ANNEX VIII

'ANNEX XXIV

REPORTING ON LIQUIDITY

LIQUIDITY TEMPLATES		
Template number	**Template code**	**Name of the template /group of templates**
LIQUIDITY COVERAGE TEMPLATES		
		PART I – LIQUID ASSETS
72	C 72.00	LIQUIDITY COVERAGE – LIQUID ASSETS
		PART II – OUTFLOWS
73	C 73.00	LIQUIDITY COVERAGE – OUTFLOWS
		PART III – INFLOWS
74	C 74.00	LIQUIDITY COVERAGE – INFLOWS
		PART IV – COLLATERAL SWAPS
75	C 75.01	LIQUIDITY COVERAGE – COLLATERAL SWAPS
		PART V – CALCULATIONS
76	C 76.00	LIQUIDITY COVERAGE – CALCULATIONS
		PART VI – PERIMETER OF CONSOLIDATION
77	C 77.00	LIQUIDITY COVERAGE – PERIMETER

C 72.00 – LIQUIDITY COVERAGE – LIQUID ASSETS

Currency	

Row	ID	Item	Amount/Market value	Standard weight	Applicable weight	Value in accordance with Article 9
			010	020	030	040
010	1	**TOTAL UNADJUSTED LIQUID ASSETS**				
020	1.1	**Total unadjusted level 1 assets**				
030	1.1.1	Total unadjusted LEVEL 1 assets excluding extremely high quality covered bonds				
040	1.1.1.1	Coins and banknotes		1,00		
050	1.1.1.2	Withdrawable central bank reserves		1,00		
060	1.1.1.3	Central bank assets		1,00		
070	1.1.1.4	Central government assets		1,00		
080	1.1.1.5	Regional government / local authorities assets		1,00		
090	1.1.1.6	Public Sector Entity assets		1,00		
100	1.1.1.7	Recognisable domestic and foreign currency central government and central bank assets		1,00		
110	1.1.1.8	Credit institution (protected by Member State government, promotional lender) assets		1,00		
120	1.1.1.9	Multilateral development bank and international organisations assets		1,00		
130	1.1.1.10	Qualifying CIU shares/units: underlying is coins/banknotes and/or central bank exposure		1,00		
140	1.1.1.11	Qualifying CIU shares/units: underlying is Level 1 assets excluding extremely high quality covered bonds		0,95		

Row	ID	Item	Amount/Market value	Standard weight	Applicable weight	Value in accordance with Article 9
			010	020	030	040
150	1.1.1.12	Alternative Liquidity Approaches: Central bank credit facility		1,00		
160	1.1.1.13	Central institutions: Level 1 assets excl. EHQ CB which are considered liquid assets for the depositing credit institution				
170	1.1.1.14	Alternative Liquidity Approaches: Level 2A assets recognised as Level 1		0,80		
180	1.1.2	Total unadjusted LEVEL 1 extremely high quality covered bonds				
190	1.1.2.1	Extremely high quality covered bonds		0,93		
200	1.1.2.2	Qualifying CIU shares/units: underlying is extremely high quality covered bonds		0,88		
210	1.1.2.3	Central institutions: Level 1 EHQ covered bonds which are considered liquid assets for the depositing credit institution				
220	1.2	**Total unadjusted level 2 assets**				
230	1.2.1	Total unadjusted LEVEL 2A assets				
240	1.2.1.1	Regional government / local authorities or Public Sector Entity assets (Member State, RW20 %)		0,85		
250	1.2.1.2	Central bank or central / regional government or local authorities or Public Sector Entity assets (Third Country, RW20 %)		0,85		
260	1.2.1.3	High quality covered bonds (CQS2)		0,85		
270	1.2.1.4	High quality covered bonds (Third Country, CQS1)		0,85		
280	1.2.1.5	Corporate debt securities (CQS1)		0,85		
290	1.2.1.6	Qualifying CIU shares/units: underlying is Level 2A assets		0,80		

Row	ID	Item	Amount/Market value	Standard weight	Applicable weight	Value in accordance with Article 9
			010	020	030	040
300	1.2.1.7	Central institutions: Level 2A assets which are considered liquid assets for the depositing credit institution				
310	1.2.2	Total unadjusted LEVEL 2B assets				
320	1.2.2.1	Asset-backed securities (residential, CQS1)		0,75		
330	1.2.2.2	Asset-backed securities (auto, CQS1)		0,75		
340	1.2.2.3	High quality covered bonds (RW35 %)		0,70		
350	1.2.2.4	Asset-backed securities (commercial or individuals, Member State, CQS1)		0,65		
360	1.2.2.5	Corporate debt securities (CQS2/3)		0,50		
370	1.2.2.6	Corporate debt securities – non-interest bearing assets (held by credit institutions for religious reasons) (CQS1/2/3)		0,50		
380	1.2.2.7	Shares (major stock index)		0,50		
390	1.2.2.8	Non-interest bearing assets (held by credit institutions for religious reasons) (CQS3-5)		0,50		
400	1.2.2.9	Restricted-use central bank committed liquidity facilities		1,00		
410	1.2.2.10	Qualifying CIU shares/units: underlying is asset-backed securities (residential or auto, CQS1)		0,70		
420	1.2.2.11	Qualifying CIU shares/units: underlying is High quality covered bonds (RW35 %)		0,65		
430	1.2.2.12	Qualifying CIU shares/units: underlying is asset-backed securities (commercial or individuals, Member State, CQS1)		0,60		

Row	ID	Item	Amount/Market value	Standard weight	Applicable weight	Value in accordance with Article 9
			010	020	030	040
440	1.2.2.13	Qualifying CIU shares/units: underlying is corporate debt securities (CQS2/3), shares (major stock index) or non-interest bearing assets (held by credit institutions for religious reasons) (CQS3-5)		0,45		
450	1.2.2.14	Deposits by network member with central institution (no obligated investment)		0,75		
460	1.2.2.15	Liquidity funding available to network member from central institution (non-specified collateralisation)		0,75		
470	1.2.2.16	Central institutions: Level 2B assets which are considered liquid assets for the depositing credit institution				
MEMORANDUM ITEMS						
485	**2**	**Deposits by network member with central institution (obligated investment)**				
580	**3**	**Level 1/2A/2B assets excluded due to currency reasons**				
590	**4**	**Level 1/2A/2B assets excluded for operational reasons except for currency reasons**				

C 73.00 – LIQUIDITY COVERAGE – OUTFLOWS

Currency	

			Amount	**Market value of collateral extended**	**Value of collateral extended in accordance with Article 9**	**Standard Weight**	**Applicable Weight**	**Outflow**
Row	**ID**	**Item**	010	020	030	040	050	060
010	**1**	**OUTFLOWS**						
020	**1.1**	**Outflows from unsecured transactions/deposits**						
030	1.1.1	Retail deposits						
035	1.1.1.1	deposits exempted from the calculation of outflows				0,00		
040	1.1.1.2	deposits where the payout has been agreed within the following 30 days				1,00		
050	1.1.1.3	deposits subject to higher outflows						
060	1.1.1.3.1	category 1				0,10-0,15		
070	1.1.1.3.2	category 2				0,15-0,20		
080	1.1.1.4	stable deposits				0,05		
090	1.1.1.5	derogated stable deposits				0,03		
100	1.1.1.6	deposits in third countries where a higher outflow is applied						
110	1.1.1.7	other retail deposits				0,10		
120	1.1.2	Operational deposits						
130	1.1.2.1	maintained for clearing, custody, cash management or other comparable services in the context of an established operational relationship						
140	1.1.2.1.1	covered by DGS				0,05		
150	1.1.2.1.2	not covered by DGS				0,25		

Row	ID	Item	Amount	Market value of collateral extended	Value of collateral extended in accordance with Article 9	Standard Weight	Applicable Weight	Outflow
			010	020	030	040	050	060
160	1.1.2.2	maintained in the context of IPS or a cooperative network						
170	1.1.2.2.1	not treated as liquid assets for the depositing institution				0,25		
180	1.1.2.2.2	treated as liquid assets for the depositing credit institution				1,00		
190	1.1.2.3	maintained in the context of an established operational relationship (other) with non-financial customers				0,25		
200	1.1.2.4	maintained to obtain cash clearing and central credit institution services within a network				0,25		
203	1.1.3	Excess operational deposits						
204	1.1.3.1	deposits by financial customers				1,00		
205	1.1.3.2	deposits by other customers						
206	1.1.3.2.1	covered by DGS				0,20		
207	1.1.3.2.2	not covered by DGS				0,40		
210	1.1.4	Non-operational deposits						
220	1.1.4.1	correspondent banking and provisions of prime brokerage deposits				1,00		
230	1.1.4.2	deposits by financial customers				1,00		
240	1.1.4.3	deposits by other customers						
250	1.1.4.3.1	covered by DGS				0,20		
260	1.1.4.3.2	not covered by DGS				0,40		

			Amount	Market value of collateral extended	Value of collateral extended in accordance with Article 9	Standard Weight	Applicable Weight	Outflow
Row	**ID**	**Item**	010	020	030	040	050	060
270	1.1.5	Additional outflows						
280	1.1.5.1	collateral other than Level 1 assets collateral posted for derivatives				0,20		
290	1.1.5.2	Level 1 EHQ Covered Bonds assets collateral posted for derivatives				0,10		
300	1.1.5.3	material outflows due to deterioration of own credit quality				1,00		
310	1.1.5.4	impact of an adverse market scenario on derivatives transactions				1,00		
340	1.1.5.5	outflows from derivatives				1,00		
350	1.1.5.6	short positions						
360	1.1.5.6.1	covered by collateralized SFT				0,00		
370	1.1.5.6.2	other				1,00		
380	1.1.5.7	callable excess collateral				1,00		
390	1.1.5.8	due collateral				1,00		
400	1.1.5.9	liquid asset collateral exchangable for non-liquid asset collateral				1,00		
410	1.1.5.10	loss of funding on structured financing activites						
420	1.1.5.10.1	structured financing instruments				1,00		
430	1.1.5.10.2	financing facilites				1,00		
450	1.1.5.11	internal netting of client´s positions				0,50		
460	1.1.6	Committed facilities						

			Amount	Market value of collateral extended	Value of collateral extended in accordance with Article 9	Standard Weight	Applicable Weight	Outflow
Row	ID	Item	010	020	030	040	050	060
470	1.1.6.1	credit facilities						
480	1.1.6.1.1	to retail customers				0,05		
490	1.1.6.1.2	to non-financial customers other than retail customers				0,10		
500	1.1.6.1.3	to credit institutions						
510	1.1.6.1.3.1	for funding promotional loans of retail customers				0,05		
520	1.1.6.1.3.2	for funding promotional loans of non-financial customers				0,10		
530	1.1.6.1.3.3	other				0,40		
540	1.1.6.1.4	to regulated financial institutions other than credit institutions				0,40		
550	1.1.6.1.5	within a group or an IPS if subject to preferential treatment						
560	1.1.6.1.6	within IPS or cooperative network if treated as liquid asset by the depositing institution				0,75		
570	1.1.6.1.7	to other financial customers				1,00		
580	1.1.6.2	liquidity facilities						
590	1.1.6.2.1	to retail customers				0,05		
600	1.1.6.2.2	to non-financial customers other than retail customers				0,30		
610	1.1.6.2.3	to personal investment companies				0,40		
620	1.1.6.2.4	to SSPEs						

Row	ID	Item	Amount	Market value of collateral extended	Value of collateral extended in accordance with Article 9	Standard Weight	Applicable Weight	Outflow
			010	020	030	040	050	060
630	1.1.6.2.4.1	to purchase assets other than securities from non-financial customers				0,10		
640	1.1.6.2.4.2	other				1,00		
650	1.1.6.2.5	to credit institutions						
660	1.1.6.2.5.1	for funding promotional loans of retail customers				0,05		
670	1.1.6.2.5.2	for funding promotional loans of non-financial customers				0,30		
680	1.1.6.2.5.3	other				0,40		
690	1.1.6.2.6	within a group or an IPS if subject to preferential treatment						
700	1.1.6.2.7	within IPS or cooperative network if treated as liquid asset by the depositing institution				0,75		
710	1.1.6.2.8	to other financial customers				1,00		
720	1.1.7	Other products and services						
731	1.1.7.1	Uncommitted funding facilities						
740	1.1.7.2	undrawn loans and advances to wholesale counterparties						
750	1.1.7.3	mortgages that have been agreed but not yet drawn down						
760	1.1.7.4	credit cards						
770	1.1.7.5	overdrafts						
780	1.1.7.6	planned outflows related to renewal or extension of new retail or wholesale loans						

			Amount	Market value of collateral extended	Value of collateral extended in accordance with Article 9	Standard Weight	Applicable Weight	Outflow
Row	ID	Item	010	020	030	040	050	060
850	1.1.7.7	derivatives payables						
860	1.1.7.8	trade finance off-balance sheet related products						
870	1.1.7.9	others						
885	1.1.8	Other liabilities and due commitments						
890	1.1.8.1	liabilities resulting from operating expenses				0,00		
900	1.1.8.2	in the form of debt securities if not treated as retail deposits				1,00		
912	1.1.8.4	the excess of funding to non-financial customers						
913	1.1.8.4.1	the excess of funding to retail customers				1,00		
914	1.1.8.4.2	the excess of funding to non financial corporates				1,00		
915	1.1.8.4.3	the excess of funding to sovereigns, MLDBs and PSEs				1,00		
916	1.1.8.4.4	the excess of funding to other legal entities				1,00		
917	1.1.8.5	assets borrowed on an unsecured basis				1,00		
918	1.1.8.6	others				1,00		
920	**1.2**	**Outflows from secured lending and capital market-driven transactions**						
930	1.2.1	Counterparty is central bank						
940	1.2.1.1	level 1 excl. EHQ Covered Bonds collateral				0,00		
945	1.2.1.1.1	of which collateral extended meets operational requirements						

			Amount	Market value of collateral extended	Value of collateral extended in accordance with Article 9	Standard Weight	Applicable Weight	Outflow
Row	ID	Item	010	020	030	040	050	060
950	1.2.1.2	level 1 EHQ Covered Bonds collateral				0,00		
955	1.2.1.2.1	of which collateral extended meets operational requirements						
960	1.2.1.3	level 2A collateral				0,00		
965	1.2.1.3.1	of which collateral extended meets operational requirements						
970	1.2.1.4	level 2B asset-backed securities (residential or automobile, CQS1) collateral				0,00		
975	1.2.1.4.1	of which collateral extended meets operational requirements						
980	1.2.1.5	level 2B covered bonds				0,00		
985	1.2.1.5.1	of which collateral extended meets operational requirements						
990	1.2.1.6	level 2B asset-backed securities (commercial or individuals, Member State, CQS1) collateral				0,00		
995	1.2.1.6.1	of which collateral extended meets operational requirements						
1000	1.2.1.7	other Level 2B assets collateral				0,00		
1005	1.2.1.7.1	of which collateral extended meets operational requirements						
1010	1.2.1.8	non-liquid assets collateral				0,00		
1020	1.2.2	Counterparty is non-central bank						
1030	1.2.2.1	level 1 excl. EHQ Covered Bonds collateral				0,00		
1035	1.2.2.1.1	of which collateral extended meets operational requirements						

			Amount	Market value of collateral extended	Value of collateral extended in accordance with Article 9	Standard Weight	Applicable Weight	Outflow
Row	ID	Item	010	020	030	040	050	060
1040	1.2.2.2	level 1 EHQ Covered Bonds collateral				0,07		
1045	1.2.2.2.1	of which collateral extended meets operational requirements						
1050	1.2.2.3	level 2A collateral				0,15		
1055	1.2.2.3.1	of which collateral extended meets operational requirements						
1060	1.2.2.4	level 2B asset-backed securities (residential or automobile, CQS1) collateral				0,25		
1065	1.2.2.4.1	of which collateral extended meets operational requirements						
1070	1.2.2.5	level 2B covered bonds				0,30		
1075	1.2.2.5.1	of which collateral extended meets operational requirements						
1080	1.2.2.6	level 2B asset-backed securities (commercial or individuals, Member State, CQS1) collateral				0,35		
1085	1.2.2.6.1	of which collateral extended meets operational requirements						
1090	1.2.2.7	other Level 2B assets collateral				0,50		
1095	1.2.2.7.1	of which collateral extended meets operational requirements						
1100	1.2.2.8	non-liquid assets collateral				1,00		
1130	**1.3**	**Total outflows from collateral swaps**						

Row	ID	Item	Amount	Market value of collateral extended	Value of collateral extended in accordance with Article 9	Standard Weight	Applicable Weight	Outflow
Row	ID	Item	010	020	030	040	050	060
MEMORANDUM ITEMS								
1170	**2**	**Liquidity outflows to be netted by interdependent inflows**						
	3	**Operational deposits maintained for clearing, custody, cash management or other comparable services in the context of an established operational relationship**						
1180	3.1	provided by credit institutions						
1190	3.2	provided by financial customers other than credit institutions						
1200	3.3	provided by sovereigns, central banks, MDBs and PSEs						
1210	3.4	provided by other customers						
	4	**Intra group or IPS outflows**						
1290	4.1	of which: to financial customers						
1300	4.2	of which: to non-financial customers						
1310	4.3	of which: secured						
1320	4.4	of which: credit facilities without preferential treatment						
1330	4.5	of which: liquidity facilites without preferential treatment						
1340	4.6	of which: operational deposits						
1345	4.7	of which: excess operational deposits						
1350	4.8	of which: non-operational deposits						

			Amount	Market value of collateral extended	Value of collateral extended in accordance with Article 9	Standard Weight	Applicable Weight	Outflow
Row	**ID**	**Item**	010	020	030	040	050	060
1360	4.9	of which: liabilities in the form of debt securities if not treated as retail deposits						
1370	**5**	**FX outflows**						
	6	**Secured funding waived from Article 17 (2) and (3)**						
1400	6.1	of which: secured by L1 excl. EHQCB						
1410	6.2	of which: secured by L1 EHQCB						
1420	6.3	of which: secured by L2A						
1430	6.4	of which: secured by L2B						
1440	6.5	of which: secured by non-liquid assets						

C 74.00 – LIQUIDITY COVERAGE – INFLOWS

Currency	

			Amount			Market value of collateral received			Standard Weight
			Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows	Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows	
Row	ID	Item	010	020	030	040	050	060	070
010	**1**	**TOTAL INFLOWS**							
020	**1.1**	**Inflows from unsecured transactions/deposits**							
030	1.1.1	monies due from non-financial customers (except for central banks)							
040	1.1.1.1	monies due from non-financial customers (except for central banks) not corresponding to principal repayment							1,00
050	1.1.1.2	other monies due from non-financial customers (except for central banks)							
060	1.1.1.2.1	monies due from retail customers							0,50
070	1.1.1.2.2	monies due from non-financial corporates							0,50
080	1.1.1.2.3	monies due from sovereigns, multilateral development banks and public sector entities							0,50
090	1.1.1.2.4	monies due from other legal entities							0,50
100	1.1.2	monies due from central banks and financial customers							
110	1.1.2.1	monies due from financial customers being classified as operational deposits							

Row	ID	Item	Amount: Subject to the 75 % cap on inflows	Amount: Subject to the 90 % cap on inflows	Amount: Exempted from the cap on inflows	Market value of collateral received: Subject to the 75 % cap on inflows	Market value of collateral received: Subject to the 90 % cap on inflows	Market value of collateral received: Exempted from the cap on inflows	Standard Weight
			010	020	030	040	050	060	070
120	1.1.2.1.1	monies due from financial customers being classified as operational deposits where the credit institution is able to establish a corresponding symmetrical inflow rate							
130	1.1.2.1.2	monies due from financial customers being classified as operational deposits where the credit institution is not able to establish a corresponding symmetrical inflow rate							0,05
140	1.1.2.2	monies due from central banks and financial customers not being classified as operational deposits							
150	1.1.2.2.1	monies due from central banks							1,00
160	1.1.2.2.2	monies due from financial customers							1,00
170	1.1.3	inflows corresponding to outflows in accordance with promotional loan commitments referred to in Article 31(9) of Delegated Regulation (EU) 2015/61							1,00
180	1.1.4	monies due from trade financing transactions							1,00
190	1.1.5	monies due from securities maturing within 30 days							1,00
201	1.1.6	loans with an undefined contractual end date							0,20
210	1.1.7	monies due from positions in major index equity instruments provided that there is no double counting with liquid assets							1,00
230	1.1.8	inflows from the release of balances held in segregated accounts in accordance with regulatory requirements for the protection of customer trading assets							1,00

Row	ID	Item	Amount			Market value of collateral received			Standard Weight
			Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows	Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows	
			010	020	030	040	050	060	070
240	1.1.9	inflows from derivatives							1,00
250	1.1.10	inflows from undrawn credit or liquidity facilities provided by members of a group or an institutional protection scheme where the competent authorities have granted permission to apply a higher inflow rate							
260	1.1.11	other inflows							1,00
263	**1.2**	**Inflows from secured lending and capital market-driven transactions**							
265	1.2.1	Counterparty is central bank							
267	1.2.1.1	collateral that qualifies as a liquid asset							
269	1.2.1.1.1	Level 1 collateral excluding extremely high quality covered bonds							0,00
271	1.2.1.1.1.1	of which collateral received meets operational requirements							
273	1.2.1.1.2	Level 1 collateral which is extremely high quality covered bonds							0,07
275	1.2.1.1.2.1	of which collateral received meets operational requirements							
277	1.2.1.1.3	Level 2A collateral							0,15
279	1.2.1.1.3.1	of which collateral received meets operational requirements							
281	1.2.1.1.4	Level 2B asset backed securities (residential or auto) collateral							0,25
283	1.2.1.1.4.1	of which collateral received meets operational requirements							
285	1.2.1.1.5	Level 2B high quality covered bonds collateral							0,30
287	1.2.1.1.5.1	of which collateral received meets operational requirements							

			Amount			Market value of collateral received			Standard Weight
			Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows	Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows	
Row	ID	Item	010	020	030	040	050	060	070
289	1.2.1.1.6	Level 2B asset backed securities (commercial or individuals) collateral							0,35
291	1.2.1.1.6.1	of which collateral received meets operational requirements							
293	1.2.1.1.7	Level 2B collateral not already captured in section 1.2.1.1.4, 1.2.1.1.5 or 1.2.1.1.6							0,50
295	1.2.1.1.7.1	of which collateral received meets operational requirements							
297	1.2.1.2	collateral is used to cover a short position							
299	1.2.1.3	collateral that does not qualify as a liquid asset							
301	1.2.1.3.1	collateral is non-liquid equity							1,00
303	1.2.1.3.2	all other non-liquid collateral							1,00
305	1.2.2	Counterparty is non-central bank							
307	1.2.2.1	collateral that qualifies as a liquid asset							
309	1.2.2.1.1	Level 1 collateral excluding extremely high quality covered bonds							0,00
311	1.2.2.1.1.1	of which collateral received meets operational requirements							
313	1.2.2.1.2	Level 1 collateral which is extremely high quality covered bonds							0,07
315	1.2.2.1.2.1	of which collateral received meets operational requirements							
317	1.2.2.1.3	Level 2A collateral							0,15
319	1.2.2.1.3.1	of which collateral received meets operational requirements							
321	1.2.2.1.4	Level 2B asset backed securities (residential or auto) collateral							0,25

			Amount			Market value of collateral received			Standard Weight
			Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows	Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows	
Row	**ID**	**Item**	**010**	**020**	**030**	**040**	**050**	**060**	**070**
323	1.2.2.1.4.1	of which collateral received meets operational requirements							
325	1.2.2.1.5	Level 2B high quality covered bonds collateral							0,30
327	1.2.2.1.5.1	of which collateral received meets operational requirements							
329	1.2.2.1.6	Level 2B asset backed securities (commercial or individuals) collateral							0,35
331	1.2.2.1.6.1	of which collateral received meets operational requirements							
333	1.2.2.1.7	Level 2B collateral not already captured in section 1.2.2.1.4, 1.2.2.1.5 or 1.2.2.1.6							0,50
335	1.2.2.1.7.1	of which collateral received meets operational requirements							
337	1.2.2.2	collateral is used to cover a short position							
339	1.2.2.3	collateral that does not qualify as a liquid asset							
341	1.2.2.3.1	margin loans: collateral is non-liquid							0,50
343	1.2.2.3.2	collateral is non-liquid equity							1,00
345	1.2.2.3.3	all other non-liquid collateral							1,00
410	**1.3**	**Total inflows from collateral swaps**							
420	**1.4**	**(Difference between total weighted inflows and total weighted outflows arising from transactions in third countries where there are transfer restrictions or which are denominated in non-convertible currencies)**							
430	**1.5**	**(Excess inflows from a related specialised credit institution)**							

			Amount			Market value of collateral received			Standard Weight
			Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows	Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows	
Row	ID	Item	010	020	030	040	050	060	070
MEMORANDUM ITEMS									
450	**2**	**FX inflows**							
460	**3**	**Inflows within a group or an institutional protection scheme**							
470	**3.1**	Monies due from non-financial customers (except for central banks)							
480	**3.2**	Monies due from financial customers							
490	**3.3**	Secured transactions							
500	**3.4**	Monies due from maturing securities within 30 days							
510	**3.5**	Any other inflows within a group or an institutional protection scheme							
	4	**Secured lending waived from Article 17 (2) and (3)**							
530	4.1	of which: secured by L1 excl. EHQCB							
540	4.2	of which: secured by L1 EHQCB							
550	4.3	of which: secured by L2A							
560	4.4	of which: secured by L2B							
570	4.5	of which: secured by non-liquid assets							

			Applicable Weight			Value of collateral received in accordance with Article 9			Inflow		
			Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows	Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows	Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows
Row	ID	Item	080	090	100	110	120	130	140	150	160
010	**1**	**TOTAL INFLOWS**									
020	**1.1**	**Inflows from unsecured transactions/deposits**									
030	1.1.1	monies due from non-financial customers (except for central banks)									
040	1.1.1.1	monies due from non-financial customers (except for central banks) not corresponding to principal repayment									
050	1.1.1.2	other monies due from non-financial customers (except for central banks)									
060	1.1.1.2.1	monies due from retail customers									
070	1.1.1.2.2	monies due from non-financial corporates									
080	1.1.1.2.3	monies due from sovereigns, multilateral development banks and public sector entities									
090	1.1.1.2.4	monies due from other legal entities									
100	1.1.2	monies due from central banks and financial customers									
110	1.1.2.1	monies due from financial customers being classified as operational deposits									
120	1.1.2.1.1	monies due from financial customers being classified as operational deposits where the credit institution is able to establish a corresponding symmetrical inflow rate									

			Applicable Weight			Value of collateral received in accordance with Article 9			Inflow		
			Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows	Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows	Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows
Row	ID	Item	080	090	100	110	120	130	140	150	160
130	1.1.2.1.2	monies due from financial customers being classified as operational deposits where the credit institution is not able to establish a corresponding symmetrical inflow rate									
140	1.1.2.2	monies due from central banks and financial customers not being classified as operational deposits									
150	1.1.2.2.1	monies due from central banks									
160	1.1.2.2.2	monies due from financial customers									
170	1.1.3	inflows corresponding to outflows in accordance with promotional loan commitments referred to in Article 31(9) of Delegated Regulation (EU) 2015/61									
180	1.1.4	monies due from trade financing transactions									
190	1.1.5	monies due from securities maturing within 30 days									
201	1.1.6	loans with an undefined contractual end date									
210	1.1.7	monies due from positions in major index equity instruments provided that there is no double counting with liquid assets									
230	1.1.8	inflows from the release of balances held in segregated accounts in accordance with regulatory requirements for the protection of customer trading assets									
240	1.1.9	inflows from derivatives									

			Applicable Weight			Value of collateral received in accordance with Article 9			Inflow		
			Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows	Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows	Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows
Row	ID	Item	080	090	100	110	120	130	140	150	160
250	1.1.10	inflows from undrawn credit or liquidity facilities provided by members of a group or an institutional protection scheme where the competent authorities have granted permission to apply a higher inflow rate									
260	1.1.11	other inflows									
263	**1.2**	**Inflows from secured lending and capital market-driven transactions**									
265	1.2.1	Counterparty is central bank									
267	1.2.1.1	collateral that qualifies as a liquid asset									
269	1.2.1.1.1	Level 1 collateral excluding extremely high quality covered bonds									
271	1.2.1.1.1.1	of which collateral received meets operational requirements									
273	1.2.1.1.2	Level 1 collateral which is extremely high quality covered bonds									
275	1.2.1.1.2.1	of which collateral received meets operational requirements									
277	1.2.1.1.3	Level 2A collateral									
279	1.2.1.1.3.1	of which collateral received meets operational requirements									
281	1.2.1.1.4	Level 2B asset backed securities (residential or auto) collateral									
283	1.2.1.1.4.1	of which collateral received meets operational requirements									
285	1.2.1.1.5	Level 2B high quality covered bonds collateral									
287	1.2.1.1.5.1	of which collateral received meets operational requirements									

			Applicable Weight			Value of collateral received in accordance with Article 9			Inflow		
			Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows	Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows	Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows
Row	ID	Item	080	090	100	110	120	130	140	150	160
289	1.2.1.1.6	Level 2B asset backed securities (commercial or individuals) collateral									
291	1.2.1.1.6.1	of which collateral received meets operational requirements									
293	1.2.1.1.7	Level 2B collateral not already captured in section 1.2.1.1.4, 1.2.1.1.5 or 1.2.1.1.6									
295	1.2.1.1.7.1	of which collateral received meets operational requirements									
297	1.2.1.2	collateral is used to cover a short position									
299	1.2.1.3	collateral that does not qualify as a liquid asset									
301	1.2.1.3.1	collateral is non-liquid equity									
303	1.2.1.3.2	all other non-liquid collateral									
305	1.2.2	Counterparty is non-central bank									
307	1.2.2.1	collateral that qualifies as a liquid asset									
309	1.2.2.1.1	Level 1 collateral excluding extremely high quality covered bonds									
311	1.2.2.1.1.1	of which collateral received meets operational requirements									
313	1.2.2.1.2	Level 1 collateral which is extremely high quality covered bonds									
315	1.2.2.1.2.1	of which collateral received meets operational requirements									
317	1.2.2.1.3	Level 2A collateral									
319	1.2.2.1.3.1	of which collateral received meets operational requirements									

			Applicable Weight			Value of collateral received in accordance with Article 9			Inflow		
			Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows	Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows	Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows
Row	ID	Item	080	090	100	110	120	130	140	150	160
321	1.2.2.1.4	Level 2B asset backed securities (residential or auto) collateral									
323	1.2.2.1.4.1	of which collateral received meets operational requirements									
325	1.2.2.1.5	Level 2B high quality covered bonds collateral									
327	1.2.2.1.5.1	of which collateral received meets operational requirements									
329	1.2.2.1.6	Level 2B asset backed securities (commercial or individuals) collateral									
331	1.2.2.1.6.1	of which collateral received meets operational requirements									
333	1.2.2.1.7	Level 2B collateral not already captured in section 1.2.2.1.4, 1.2.2.1.5 or 1.2.2.1.6									
335	1.2.2.1.7.1	of which collateral received meets operational requirements									
337	1.2.2.2	collateral is used to cover a short position									
339	1.2.2.3	collateral that does not qualify as a liquid asset									
341	1.2.2.3.1	margin loans: collateral is non-liquid									
343	1.2.2.3.2	collateral is non-liquid equity									
345	1.2.2.3.3	all other non-liquid collateral									
410	**1.3**	**Total inflows from collateral swaps**									

			Applicable Weight			Value of collateral received in accordance with Article 9			Inflow		
			Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows	Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows	Subject to the 75 % cap on inflows	Subject to the 90 % cap on inflows	Exempted from the cap on inflows
Row	ID	Item	080	090	100	110	120	130	140	150	160
420	**1.4**	**(Difference between total weighted inflows and total weighted outflows arising from transactions in third countries where there are transfer restrictions or which are denominated in non-convertible currencies)**									
430	**1.5**	**(Excess inflows from a related specialised credit institution)**									
MEMORANDUM ITEMS											
450	**2**	**FX inflows**									
460	**3**	**Inflows within a group or an institutional protection scheme**									
470	**3.1**	Monies due from non-financial customers (except for central banks)									
480	**3.2**	Monies due from financial customers									
490	**3.3**	Secured transactions									
500	**3.4**	Monies due from maturing securities within 30 days									
510	**3.5**	Any other inflows within a group or an institutional protection scheme									
	4	**Secured lending waived from Article 17 (2) and (3)**									
530	4.1	of which: secured by L1 excl. EHQCB									
540	4.2	of which: secured by L1 EHQCB									
550	4.3	of which: secured by L2A									
560	4.4	of which: secured by L2B									
570	4.5	of which: secured by non-liquid assets									

C 75.01 – LIQUIDITY COVERAGE – COLLATERAL SWAPS

Currency	

			Market value of collateral lent	Liquidity value of collateral lent	Market value of collateral borrowed	Liquidity value of collateral borrowed	Standard weight	Ap-plicable weight	Outflows	Inflows subject to the 75 % cap on inflows	Inflows subject to the 90 % cap on inflows	Inflows exempted from the cap on inflows
Row	ID	Item	0010	0020	0030	0040	0050	0060	0070	0080	0090	0100
0010	1	**TOTAL COLLATERAL SWAPS (counterparty is central bank)**										
0020	1.1	**Totals for transactions in which Level 1 assets (excl. EHQ covered bonds) are lent and the following collateral is borrowed:**										
0030	1.1.1	Level 1 assets (excl. EHQ covered bonds)					0,00					
0040	1.1.1.1	Of which collateral swapped meets operational requirements										
0050	1.1.2	Level 1: extremely high quality covered bonds					0,07					
0060	1.1.2.1	Of which collateral swapped meets operational requirements										
0070	1.1.3	Level 2A assets					0,15					
0080	1.1.3.1	Of which collateral swapped meets operational requirements										
0090	1.1.4	Level 2B: asset-backed securities (residential or automobile, CQS1)					0,25					
0100	1.1.4.1	Of which collateral swapped meets operational requirements										
0110	1.1.5	Level 2B: high quality covered bonds					0,30					

Row	ID	Item	Market value of collateral lent	Liquidity value of collateral lent	Market value of collateral borrowed	Liquidity value of collateral borrowed	Standard weight	Applicable weight	Outflows	Inflows subject to the 75 % cap on inflows	Inflows subject to the 90 % cap on inflows	Inflows exempted from the cap on inflows
			0010	0020	0030	0040	0050	0060	0070	0080	0090	0100
0120	1.1.5.1	Of which collateral swapped meets operational requirements										
0130	1.1.6	Level 2B: asset-backed securities (commercial or individuals, Member State, CQS1)					0,35					
0140	1.1.6.1	Of which collateral swapped meets operational requirements										
0150	1.1.7	Other Level 2B					0,50					
0160	1.1.7.1	Of which collateral swapped meets operational requirements										
0170	1.1.8	Non-liquid assets					1,00					
0180	1.1.8.1	Of which collateral swapped meets operational requirements										
0190	1.2	**Totals for transactions in which Level 1: extremely high quality covered bonds are lent and the following collateral is borrowed:**										
0200	1.2.1	Level 1 assets (excl. EHQ covered bonds)					0,00					
0210	1.2.1.1	Of which collateral swapped meets operational requirements										
0220	1.2.2	Level 1: extremely high quality covered bonds					0,00					
0230	1.2.2.1	Of which collateral swapped meets operational requirements										
0240	1.2.3	Level 2A assets					0,08					
0250	1.2.3.1	Of which collateral swapped meets operational requirements										
0260	1.2.4	Level 2B: asset-backed securities (residential or automobile, CQS1)					0,18					

Row	ID	Item	Market value of collateral lent	Liquidity value of collateral lent	Market value of collateral borrowed	Liquidity value of collateral borrowed	Standard weight	Applicable weight	Outflows	Inflows subject to the 75 % cap on inflows	Inflows subject to the 90 % cap on inflows	Inflows exempted from the cap on inflows
			0010	0020	0030	0040	0050	0060	0070	0080	0090	0100
0270	1.2.4.1	Of which collateral swapped meets operational requirements										
0280	1.2.5	Level 2B: high quality covered bonds					0,23					
0290	1.2.5.1	Of which collateral swapped meets operational requirements										
0300	1.2.6	Level 2B: asset-backed securities (commercial or individuals, Member State, CQS1)					0,28					
0310	1.2.6.1	Of which collateral swapped meets operational requirements										
0320	1.2.7	Other Level 2B					0,43					
0330	1.2.7.1	Of which collateral swapped meets operational requirements										
0340	1.2.8	Non-liquid assets					0,93					
0350	1.2.8.1	Of which collateral swapped meets operational requirements										
0360	1.3	**Totals for transactions in which Level 2A assets are lent and the following collateral is borrowed:**										
0370	1.3.1	Level 1 assets (excl. EHQ covered bonds)					0,00					
0380	1.3.1.1	Of which collateral swapped meets operational requirements										
0390	1.3.2	Level 1: extremely high quality covered bonds					0,00					
0400	1.3.2.1	Of which collateral swapped meets operational requirements										
0410	1.3.3	Level 2A assets					0,00					
0420	1.3.3.1	Of which collateral swapped meets operational requirements										

Row	ID	Item	Market value of collateral lent	Liquidity value of collateral lent	Market value of collateral borrowed	Liquidity value of collateral borrowed	Standard weight	Applicable weight	Outflows	Inflows subject to the 75 % cap on inflows	Inflows subject to the 90 % cap on inflows	Inflows exempted from the cap on inflows
			0010	0020	0030	0040	0050	0060	0070	0080	0090	0100
0430	1.3.4	Level 2B: asset-backed securities (residential or automobile, CQS1)					0,10					
0440	1.3.4.1	Of which collateral swapped meets operational requirements										
0450	1.3.5	Level 2B: high quality covered bonds					0,15					
0460	1.3.5.1	Of which collateral swapped meets operational requirements										
0470	1.3.6	Level 2B: asset-backed securities (commercial or individuals, Member State, CQS1)					0,20					
0480	1.3.6.1	Of which collateral swapped meets operational requirements										
0490	1.3.7	Other Level 2B					0,35					
0500	1.3.7.1	Of which collateral swapped meets operational requirements										
0510	1.3.8	Non-liquid assets					0,85					
0520	1.3.8.1	Of which collateral swapped meets operational requirements										
0530	1.4	**Totals for transactions in which Level 2B: asset-backed securities (residential or automobile, CQS1) are lent and the following collateral is borrowed:**										
0540	1.4.1	Level 1 assets (excl. EHQ covered bonds)					0,00					
0550	1.4.1.1	Of which collateral swapped meets operational requirements										
0560	1.4.2	Level 1: extremely high quality covered bonds					0,00					
0570	1.4.2.1	Of which collateral swapped meets operational requirements										

			Market value of collateral lent	Liquidity value of collateral lent	Market value of collateral borrowed	Liquidity value of collateral borrowed	Standard weight	Ap-plicable weight	Outflows	Inflows subject to the 75 % cap on inflows	Inflows subject to the 90 % cap on inflows	Inflows exempted from the cap on inflows
Row	ID	Item	0010	0020	0030	0040	0050	0060	0070	0080	0090	0100
0580	1.4.3	Level 2A assets					0,00					
0590	1.4.3.1	Of which collateral swapped meets operational requirements										
0600	1.4.4	Level 2B: asset-backed securities (residential or automobile, CQS1)					0,00					
0610	1.4.4.1	Of which collateral swapped meets operational requirements										
0620	1.4.5	Level 2B: high quality covered bonds					0,05					
0630	1.4.5.1	Of which collateral swapped meets operational requirements										
0640	1.4.6	Level 2B: asset-backed securities (commercial or individuals, Member State, CQS1)					0,10					
0650	1.4.6.1	Of which collateral swapped meets operational requirements										
0660	1.4.7	Other Level 2B					0,25					
0670	1.4.7.1	Of which collateral swapped meets operational requirements										
0680	1.4.8	Non-liquid assets					0,75					
0690	1.4.8.1	Of which collateral swapped meets operational requirements										
0700	1.5	**Totals for transactions in which Level 2B: high quality covered bonds are lent and the following collateral is borrowed:**										
0710	1.5.1	Level 1 assets (excl. EHQ covered bonds)					0,00					
0720	1.5.1.1	Of which collateral swapped meets operational requirements										
0730	1.5.2	Level 1: extremely high quality covered bonds					0,00					

Row	ID	Item	Market value of collateral lent	Liquidity value of collateral lent	Market value of collateral borrowed	Liquidity value of collateral borrowed	Standard weight	Ap-plicable weight	Outflows	Inflows subject to the 75 % cap on inflows	Inflows subject to the 90 % cap on inflows	Inflows exempted from the cap on inflows
			0010	0020	0030	0040	0050	0060	0070	0080	0090	0100
0740	1.5.2.1	Of which collateral swapped meets operational requirements										
0750	1.5.3	Level 2A assets					0,00					
0760	1.5.3.1	Of which collateral swapped meets operational requirements										
0770	1.5.4	Level 2B: asset-backed securities (residential or automobile, CQS1)					0,00					
0780	1.5.4.1	Of which collateral swapped meets operational requirements										
0790	1.5.5	Level 2B: high quality covered bonds					0,00					
0800	1.5.5.1	Of which collateral swapped meets operational requirements										
0810	1.5.6	Level 2B: asset-backed securities (commercial or individuals, Member State, CQS1)					0,05					
0820	1.5.6.1	Of which collateral swapped meets operational requirements										
0830	1.5.7	Other Level 2B					0,20					
0840	1.5.7.1	Of which collateral swapped meets operational requirements										
0850	1.5.8	Non-liquid assets					0,70					
0860	1.5.8.1	Of which collateral swapped meets operational requirements										
0870	1.6	**Totals for transactions in which Level 2B: asset-backed securities (commercial or individuals, Member State, CQS1) are lent and the following collateral is borrowed:**										
0880	1.6.1	Level 1 assets (excl. EHQ covered bonds)					0,00					

			Market value of collateral lent	Liquidity value of collateral lent	Market value of collateral borrowed	Liquidity value of collateral borrowed	Standard weight	Ap-plicable weight	Outflows	Inflows subject to the 75 % cap on inflows	Inflows subject to the 90 % cap on inflows	Inflows exempted from the cap on inflows
Row	ID	Item	0010	0020	0030	0040	0050	0060	0070	0080	0090	0100
0890	1.6.1.1	Of which collateral swapped meets operational requirements										
0900	1.6.2	Level 1: extremely high quality covered bonds					0,00					
0910	1.6.2.1	Of which collateral swapped meets operational requirements										
0920	1.6.3	Level 2A assets					0,00					
0930	1.6.3.1	Of which collateral swapped meets operational requirements										
0940	1.6.4	Level 2B: asset-backed securities (residential or automobile, CQS1)					0,00					
0950	1.6.4.1	Of which collateral swapped meets operational requirements										
0960	1.6.5	Level 2B: high quality covered bonds					0,00					
0970	1.6.5.1	Of which collateral swapped meets operational requirements										
0980	1.6.6	Level 2B: asset-backed securities (commercial or individuals, Member State, CQS1)					0,00					
0990	1.6.6.1	Of which collateral swapped meets operational requirements										
1000	1.6.7	Other Level 2B					0,15					
1010	1.6.7.1	Of which collateral swapped meets operational requirements										
1020	1.6.8	Non-liquid assets					0,65					
1030	1.6.8.1	Of which collateral swapped meets operational requirements										

Row	ID	Item	Market value of collateral lent	Liquidity value of collateral lent	Market value of collateral borrowed	Liquidity value of collateral borrowed	Standard weight	Applicable weight	Outflows	Inflows subject to the 75 % cap on inflows	Inflows subject to the 90 % cap on inflows	Inflows exempted from the cap on inflows
			0010	0020	0030	0040	0050	0060	0070	0080	0090	0100
1040	1.7	**Totals for transactions in which Other Level 2B assets are lent and the following collateral is borrowed:**										
1050	1.7.1	Level 1 assets (excl. EHQ covered bonds)					0,00					
1060	1.7.1.1	Of which collateral swapped meets operational requirements										
1070	1.7.2	Level 1: extremely high quality covered bonds					0,00					
1080	1.7.2.1	Of which collateral swapped meets operational requirements										
1090	1.7.3	Level 2A assets					0,00					
1100	1.7.3.1	Of which collateral swapped meets operational requirements										
1110	1.7.4	Level 2B: asset-backed securities (residential or automobile, CQS1)					0,00					
1120	1.7.4.1	Of which collateral swapped meets operational requirements										
1130	1.7.5	Level 2B: high quality covered bonds					0,00					
1140	1.7.5.1	Of which collateral swapped meets operational requirements										
1150	1.7.6	Level 2B: asset-backed securities (commercial or individuals, Member State, CQS1)					0,00					
1160	1.7.6.1	Of which collateral swapped meets operational requirements										
1170	1.7.7	Other Level 2B					0,00					
1180	1.7.7.1	Of which collateral swapped meets operational requirements										

Row	ID	Item	Market value of collateral lent	Liquidity value of collateral lent	Market value of collateral borrowed	Liquidity value of collateral borrowed	Standard weight	Ap-plicable weight	Outflows	Inflows subject to the 75 % cap on inflows	Inflows subject to the 90 % cap on inflows	Inflows exempted from the cap on inflows
			0010	0020	0030	0040	0050	0060	0070	0080	0090	0100
1190	1.7.8	Non-liquid assets					0,50					
1200	1.7.8.1	Of which collateral swapped meets operational requirements										
1210	1.8	**Totals for transactions in which Non-liquid assets are lent and the following collateral is borrowed:**										
1220	1.8.1	Level 1 assets (excl. EHQ covered bonds)					0,00					
1230	1.8.1.1	Of which collateral swapped meets operational requirements										
1240	1.8.2	Level 1: extremely high quality covered bonds					0,00					
1250	1.8.2.1	Of which collateral swapped meets operational requirements										
1260	1.8.3	Level 2A assets					0,00					
1270	1.8.3.1	Of which collateral swapped meets operational requirements										
1280	1.8.4	Level 2B: asset-backed securities (residential or automobile, CQS1)					0,00					
1290	1.8.4.1	Of which collateral swapped meets operational requirements										
1300	1.8.5	Level 2B: high quality covered bonds					0,00					
1310	1.8.5.1	Of which collateral swapped meets operational requirements										
1320	1.8.6	Level 2B: asset-backed securities (commercial or individuals, Member State, CQS1)					0,00					
1330	1.8.6.1	Of which collateral swapped meets operational requirements										

Row	ID	Item	Market value of collateral lent	Liquidity value of collateral lent	Market value of collateral borrowed	Liquidity value of collateral borrowed	Standard weight	Applicable weight	Outflows	Inflows subject to the 75 % cap on inflows	Inflows subject to the 90 % cap on inflows	Inflows exempted from the cap on inflows
			0010	0020	0030	0040	0050	0060	0070	0080	0090	0100
1340	1.8.7	Other Level 2B					0,00					
1350	1.8.7.1	Of which collateral swapped meets operational requirements										
1360	1.8.8	Non-liquid assets										
1370	2	**TOTAL COLLATERAL SWAPS (counterparty is non-central bank)**										
1380	2.1	**Totals for transactions in which Level 1 assets (excl. EHQ covered bonds) are lent and the following collateral is borrowed:**										
1390	2.1.1	Level 1 assets (excl. EHQ covered bonds)					0,00					
1400	2.1.1.1	Of which collateral swapped meets operational requirements										
1410	2.1.2	Level 1: extremely high quality covered bonds					0,07					
1420	2.1.2.1	Of which collateral swapped meets operational requirements										
1430	2.1.3	Level 2A assets					0,15					
1440	2.1.3.1	Of which collateral swapped meets operational requirements										
1450	2.1.4	Level 2B: asset-backed securities (residential or automobile, CQS1)					0,25					
1460	2.1.4.1	Of which collateral swapped meets operational requirements										
1470	2.1.5	Level 2B: high quality covered bonds					0,30					
1480	2.1.5.1	Of which collateral swapped meets operational requirements										

			Market value of collateral lent	Liquidity value of collateral lent	Market value of collateral borrowed	Liquidity value of collateral borrowed	Standard weight	Ap-plicable weight	Outflows	Inflows subject to the 75 % cap on inflows	Inflows subject to the 90 % cap on inflows	Inflows exempted from the cap on inflows
Row	ID	Item	0010	0020	0030	0040	0050	0060	0070	0080	0090	0100
1490	2.1.6	Level 2B: asset-backed securities (commercial or individuals, Member State, CQS1)					0,35					
1500	2.1.6.1	Of which collateral swapped meets operational requirements										
1510	2.1.7	Other Level 2B					0,50					
1520	2.1.7.1	Of which collateral swapped meets operational requirements										
1530	2.1.8	Non-liquid assets					1,00					
1540	2.1.8.1	Of which collateral swapped meets operational requirements										
1550	2.2	**Totals for transactions in which Level 1: extremely high quality covered bonds are lent and the following collateral is borrowed:**										
1560	2.2.1	Level 1 assets (excl. EHQ covered bonds)					0,07					
1570	2.2.1.1	Of which collateral swapped meets operational requirements										
1580	2.2.2	Level 1: extremely high quality covered bonds					0,00					
1590	2.2.2.1	Of which collateral swapped meets operational requirements										
1600	2.2.3	Level 2A assets					0,08					
1610	2.2.3.1	Of which collateral swapped meets operational requirements										
1620	2.2.4	Level 2B: asset-backed securities (residential or automobile, CQS1)					0,18					
1630	2.2.4.1	Of which collateral swapped meets operational requirements										

Row	ID	Item	Market value of collateral lent	Liquidity value of collateral lent	Market value of collateral borrowed	Liquidity value of collateral borrowed	Standard weight	Ap-plicable weight	Outflows	Inflows subject to the 75 % cap on inflows	Inflows subject to the 90 % cap on inflows	Inflows exempted from the cap on inflows
			0010	0020	0030	0040	0050	0060	0070	0080	0090	0100
1640	2.2.5	Level 2B: high quality covered bonds					0,23					
1650	2.2.5.1	Of which collateral swapped meets operational requirements										
1660	2.2.6	Level 2B: asset-backed securities (commercial or individuals, Member State, CQS1)					0,28					
1670	2.2.6.1	Of which collateral swapped meets operational requirements										
1680	2.2.7	Other Level 2B					0,43					
1690	2.2.7.1	Of which collateral swapped meets operational requirements										
1700	2.2.8	Non-liquid assets					0,93					
1710	2.2.8.1	Of which collateral swapped meets operational requirements										
1720	2.3	**Totals for transactions in which Level 2A assets are lent and the following collateral is borrowed:**										
1730	2.3.1	Level 1 assets (excl. EHQ covered bonds)					0,15					
1740	2.3.1.1	Of which collateral swapped meets operational requirements										
1750	2.3.2	Level 1: extremely high quality covered bonds					0,08					
1760	2.3.2.1	Of which collateral swapped meets operational requirements										
1770	2.3.3	Level 2A assets					0,00					
1780	2.3.3.1	Of which collateral swapped meets operational requirements										

			Market value of collateral lent	Liquidity value of collateral lent	Market value of collateral borrowed	Liquidity value of collateral borrowed	Standard weight	Applicable weight	Outflows	Inflows subject to the 75 % cap on inflows	Inflows subject to the 90 % cap on inflows	Inflows exempted from the cap on inflows
Row	ID	Item	0010	0020	0030	0040	0050	0060	0070	0080	0090	0100
1790	2.3.4	Level 2B: asset-backed securities (residential or automobile, CQS1)					0,10					
1800	2.3.4.1	Of which collateral swapped meets operational requirements										
1810	2.3.5	Level 2B: high quality covered bonds					0,15					
1820	2.3.5.1	Of which collateral swapped meets operational requirements										
1830	2.3.6	Level 2B: asset-backed securities (commercial or individuals, Member State, CQS1)					0,20					
1840	2.3.6.1	Of which collateral swapped meets operational requirements										
1850	2.3.7	Other Level 2B					0,35					
1860	2.3.7.1	Of which collateral swapped meets operational requirements										
1870	2.3.8	Non-liquid assets					0,85					
1880	2.3.8.1	Of which collateral swapped meets operational requirements										
1890	2.4	**Totals for transactions in which Level 2B: asset-backed securities (residential or automobile, CQS1) are lent and the following collateral is borrowed:**										
1900	2.4.1	Level 1 assets (excl. EHQ covered bonds)					0,25					
1910	2.4.1.1	Of which collateral swapped meets operational requirements										

Row	ID	Item	Market value of collateral lent	Liquidity value of collateral lent	Market value of collateral borrowed	Liquidity value of collateral borrowed	Standard weight	Ap-plicable weight	Outflows	Inflows subject to the 75 % cap on inflows	Inflows subject to the 90 % cap on inflows	Inflows exempted from the cap on inflows
			0010	0020	0030	0040	0050	0060	0070	0080	0090	0100
1920	2.4.2	Level 1: extremely high quality covered bonds					0,18					
1930	2.4.2.1	Of which collateral swapped meets operational requirements										
1940	2.4.3	Level 2A assets					0,10					
1950	2.4.3.1	Of which collateral swapped meets operational requirements										
1960	2.4.4	Level 2B: asset-backed securities (residential or automobile, CQS1)					0,00					
1970	2.4.4.1	Of which collateral swapped meets operational requirements										
1980	2.4.5	Level 2B: high quality covered bonds					0,05					
1990	2.4.5.1	Of which collateral swapped meets operational requirements										
2000	2.4.6	Level 2B: asset-backed securities (commercial or individuals, Member State, CQS1)					0,10					
2010	2.4.6.1	Of which collateral swapped meets operational requirements										
2020	2.4.7	Other Level 2B					0,25					
2030	2.4.7.1	Of which collateral swapped meets operational requirements										
2040	2.4.8	Non-liquid assets					0,75					
2050	2.4.8.1	Of which collateral swapped meets operational requirements										
2060	2.5	**Totals for transactions in which Level 2B: high quality covered bonds are lent and the following collateral is borrowed:**										
2070	2.5.1	Level 1 assets (excl. EHQ covered bonds)					0,30					
2080	2.5.1.1	Of which collateral swapped meets operational requirements										

			Market value of collateral lent	Liquidity value of collateral lent	Market value of collateral borrowed	Liquidity value of collateral borrowed	Standard weight	Ap-plicable weight	Outflows	Inflows subject to the 75 % cap on inflows	Inflows subject to the 90 % cap on inflows	Inflows exempted from the cap on inflows
Row	ID	Item	0010	0020	0030	0040	0050	0060	0070	0080	0090	0100
2090	2.5.2	Level 1: extremely high quality covered bonds					0,23					
2100	2.5.2.1	Of which collateral swapped meets operational requirements										
2110	2.5.3	Level 2A assets					0,15					
2120	2.5.3.1	Of which collateral swapped meets operational requirements										
2130	2.5.4	Level 2B: asset-backed securities (residential or automobile, CQS1)					0,05					
2140	2.5.4.1	Of which collateral swapped meets operational requirements										
2150	2.5.5	Level 2B: high quality covered bonds					0,00					
2160	2.5.5.1	Of which collateral swapped meets operational requirements										
2170	2.5.6	Level 2B: asset-backed securities (commercial or individuals, Member State, CQS1)					0,05					
2180	2.5.6.1	Of which collateral swapped meets operational requirements										
2190	2.5.7	Other Level 2B					0,20					
2200	2.5.7.1	Of which collateral swapped meets operational requirements										
2210	2.5.8	Non-liquid assets					0,70					
2220	2.5.8.1	Of which collateral swapped meets operational requirements										

			Market value of collateral lent	Liquidity value of collateral lent	Market value of collateral borrowed	Liquidity value of collateral borrowed	Standard weight	Ap-plicable weight	Outflows	Inflows subject to the 75 % cap on inflows	Inflows subject to the 90 % cap on inflows	Inflows exempted from the cap on inflows
Row	ID	Item	0010	0020	0030	0040	0050	0060	0070	0080	0090	0100
2230	2.6	**Totals for transactions in which Level 2B: asset-backed securities (commercial or individuals, Member State, CQS1) are lent and the following collateral is borrowed:**										
2240	2.6.1	Level 1 assets (excl. EHQ covered bonds)					0,35					
2250	2.6.1.1	Of which collateral swapped meets operational requirements										
2260	2.6.2	Level 1: extremely high quality covered bonds					0,28					
2270	2.6.2.1	Of which collateral swapped meets operational requirements										
2280	2.6.3	Level 2A assets					0,20					
2290	2.6.3.1	Of which collateral swapped meets operational requirements										
2300	2.6.4	Level 2B: asset-backed securities (residential or automobile, CQS1)					0,10					
2310	2.6.4.1	Of which collateral swapped meets operational requirements										
2320	2.6.5	Level 2B: high quality covered bonds					0,05					
2330	2.6.5.1	Of which collateral swapped meets operational requirements										
2340	2.6.6	Level 2B: asset-backed securities (commercial or individuals, Member State, CQS1)					0,00					
2350	2.6.6.1	Of which collateral swapped meets operational requirements										
2360	2.6.7	Other Level 2B					0,15					
2370	2.6.7.1	Of which collateral swapped meets operational requirements										

			Market value of collateral lent	Liquidity value of collateral lent	Market value of collateral borrowed	Liquidity value of collateral borrowed	Standard weight	Applicable weight	Outflows	Inflows subject to the 75 % cap on inflows	Inflows subject to the 90 % cap on inflows	Inflows exempted from the cap on inflows
Row	ID	Item	0010	0020	0030	0040	0050	0060	0070	0080	0090	0100
2380	2.6.8	Non-liquid assets					0,65					
2390	2.6.8.1	Of which collateral swapped meets operational requirements										
2400	2.7	**Totals for transactions in which Other Level 2B assets are lent and the following collateral is borrowed:**										
2410	2.7.1	Level 1 assets (excl. EHQ covered bonds)					0,50					
2420	2.7.1.1	Of which collateral swapped meets operational requirements										
2430	2.7.2	Level 1: extremely high quality covered bonds					0,43					
2440	2.7.2.1	Of which collateral swapped meets operational requirements										
2450	2.7.3	Level 2A assets					0,35					
2460	2.7.3.1	Of which collateral swapped meets operational requirements										
2470	2.7.4	Level 2B: asset-backed securities (residential or automobile, CQS1)					0,25					
2480	2.7.4.1	Of which collateral swapped meets operational requirements										
2490	2.7.5	Level 2B: high quality covered bonds					0,20					
2500	2.7.5.1	Of which collateral swapped meets operational requirements										
2510	2.7.6	Level 2B: asset-backed securities (commercial or individuals, Member State, CQS1)					0,15					
2520	2.7.6.1	Of which collateral swapped meets operational requirements										

Row	ID	Item	Market value of collateral lent	Liquidity value of collateral lent	Market value of collateral borrowed	Liquidity value of collateral borrowed	Standard weight	Applicable weight	Outflows	Inflows subject to the 75 % cap on inflows	Inflows subject to the 90 % cap on inflows	Inflows exempted from the cap on inflows
			0010	0020	0030	0040	0050	0060	0070	0080	0090	0100
2530	2.7.7	Other Level 2B					0,00					
2540	2.7.7.1	Of which collateral swapped meets operational requirements										
2550	2.7.8	Non-liquid assets					0,50					
2560	2.7.8.1	Of which collateral swapped meets operational requirements										
2570	2.8	**Totals for transactions in which Non-liquid assets are lent and the following collateral is borrowed:**										
2580	2.8.1	Level 1 assets (excl. EHQ covered bonds)					1,00					
2590	2.8.1.1	Of which collateral swapped meets operational requirements										
2600	2.8.2	Level 1: extremely high quality covered bonds					0,93					
2610	2.8.2.1	Of which collateral swapped meets operational requirements										
2620	2.8.3	Level 2A assets					0,85					
2630	2.8.3.1	Of which collateral swapped meets operational requirements										
2640	2.8.4	Level 2B: asset-backed securities (residential or automobile, CQS1)					0,75					
2650	2.8.4.1	Of which collateral swapped meets operational requirements										
2660	2.8.5	Level 2B: high quality covered bonds					0,70					
2670	2.8.5.1	Of which collateral swapped meets operational requirements										

			Market value of collateral lent	Liquidity value of collateral lent	Market value of collateral borrowed	Liquidity value of collateral borrowed	Standard weight	Ap-plicable weight	Outflows	Inflows subject to the 75 % cap on inflows	Inflows subject to the 90 % cap on inflows	Inflows exempted from the cap on inflows
Row	ID	Item	0010	0020	0030	0040	0050	0060	0070	0080	0090	0100
2680	2.8.6	Level 2B: asset-backed securities (commercial or individuals, Member State, CQS1)					0,65					
2690	2.8.6.1	Of which collateral swapped meets operational requirements										
2700	2.8.7	Other Level 2B					0,50					
2710	2.8.7.1	Of which collateral swapped meets operational requirements										
2720	2.8.8	Non-liquid assets										
MEMORANDUM ITEMS												
2730	**23**	**Total collateral swaps (all counterparties) where borrowed collateral has been used to cover short positions**										
2740	**34**	**Total collateral swaps with intragroup counterparties**										
	5	**Collateral swaps waived from Article 17 (2) and (3)**										
2750	5.1	of which: collateral borrowed is L1 excl. EHQCB										
2760	5.2	of which: collateral borrowed is L1 EHQCB										
2770	5.3	of which: collateral borrowed is L2A										
2780	5.4	of which: collateral borrowed is L2B										
2790	5.5	of which: collateral lent is L1 excl. EHQCB										
2800	5.6	of which: collateral lent is L1 EHQCB										
2810	5.7	of which: collateral lent is L2A										
2820	5.8	of which: collateral lent is L2B										

C 76.00 – LIQUIDITY COVERAGE – CALCULATIONS

Currency	

			Value / Percentage
Row	**ID**	**Item**	**010**
CALCULATIONS			
Numerator, denominator, ratio			
010	1	Liquidity buffer	
020	2	Net liquidity outflow	
030	3	Liquidity coverage ratio (%)	
Numerator calculations			
040	4	L1 excl. EHQCB liquidity buffer (value in accordance with Article 9): unadjusted	
050	5	L1 excl. EHQCB collateral 30 day outflows	
060	6	L1 excl. EHQCB collateral 30 day inflows	
070	7	Secured cash 30 day ouflows	
080	8	Secured cash 30 day inflows	
091	9	L1 excl. EHQCB “adjusted amount”	
100	10	L1 EHQCB value in accordance with Article 9: unadjusted	
110	11	L1 EHQCB collateral 30 day outflows	
120	12	L1 EHQCB collateral 30 day inflows	
131	13	L1 EHQCB “adjusted amount”	
160	14	L2A value in accordance with Article 9: unadjusted	

			Value / Percentage
Row	**ID**	**Item**	**010**
170	15	L2A collateral 30 day outflows	
180	16	L2A collateral 30 day inflows	
191	17	L2A “adjusted amount”	
220	18	L2B value in accordance with Article 9: unadjusted	
230	19	L2B collateral 30 day outflows	
240	20	L2B collateral 30 day inflows	
251	21	L2B “adjusted amount”	
280	22	Excess liquid asset amount	
290	23	Liquidity buffer	
Denominator calculations			
300	24	Total Outflows	
310	25	Fully Exempt Inflows	
320	26	Inflows Subject to 90 % Cap	
330	27	Inflows Subject to 75 % Cap	
340	28	Reduction for Fully Exempt Inflows	
350	29	Reduction for Inflows Subject to 90 % Cap	
360	30	Reduction for Inflows Subject to 75 % Cap	
370	31	Net liquidity outflow	
Pillar 2			
380	32	Pillar 2 requirement as set out in Article 105 CRD	

C 77.00 – LIQUIDITY COVERAGE – PERIMETER

Parent or subsidiary	Name	Code	LEI code	Country code	Type of entity
005	010	020	030	040	050
					’