Transactions							
120	of which: centrally cleared through a QCCP							
130	From Contractual Cross Product Netting							
BREAKDOWN OF TOTAL EXPOSURES BY RISK WEIGHTS:								
140	0 %							
150	2 %							
160	4 %							
170	10 %							
180	20 %							
190	35 %							
200	50 %							

	EXPOSURE VALUE	OF WHICH: ARISING FROM COUNTERPARTY CREDIT RISK	RISK WEIGHTED EXPOSURE AMOUNT PRE SME-SUPPORTING FACTOR	RISK WEIGHTED EXPOSURE AMOUNT AFTER SME-SUPPORTING FACTOR	OF WHICH: WITH A CREDIT ASSESSMENT BY A NOMINATED ECAL	OF WHICH: WITH A CREDIT ASSESSMENT DERIVED FROM CENTRAL GOVERNMENT
010	TOTAL EXPOSURES			Cell linked to CA		
015	of which: Defaulted exposures in exposure classes "items associated with a particular high risk" and "equity exposures"					
020	of which: SME					
030	of which: Exposures subject to SME-supporting factor					
040	of which: Secured by mortgages on immovable property – Residential property					
050	of which: Exposures under the permanent partial use of the Standardised Approach					
060	of which: Exposures under the standardised approach with prior supervisory permission to carry out a sequential IRB implementation					
BREAKDOWN OF TOTAL EXPOSURES BY EXPOSURE TYPES:						
070	On balance sheet exposures subject to credit risk					

	EXPOSURE VALUE	OF WHICH: ARISING FROM COUNTERPARTY CREDIT RISK		RISK WEIGHTED EXPOSURE AMOUNT PRE-SME-SUPPORTING FACTOR	RISK WEIGHTED EXPOSURE AMOUNT AFTER SME-SUPPORTING FACTOR	OF WHICH: WITH A CREDIT ASSESSMENT BY A NOMINATED ECAL	OF WHICH: WITH A CREDIT ASSESSMENT DERIVED FROM CENTRAL GOVERNMENT
		210	215				
080	200			220		230	240
	Off balance sheet exposures subject to credit risk						
	Exposures / Transactions subject to counterparty credit risk						
090							
	Securities Financing Transactions						
100							
	<i>of which: centrally cleared through a QCCP</i>						
110							
	Derivatives & Long Settlement Transactions						
120							
	<i>of which: centrally cleared through a QCCP</i>						
130							
	From Contractual Cross Product Netting						

BREAKDOWN OF TOTAL EXPOSURES BY RISK WEIGHTS:

140	0 %						
150	2 %						
160	4 %						
170	10 %						
180	20 %						
190	35 %						
200	50 %						

C.08.01 – CREDIT AND COUNTERPARTY CREDIT RISKS AND FREE DELIVERIES: IRB APPROACH TO CAPITAL REQUIREMENTS (CR IRB 1)

IRB Exposure class:
Own estimates of LGD and/or conversion factors:

	INTERNAL RATING SYSTEM	ORIGINAL EXPOSURE PRE CONVERSION FACTORS		CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE TO CRM			SUBSTITUTION OF THE EXPOSURE DUE TO CRM	
		PD ASSIGNED TO THE OBLIGOR GRADE OR POOL (%)	OF WHICH: LARGE FINANCIAL SECTOR ENTITIES AND UNREGULATED FINANCIAL ENTITIES	(-) GUARANTEES	(-) CREDIT DERIVATIVES	(-) OTHER FUNDED CREDIT PROTECTION	(-) TOTAL OUTFLOWS	TOTAL INFLOWS (+)
010	010	020	030	040	050	060	070	080
TOTAL EXPOSURES								
015								
of which: Exposures subject to SME-supporting factor								
BREAKDOWN OF TOTAL EXPOSURES BY EXPOSURE TYPES:								
020								
On balance sheet items subject to credit risk								
030								
Off balance sheet items subject to credit risk								
Exposures / Transactions subject to counterparty credit risk								
040								
Securities Financing Transactions								
050								
Derivatives & Long Settlement Transactions								
060								
From Contractual Cross Product Netting								
070								
EXPOSURES ASSIGNED TO OBLIGOR GRADES OR POOLS: TOTAL								
080								
SPECIALIZED LENDING SLOTTING CRITERIA: TOTAL								

	INTERNAL RATING SYSTEM	ORIGINAL EXPOSURE PRE CONVERSION FACTORS		CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE TO CRM				TOTAL INFLOWS (+)	
		PD ASSIGNED TO THE OBLIGOR GRADE OR POOL (%)	OF WHICH: LARGE FINANCIAL SECTOR ENTITIES AND UNREGULATED FINANCIAL ENTITIES	UNFUNDED CREDIT PROTECTION		(-) OTHER FUNDED CREDIT PROTECTION	(-) TOTAL OUTFLOWS		
				(-) GUARANTEES	(-) CREDIT DERIVATIVES				
	010	020	030	040	050	060	070	080	
BREAKDOWN BY RISK WEIGHTS OF TOTAL EXPOSURES UNDER SPECIALIZED LENDING SLOTTING CRITERIA:									
090									
100									
110									
120									
130									
140									
150									
160									
170									
180									

RISK WEIGHT: 0 %

50 %

70 %

Of which: in category 1

90 %

115 %

250 %

ALTERNATIVE TREATMENT: SECURED BY REAL ESTATE

EXPOSURES FROM FREE DELIVERIES APPLYING RISK WEIGHTS UNDER THE ALTERNATIVE TREATMENT OR 100 % AND OTHER EXPOSURES SUBJECT TO RISK WEIGHTS

DILUTION RISK: TOTAL PURCHASED RECEIVABLES

	EXPOSURE AFTER CRM SUBSTITUTION EFFECTS PRE CONVERSION FACTORS	EXPOSURE VALUE		CREDIT RISK MITIGATION TECHNIQUES TAKEN INTO ACCOUNT IN LGD ESTIMATES EXCLUDING DOUBLE DEFAULT TREATMENT			OWN ESTIMATES OF LGD'S ARE USED: UNFUNDED CREDIT PROTECTION	
		OF WHICH: OFF BALANCE SHEET ITEMS	OF WHICH: OFF BALANCE SHEET ITEMS	OF WHICH: ARISING FROM COUNTERPARTY CREDIT RISK	OF WHICH: LARGE FINANCIAL SECTOR ENTITIES AND UNREGULATED FINANCIAL ENTITIES	GUARANTEES		CREDIT DERIVATIVES
	090	100	110	120	130	140	150	160
BREAKDOWN BY RISK WEIGHTS OF TOTAL EXPOSURES UNDER SPECIALIZED LENDING SLOTTING CRITERIA:								
090	RISK WEIGHT: 0 %							
100	50 %							
110	70 %							
120	Of which: in category 1							
130	90 %							
140	115 %							
150	250 %							
160	ALTERNATIVE TREATMENT: SECURED BY REAL ESTATE							
170	EXPOSURES FROM FREE DELIVERIES APPLYING RISK WEIGHTS UNDER THE ALTERNATIVE TREATMENT OR 100 % AND OTHER EXPOSURES SUBJECT TO RISK WEIGHTS							
180	DILUTION RISK: TOTAL PURCHASED RECEIVABLES							

	CREDIT RISK MITIGATION TECHNIQUES TAKEN INTO ACCOUNT IN LGD ESTIMATES EXCLUDING DOUBLE DEFAULT TREATMENT							SUBJECT TO DOUBLE DEFAULT TREATMENT	EXPOSURE WEIGHTED AVERAGE LGD (%)	EXPOSURE WEIGHTED LGD (%) FOR LARGE FINANCIAL SECTOR ENTITIES AND UNREGULATED FINANCIAL ENTITIES
	FUNDED CREDIT PROTECTION									
	OWN ESTIMATES OF LGD'S ARE USED: OTHER FUNDED CREDIT PROTECTION	ELIGIBLE FINANCIAL COLLATERAL	OTHER ELIGIBLE COLLATERAL			RECEIVABLES	UNFUNDED CREDIT PROTECTION			
			REAL ESTATE	OTHER PHYSICAL COLLATERAL						
	170	180	190	200	210	220	230	240		
010	TOTAL EXPOSURES									
015	of which: Exposures subject to SME-supporting factor									
	BREAKDOWN OF TOTAL EXPOSURES BY EXPOSURE TYPES:									
020	On balance sheet items subject to credit risk									
030	Off balance sheet items subject to credit risk									
	Exposures / Transactions subject to counterparty credit risk									
040	Securities Financing Transactions									
050	Derivatives & Long Settlement Transactions									
060	From Contractual Cross Product Netting									
070	EXPOSURES ASSIGNED TO OBLIGOR GRADES OR POOLS: TOTAL									
080	SPECIALIZED LENDING SLOTTING CRITERIA: TOTAL									

	CREDIT RISK MITIGATION TECHNIQUES TAKEN INTO ACCOUNT IN LGD ESTIMATES EXCLUDING DOUBLE DEFAULT TREATMENT										SUBJECT TO DOUBLE DEFAULT TREATMENT	EXPOSURE WEIGHTED AVERAGE LGD (%)	EXPOSURE WEIGHTED LGD (%) FOR LARGE FINANCIAL SECTOR ENTITIES AND UNREGULATED FINANCIAL ENTITIES	
	FUNDED CREDIT PROTECTION													
	OWN ESTIMATES OF LGD'S ARE USED: OTHER FUNDED CREDIT PROTECTION	ELIGIBLE FINANCIAL COLLATERAL	OTHER ELIGIBLE COLLATERAL				RECEIVABLES	210	220	230				240
			REAL ESTATE	OTHER PHYSICAL COLLATERAL	200	210								
170	180	190	200	210	220	230	240							
BREAKDOWN BY RISK WEIGHTS OF TOTAL EXPOSURES UNDER SPECIALIZED LENDING SLOTTING CRITERIA:														
090	RISK WEIGHT: 0 %													
100	50 %													
110	70 %													
120	Of which: in category 1													
130	90 %													
140	115 %													
150	250 %													
160	ALTERNATIVE TREATMENT: SECURED BY REAL ESTATE													
170	EXPOSURES FROM FREE DELIVERIES APPLYING RISK WEIGHTS UNDER THE ALTERNATIVE TREATMENT OR 100 % AND OTHER EXPOSURES SUBJECT TO RISK WEIGHTS													
180	DILUTION RISK: TOTAL PURCHASED RECEIVABLES													

	EXPOSURE-WEIGHTED AVERAGE MATURITY VALUE (DAYS)	RISK WEIGHTED EXPOSURE AMOUNT PRE SME-SUPPORTING FACTOR	RISK WEIGHTED EXPOSURE AMOUNT SME-SUPPORTING FACTOR	RISK WEIGHTED EXPOSURE AMOUNT AFTER OF WHICH LARGE FINANCIAL SECTOR ENTITIES AND UNREGULATED FINANCIAL ENTITIES	MEMORANDUM ITEMS:		
					EXPECTED LOSS AMOUNT	(-) VALUE ADJUSTMENTS AND PROVISIONS	NUMBER OF OBLIGORS
010	250	255	260	270	280	290	300
TOTAL EXPOSURES							
015			Cell linked to CA				
of which: Exposures subject to SME-supporting factor							
BREAKDOWN OF TOTAL EXPOSURES BY EXPOSURE TYPES:							
020							
On balance sheet items subject to credit risk							
030							
Off balance sheet items subject to credit risk							
Exposures / Transactions subject to counterparty credit risk							
040							
Securities Financing Transactions							
050							
Derivatives & Long Settlement Transactions							
060							
From Contractual Cross Product Netting							
070							
EXPOSURES ASSIGNED TO OBLIGOR GRADES OR POOLS: TOTAL							
080							
SPECIALIZED LENDING SLOTTING CRITERIA: TOTAL							

	EXPOSURE-WEIGHTED AVERAGE MATURITY VALUE (DAYS)	RISK WEIGHTED EXPOSURE AMOUNT PRE SME-SUPPORTING FACTOR	RISK WEIGHTED EXPOSURE AMOUNT AFTER SME-SUPPORTING FACTOR	MEMORANDUM ITEMS:			
				OF WHICH: LARGE FINANCIAL SECTOR ENTITIES AND UNREGULATED FINANCIAL ENTITIES	EXPECTED LOSS AMOUNT	(-) VALUE ADJUSTMENTS AND PROVISIONS	NUMBER OF OBLIGORS
	250	255	260	270	280	290	300
BREAKDOWN BY RISK WEIGHTS OF TOTAL EXPOSURES UNDER SPECIALIZED LENDING SLOTTING CRITERIA:							
090							
	RISK WEIGHT: 0 %						
100							
	50 %						
110							
	70 %						
120							
	Of which: in category 1						
130							
	90 %						
140							
	115 %						
150							
	250 %						
160							
	ALTERNATIVE TREATMENT: SECURED BY REAL ESTATE						
170							
	EXPOSURES FROM FREE DELIVERIES APPLYING RISK WEIGHTS UNDER THE ALTERNATIVE TREATMENT OR 100% AND OTHER EXPOSURES SUBJECT TO RISK WEIGHTS						
180							
	DILUTION RISK: TOTAL PURCHASED RECEIVABLES						

C 08.02 – CREDIT AND COUNTERPARTY CREDIT RISKS AND FREE DELIVERIES: IRB APPROACH TO CAPITAL REQUIREMENTS: BREAKDOWN BY OBLIGOR GRADES OR POOLS (CR IRB 2)

IRB Exposure class:

Own estimates of LGD and/or conversion factors:

OBLIGOR GRADE (ROW IDENTIFIER)	INTERNAL RATING SYSTEM PD ASSIGNED TO THE OBLIGOR GRADE OR POOL (%)	ORIGINAL EXPOSURE PRE CONVERSION FACTORS		CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE				
		UNFUNDED CREDIT PROTECTION		SUBSTITUTION OF THE EXPOSURE DUE TO CRM		TOTAL INFLOWS (+)		
		(-) GUARANTEES	(-) CREDIT DERIVATIVES	(-) OTHER FUNDED CREDIT PROTECTION	(-) TOTAL OUTFLOWS			
005	010	020	030	040	050	060	070	080

EXPOSURE AFTER CRM SUBSTITUTION EFFECTS PRE CONVERSION FACTORS	EXPOSURE VALUE	CREDIT RISK MITIGATION TECHNIQUES TAKEN INTO ACCOUNT IN LGD ESTIMATES EXCLUDING DOUBLE DEFAULT TREATMENT			OWN ESTIMATES OF LGD'S ARE USED: UNFUNDED CREDIT PROTECTION		
		OF WHICH: OFF-BALANCE SHEET ITEMS	OF WHICH: ARISING FROM COUNTERPARTY CREDIT RISK	OF WHICH: LARGE FINANCIAL SECTOR ENTITIES AND UNREGULATED FINANCIAL ENTITIES		GUARANTEES	CREDIT DERIVATIVES
090	110	100	120	130	140	150	160

	EXPOSURE WEIGHTED AVERAGE LGD (%)		EXPOSURE VALUE	RISK WEIGHTED EXPOSURE AMOUNT PRE SME-SUPPORTING FACTOR		RISK WEIGHTED EXPOSURE AMOUNT AFTER SME-SUPPORTING FACTOR	EXPECTED LOSS AMOUNT
	Of which: defaulted	Of which: defaulted		Of which: defaulted	Of which: defaulted		
	090	100	105	110	120	125	130
010 Central governments or central banks							
020 Institutions							
030 Corporates							
042 Of Which: Specialised Lending (excl. SL subject to slotting criteria)							
045 Of Which: Specialised Lending subject to slotting criteria							
050 Of Which: SME							
060 Retail							
070 Secured by real estate property							
080 SME							
090 Non-SME							
100 Qualifying Revolving							
110 Other Retail							
120 SME							
130 Non-SME							
140 Equity							
150 Total exposures							

C 09.04 – BREAKDOWN OF CREDIT EXPOSURES RELEVANT FOR THE CALCULATION OF THE COUNTERCYCLICAL BUFFER BY COUNTRY AND INSTITUTION-SPECIFIC COUNTERCYCLICAL BUFFER RATE (CCB)

Country:

	Amount 010	Percentage 020	Qualitative information 030
Relevant credit exposures – Credit Risk			
010 Exposure value under the Standardised Approach			
020 Exposure value under the IRB Approach			
Relevant credit exposures – Market risk			
030 Sum of long and short positions of trading book exposures for Standardised Approach			
040 Value of trading book exposures for internal models			
Relevant credit exposures – Securitisation			
055 Exposure value of securitisation positions in the banking book			
Own funds requirements and weights			
070 Total own funds requirements for CCB			
080 Own funds requirements for relevant credit exposures – Credit risk			
090 Own funds requirements for relevant credit exposures – Market risk			
100 Own funds requirements for relevant credit exposures – Securitisation positions in the banking book			
110 Own funds requirements weights			
Countercyclical capital buffer rates			
120 Countercyclical capital buffer rate set by the Designated Authority			
130 Countercyclical capital buffer rate applicable for the country of the institution			
140 Institution-specific countercyclical capital buffer rate			
Use of 2 % threshold			
150 Use of 2 % threshold for general credit exposure			
160 Use of 2 % threshold for trading book exposure			

C 10.01 – CREDIT RISK: EQUITY – IRB APPROACHES TO CAPITAL REQUIREMENTS (CR EQU IRB 1)										
	INTERNAL RATING SYSTEM	ORIGINAL EXPOSURE PRE CONVERSION FACTORS	CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE			EXPOSURE VALUE	EXPOSURE WEIGHTED AVERAGE LGD (%)	RISK WEIGHTED EXPOSURE AMOUNT	MEMORANDUM ITEM:	EXPECTED LOSS AMOUNT
			UNFUNDED CREDIT PROTECTION	SUBSTITUTION OF THE EXPOSURE TO CRM	(-) GUARANTEES					
010	010	020	030	040	050	060	070	080	090	
TOTAL IRB EQUITY EXPOSURES										
020										
PD/LGD APPROACH: TOTAL										
050										
SIMPLE RISK WEIGHT APPROACH: TOTAL										
060										
BREAKDOWN OF TOTAL EXPOSURES UNDER THE SIMPLE RISK WEIGHT APPROACH BY RISK WEIGHTS:										
070										
RISK WEIGHT: 190 %										
080										
290 %										
090										
370 %										
100										
INTERNAL MODELS APPROACH										
110										
EQUITY EXPOSURES SUBJECT TO RISK WEIGHTS										
								Cell linked to CA		

C 10.02 – CREDIT RISK: EQUITY – IRB APPROACHES TO CAPITAL REQUIREMENTS. BREAKDOWN OF TOTAL EXPOSURES UNDER THE PD/LGD APPROACH BY OBLIGOR GRADES (CR EQUIRB 2)										
OBLIGOR GRADE (ROW IDENTIFIER)	INTERNAL RATING SYSTEM	ORIGINAL EXPOSURE PRE-CONVERSION FACTORS	CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE			EXPOSURE VALUE	EXPOSURE WEIGHTED AVERAGE LGD (%)	RISK WEIGHTED EXPOSURE AMOUNT	MEMORANDUM ITEM:	
			UNFUNDED CREDIT PROTECTION	SUBSTITUTION OF THE EXPOSURE DUE TO CRM					EXPECTED LOSS AMOUNT	
			(-) GUARANTEES	(-) CREDIT DERIVATIVES	(-) TOTAL OUTFLOWS					
005	010	020	030	040	050	060	070	080		090

C 11.00 – SETTLEMENT/DELIVERY RISK (CR SETT)					
	UNSETTLED TRANSACTIONS AT SETTLEMENT PRICE	PRICE DIFFERENCE EXPOSURE DUE TO UNSETTLED TRANSACTIONS	OWN FUNDS REQUIREMENTS	TOTAL SETTLEMENT RISK EXPOSURE AMOUNT	
	010	020	030	040	
010	Total unsettled transactions in the Non-trading Book			Cell linked to CA	
020	Transactions unsettled up to 4 days (Factor 0 %)				
030	Transactions unsettled between 5 and 15 days (Factor 8 %)				
040	Transactions unsettled between 16 and 30 days (Factor 50 %)				
050	Transactions unsettled between 31 and 45 days (Factor 75 %)				
060	Transactions unsettled for 46 days or more (Factor 100 %)				
070	Total unsettled transactions in the Trading Book			Cell linked to CA	
080	Transactions unsettled up to 4 days (Factor 0 %)				
090	Transactions unsettled between 5 and 15 days (Factor 8 %)				
100	Transactions unsettled between 16 and 30 days (Factor 50 %)				
110	Transactions unsettled between 31 and 45 days (Factor 75 %)				
120	Transactions unsettled for 46 days or more (Factor 100 %)				

	TOTAL AMOUNT OF SECURITISATION EXPOSURES ORIGINATED	SYNTHETIC SECURITIZATIONS: CREDIT PROTECTION TO THE SECURITISED EXPOSURES				SECURITISATION POSITIONS	(-) VALUE ADJUSTMENTS AND PROVISIONS	EXPOSURE NET OF VALUE ADJUSTMENTS AND PROVISIONS
		(-) FUNDED CREDIT PROTECTION (Cva)	(-) TOTAL OUTFLOWS	(-) UNFUNDED CREDIT PROTECTION ADJUSTED VALUES (G*)	NOTIONAL AMOUNT RETAINED OR REPURCHASED OF CREDIT PROTECTION			
	0010	0020	0030	0040	0050	0060	0070	
0140								
	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES							
0150	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0160	OF WHICH: SENIOR EXPOSURES							
0170	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0180	OF WHICH: SENIOR EXPOSURES							
0190	RE-SECURITISATION POSITIONS							
0200	INVESTOR: TOTAL EXPOSURES							
0210	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS							
0220	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0230	OF WHICH: SENIOR EXPOSURES							
0240	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0250	OF WHICH: SENIOR EXPOSURES							
0260	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES							
0270	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0280	OF WHICH: SENIOR EXPOSURES							

	TOTAL AMOUNT OF SECURITISATION EXPOSURES ORIGINATED	SYNTHETIC SECURITIZATIONS: CREDIT PROTECTION TO THE SECURITISED EXPOSURES				SECURITISATION POSITIONS		EXPOSURE NET OF VALUE ADJUSTMENTS AND PROVISIONS
		(-) FUNDED CREDIT PROTECTION (Cva)	(-) TOTAL OUTFLOWS	(-) UNFUNDED CREDIT PROTECTION ADJUSTED VALUES (G*)	NOTIONAL AMOUNT RETAINED OR REPURCHASED OF CREDIT PROTECTION	ORIGINAL EXPOSURE PRE CONVERSION FACTORS	(-) VALUE ADJUSTMENTS AND PROVISIONS	
	0010	0020	0030	0040	0050	0060	0070	
0290	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0300	OF WHICH: SENIOR EXPOSURES							
0310	RE-SECURITISATION POSITIONS							
0320	SPONSOR: TOTAL EXPOSURES							
0330	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS							
0340	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0350	OF WHICH: SENIOR EXPOSURES							
0360	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0370	OF WHICH: SENIOR EXPOSURES							
0380	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES							
0390	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0400	OF WHICH: SENIOR EXPOSURES							
0410	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0420	OF WHICH: SENIOR EXPOSURES							
0430	RE-SECURITISATION POSITIONS							

	TOTAL AMOUNT OF SECURITISATION EXPOSURES ORIGINATED	SYNTHETIC SECURITIZATIONS: CREDIT PROTECTION TO THE SECURITISED EXPOSURES				SECURITISATION POSITIONS	EXPOSURE NET OF VALUE ADJUSTMENTS AND PROVISIONS
		(-) FUNDED CREDIT PROTECTION (Cva)	(-) TOTAL OUTFLOWS (-) UNFUNDED CREDIT PROTECTION ADJUSTED VALUES (G*)	NOTIONAL AMOUNT RETAINED OR REPURCHASED OF CREDIT PROTECTION			
	0010	0020	0030	0040	0050	0060	0070
0440	BREAKDOWN OF OUTSTANDING POSITIONS BY CQS AT INCEPTION:						
	Short term						
0450	CQS 1						
0460	CQS 2						
0470	CQS 3						
0480	ALL OTHER CQS AND UNRATED						
0490	BREAKDOWN OF OUTSTANDING POSITIONS BY CQS AT INCEPTION: Long term						
0500	CQS 1						
0510	CQS 2						
0520	CQS 3						
0530	CQS 4						
0540	CQS 5						
0550	CQS 6						
0560	CQS 7						
0570	CQS 8						
0580	CQS 9						

	TOTAL AMOUNT OF SECURITISATION EXPOSURES ORIGINATED	SYNTHETIC SECURITIZATIONS: CREDIT PROTECTION TO THE SECURITISED EXPOSURES				SECURITISATION POSITIONS		EXPOSURE NET OF VALUE ADJUSTMENTS AND PROVISIONS
		(-) FUNDED CREDIT PROTECTION (Cva)	(-) TOTAL OUTFLOWS (-) UNFUNDED CREDIT PROTECTION ADJUSTED VALUES (G*)	NOTIONAL AMOUNT RETAINED OR REPURCHASED OF CREDIT PROTECTION	ORIGINAL EXPOSURE PRE CONVERSION FACTORS	(-) VALUE ADJUSTMENTS AND PROVISIONS		
	0010	0020	0030	0040	0050	0060	0070	
0590	CQS 10							
0600	CQS 11							
0610	CQS 12							
0620	CQS 13							
0630	CQS 14							
0640	CQS 15							
0650	CQS 16							
0660	CQS 17							
0670	ALL OTHER CQS AND UNRATED							

	CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE				SUBSTITUTION OF THE EXPOSURE DUE TO CRM TOTAL INFLOWS	NET EXPOSURE AFTER CRM SUBSTITUTION EFFECTS PRE CONVERSION FACTORS	(-) CREDIT RISK MITIGATION TECHNIQUES AFFECTING THE AMOUNT OF THE EXPOSURE: FUNDED CREDIT PROTECTION FINANCIAL COLLATERAL COMPREHENSIVE METHOD ADJUSTED VALUE (Cvam)
	(-) UNFUNDED CREDIT PROTECTION: ADJUSTED VALUES (Ga)		(-) FUNDED CREDIT PROTECTION				
	(-) TOTAL OUTFLOWS	(-) TOTAL INFLOWS	(-) TOTAL OUTFLOWS	(-) TOTAL INFLOWS			
0010	TOTAL EXPOSURES				0110	0120	0130
0020	SECURITISATION POSITIONS						
0030	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0040	STS EXPOSURES						
0050	SENIOR POSITION IN SMES SECURITISATIONS						
0060	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0070	RE-SECURITISATION POSITIONS						
0080	ORIGINATOR: TOTAL EXPOSURES						
0090	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS						
0100	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0110	OF WHICH: SENIOR EXPOSURES						
0120	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0130	OF WHICH: SENIOR EXPOSURES						

	CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE				SUBSTITUTION OF THE EXPOSURE DUE TO CRM TOTAL INFLOWS	NET EXPOSURE AFTER CRM SUBSTITUTION EFFECTS PRE CONVERSION FACTORS	(-) CREDIT RISK MITIGATION TECHNIQUES AFFECTING THE AMOUNT OF THE EXPOSURE: FUNDED CREDIT PROTECTION: FINANCIAL COLLATERAL COMPREHENSIVE METHOD ADJUSTED VALUE (Cvam)
	(-) UNFUNDED CREDIT PROTECTION: ADJUSTED VALUES (Ga)	(-) FUNDED CREDIT PROTECTION	SUBSTITUTION OF THE EXPOSURE DUE TO CRM				
			(-) TOTAL OUTFLOWS	TOTAL INFLOWS			
0140		0080	0090	0100	0110	0120	0130
	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES						
0150	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0160	OF WHICH: SENIOR EXPOSURES						
0170	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0180	OF WHICH: SENIOR EXPOSURES						
0190	RE-SECURITISATION POSITIONS						
0200	INVESTOR: TOTAL EXPOSURES						
0210	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS						
0220	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0230	OF WHICH: SENIOR EXPOSURES						
0240	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0250	OF WHICH: SENIOR EXPOSURES						
0260	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES						
0270	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0280	OF WHICH: SENIOR EXPOSURES						

	CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE	SUBSTITUTION OF THE EXPOSURE DUE TO CRM		NET EXPOSURE AFTER CRM SUBSTITUTION EFFECTS PRE CONVERSION FACTORS	(-) CREDIT RISK MITIGATION TECHNIQUES AFFECTING THE AMOUNT OF THE EXPOSURE: FUNDED CREDIT PROTECTION FINANCIAL COLLATERAL COMPREHENSIVE METHOD ADJUSTED VALUE (Cvam)
		(-) UNFUNDED CREDIT PROTECTION: ADJUSTED VALUES (Ga)	(-) FUNDED CREDIT PROTECTION		
		(-) TOTAL OUTFLOWS	TOTAL INFLOWS		
0290	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT	0080	0090	0120	0130
0300	OF WHICH: SENIOR EXPOSURES				
0310	RE-SECURITISATION POSITIONS				
0320	SPONSOR: TOTAL EXPOSURES				
0330	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS				
0340	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT				
0350	OF WHICH: SENIOR EXPOSURES				
0360	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT				
0370	OF WHICH: SENIOR EXPOSURES				
0380	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES				
0390	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT				
0400	OF WHICH: SENIOR EXPOSURES				
0410	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT				
0420	OF WHICH: SENIOR EXPOSURES				
0430	RE-SECURITISATION POSITIONS				

	CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE				SUBSTITUTION OF THE EXPOSURE DUE TO CRM		NET EXPOSURE AFTER CRM SUBSTITUTION EFFECTS PRE CONVERSION FACTORS	(-) CREDIT RISK MITIGATION TECHNIQUES AFFECTING THE AMOUNT OF THE EXPOSURE: FUNDED CREDIT PROTECTION FINANCIAL COLLATERAL COMPREHENSIVE METHOD ADJUSTED VALUE (Cvam)
	(-) UNFUNDED CREDIT PROTECTION: ADJUSTED VALUES (Ga)	(-) FUNDED CREDIT PROTECTION	(-) TOTAL OUTFLOWS	0100	TOTAL INFLOWS			
					0110	0120		
0440	BREAKDOWN OF OUTSTANDING POSITIONS BY CQS AT INCEPTION:							
	Short term							
0450	CQS 1							
0460	CQS 2							
0470	CQS 3							
0480	ALL OTHER CQS AND UNRATED							
0490	BREAKDOWN OF OUTSTANDING POSITIONS BY CQS AT INCEPTION: Long term							
0500	CQS 1							
0510	CQS 2							
0520	CQS 3							
0530	CQS 4							
0540	CQS 5							
0550	CQS 6							
0560	CQS 7							
0570	CQS 8							
0580	CQS 9							

	CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE				SUBSTITUTION OF THE EXPOSURE DUE TO CRM		NET EXPOSURE AFTER CRM SUBSTITUTION EFFECTS PRE CONVERSION FACTORS	(-) CREDIT RISK MITIGATION TECHNIQUES AFFECTING THE AMOUNT OF THE EXPOSURE: FUNDED CREDIT PROTECTION FINANCIAL COLLATERAL COMPREHENSIVE METHOD ADJUSTED VALUE (Cvam)
	(-) UNFUNDED CREDIT PROTECTION: ADJUSTED VALUES (Ga)	(-) FUNDED CREDIT PROTECTION	(-) TOTAL OUTFLOWS	TOTAL INFLOWS	SUBSTITUTION OF THE EXPOSURE DUE TO CRM			
					(-) TOTAL OUTFLOWS	TOTAL INFLOWS		
	0080	0090	0100	0110	0120	0130		
0590 CQS 10								
0600 CQS 11								
0610 CQS 12								
0620 CQS 13								
0630 CQS 14								
0640 CQS 15								
0650 CQS 16								
0660 CQS 17								
0670 ALL OTHER CQS AND UNRATED								

	FULLY ADJUSTED EXPOSURE VALUE (E*)	OF WHICH: SUBJECT TO A CCF OF 0 %	(-) NON REFUNDABLE PURCHASE PRICE DISCOUNT	(-) SPECIFIC CREDIT RISK ADJUSTMENTS ON UNDERLYING EXPOSURES	EXPOSURE VALUE	(-) DEDUCTED FROM OWN FUNDS	SUBJECT TO RISK WEIGHTS
0010	0140	0150	0160	0170	0180	0190	0200
TOTAL EXPOSURES							
0020							
SECURITISATION POSITIONS							
0030							
QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0040							
STS EXPOSURES							
0050							
SENIOR POSITION IN SMEs SECURITISATIONS							
0060							
NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0070							
RE-SECURITISATION POSITIONS							
0080							
ORIGINATOR: TOTAL EXPOSURES							
0090							
SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS							
0100							
QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0110							
OF WHICH: SENIOR EXPOSURES							
0120							
NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0130							
OF WHICH: SENIOR EXPOSURES							

	FULLY ADJUSTED EXPOSURE VALUE (€*)	OF WHICH: SUBJECT TO A CCF OF 0%	(-) NON REFUNDABLE PURCHASE PRICE DISCOUNT	(-) SPECIFIC CREDIT RISK ADJUSTMENTS ON UNDERLYING EXPOSURES	EXPOSURE VALUE	(-) DEDUCTED FROM OWN FUNDS	SUBJECT TO RISK WEIGHTS
0140	0140	0150	0160	0170	0180	0190	0200
0150							
0160							
0170							
0180							
0190							
0200							
0210							
0220							
0230							
0240							
0250							
0260							
0270							
0280							

		FULLY ADJUSTED EXPOSURE VALUE (€*)	OF WHICH: SUBJECT TO A CCF OF 0%	(-) NON REFUNDABLE PURCHASE PRICE DISCOUNT	(-) SPECIFIC CREDIT RISK ADJUSTMENTS ON UNDERLYING EXPOSURES	EXPOSURE VALUE	SUBJECT TO RISK WEIGHTS	
							(-) DEDUCTED FROM OWN FUNDS	
0290	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT	0140	0150	0160	0170	0180	0190	0200
0300	OF WHICH: SENIOR EXPOSURES							
0310	RE-SECURITISATION POSITIONS							
0320	SPONSOR: TOTAL EXPOSURES							
0330	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS							
0340	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0350	OF WHICH: SENIOR EXPOSURES							
0360	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0370	OF WHICH: SENIOR EXPOSURES							
0380	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES							
0390	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0400	OF WHICH: SENIOR EXPOSURES							
0410	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0420	OF WHICH: SENIOR EXPOSURES							
0430	RE-SECURITISATION POSITIONS							

	FULLY ADJUSTED EXPOSURE VALUE (€*)	OF WHICH: SUBJECT TO A CCF OF 0 %	(-) NON REFUNDABLE PURCHASE PRICE DISCOUNT	(-) SPECIFIC CREDIT RISK ADJUSTMENTS ON UNDERLYING EXPOSURES	EXPOSURE VALUE	(-) DEDUCTED FROM OWN FUNDS	SUBJECT TO RISK WEIGHTS
0440	0140	0150	0160	0170	0180	0190	0200
	BREAKDOWN OF OUTSTANDING POSITIONS BY CQS AT INCEPTION:						
	Short term						
0450							
	CQS 1						
0460							
	CQS 2						
0470							
	CQS 3						
0480							
	ALL OTHER CQS AND UNRATED						
0490							
	BREAKDOWN OF OUTSTANDING POSITIONS BY CQS AT INCEPTION: Long term						
0500							
	CQS 1						
0510							
	CQS 2						
0520							
	CQS 3						
0530							
	CQS 4						
0540							
	CQS 5						
0550							
	CQS 6						
0560							
	CQS 7						
0570							
	CQS 8						
0580							
	CQS 9						

		BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS						OF WHICH: CALCULATED UNDER ARTICLE 255 (4) (PURCHASED RECEIVABLES)
		SEC-IRBA						
		BREAKDOWN BY RW BANDS						
		= < 20 % RW	> 20 % TO 50 % RW	> 50 % TO 100 % RW	> 100 % TO < 1250 % RW	1250 % RW	0270	
0010	TOTAL EXPOSURES	0220	0230	0240	0250	0260	0270	
0020	SECURITISATION POSITIONS							
0030	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0040	STS EXPOSURES							
0050	SENIOR POSITION IN SMEs SECURITISATIONS							
0060	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0070	RE-SECURITISATION POSITIONS							
0080	ORIGINATOR: TOTAL EXPOSURES							
0090	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS							
0100	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0110	OF WHICH: SENIOR EXPOSURES							
0120	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0130	OF WHICH: SENIOR EXPOSURES							

		BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS						OF WHICH: CALCULATED UNDER ARTICLE 255 (4) (PURCHASED RECEIVABLES)
		SEC-IRBA						
		BREAKDOWN BY RW BANDS						
		= < 20 % RW	> 20 % TO 50 % RW	> 50 % TO 100 % RW	> 100 % TO < 1.250 % RW	1.250 % RW		
0210		0220	0230	0240	0250	0260	0270	
0140	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES							
0150	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0160	OF WHICH: SENIOR EXPOSURES							
0170	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0180	OF WHICH: SENIOR EXPOSURES							
0190	RE-SECURITISATION POSITIONS							
0200	INVESTOR: TOTAL EXPOSURES							
0210	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS							
0220	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0230	OF WHICH: SENIOR EXPOSURES							
0240	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0250	OF WHICH: SENIOR EXPOSURES							
0260	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES							
0270	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0280	OF WHICH: SENIOR EXPOSURES							

		BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS						OF WHICH: CALCULATED UNDER ARTICLE 255 (4) (PURCHASED RECEIVABLES)
		SEC-IRBA						
		BREAKDOWN BY RW BANDS						
		= < 20 % RW	> 20 % TO 50 % RW	> 50 % TO 100 % RW	> 100 % TO < 1250 % RW	1 250 % RW		
0290	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT	0220	0230	0240	0250	0260	0270	
0300	OF WHICH: SENIOR EXPOSURES							
0310	RE-SECURITISATION POSITIONS							
0320	SPONSOR: TOTAL EXPOSURES							
0330	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS							
0340	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0350	OF WHICH: SENIOR EXPOSURES							
0360	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0370	OF WHICH: SENIOR EXPOSURES							
0380	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES							
0390	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0400	OF WHICH: SENIOR EXPOSURES							
0410	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0420	OF WHICH: SENIOR EXPOSURES							
0430	RE-SECURITISATION POSITIONS							

BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS							
SEC-IRBA							
	0210	BREAKDOWN BY RW BANDS					OF WHICH: CALCULATED UNDER ARTICLE 255 (4) (PURCHASED RECEIVABLES)
		= < 20 % RW	> 20 % TO 50 % RW	> 50 % TO 100 % RW	> 100 % TO < 1250 % RW	1250 % RW	
0440 BREAKDOWN OF OUTSTANDING POSITIONS BY CQS AT INCEPTION:							
Short term							
0450 CQS 1							
0460 CQS 2							
0470 CQS 3							
0480 ALL OTHER CQS AND UNRATED							
0490 BREAKDOWN OF OUTSTANDING POSITIONS BY CQS AT INCEPTION: Long term							
0500 CQS 1							
0510 CQS 2							
0520 CQS 3							
0530 CQS 4							
0540 CQS 5							
0550 CQS 6							
0560 CQS 7							
0570 CQS 8							
0580 CQS 9							

		BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS						OF WHICH: CALCULATED UNDER ARTICLE 255 (4) (PURCHASED RECEIVABLES)
		SEC-IRBA						
		BREAKDOWN BY RW BANDS						
		= < 20 % RW	> 20 % TO 50 % RW	> 50 % TO 100 % RW	> 100 % TO < 1250 % RW	1 250 % RW		
	0210	0220	0230	0240	0250	0260	0270	
0590	CQS 10							
0600	CQS 11							
0610	CQS 12							
0620	CQS 13							
0630	CQS 14							
0640	CQS 15							
0650	CQS 16							
0660	CQS 17							
0670	ALL OTHER CQS AND UNRATED							

		BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS						
		SEC-SA						
		BREAKDOWN BY RW BANDS						
	= < 20 % RW	> 20 % TO 50 % RW	> 50 % TO 100 % RW	> 100 % TO < 1 250 % RW	1 250 % RW (W UNKNOWN)	1 250 % RW (OTHER)		
	0 290	0 300	0 310	0 320	0 330	0 340		
0010	TOTAL EXPOSURES							
0020	SECURITISATION POSITIONS							
0030	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0040	STS EXPOSURES							
0050	SENIOR POSITION IN SMES SECURITISATIONS							
0060	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0070	RE-SECURITISATION POSITIONS							
0080	ORIGINATOR: TOTAL EXPOSURES							
0090	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS							
0100	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0110	OF WHICH: SENIOR EXPOSURES							
0120	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0130	OF WHICH: SENIOR EXPOSURES							

		BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS					
		SEC-SA					
		BREAKDOWN BY RW BANDS					
		= < 20 % RW	> 20 % TO 50 % RW	> 50 % TO 100 % RW	> 100 % TO < 1 250 % RW	1 250 % RW (W UNKNOWN)	1 250 % RW (OTHER)
	0280	0290	0300	0310	0320	0330	0340
0140	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES						
0150	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0160	OF WHICH: SENIOR EXPOSURES						
0170	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0180	OF WHICH: SENIOR EXPOSURES						
0190	RE-SECURITISATION POSITIONS						
0200	INVESTOR: TOTAL EXPOSURES						
0210	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS						
0220	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0230	OF WHICH: SENIOR EXPOSURES						
0240	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0250	OF WHICH: SENIOR EXPOSURES						
0260	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES						
0270	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0280	OF WHICH: SENIOR EXPOSURES						

		BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS					
		SEC-SA					
		BREAKDOWN BY RW BANDS					
		= < 20 % RW	> 20 % TO 50 % RW	> 50 % TO 100 % RW	> 100 % TO < 1 250 % RW	1 250 % RW (W UNKNOWN)	1 250 % RW (OTHER)
	0280	0290	0300	0310	0320	0330	0340
0290	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0300	OF WHICH: SENIOR EXPOSURES						
0310	RE-SECURITISATION POSITIONS						
0320	SPONSOR: TOTAL EXPOSURES						
0330	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS						
0340	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0350	OF WHICH: SENIOR EXPOSURES						
0360	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0370	OF WHICH: SENIOR EXPOSURES						
0380	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES						
0390	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0400	OF WHICH: SENIOR EXPOSURES						
0410	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0420	OF WHICH: SENIOR EXPOSURES						
0430	RE-SECURITISATION POSITIONS						

		BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS						
		SEC-SA						
		BREAKDOWN BY RW BANDS						
		= < 20 % RW	> 20 % TO 50 % RW	> 50 % TO 100 % RW	> 100 % TO < 1 250 % RW	1 250 % RW (W UNKNOWN)	1 250 % RW (OTHER)	
	0280	0290	0300	0310	0320	0330	0340	
0440	BREAKDOWN OF OUTSTANDING POSITIONS BY CQS AT INCEPTION: Short term							
0450	CQS 1							
0460	CQS 2							
0470	CQS 3							
0480	ALL OTHER CQS AND UNRATED							
0490	BREAKDOWN OF OUTSTANDING POSITIONS BY CQS AT INCEPTION: Long term							
0500	CQS 1							
0510	CQS 2							
0520	CQS 3							
0530	CQS 4							
0540	CQS 5							
0550	CQS 6							
0560	CQS 7							
0570	CQS 8							
0580	CQS 9							

		BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS						
		SEC-SA						
		BREAKDOWN BY RW BANDS						
		= < 20 % RW	> 20 % TO 50 % RW	> 50 % TO 100 % RW	> 100 % TO < 1 250 % RW	1 250 % RW (W UNKNOWN)	1 250 % RW (OTHER)	
0590	CQS 10	0280	0300	0310	0320	0330	0340	
0600	CQS 11							
0610	CQS 12							
0620	CQS 13							
0630	CQS 14							
0640	CQS 15							
0650	CQS 16							
0660	CQS 17							
0670	ALL OTHER CQS AND UNRATED							

BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS													
SEC-ERBA													
BREAKDOWN BY CREDIT QUALITY STEPS													
LONG TERM CREDIT QUALITY STEPS													
SHORT TERM CREDIT QUALITY STEPS													
ALL OTHER CQS													
CQS1	CQS2	CQS3	CQS4	CQS5	CQS6	CQS7	CQS1	CQS2	CQS3	CQS4	CQS5	CQS6	CQS7
0360	0370	0380	0390	0400	0410	0420	0430	0440	0450	0460			
0350													
0010	TOTAL EXPOSURES												
0020	SECURITISATION POSITIONS												
0030	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT												
0040	STS EXPOSURES												
0050	SENIOR POSITION IN SMEs SECURITISATIONS												
0060	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT												
0070	RE-SECURITISATION POSITIONS												
0080	ORIGINATOR: TOTAL EXPOSURES												
0090	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS												
0100	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT												
0110	OF WHICH: SENIOR EXPOSURES												
0120	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT												
0130	OF WHICH: SENIOR EXPOSURES												

BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS												
SEC-ERBA												
BREAKDOWN BY CREDIT QUALITY STEPS												
SHORT TERM CREDIT QUALITY STEPS				LONG TERM CREDIT QUALITY STEPS								
CQS1	CQS2	CQS3	ALL OTHER CQS	CQS1	CQS2	CQS3	CQS4	CQS5	CQS6	CQS7		
0360	0370	0380	0390	0400	0410	0420	0430	0440	0450	0460		
0140	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES											
0150	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT											
0160	OF WHICH: SENIOR EXPOSURES											
0170	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT											
0180	OF WHICH: SENIOR EXPOSURES											
0190	RE-SECURITISATION POSITIONS											
0200	INVESTOR: TOTAL EXPOSURES											
0210	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS											
0220	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT											
0230	OF WHICH: SENIOR EXPOSURES											
0240	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT											
0250	OF WHICH: SENIOR EXPOSURES											
0260	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES											
0270	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT											
0280	OF WHICH: SENIOR EXPOSURES											

BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS													
SEC-ERBA													
BREAKDOWN BY CREDIT QUALITY STEPS													
LONG TERM CREDIT QUALITY STEPS													
SHORT TERM CREDIT QUALITY STEPS													
ALL OTHER CQS													
CQS1	CQS2	CQS3	CQS4	CQS5	CQS6	CQS7	CQS1	CQS2	CQS3	CQS4	CQS5	CQS6	CQS7
0360	0370	0380	0390	0400	0410	0420	0430	0440	0450	0460			
0350													
0290	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT												
0300	OF WHICH: SENIOR EXPOSURES												
0310	RE-SECURITISATION POSITIONS												
0320	SPONSOR: TOTAL EXPOSURES												
0330	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS												
0340	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT												
0350	OF WHICH: SENIOR EXPOSURES												
0360	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT												
0370	OF WHICH: SENIOR EXPOSURES												
0380	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES												
0390	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT												
0400	OF WHICH: SENIOR EXPOSURES												
0410	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT												
0420	OF WHICH: SENIOR EXPOSURES												
0430	RE-SECURITISATION POSITIONS												

BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS												
SEC-ERBA												
BREAKDOWN BY CREDIT QUALITY STEPS												
LONG TERM CREDIT QUALITY STEPS												
	CQS 8	CQS 9	CQS 10	CQS 11	CQS 12	CQS 13	CQS 14	CQS 15	CQS 16	CQS 17	ALL OTHER CQS	
	0470	0480	0490	0500	0510	0520	0530	0540	0550	0560	0570	
0010	TOTAL EXPOSURES											
0020	SECURITISATION POSITIONS											
0030	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT											
0040	STS EXPOSURES											
0050	SENIOR POSITION IN SMES SECURITISATIONS											
0060	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT											
0070	RE-SECURITISATION POSITIONS											
0080	ORIGINATOR: TOTAL EXPOSURES											
0090	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS											
0100	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT											
0110	OF WHICH: SENIOR EXPOSURES											
0120	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT											
0130	OF WHICH: SENIOR EXPOSURES											

BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS												
SEC-ERBA												
BREAKDOWN BY CREDIT QUALITY STEPS												
LONG TERM CREDIT QUALITY STEPS												
CQS 8	CQS 9	CQS 10	CQS 11	CQS 12	CQS 13	CQS 14	CQS 15	CQS 16	CQS 17	ALL OTHER CQS		
0470	0480	0490	0500	0510	0520	0530	0540	0550	0560	0570		
0140	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES											
0150	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT											
0160	OF WHICH: SENIOR EXPOSURES											
0170	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT											
0180	OF WHICH: SENIOR EXPOSURES											
0190	RE-SECURITISATION POSITIONS											
0200	INVESTOR: TOTAL EXPOSURES											
0210	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS											
0220	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT											
0230	OF WHICH: SENIOR EXPOSURES											
0240	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT											
0250	OF WHICH: SENIOR EXPOSURES											
0260	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES											
0270	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT											
0280	OF WHICH: SENIOR EXPOSURES											

BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS												
SEC-ERBA												
BREAKDOWN BY CREDIT QUALITY STEPS												
LONG TERM CREDIT QUALITY STEPS												
CQS 8	CQS 9	CQS 10	CQS 11	CQS 12	CQS 13	CQS 14	CQS 15	CQS 16	CQS 17	ALL OTHER CQS		
0470	0480	0490	0500	0510	0520	0530	0540	0550	0560	0570		
0290	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT											
0300	OF WHICH: SENIOR EXPOSURES											
0310	RE-SECURITISATION POSITIONS											
0320	SPONSOR: TOTAL EXPOSURES											
0330	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS											
0340	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT											
0350	OF WHICH: SENIOR EXPOSURES											
0360	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT											
0370	OF WHICH: SENIOR EXPOSURES											
0380	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES											
0390	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT											
0400	OF WHICH: SENIOR EXPOSURES											
0410	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT											
0420	OF WHICH: SENIOR EXPOSURES											
0430	RE-SECURITISATION POSITIONS											

BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS						
SEC-ERBA						
BREAKDOWN BY REASONS FOR APPLICATION OF SEC-ERBA						
AUTO LOANS, AUTO LEASES AND EQUIPMENT LEASES	SEC-ERBA OPTION	POSITIONS SUBJECT TO POINT (a) OF ARTICLE 254(2) CRR	POSITIONS SUBJECT TO POINT (b) OF ARTICLE 254(2) CRR	POSITIONS SUBJECT TO ARTICLES 254 (4) OR 258 (2) CRR	FOLLOWING THE HIERARCHY OF APPROACHES	
0580	0590	0600	0610	0620	0630	
0010						
TOTAL EXPOSURES						
0020						
SECURITISATION POSITIONS						
0030						
QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0040						
STS EXPOSURES						
0050						
SENIOR POSITION IN SMEs SECURITISATIONS						
0060						
NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0070						
RE-SECURITISATION POSITIONS						
0080						
ORIGINATOR: TOTAL EXPOSURES						
0090						
SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS						
0100						
QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0110						
OF WHICH: SENIOR EXPOSURES						
0120						
NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0130						
OF WHICH: SENIOR EXPOSURES						

BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS						
SEC-ERBA						
BREAKDOWN BY REASONS FOR APPLICATION OF SEC-ERBA						
AUTO LOANS, AUTO LEASES AND EQUIPMENT LEASES	SEC-ERBA OPTION	POSITIONS SUBJECT TO POINT (a) OF ARTICLE 254(2) CRR	POSITIONS SUBJECT TO POINT (b) OF ARTICLE 254(2) CRR	POSITIONS SUBJECT TO ARTICLES 254 (4) OR 258 (2) CRR	FOLLOWING THE HIERARCHY OF APPROACHES	
0580	0590	0600	0610	0620	0630	
0140						SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES
0150						QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT
0160						OF WHICH: SENIOR EXPOSURES
0170						NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT
0180						OF WHICH: SENIOR EXPOSURES
0190						RE-SECURITISATION POSITIONS
0200						INVESTOR: TOTAL EXPOSURES
0210						SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS
0220						QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT
0230						OF WHICH: SENIOR EXPOSURES
0240						NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT
0250						OF WHICH: SENIOR EXPOSURES
0260						SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES
0270						QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT
0280						OF WHICH: SENIOR EXPOSURES

BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS						
SEC-ERBA						
BREAKDOWN BY REASONS FOR APPLICATION OF SEC-ERBA						
AUTO LOANS, AUTO LEASES AND EQUIPMENT LEASES	SEC-ERBA OPTION	POSITIONS SUBJECT TO POINT (a) OF ARTICLE 254(2) CRR	POSITIONS SUBJECT TO POINT (b) OF ARTICLE 254(2) CRR	POSITIONS SUBJECT TO ARTICLES 254 (4) OR 258 (2) CRR	FOllOWING THE HIERARCHY OF APPROACHES	
0580	0590	0600	0610	0620	0630	
0290						NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT
0300						OF WHICH: SENIOR EXPOSURES
0310						RE-SECURITISATION POSITIONS
0320						SPONSOR: TOTAL EXPOSURES
0330						SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS
0340						QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT
0350						OF WHICH: SENIOR EXPOSURES
0360						NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT
0370						OF WHICH: SENIOR EXPOSURES
0380						SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES
0390						QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT
0400						OF WHICH: SENIOR EXPOSURES
0410						NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT
0420						OF WHICH: SENIOR EXPOSURES
0430						RE-SECURITISATION POSITIONS

BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS					
SEC-ERBA					
BREAKDOWN BY REASONS FOR APPLICATION OF SEC-ERBA					
AUTO LOANS, AUTO LEASES AND EQUIPMENT LEASES	SEC-ERBA OPTION	POSITIONS SUBJECT TO POINT (a) OF ARTICLE 254(2) CRR	POSITIONS SUBJECT TO POINT (b) OF ARTICLE 254(2) CRR	POSITIONS SUBJECT TO ARTICLES 254 (4) OR 258 (2) CRR	FOLLOWING THE HIERARCHY OF APPROACHES
0580	0590	0600	0610	0620	0630
0440	BREAKDOWN OF OUTSTANDING POSITIONS BY CQS AT INCEPTION:				
	Short term				
0450	CQS 1				
0460	CQS 2				
0470	CQS 3				
0480	ALL OTHER CQS AND UNRATED				
0490	BREAKDOWN OF OUTSTANDING POSITIONS BY CQS AT INCEPTION: Long term				
0500	CQS 1				
0510	CQS 2				
0520	CQS 3				
0530	CQS 4				
0540	CQS 5				
0550	CQS 6				
0560	CQS 7				
0570	CQS 8				
0580	CQS 9				

BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS						
SEC-ERBA						
BREAKDOWN BY REASONS FOR APPLICATION OF SEC-ERBA						
	AUTO LOANS, AUTO LEASES AND EQUIPMENT LEASES	SEC-ERBA OPTION	POSITIONS SUBJECT TO POINT (a) OF ARTICLE 254(2) CRR	POSITIONS SUBJECT TO POINT (b) OF ARTICLE 254(2) CRR	POSITIONS SUBJECT TO ARTICLES 254 (4) OR 258 (2) CRR	FOLLOWING THE HIERARCHY OF APPROACHES
	0580	0590	0600	0610	0620	0630
0590	CQS 10					
0600	CQS 11					
0610	CQS 12					
0620	CQS 13					
0630	CQS 14					
0640	CQS 15					
0650	CQS 16					
0660	CQS 17					
0670	ALL OTHER CQS AND UNRATED					

		BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS						OTHER (RW=1.250 %)
		INTERNAL ASSESSMENT APPROACH						
		BREAKDOWN BY RW BANDS						
		= < 20 % RW	> 20 % TO 50 % RW	> 50 % TO 100 % RW	> 100 % TO < 1.250 % RW	1.250 % RW		
		0640	0650	0660	0670	0680	0690	0700
0010	TOTAL EXPOSURES							
0020	SECURITISATION POSITIONS							
0030	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0040	STS EXPOSURES							
0050	SENIOR POSITION IN SMES SECURITISATIONS							
0060	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0070	RE-SECURITISATION POSITIONS							
0080	ORIGINATOR: TOTAL EXPOSURES							
0090	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS							
0100	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0110	OF WHICH: SENIOR EXPOSURES							
0120	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0130	OF WHICH: SENIOR EXPOSURES							

		BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS						OTHER (RW=1.250 %)
		INTERNAL ASSESSMENT APPROACH						
		BREAKDOWN BY RW BANDS						
		= < 20 % RW	> 20 % TO 50 % RW	> 50 % TO 100 % RW	> 100 % TO < 1.250 % RW	1.250 % RW		
		0640						0700
0140	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES							
0150	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0160	OF WHICH: SENIOR EXPOSURES							
0170	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0180	OF WHICH: SENIOR EXPOSURES							
0190	RE-SECURITISATION POSITIONS							
0200	INVESTOR: TOTAL EXPOSURES							
0210	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS							
0220	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0230	OF WHICH: SENIOR EXPOSURES							
0240	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0250	OF WHICH: SENIOR EXPOSURES							
0260	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES							
0270	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0280	OF WHICH: SENIOR EXPOSURES							

		BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS						OTHER (RW=1.250 %)
		INTERNAL ASSESSMENT APPROACH						
		BREAKDOWN BY RW BANDS						
		= < 20 % RW	> 20 % TO 50 % RW	> 50 % TO 100 % RW	> 100 % TO < 1.250 % RW	1.250 % RW		
		0640	0660	0670	0680	0690	0700	
0290	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0300	OF WHICH: SENIOR EXPOSURES							
0310	RE-SECURITISATION POSITIONS							
0320	SPONSOR: TOTAL EXPOSURES							
0330	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS							
0340	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0350	OF WHICH: SENIOR EXPOSURES							
0360	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0370	OF WHICH: SENIOR EXPOSURES							
0380	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES							
0390	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0400	OF WHICH: SENIOR EXPOSURES							
0410	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0420	OF WHICH: SENIOR EXPOSURES							
0430	RE-SECURITISATION POSITIONS							

		BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS						OTHER (RW=1.250 %)
		INTERNAL ASSESSMENT APPROACH						
		BREAKDOWN BY RW BANDS						
		= < 20 % RW	> 20 % TO 50 % RW	> 50 % TO 100 % RW	> 100 % TO < 1.250 % RW	1.250 % RW		
0440	BREAKDOWN OF OUTSTANDING POSITIONS BY CQS AT INCEPTION: Short term	0640	0650	0660	0670	0680	0690	0700
0450	CQS 1							
0460	CQS 2							
0470	CQS 3							
0480	ALL OTHER CQS AND UNRATED							
0490	BREAKDOWN OF OUTSTANDING POSITIONS BY CQS AT INCEPTION: Long term							
0500	CQS 1							
0510	CQS 2							
0520	CQS 3							
0530	CQS 4							
0540	CQS 5							
0550	CQS 6							
0560	CQS 7							
0570	CQS 8							
0580	CQS 9							

		BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS						OTHER (RW=1.250%)
		INTERNAL ASSESSMENT APPROACH						
		BREAKDOWN BY RW BANDS						
		=< 20% RW	>20% TO 50% RW	>50% TO 100% RW	>100% TO < 1.250% RW	1.250% RW		
0590	CQS 10	0640	0650	0660	0670	0680	0690	0700
0600	CQS 11							
0610	CQS 12							
0620	CQS 13							
0630	CQS 14							
0640	CQS 15							
0650	CQS 16							
0660	CQS 17							
0670	ALL OTHER CQS AND UNRATED							

	RISK-WEIGHTED EXPOSURE AMOUNT										
	SEC-IRBA			SEC-SA		SEC-ERBA					
	OF WHICH: CALCULATED UNDER ARTICLE 255 (4) (PURCHASED RECEIVABLES)	0720	0730	0740	0750	0760	0770	AUTO LOANS, AUTO LEASES AND EQUIPMENT LEASES	SEC-ERBA OPTION	POSITIONS SUBJECT TO ART. 254(2)(a) CR	
0710											
0140	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES										
0150	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT										
0160	OF WHICH: SENIOR EXPOSURES										
0170	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT										
0180	OF WHICH: SENIOR EXPOSURES										
0190	RE-SECURITISATION POSITIONS										
0200	INVESTOR: TOTAL EXPOSURES										
0210	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS										
0220	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT										
0230	OF WHICH: SENIOR EXPOSURES										
0240	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT										
0250	OF WHICH: SENIOR EXPOSURES										
0260	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES										
0270	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT										
0280	OF WHICH: SENIOR EXPOSURES										

		RISK-WEIGHTED EXPOSURE AMOUNT									
		SEC-IRBA			SEC-SA		SEC-ERBA				
		0710	0720	OF WHICH: CALCULATED UNDER ARTICLE 255 (4) (PURCHASED RECEIVABLES)	0740	OF WHICH: RW=1.250% (W UNKNOWN)	0760	AUTO LOANS, AUTO LEASES AND EQUIPMENT LEASES	0780	POSITIONS SUBJECT TO ART. 254(2)(a) CR	
0440	BREAKDOWN OF OUTSTANDING POSITIONS BY CQS AT INCEPTION:										
	Short term										
0450	CQS 1										
0460	CQS 2										
0470	CQS 3										
0480	ALL OTHER CQS AND UNRATED										
0490	BREAKDOWN OF OUTSTANDING POSITIONS BY CQS AT INCEPTION: Long term										
0500	CQS 1										
0510	CQS 2										
0520	CQS 3										
0530	CQS 4										
0540	CQS 5										
0550	CQS 6										
0560	CQS 7										
0570	CQS 8										
0580	CQS 9										

		RISK-WEIGHTED EXPOSURE AMOUNT					
		SEC-ERBA		INTERNAL ASSESSMENT APPROACH		OTHER (RW=1.250%)	OF WHICH: SYNTHETIC SECURITISATIONS
		POSITIONS SUBJECT TO ART. 254(2)(b) CRR	POSITIONS SUBJECT TO ART. 254 (4) OR 258 (2) CRR	FOLLOWING THE HIERARCHY OF APPROACHES	AVERAGE RISK WEIGHT (%)		
		0800	0810	0820	0830	0840	0850
		0860					
0010	TOTAL EXPOSURES						
0020	SECURITISATION POSITIONS						
0030	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0040	STS EXPOSURES						
0050	SENIOR POSITION IN SMES SECURITISATIONS						
0060	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0070	RE-SECURITISATION POSITIONS						
0080	ORIGINATOR: TOTAL EXPOSURES						
0090	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS						
0100	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0110	OF WHICH: SENIOR EXPOSURES						
0120	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0130	OF WHICH: SENIOR EXPOSURES						

		RISK-WEIGHTED EXPOSURE AMOUNT					
		SEC-ERBA		INTERNAL ASSESSMENT APPROACH		OTHER (RW=1,250%)	OF WHICH: SYNTHETIC SECURITISATIONS
		POSITIONS SUBJECT TO ART. 254(2)(b) CRR	POSITIONS SUBJECT TO ART. 254 (4) OR 258 (2) CRR	FOLLOWING THE HIERARCHY OF APPROACHES	AVERAGE RISK WEIGHT (%)		
		0800	0810	0820	0830	0840	0850
		0860					
0140	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES						
0150	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0160	OF WHICH: SENIOR EXPOSURES						
0170	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0180	OF WHICH: SENIOR EXPOSURES						
0190	RE-SECURITISATION POSITIONS						
0200	INVESTOR: TOTAL EXPOSURES						
0210	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS						
0220	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0230	OF WHICH: SENIOR EXPOSURES						
0240	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0250	OF WHICH: SENIOR EXPOSURES						
0260	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES						
0270	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0280	OF WHICH: SENIOR EXPOSURES						

		RISK-WEIGHTED EXPOSURE AMOUNT					
		SEC-ERBA		INTERNAL ASSESSMENT APPROACH		OTHER (RW=1,250%)	OF WHICH: SYNTHETIC SECURITISATIONS
		POSITIONS SUBJECT TO ART. 254(2)(b) CRR	POSITIONS SUBJECT TO ART. 254 (4) OR 258 (2) CRR	FOLLOWING THE HIERARCHY OF APPROACHES	AVERAGE RISK WEIGHT (%)		
		0800	0810	0820	0830	0840	0850
		0860					
0290	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0300	OF WHICH: SENIOR EXPOSURES						
0310	RE-SECURITISATION POSITIONS						
0320	SPONSOR: TOTAL EXPOSURES						
0330	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS						
0340	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0350	OF WHICH: SENIOR EXPOSURES						
0360	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0370	OF WHICH: SENIOR EXPOSURES						
0380	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES						
0390	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0400	OF WHICH: SENIOR EXPOSURES						
0410	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0420	OF WHICH: SENIOR EXPOSURES						
0430	RE-SECURITISATION POSITIONS						

		RISK-WEIGHTED EXPOSURE AMOUNT						
		SEC-ERBA			INTERNAL ASSESSMENT APPROACH		OTHER (RW=1,250%)	OF WHICH: SYNTHETIC SECURITISATIONS
		POSITIONS SUBJECT TO ART. 254(2)(b) CRR	POSITIONS SUBJECT TO ART. 254 (4) OR 258 (2) CRR	FOLLOWING THE HIERARCHY OF APPROACHES	AVERAGE RISK WEIGHT (%)			
0440	BREAKDOWN OF OUTSTANDING POSITIONS BY CQS AT INCEPTION: Short term	0800	0810	0820	0830	0840	0850	0860
0450	CQS 1							
0460	CQS 2							
0470	CQS 3							
0480	ALL OTHER CQS AND UNRATED							
0490	BREAKDOWN OF OUTSTANDING POSITIONS BY CQS AT INCEPTION: Long term							
0500	CQS 1							
0510	CQS 2							
0520	CQS 3							
0530	CQS 4							
0540	CQS 5							
0550	CQS 6							
0560	CQS 7							
0570	CQS 8							
0580	CQS 9							

		RISK-WEIGHTED EXPOSURE AMOUNT						
		SEC-ERBA			INTERNAL ASSESSMENT APPROACH		OTHER	OF WHICH: SYNTHETIC SECURITY RATIFICATIONS
		POSITIONS SUBJECT TO ART. 254(2)(b) CRR	POSITIONS SUBJECT TO ART. 254 (4) OR 258 (2) CRR	FOLLOWING THE HIERARCHY OF APPROACHES	AVERAGE RISK WEIGHT (%)	(RW=1.250 %)		
0590	CQS 10	0800	0810	0820	0830	0840	0850	0860
0600	CQS 11							
0610	CQS 12							
0620	CQS 13							
0630	CQS 14							
0640	CQS 15							
0650	CQS 16							
0660	CQS 17							
0670	ALL OTHER CQS AND UNRATED							

	ADJUSTMENT TO THE RISK-WEIGHTED EXPOSURE AMOUNT DUE TO MATURITY MISMATCHES	OVERALL EFFECT (ADJUSTMENT) DUE TO INFIRMINGEMENT OF CHAPTER 2 OF REGULATION (EU) 2017/2402	BEFORE CAP	(-) REDUCTION DUE TO RISK WEIGHT CAP	(-) REDUCTION DUE TO OVERALL CAP	TOTAL RISK-WEIGHTED EXPOSURE AMOUNT	MEMORANDUM ITEM: RISK WEIGHTED EXPOSURE AMOUNT CORRESPONDING TO THE OUTHOWS FROM SECURITISATIONS TO OTHER EXPOSURE CLASSES
	0870	0880	0890	0900	0910	0920	0930
0010	TOTAL EXPOSURES					Cell linked to CA	
0020	SECURITISATION POSITIONS						
0030	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0040	STS EXPOSURES						
0050	SENIOR POSITION IN SMEs SECURITISATIONS						
0060	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0070	RE-SECURITISATION POSITIONS						
0080	ORIGINATOR: TOTAL EXPOSURES						
0090	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS						
0100	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0110	OF WHICH: SENIOR EXPOSURES						
0120	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT						
0130	OF WHICH: SENIOR EXPOSURES						

		ADJUSTMENT TO THE RISK-WEIGHTED EXPOSURE AMOUNT DUE TO MATURITY MISMATCHES	OVERALL EFFECT (ADJUSTMENT) DUE TO INFRINGEMENT OF CHAPTER 2 OF REGULATION (EU) 2017/2402	BEFORE CAP	(-) REDUCTION DUE TO RISK WEIGHT CAP	(-) REDUCTION DUE TO OVERALL CAP	TOTAL RISK-WEIGHTED EXPOSURE AMOUNT	MEMORANDUM ITEM: RISK WEIGHTED EXPOSURE AMOUNT CORRESPONDING TO THE OUTLAYS FROM SECURITISATIONS TO OTHER EXPOSURE CLASSES
		0870	0880	0890	0900	0910	0920	0930
0140	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES							
0150	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0160	OF WHICH: SENIOR EXPOSURES							
0170	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0180	OF WHICH: SENIOR EXPOSURES							
0190	RE-SECURITISATION POSITIONS							
0200	INVESTOR: TOTAL EXPOSURES							
0210	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS							
0220	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0230	OF WHICH: SENIOR EXPOSURES							
0240	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0250	OF WHICH: SENIOR EXPOSURES							
0260	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES							
0270	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0280	OF WHICH: SENIOR EXPOSURES							

		ADJUSTMENT TO THE RISK-WEIGHTED EXPOSURE AMOUNT DUE TO MATURITY MISMATCHES	OVERALL EFFECT (ADJUSTMENT) DUE TO INFRINGEMENT OF CHAPTER 2 OF REGULATION (EU) 2017/2402	BEFORE CAP	(-) REDUCTION DUE TO RISK WEIGHT CAP	(-) REDUCTION DUE TO OVERALL CAP	TOTAL RISK-WEIGHTED EXPOSURE AMOUNT	MEMORANDUM ITEM: RISK WEIGHTED EXPOSURE AMOUNT CORRESPONDING TO THE OUTLAYS FROM SECURITISATIONS TO OTHER EXPOSURE CLASSES
		0870	0880	0890	0900	0910	0920	0930
0290	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0300	OF WHICH: SENIOR EXPOSURES							
0310	RE-SECURITISATION POSITIONS							
0320	SPONSOR: TOTAL EXPOSURES							
0330	SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS							
0340	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0350	OF WHICH: SENIOR EXPOSURES							
0360	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0370	OF WHICH: SENIOR EXPOSURES							
0380	SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES							
0390	QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0400	OF WHICH: SENIOR EXPOSURES							
0410	NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT							
0420	OF WHICH: SENIOR EXPOSURES							
0430	RE-SECURITISATION POSITIONS							

	ADJUSTMENT TO THE RISK-WEIGHTED EXPOSURE AMOUNT DUE TO MATURITY MISMATCHES	OVERALL EFFECT (ADJUSTMENT) DUE TO INFRINGEMENT OF CHAPTER 2 OF REGULATION (EU) 2017/2402	BEFORE CAP	(-) REDUCTION DUE TO RISK WEIGHT CAP	(-) REDUCTION DUE TO OVERALL CAP	TOTAL RISK-WEIGHTED EXPOSURE AMOUNT	MEMORANDUM ITEM: RISK WEIGHTED EXPOSURE AMOUNT CORRESPONDING TO THE OUTHLAYS FROM SECURITISATIONS TO OTHER EXPOSURE CLASSES
	0870	0880	0890	0900	0910	0920	0930
0440	BREAKDOWN OF OUTSTANDING POSITIONS BY CQS AT INCEPTION:						
	Short term						
0450	CQS 1						
0460	CQS 2						
0470	CQS 3						
0480	ALL OTHER CQS AND UNRATED						
0490	BREAKDOWN OF OUTSTANDING POSITIONS BY CQS AT INCEPTION: Long term						
0500	CQS 1						
0510	CQS 2						
0520	CQS 3						
0530	CQS 4						
0540	CQS 5						
0550	CQS 6						
0560	CQS 7						
0570	CQS 8						
0580	CQS 9						

	ADJUSTMENT TO THE RISK-WEIGHTED EXPOSURE AMOUNT DUE TO MATURITY MISMATCHES	OVERALL EFFECT (ADJUSTMENT) DUE TO INFRINGEMENT OF CHAPTER 2 OF REGULATION (EU) 2017/2402	BEFORE CAP	(-) REDUCTION DUE TO RISK WEIGHT CAP	(-) REDUCTION DUE TO OVERALL CAP	TOTAL RISK-WEIGHTED EXPOSURE AMOUNT	MEMORANDUM ITEM: RISK WEIGHTED EXPOSURE AMOUNT CORRESPONDING TO THE OUTHOWS FROM SECURITISATIONS TO OTHER EXPOSURE CLASSES
	0870	0880	0890	0900	0910	0920	0930
0590	CQS 10						
0600	CQS 11						
0610	CQS 12						
0620	CQS 13						
0630	CQS 14						
0640	CQS 15						
0650	CQS 16						
0660	CQS 17						
0670	ALL OTHER CQS AND UNRATED						

C 14.00 – DETAILED INFORMATION ON SECURITISATIONS (SEC Details)

ROW NUMBER	INTERNAL CODE	IDENTIFIER OF THE SECURITISATION	INTRA-GROUP, PRIVATE OR PUBLIC SECURITISATION?	ROLE OF THE INSTITUTION; (ORIGINATOR / SPONSOR / ORIGINAL LENDER / INVESTOR)	IDENTIFIER OF THE ORIGINATOR	SECURITISATION TYPE: (TRADITIONAL / SYNTHETIC / ABCP PROGRAMME / ABCP TRANSACTION)	ACCOUNTING TREATMENT: SECURITISED EXPOSURES ARE KEPT OR REMOVED FROM THE BALANCE SHEET?	SOLVENCY TREATMENT: Securitisation positions subject to own funds requirements?	SIGNIFICANT RISK TRANSFER	SECURITISATION OR RE-SECURITISATION?	STS OR NON-STS SECURITISATION?	SECURITISATION QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT?
005	010	020	021	110	030	040	051	060	061	070	075	446

TYPE OF RETENTION APPLIED	RETENTION		NON ABCP PROGRAMMES				SECURITISED EXPOSURES								
	% OF RETENTION AT REPORTING DATE	COMPLIANCE WITH THE RETENTION REQUIREMENT?	ORIGINATION DATE (mm/yyyy)	DATE OF LATEST ISSUANCE (mm/yyyy)	TOTAL AMOUNT OF SECURITISED EXPOSURES AT ORIGINATION DATE	TOTAL AMOUNT	INSTITUTION'S SHARE (%)	TYPE	% OF IRB IN APPROACH APPLIED	NUMBER OF EXPOSURES	EXPOSURES IN DEFAULT W (%)	COUNTRY	LGD (%)	EL%	UL%
080	090	100	120	121	130	140	150	160	171	180	181	190	201	202	203

EXPOSURE-WEIGHTED AVERAGE MATURITY OF ASSETS	SECURITISED EXPOSURES			MEMORANDUM ITEMS			SECURITISATION STRUCTURE							
	(-)VALUE ADJUSTMENTS AND PROVISIONS	OWN FUNDS REQUIREMENTS BEFORE SECURITISATION (%) Kirb	% OF RETAIL EXPOSURES IN IRB POOLS	OWN FUNDS REQUIREMENTS BEFORE SECURITISATION (%) Ksa	CREDIT RISK ADJUSTMENTS DURING THE CURRENT PERIOD	SENIOR			MEZZANINE			ON-BALANCE SHEET ITEMS		
	210	221	222	223	225	AMOUNT	ATTACHMENT POINT (%)	CQS	AMOUNT	NUMBER OF TRANCHES	CQS OF THE MOST SUBORDINATED ONE	AMOUNT	DETACHMENT POINT (%)	CQS
204	210	221	222	223	225	230	231	232	240	241	242	250	251	252

SENIOR	OFF-BALANCE SHEET ITEMS AND DERIVATIVES				SECURITISATION STRUCTURE				MEMORANDUM ITEMS		
	MEZZANINE	FIRST LOSS	FIRST FORESEEABLE TERMINATION DATE	ORIGINATOR'S CALL OPTIONS INCLUDED IN TRANSACTION	MATURITY		LEGAL FINAL MATURITY		ATTACHMENT POINT OF RISK SOLD (%)	DETACHMENT POINT OF RISK SOLD (%)	RISK TRANSFER CLAIMED BY ORIGINATOR INSTITUTION (%)
	270	280	290	291	300	302	303	304			
260	270	280	290	291	300	302	303	304			

C 16.00 – OPERATIONAL RISK (OPR)									
	BANKING ACTIVITIES	RELEVANT INDICATOR			LOANS AND ADVANCES (IN CASE OF ASA APPLICATION)			OWN FUNDS REQUIREMENT	Total operational risk exposure amount
		YEAR-3	YEAR-2	LAST YEAR	YEAR-3	YEAR-2	LAST YEAR		
		010	020	030	040	050	060		
010	1. BANKING ACTIVITIES SUBJECT TO BASIC INDICATOR APPROACH (BIA)							070	071
020	2. BANKING ACTIVITIES SUBJECT TO STANDARDISED (TSA) / ALTERNATIVE STANDARDISED (ASA) APPROACHES								Cell linked to CA2
	SUBJECT TO TSA:								
030	CORPORATE FINANCE (CF)								
040	TRADING AND SALES (TS)								
050	RETAIL BROKERAGE (RBr)								
060	COMMERCIAL BANKING (CB)								
070	RETAIL BANKING (RB)								
080	PAYMENT AND SETTLEMENT (PS)								
090	AGENCY SERVICES (AS)								
100	ASSET MANAGEMENT (AM)								
	SUBJECT TO ASA:								
110	COMMERCIAL BANKING (CB)								
120	RETAIL BANKING (RB)								
130	3. BANKING ACTIVITIES SUBJECT TO ADVANCED MEASUREMENT APPROACHES AMA								Cell linked to CA2

	BANKING ACTIVITIES	AMA MEMORANDUM ITEMS TO BE REPORTED IF APPLICABLE				
		OF WHICH: DUE TO AN ALLOCATION MECHANISM	OWN FUNDS REQUIREMENT BEFORE ALLEVIATION DUE TO EXPECTED LOSS, DIVERSIFICATION AND RISK MITIGATION TECHNIQUES	(-) ALLEVIATION OF OWN FUNDS REQUIREMENT DUE TO THE EXPECTED LOSS CAPTURED IN BUSINESS PRACTICES	(-) ALLEVIATION OF OWN FUNDS REQUIREMENT DUE TO DIVERSIFICATION	(-) ALLEVIATION OF OWN FUNDS REQUIREMENT DUE TO RISK MITIGATION TECHNIQUES (INSURANCE AND OTHER RISK TRANSFER MECHANISMS)
		080	090	100	110	120
010	1. BANKING ACTIVITIES SUBJECT TO BASIC INDICATOR APPROACH (BIA)					
020	2. BANKING ACTIVITIES SUBJECT TO STANDARDISED (TSA) / ALTERNATIVE STANDARDISED (ASA) APPROACHES					
	SUBJECT TO TSA:					
030	CORPORATE FINANCE (CF)					
040	TRADING AND SALES (TS)					
050	RETAIL BROKERAGE (RBr)					
060	COMMERCIAL BANKING (CB)					
070	RETAIL BANKING (RB)					
080	PAYMENT AND SETTLEMENT (PS)					
090	AGENCY SERVICES (AS)					
100	ASSET MANAGEMENT (AM)					
	SUBJECT TO ASA:					
110	COMMERCIAL BANKING (CB)					
120	RETAIL BANKING (RB)					
130	3. BANKING ACTIVITIES SUBJECT TO ADVANCED MEASUREMENT APPROACHES AMA					

	MAPPING OF LOSSES TO BUSINESS LINES	LOSS EVENT TYPES							TOTAL LOSS EVENT TYPES	MEMORANDUM ITEM: THRESHOLD APPLIED IN DATA COLLECTION	
		INTERNAL FRAUD 0010	EXTERNAL FRAUD 0020	EMPLOYMENT PRACTICES AND WORKPLACE SAFETY 0030	CLIENTS, PRODUCTS & BUSINESS PRACTICES 0040	DAMAGE TO PHYSICAL ASSETS 0050	BUSINESS DISRUPTION AND SYSTEM FAILURES 0060	EXECUTION, DELIVERY & PROCESS MANAGEMENT 0070		LOWEST	HIGHEST
Rows		0010	0020	0030	0040	0050	0060	0070	0080	0090	0100
0210	Number of loss events (new loss events)										
0220	Gross loss amount (new loss events)										
0230	Number of loss events subject to loss adjustments										
0240	Loss adjustments relating to previous reporting periods										
0250	Maximum single loss										
0260	Sum of the five largest losses										
0270	Total direct loss recovery										
0280	Total recovery from insurance and other risk transfer mechanisms										

RETAIL BROKERAGE [RBr]

Rows	MAPPING OF LOSSES TO BUSINESS LINES	LOSS EVENT TYPES							TOTAL LOSS EVENT TYPES	MEMORANDUM ITEM: THRESHOLD APPLIED IN DATA COLLECTION			
		INTERNAL FRAUD 0010	EXTERNAL FRAUD 0020	EMPLOYMENT PRACTICES AND WORKPLACE SAFETY 0030	CLIENTS, PRODUCTS & BUSINESS PRACTICES 0040	DAMAGE TO PHYSICAL ASSETS 0050	BUSINESS DISRUPTION AND SYSTEM FAILURES 0060	EXECUTION, DELIVERY & PROCESS MANAGEMENT 0070		LOWEST	HIGHEST		
												0080	0090
0310	Number of events (new loss events)												
0320	Gross loss amount (new loss events)												
0330	Number of loss events subject to loss adjustments												
0340	Loss adjustments relating to previous reporting periods												
0350	Maximum single loss												
0360	Sum of the five largest losses												
0370	Total direct loss recovery												
0380	Total recovery from insurance and other risk transfer mechanisms												

COMMERCIAL BANKING [CB]

Rows	MAPPING OF LOSSES TO BUSINESS LINES	LOSS EVENT TYPES							TOTAL LOSS EVENT TYPES		MEMORANDUM ITEM: THRESHOLD APPLIED IN DATA COLLECTION	
		INTERNAL FRAUD	EXTERNAL FRAUD	EMPLOYMENT PRACTICES AND WORKPLACE SAFETY	CLIENTS, PRODUCTS & BUSINESS PRACTICES	DAMAGE TO PHYSICAL ASSETS	BUSINESS DISRUPTION AND SYSTEM FAILURES	EXECUTION, DELIVERY & PROCESS MANAGEMENT	0080	0090	0100	
		0010	0020	0030	0040	0050	0060	0070				
0410	Number of loss events (new loss events)											
0420	Gross loss amount (new loss events)											
0430	Number of loss events subject to loss adjustments											
0440	Loss adjustments relating to previous reporting periods											
0450	Maximum single loss											
0460	Sum of the five largest losses											
0470	Total direct loss recovery											
0480	Total recovery from insurance and other risk transfer mechanisms											

RETAIL BANKING [RB]

	MAPPING OF LOSSES TO BUSINESS LINES	LOSS EVENT TYPES							TOTAL LOSS EVENT TYPES	MEMORANDUM ITEM: THRESHOLD APPLIED IN DATA COLLECTION	
		INTERNAL FRAUD 0010	EXTERNAL FRAUD 0020	EMPLOYMENT PRACTICES AND WORKPLACE SAFETY 0030	CLIENTS, PRODUCTS & BUSINESS PRACTICES 0040	DAMAGE TO PHYSICAL ASSETS 0050	BUSINESS DISRUPTION AND SYSTEM FAILURES 0060	EXECUTION, DELIVERY & PROCESS MANAGEMENT 0070		LOWEST	HIGHEST
Rows		0010	0020	0030	0040	0050	0060	0070	0080	0090	0100
0510	Number of loss events (new loss events)										
0520	Gross loss amount (new loss events)										
0530	Number of loss events subject to loss adjustments										
0540	Loss adjustments relating to previous reporting periods										
0550	Maximum single loss										
0560	Sum of the five largest losses										
0570	Total direct loss recovery										
0580	Total recovery from insurance and other risk transfer mechanisms										

PAYMENT AND SETTLEMENT [PS]

	MAPPING OF LOSSES TO BUSINESS LINES	LOSS EVENT TYPES							TOTAL LOSS EVENT TYPES	MEMORANDUM ITEM: THRESHOLD APPLIED IN DATA COLLECTION	
		INTERNAL FRAUD	EXTERNAL FRAUD	EMPLOYMENT PRACTICES AND WORKPLACE SAFETY	CLIENTS, PRODUCTS & BUSINESS PRACTICES	DAMAGE TO PHYSICAL ASSETS	BUSINESS DISRUPTION AND SYSTEM FAILURES	EXECUTION, DELIVERY & PROCESS MANAGEMENT		LOWEST	HIGHEST
Rows		0010	0020	0030	0040	0050	0060	0070	0080	0090	0100
0710	Number of loss events (new loss events)										
0720	Gross loss amount (new loss events)										
0730	Number of loss events subject to loss adjustments										
0740	Loss adjustments relating to previous reporting periods										
0750	Maximum single loss										
0760	Sum of the five largest losses										
0770	Total direct loss recovery										
0780	Total recovery from insurance and other risk transfer mechanisms										

ASSET
MANAGEMENT
[AM]

MAPPING OF LOSSES TO BUSINESS LINES		LOSS EVENT TYPES							TOTAL LOSS EVENT TYPES	MEMORANDUM ITEM: THRESHOLD APPLIED IN DATA COLLECTION	
		INTERNAL FRAUD	EXTERNAL FRAUD	EMPLOYMENT PRACTICES AND WORKPLACE SAFETY	CLIENTS, PRODUCTS & BUSINESS PRACTICES	DAMAGE TO PHYSICAL ASSETS	BUSINESS DISRUPTION AND SYSTEM FAILURES	EXECUTION, DELIVERY & PROCESS MANAGEMENT		LOWEST	HIGHEST
Rows		0010	0020	0030	0040	0050	0060	0070	0080	0090	0100
0810	Number of loss events (new loss events)										
0820	Gross loss amount (new loss events)										
0830	Number of loss events subject to loss adjustments										
0840	Loss adjustments relating to previous reporting periods										
0850	Maximum single loss										
0860	Sum of the five largest losses										
0870	Total direct loss recovery										
0880	Total recovery from insurance and other risk transfer mechanisms										

CORPORATE ITEMS [CI]

C 19.00 – MARKET RISK: STANDARDISED APPROACH FOR SPECIFIC RISK IN SECURITISATIONS (MKR SA SEC)									
	ALL POSITIONS		(-) POSITIONS DEDUCTED FROM OWN FUNDS		NET POSITIONS				
	LONG	SHORT	(-) LONG	(-) SHORT	LONG	SHORT			
010	010	020	030	040	050	060			
	TOTAL EXPOSURES								
020	Of which: RE-SECURITISATIONS								
030	ORIGINATOR: TOTAL EXPOSURES								
040	SECURITISATION POSITIONS								
041	OF WHICH: QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT								
050	RE-SECURITISATION POSITIONS								
060	INVESTOR: TOTAL EXPOSURES								
070	SECURITISATION POSITIONS								
071	OF WHICH: QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT								
080	RE-SECURITISATION POSITIONS								
090	SPONSOR: TOTAL EXPOSURES								
100	SECURITISATION POSITIONS								
101	OF WHICH: QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT								
110	RE-SECURITISATION POSITIONS								

	BREAKDOWN OF THE NET POSITION BY APPROACHES						OVERALL EFFECT (ADJUSTMENT) DUE TO INFRINGEMENT OF CHAPTER 2 OF REGULATION (EU) 2017/2402			BEFORE CAP	AFTER CAP / TOTAL OWN FUND REQUIREMENTS
	SEC-IRBA	SEC-SA	SEC-ERBA	INTERNAL ASSESSMENT APPROACH	OTHER (RW=1250%)	WEIGHTED NET LONG POSITIONS	WEIGHTED NET SHORT POSITIONS				
010	402	403	404	405	406	530	540	570	601	Cell linked to MKR SA TDI {325:060}	
	TOTAL EXPOSURES										
020											
	Of which: RE-SECURITISATIONS										
030											
	ORIGINATOR: TOTAL EXPOSURES										
040											
	SECURITISATION POSITIONS										
041											
	OF WHICH: QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT										
050											
	RE-SECURITISATION POSITIONS										
060											
	INVESTOR: TOTAL EXPOSURES										
070											
	SECURITISATION POSITIONS										
071											
	OF WHICH: QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT										
080											
	RE-SECURITISATION POSITIONS										
090											
	SPONSOR: TOTAL EXPOSURES										
100											
	SECURITISATION POSITIONS										
101											
	OF WHICH: QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT										
110											
	RE-SECURITISATION POSITIONS										

C 20.00 – MARKET RISK: STANDARDISED APPROACH FOR SPECIFIC RISK IN THE CORRELATION TRADING PORTFOLIO (MKR SA CTP)						
	ALL POSITIONS		(-) POSITIONS DEDUCTED FROM OWN FUNDS		NET POSITIONS	
	LONG	SHORT	(-) LONG	(-) SHORT	LONG	SHORT
010	010	020	030	040	050	060
TOTAL EXPOSURES						
SECURITISATION POSITIONS:						
020	ORIGINATOR: TOTAL EXPOSURES					
030	SECURITISATION POSITIONS					
040	OTHER CTP POSITIONS					
050	INVESTOR: TOTAL EXPOSURES					
060	SECURITISATION POSITIONS					
070	OTHER CTP POSITIONS					
080	SPONSOR: TOTAL EXPOSURES					
090	SECURITISATION POSITIONS					
100	OTHER CTP POSITIONS					
N-TH-TO-DEFAULT CREDIT DERIVATIVES:						
110	N-TH-TO-DEFAULT CREDIT DERIVATIVES					
120	OTHER CTP POSITIONS					

	BREAKDOWN OF THE NET POSITION (LONG) BY RISK WEIGHTS										
	[0-10%]	[10-12%]	[12-20%]	[20-40%]	[40-100%]	[100-250%]	[250-350%]	[350-425%]	[425-650%]	[650-1250%]	1250%
010	071	072	073	074	075	076	077	078	079	081	082
TOTAL EXPOSURES											
SECURITISATION POSITIONS:											
020											
ORIGINATOR: TOTAL EXPOSURES											
030											
SECURITISATION POSITIONS											
040											
OTHER CTP POSITIONS											
050											
INVESTOR: TOTAL EXPOSURES											
060											
SECURITISATION POSITIONS											
070											
OTHER CTP POSITIONS											
080											
SPONSOR: TOTAL EXPOSURES											
090											
SECURITISATION POSITIONS											
100											
OTHER CTP POSITIONS											
N-TH-TO-DEFAULT CREDIT DERIVATIVES:											
110											
N-TH-TO-DEFAULT CREDIT DERIVATIVES											
120											
OTHER CTP POSITIONS											

	BREAKDOWN OF THE NET POSITION BY APPROACHES						BEFORE CAP		AFTER CAP		TOTAL OWN FUNDS REQUIREMENTS	
	SEC-IRBA	SEC-SA	SEC-ERBA	INTERNAL ASSESSMENT APPROACH	OTHER (RW=1.250%)	WEIGHTED NET LONG POSITIONS	WEIGHTED NET SHORT POSITIONS	WEIGHTED NET LONG POSITIONS	WEIGHTED NET SHORT POSITIONS			
										402		403
010	TOTAL EXPOSURES										450	Cell linked to MKR SA TDI {330:060}
	SECURITISATION POSITIONS:											
020	ORIGINATOR: TOTAL EXPOSURES											
030	SECURITISATION POSITIONS											
040	OTHER CTP POSITIONS											
050	INVESTOR: TOTAL EXPOSURES											
060	SECURITISATION POSITIONS											
070	OTHER CTP POSITIONS											
080	SPONSOR: TOTAL EXPOSURES											
090	SECURITISATION POSITIONS											
100	OTHER CTP POSITIONS											
	N-TH-TO-DEFAULT CREDIT DERIVATIVES:											
110	N-TH-TO-DEFAULT CREDIT DERIVATIVES											
120	OTHER CTP POSITIONS											

C 22.00 – MARKET RISK: STANDARDISED APPROACHES FOR FOREIGN EXCHANGE RISK (MKR SA FX)												
	ALL POSITIONS			NET POSITIONS			POSITIONS SUBJECT TO CAPITAL CHARGE (including redistribution of unmatched positions in non-reporting currencies subject to special treatment for matched positions)				OWN FUNDS REQUIREMENTS	TOTAL RISK EXPOSURE AMOUNT
	LONG	SHORT		LONG	SHORT		LONG	SHORT	MATCHED			
010	TOTAL POSITIONS											100
020	Currencies closely correlated											
025	of which: reporting currency											
030	All other currencies (including CIUs treated as different currencies)											
040	Gold											
050	Additional requirements for options (non-delta risks)											
060	Simplified method											
070	Delta plus approach – additional requirements for gamma risk											
080	Delta plus approach – additional requirements for vega risk											
085	Delta plus approach – non-continuous options and warrants											
090	Scenario matrix approach											
BREAKDOWN OF TOTAL POSITIONS (REPORTING CURRENCY INCLUDED) BY EXPOSURE TYPES												
100	Other assets and liabilities other than off-balance sheet items and derivatives											
110	Off-balance sheet items											
120	Derivatives											

Cell linked to CA

	OWN FUNDS REQUIREMENTS	TOTAL RISK EXPOSURE AMOUNT	Number of overshootings during previous 250 working days	VaR Multiplication Factor (m.)	SVar Multiplication Factor (m.)	ASSUMED CHARGE FOR CTP FLOOR – WEIGHTED NET LONG POSITIONS AFTER CAP	ASSUMED CHARGE FOR CTP FLOOR – WEIGHTED NET SHORT POSITIONS AFTER CAP
010	120	130	140	150	160	170	180
TOTAL POSITIONS							
Memorandum items: BREAKDOWN OF MARKET RISK							
020							
Traded debt instruments							
030							
TDI – General risk							
040							
TDI – Specific Risk							
050							
Equities							
060							
Equities – General risk							
070							
Equities – Specific Risk							
080							
Foreign Exchange risk							
090							
Commodities risk							
100							
Total amount for general risk							
110							
Total amount for specific risk							

Cell linked to CA

C 32.01 – PRUDENT VALUATION: FAIR-VALUED ASSETS AND LIABILITIES (PRUVAL 1)										
	FAIR-VALUED ASSETS AND LIABILITIES	FAIR-VALUED ASSETS AND LIABILITIES EXCLUDED BECAUSE OF PARTIAL IMPACT ON CET1					FAIR-VALUED ASSETS AND LIABILITIES INCLUDED IN ARTICLE 4(1) THRESHOLD	OF WHICH: TRADING BOOK		
		EXACTLY MATCHING	HEDGE ACCOUNTING	PRUDENTIAL FILTERS	OTHER	COMMENTS FOR OTHER				
	0010	0030	0040	0050	0060	0070	0080	0090		
0010 1	TOTAL FAIR-VALUED ASSETS AND LIABILITIES									
0020 1.1	TOTAL FAIR-VALUED ASSETS									
0030 1.1.1	FINANCIAL ASSETS HELD FOR TRADING									
0040 1.1.2	TRADING FINANCIAL ASSETS									
0050 1.1.3	NON-TRADING FINANCIAL ASSETS MANDATORILY AT FAIR VALUE THROUGH PROFIT OR LOSS									
0060 1.1.4	FINANCIAL ASSETS DESIGNATED AT FAIR VALUE THROUGH PROFIT OR LOSS									
0070 1.1.5	FINANCIAL ASSETS AT FAIR VALUE THROUGH OTHER COMPREHENSIVE INCOME									
0080 1.1.6	NON-TRADING NON-DERIVATIVE FINANCIAL ASSETS MEASURED AT FAIR VALUE THROUGH PROFIT OR LOSS									
0090 1.1.7	NON-TRADING NON-DERIVATIVE FINANCIAL ASSETS MEASURED AT FAIR VALUE TO EQUITY									
0100 1.1.8	OTHER NON-TRADING NON-DERIVATIVE FINANCIAL ASSETS									
0110 1.1.9	DERIVATIVES – HEDGE ACCOUNTING									

C 32.02 – PRUDENT VALUATION: CORE APPROACH (PRUVAL 2)		CATEGORY LEVEL AVA									
		MARKET PRICE UNCERTAINTY	OF WHICH: CALCULATED USING THE EXPERT BASED APPROACH	CLOSE-OUT COSTS	OF WHICH: CALCULATED USING THE EXPERT BASED APPROACH	MODEL RISK	OF WHICH: CALCULATED USING THE EXPERT BASED APPROACH	CONCENTRATED POSITIONS	FUTURE ADMINISTRATIVE COSTS	EARLY TERMINATION	OPERATIONAL RISK
0010	0020	0030	0040	0050	0060	0070	0080	0090	0100		
0010	1	TOTAL CORE APPROACH									
0020		OF WHICH: TRADING BOOK									
0030	1.1	PORTFOLIOS UNDER ARTICLES 9 TO 17 OF COMMISSION DELEGATED REGULATION (EU) 2016/101 – TOTAL CATEGORY LEVEL POST-DIVERSIFICATION									
0040	1.1.1	TOTAL CATEGORY LEVEL PRE-DIVERSIFICATION									
0050	1.1.1*	OF WHICH: UNEARNED CREDIT SPREADS AVA									
0060	1.1.1**	OF WHICH: INVESTMENT AND FUNDING COSTS AVA									
0070	1.1.1***	OF WHICH: AVA ASSESSED TO HAVE ZERO VALUE UNDER ARTICLE 9(2) OF DELEGATED REGULATION (EU) 2016/101									
0080	1.1.1****	OF WHICH: AVA ASSESSED TO HAVE ZERO VALUE UNDER PARAGRAPHS 2 AND 3 OF ARTICLE 10 OF DELEGATED REGULATION (EU) 2016/101									
0090	1.1.1.1	INTEREST RATES									
0100	1.1.1.2	FOREIGN EXCHANGE									
0110	1.1.1.3	CREDIT									
0120	1.1.1.4	EQUITIES									
0130	1.1.1.5	COMMODITIES									

	TOTAL AVA	UPSIDE UNCERTAINTY	FAIR-VALUED ASSETS AND LIABILITIES		QTD REVENUE	IPV DIFFERENCE
			FAIR-VALUED ASSETS	FAIR-VALUED LIABILITIES		
0010	0110	0120	0130	0140	0150	0160
1	TOTAL CORE APPROACH					
0020	OF WHICH: TRADING BOOK					
0030	PORTFOLIOS UNDER ARTICLES 9 TO 17 OF COMMISSION DELEGATED REGULATION (EU) 2016/101 – TOTAL CATEGORY LEVEL POST-DIVERSIFICATION					
0040	1.1.1 TOTAL CATEGORY LEVEL PRE-DIVERSIFICATION					
0050	1.1.1* OF WHICH: UNEARNED CREDIT SPREADS AVA					
0060	1.1.1** OF WHICH: INVESTMENT AND FUNDING COSTS AVA					
0070	1.1.1*** OF WHICH: AVA ASSESSED TO HAVE ZERO VALUE UNDER ARTICLE 9(2) OF DELEGATED REGULATION (EU) 2016/101					
0080	1.1.1**** OF WHICH: AVA ASSESSED TO HAVE ZERO VALUE UNDER PARAGRAPHS 2 AND 3 OF ARTICLE 10 OF DELEGATED REGULATION (EU) 2016/101					
0090	1.1.1.1 INTEREST RATES					
0100	1.1.1.2 FOREIGN EXCHANGE					
0110	1.1.1.3 CREDIT					
0120	1.1.1.4 EQUITIES					
0130	1.1.1.5 COMMODITIES					

	TOTAL AVA	UPSIDE UNCERTAINTY	FAIR-VALUED ASSETS AND LIABILITIES		QTD REVENUE	IPV DIFFERENCE
			FAIR-VALUED ASSETS	FAIR-VALUED LIABILITIES		
0140	0110	0120	0130	0140	0150	0160
1.1.2						
0150						
0160						
0170						
0180						
0190						
0200						
0210						

(-) DIVERSIFICATION BENEFITS

(-) DIVERSIFICATION BENEFIT CALCULATED USING METHOD 1

(-) DIVERSIFICATION BENEFIT CALCULATED USING METHOD 2

MEMORANDUM ITEM: PRE-DIVERSIFICATION AVAS REDUCED BY MORE THAN 90 % BY DIVERSIFICATION UNDER METHOD 2

PORTFOLIOS UNDER THE FALL-BACK APPROACH

100 % OF NET UNREALISED PROFIT

10 % OF NOTIONAL VALUE

25 % OF INCEPTION VALUE

	FAIR VALUE ADJUSTMENTS								EXPLA-NATION DESCRIP-TION			
	MARKET PRICE UNCER-TAINTY	CLOSE-OUT COSTS	MODEL RISK	CONCEN-TRATED POSITIONS	UNEARNED CREDIT SPREADS	INVESTING AND FUNDING COSTS	FUTURE ADMINIS-TRATIVE COSTS	EARLY TERM-NATION		OPERA-TIONAL RISK	DAY 1 P&L	
0010		0170	0180	0190	0200	0210	0220	0230	0240	0250	0260	0270
	1	TOTAL CORE APPROACH										
0020												
		OF WHICH: TRADING BOOK										
0030	1.1	PORTFOLIOS UNDER ARTICLES 9 TO 17 OF COMMISSION DELEGATED REGULATION (EU) 2016/101 – TOTAL CATEGORY LEVEL POST-DIVERSIFICATION										
0040	1.1.1	TOTAL CATEGORY LEVEL PRE-DIVERSIFICATION										
0050	1.1.1*	OF WHICH: UNEARNED CREDIT SPREADS AVA										
0060	1.1.1**	OF WHICH: INVESTMENT AND FUNDING COSTS AVA										
0070	1.1.1***	OF WHICH: AVA ASSESSED TO HAVE ZERO VALUE UNDER ARTICLE 9(2) OF DELEGATED REGULATION (EU) 2016/101										
0080	1.1.1****	OF WHICH: AVA ASSESSED TO HAVE ZERO VALUE UNDER PARAGRAPHS 2 AND 3 OF ARTICLE 10 OF DELEGATED REGULATION (EU) 2016/101										
0090	1.1.1.1	INTEREST RATES										
0100	1.1.1.2	FOREIGN EXCHANGE										
0110	1.1.1.3	CREDIT										
0120	1.1.1.4	EQUITIES										
0130	1.1.1.5	COMMODITIES										

C 32.03 – PRUDENT VALUATION: MODEL RISK AVA (PRUVAL 3)															
RANK	MODEL	RISK CATEGORY	PRODUCT	OBSERVABILITY	MODEL RISK AVA	OF WHICH:		AGGREGATED AVA CALCULATED UNDER METHOD 2	FAIR-VALUED ASSETS AND LIABILITIES		IPV DIFFERENCE (OUTPUT TESTING)	IPV COVERAGE (OUTPUT TESTING)	FAIR VALUE ADJUSTMENTS		DAY1 P&L
						OF WHICH: USING EXPERT APPROACH	OF WHICH: AGGREGATED USING METHOD 2		FV ASSETS	FV LIABILITIES			MODEL RISK	EARLY TERMINATION	
0005	0010	0020	0030	0040	0050	0060	0070	0080	0090	0100	0110	0120	0130	0140	0150

C 32.04 – PRUDENT VALUATION: CONCENTRATED POSITIONS AVA (PRUVAL 4)

RANK	RISK CATEGORY	PRODUCT	UNDERLYING	CONCENTRATED POSITION SIZE	SIZE MEASURE	MARKET VALUE	PRUDENT EXIT PERIOD	CONCENTRATED POSITIONS AVA	CONCENTRATED POSITION FAIR VALUE ADJUSTMENT	IPV DIFFERENCE
0005	0010	0020	0030	0040	0050	0060	0070	0080	0090	0100

		Direct exposures						
		On-balance sheet exposures						
		Non-derivative financial assets by accounting portfolios						
		Financial assets at fair value through other comprehensive income	Non-trading non-derivative financial assets measured at fair value to equity	Financial assets at amortised cost	Non-trading non-derivative financial assets measured at a cost-based method	Other non-trading non-derivative financial assets	Short positions	Of which: Short positions from reverse repurchased loans classified as held for trading or trading financial assets
080	090	100	110	120	130	140		
010	Total exposures							
BREAKDOWN OF TOTAL EXPOSURES BY RISK, REGULATORY APPROACH AND EXPOSURE CLASSES:								
020	Exposures under the credit risk framework							
030	Standardised Approach							
040	Central governments							
050	Regional governments or local authorities							
060	Public sector entities							
070	International Organisations							
075	Other general government exposures subject to Standardised Approach							
080	IRB Approach							
090	Central governments							
100	Regional governments or local authorities [Central governments]							
110	Regional governments or local authorities [Institutions]							
120	Public sector entities [Central governments]							

		Direct exposures						
		On-balance sheet exposures						
		Non-derivative financial assets by accounting portfolios						
	Financial assets at fair value through other comprehensive income	Non-trading non-derivative financial assets measured at fair value to equity	Financial assets at amortised cost	Non-trading non-derivative financial assets measured at a cost-based method	Other non-trading non-derivative financial assets	Short positions	Of which: Short positions from reverse repurchased loans classified as held for trading or trading financial assets	
080		090	100	110	120	130	140	
130	Public sector entities [Institutions]							
140	International Organisations [Central governments]							
155	Other general government exposures subject to IRB Approach							
160	Exposures under the market risk framework							
BREAKDOWN OF TOTAL EXPOSURES BY RESIDUAL MATURITY:								
170	[0 – 3M [
180	[3M – 1Y [
190	[1Y – 2Y [
200	[2Y – 3Y [
210	[3Y – 5Y [
220	[5Y – 10Y [
230	[10Y – more							

	Direct exposures			Memorandum item: credit derivatives sold on general government exposures		Exposure value	Risk weighted exposure amount
	Off-balance sheet exposures		Accumulated negative changes in fair value due to credit risk	Derivatives with positive fair value – Carrying amount	Derivatives with negative fair value – Carrying amount		
	Nominal amount	Provisions					
010	Total exposures	240	250	260	270	280	300
BREAKDOWN OF TOTAL EXPOSURES BY RISK, REGULATORY APPROACH AND EXPOSURE CLASSES:							
020	Exposures under the credit risk framework						
030	Standardised Approach						
040	Central governments						
050	Regional governments or local authorities						
060	Public sector entities						
070	International Organisations						
075	Other general government exposures subject to Standardised Approach						
080	IRB Approach						
090	Central governments						
100	Regional governments or local authorities [Central governments]						
110	Regional governments or local authorities [Institutions]						
120	Public sector entities [Central governments]						

	Direct exposures				Memorandum item: credit derivatives sold on general government exposures		Exposure value	Risk weighted exposure amount
	Off-balance sheet exposures		Accumulated negative changes in fair value due to credit risk	Derivatives with positive fair value – Carrying amount	Derivatives with negative fair value – Carrying amount			
	Nominal amount	Provisions						
130	240	250	260	270	280	290	300	
140								
155								
160								
BREAKDOWN OF TOTAL EXPOSURES BY RESIDUAL MATURITY:								
170								
180								
190								
200								
210								
220								
230								