

ANNEX XII
REPORTING ON LIQUIDITY

LIQUIDITY TEMPLATES		
Template number	Template code	Name of the template/group of templates
LIQUIDITY COVERAGE TEMPLATES		
		PART I — LIQUID ASSETS
51	C 51.00	LIQUIDITY COVERAGE — LIQUID ASSETS
		PART II — OUTFLOWS
52	C 52.00	LIQUIDITY COVERAGE — OUTFLOWS
		PART III — INFLOWS
53	C 53.00	LIQUIDITY COVERAGE — INFLOWS
		PART IV — COLLATERAL SWAPS
54	C 54.00	LIQUIDITY COVERAGE — COLLATERAL SWAPS
STABLE FUNDING TEMPLATES		
		PART V — STABLE FUNDING
60	C 60.00	STABLE FUNDING — ITEMS REQUIRING STABLE FUNDING
61	C 61.00	STABLE FUNDING — ITEMS PROVIDING STABLE FUNDING

C 51.00 — LIQUIDITY COVERAGE — LIQUID ASSETS

Row	ID	Item	Legal references	Market value	Value according to Article 418 of CRR	Amount	Undrawn amount of line
				010	020	030	040
010-390	1	ASSETS WHICH MEET THE REQUIREMENTS OF ARTICLES 416 AND 417 OF CRR	Article 416 and 417 of CRR				
010	1,1	cash	Article 416(1)(a) of CRR				
020	1,2	exposures to central bank	Article 416(1)(a) of CRR				
030	1.2.1	of which: exposures that can be withdrawn in times of stress	Article 416(1)(a) of CRR				
040-110	1,3	Other transferable assets representing claims on or guaranteed by	Article 416(1)(c) of CRR				
040-050	1.3.1	transferable assets representing claims on or guaranteed by the central government of a Member State, on a region with fiscal autonomy to raise and collect taxes, or of a third country in the domestic currency of the central or regional government, if the institution incurs a liquidity risk in that Member State or third country that it covers by holding those liquid assets	Article 416(1)(c)(i) of CRR				
040	1.3.1.1	representing claims	Article 416(1)(c)(i) of CRR				
050	1.3.1.2	guaranteed by	Article 416(1)(c)(i) of CRR				
060-070	1.3.2	transferable assets representing claims on or guaranteed by central banks and non-central government public sector entities-in the domestic currency of the central bank and public sector entity	Article 416(1)(c)(ii) of CRR				
060	1.3.2.1	representing claims on	Article 416(1)(c)(ii) of CRR				
070	1.3.2.2	guaranteed by	Article 416(1)(c)(ii) of CRR				
080-090	1.3.3	transferable assets representing claims on or guaranteed by the Bank for International Settlements, the International Monetary Fund, the Commission and multilateral development banks;	Article 416(1)(c)(iii) of CRR				
080	1.3.3.1	representing claims on	Article 416(1)(c)(iii) of CRR				
090	1.3.3.2	guaranteed by	Article 416(1)(c)(iii) of CRR				
100-110	1.3.4	transferable assets representing claims on or guaranteed by the European Financial Stability Facility and the European Stability Mechanism	Article 416(1)(c)(iv) of CRR				
100	1.3.4.1	representing claims on	Article 416(1)(c)(iv) of CRR				
110	1.3.4.2	guaranteed by	Article 416(1)(c)(iv) of CRR				

				Market value	Value according to Article 418 of CRR	Amount	Undrawn amount of line
Row	ID	Item	Legal references	010	020	030	040
120-140	1,4	total shares or units in CIUs with underlying assets specified in Article 416	Article 416(6) and 418(2) CRR				
120	1.4.1	underlying assets in point (a) of article 416(1)	Article 418(2)(a) of CRR				
130	1.4.2	underlying assets in point (b) and (c) of article 416(1)	Article 418(2)(b) of CRR				
140	1.4.3	underlying assets in point (d) of article 416(1)	Article 418(2)(c) of CRR				
150	1,5	standby credit facilities granted by central banks within the scope of monetary policy to the extent that these facilities are not collateralised by liquid assets and excluding emergency liquidity assistance	Article 416(1) (e) CRR				
160-170	1,6	deposits with the central credit institution and other statutory or contractually available liquid funding from a central credit institution or institutions that are members of a network referred to in Article 113(7) or eligible for the waiver provided in Article 10 CRR, to the extent that this funding is not collateralized by liquid assets	Article 416(1) (f) CRR				
160	1.6.1	deposits	Article 416(1) (f) CRR				
170	1.6.2	contractually available liquid funding	Article 416(1) (f) CRR				
Row	ID	Item	Legal references	Extremely high liquidity and credit quality assets		High liquidity and credit quality assets	
				Market value	Value according to Article 418 of CRR	Market value	Value according to Article 418 of CRR
180	1,7	assets issued by a credit institution which has been set up by a Member State central or regional government where at least one of the conditions in Article 416 (2)(a)(iii) is met	Article 416(2)(a)(iii) of CRR				
190-210	1,8	non financial corporate bonds	Article 416(1)(b) or (d) of CRR				
190	1.8.1	credit quality step 1	Article 122 CRR				
200	1.8.2	credit quality step 2	Article 122 CRR				
210	1.8.3	credit quality step 3	Article 122 CRR				
220-240	1,9	bonds issued by a credit institution eligible for the treatment set out in Article 129 (4) or (5)	Article 416(2)(a)(i) of CRR				
220	1.9.1	credit quality step 1	Article 129(4) or 129(5) of CRR				

Row	ID	Item	Legal references	Extremely high liquidity and credit quality assets		High liquidity and credit quality assets	
				Market value	Value according to Article 418 of CRR	Market value	Value according to Article 418 of CRR
230	1.9.2	credit quality step 2	Article 129(4) or 129(5) of CRR				
240	1.9.3	credit quality step 3	Article 129(4) or 129(5) of CRR				
250-270	1.10	non residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR	Article 416(2)(a)(i) of CRR				
250	1.10.1	credit quality step 1	Chapter 5, Title 2, and Article 123, 124, 125, 126 of CRR				
260	1.10.2	credit quality step 2	Chapter 5, Title 2, and Article 123, 124, 125, 126 of CRR				
270	1.10.3	credit quality step 3	Chapter 5, Title 2, and Article 123, 124, 125, 126 of CRR				
280-300	1.11	residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR	Article 416(2)(a)(i) of CRR				
280	1.11.1	credit quality step 1	Chapter 5 Title 2 of part V and Article 125 of CRR				
290	1.11.2	credit quality step 2	Chapter 5, Title 2 of part V and Article 125 of CRR				
300	1.11.3	credit quality step 3	Chapter 5, Title 2, and Article 125 of CRR				
310-330	1.12	bonds issued by a credit institution as defined in Article 52(4) of Directive 2009/65/EC other than those referred to in 1.9	Article 416(2)(a)(ii) of CRR				
310	1.12.1	credit quality step 1	Article 129(4) or 129(5) of CRR				
320	1.12.2	credit quality step 2	Article 129(4) or 129(5) of CRR				
330	1.12.3	credit quality step 3	Article 129(4) or 129(5) of CRR				
340-360	1.13	other transferable assets that are of extremely high liquidity and credit quality	Article 416(1)(b) of CRR				
340	1.13.1	credit quality step 1	Chapter 2, Title 2, Part III of CRR				
350	1.13.2	credit quality step 2	Chapter 2, Title 2, Part III of CRR				
360	1.13.3	credit quality step 3	Chapter 2, Title 2, Part III of CRR				

Row	ID	Item	Legal references	Extremely high liquidity and credit quality assets		High liquidity and credit quality assets	
				Market value	Value according to Article 418 of CRR	Market value	Value according to Article 418 of CRR
370-390	1,14	other transferable assets that are of high liquidity and credit quality	Article 416(1)(d) of CRR				
370	1.14.1	credit quality step 1	Chapter 2, Title 2, Part III of CRR				
380	1.14.2	credit quality step 2	Chapter 2, Title 2, Part III of CRR				
390	1.14.3	credit quality step 3	Chapter 2, Title 2, Part III of CRR				
400-410	2	ASSETS WHICH MEET THE REQUIREMENTS OF ART. 416 (1) (b) AND (d) BUT DO NOT MEET THE REQUIREMENTS OF ART. 417 (b) AND (c) CRR		Market value	Value according to Article 418 of CRR	Amount	Undrawn amount of line
400	2,1	assets not controlled by a liquidity management function	Article 417 (c) of CRR				
410	2,2	assets not legally and practically readily available at any time during the next 30 days to be liquidated via outright sale via a simple repurchase agreements on an approved repurchase markets	Article 417 (b) of CRR				
420-610	3	ITEMS SUBJECT TO SUPPLEMENTARY REPORTING OF LIQUID ASSETS					
420	3,1	Cash	Annex III, article 1 CRR				
430	3,2	Central bank exposures, to the extent that these exposures can be drawn down in times of stress	Annex III, article 2 CRR				
440-480	3,3	transferable securities with a 0% risk weight and not an obligation of an institution or any of its affiliated entities	Annex III, article 3 CRR				
440	3.3.1	representing claims on sovereigns	Annex III, article 3 CRR				
450	3.3.2	claims guaranteed by sovereigns	Annex III, article 3 CRR				
460	3.3.3	representing claims on or claims guaranteed by central banks	Annex III, article 3 CRR				
470	3.3.4	representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities	Annex III, article 3 CRR				
480	3.3.5	representing claims on or claims guaranteed by Bank for International Settlements, the International Monetary Fund, the European Union, the European Financial Stability Facility, the European Stability Mechanism or multilateral development banks	Annex III, article 3 CRR				
490	3,4	Transferable securities other than those referred to in 3.3 representing claims on or claims guaranteed by sovereigns or central banks issued in domestic currencies by the sovereign or central bank in the currency and country in which the liquidity risk is being taken or issued in foreign currencies, to the extent that holding of such debt matches the liquidity needs of the bank's operations in that third country	Annex III, article 4 CRR				

Row	ID	Item	Legal references	Extremely high liquidity and credit quality assets		High liquidity and credit quality assets	
				Market value	Value according to Article 418 of CRR	Amount	Undrawn amount of line
500-550	3,5	transferable securities with a 20% risk weight and not an obligation of an institution or any of its affiliated entities	Annex III, article 5 CRR				
500	3.5.1	representing claims on sovereigns	Annex III, article 5 CRR				
510	3.5.2	claims guaranteed by sovereigns	Annex III, article 5 CRR				
520	3.5.3	representing claims on or claims guaranteed by central banks	Annex III, article 5 CRR				
530	3.5.4	representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities	Annex III, article 5 CRR				
540	3.5.5	representing claims on or claims guaranteed by multilateral development banks	Annex III, article 5 CRR				
550	3,6	transferable securities other than those referred to in point 3.3 to 3.5 of the LCR-Assets's template that fulfil all the conditions specified in Art. 5 of Annex III CRR	Annex III, article 6 CRR				
560	3,7	transferable securities other than those referred to in 3.3 to 3.6 that qualify for a 50 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and do not represent a claim on an SSPE, an institution or any of its affiliated entities	Annex III, article 7 CRR				
570	3,8	transferable securities other than those referred to in 3.3 to 3.7 that are collateralised by assets that qualify for a 35 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and are fully and completely secured by mortgages on residential property in accordance with Article 125	Annex III, article 8 CRR				
580	3,9	standby credit facilities granted by central banks within the scope of monetary policy to the extent that these facilities are not collateralised by liquid assets and excluding emergency liquidity assistance	Annex III, article 9 CRR				
590	3.10	Legal or statutory minimum deposits with the central credit institution and other statutory or contractually available liquid funding from the central credit institution or institutions that are members of the network referred to in Article 113(7), or eligible for the waiver provided in Article 10, to the extent that this funding is not collateralised by liquid assets , if the credit institution belongs to a network in accordance with legal or statutory provisions.	Annex III, article 10 CRR				
600	3,11	exchange traded, centrally cleared common equity shares, that are a constituent of a major stock index, denominated in the domestic currency of the Member State and not issued by an institution or any of its affiliates	Annex III, article 11 CRR				
610	3,12	gold listed on a recognised exchange, held on an allocated basis	Annex III, article 12 CRR				

Row	ID	Item	Legal references	Market value	Value according to Article 418 of CRR	Amount	Undrawn amount of line
620-850	4	ASSETS WHICH DO NOT MEET THE REQUIREMENTS OF ARTICLE 416 (1) - (3) OF CRR BUT STILL MEET THE REQUIREMENTS OF ART. 417 (b) AND (c) CRR					
620-640	4,1	financial corporate bonds	Article 416 (2) of CRR				
620	4.1.1	credit quality step 1	Article 120(1) of CRR				
630	4.1.2	credit quality step 2	Article 120(1) of CRR				
640	4.1.3	credit quality step 3	Article 120(1) of CRR				
650-670	4,2	own issuances	Article 416.3(b) -of CRR				
650	4.2.1	credit quality step 1	Article 120(1) of CRR				
660	4.2.2	credit quality step 2	Article 120(1) of CRR				
670	4.2.3	credit quality step 3	Article 120(1) of CRR				
680-700	4,3	unsecured credit institution issuances	Article 416 of CRR				
680	4.3.1	credit quality step 1	Article 120(1) of CRR				
690	4.3.2	credit quality step 2	Article 120(1) of CRR				
700	4.3.3	credit quality step 3	Article 120(1) of CRR				
710-730	4,4	non residential mortgage backed instruments not already reported in 1.10	Article 416 (4)(b) CRR				
710	4.4.1	credit quality step 1	Chapter 5, Title 2, and Article 123, 124, 125, 126 of CRR				
720	4.4.2	credit quality step 2	Chapter 5, Title 2, and Article 123, 124, 125, 126 of CRR				
730	4.4.3	credit quality step 3	Chapter 5, Title 2, and Article 123, 124, 125, 126 of CRR				
740-760	4,5	residential mortgage backed instruments not already reported in 1.11	Article 509(3)(a) CRR				
740	4.5.1	credit quality step 1	Chapter 5, Title 2 of Part III and Article 125 of CRR				

Row	ID	Item	Legal references	Market value	Value according to Article 418 of CRR	Amount	Undrawn amount of line
750	4.5.2	credit quality step 2	Chapter 5, Title 2 of Part III and Article 125 of CRR				
760	4.5.3	credit quality step 3	Chapter 5, Title 2 of Part III and Article 125 of CRR				
770	4,6	equities listed on a recognised exchange and major index linked equity instruments, not self issued or issued by financial institutions	Article 509(3)(c) and 416(4)(a) of CRR				
780	4,7	gold	Article 509(3)(c) and 416(4)(a) of CRR				
790	4,8	guaranteed bonds not already reported above	Article 509(3)(c) of CRR				
800	4,9	covered bonds not already reported above	Article 509(3)(c) of CRR				
810	4.10	corporate bonds not already reported above	Article 509(3)(c) of CRR				
820	4.11	funds based on the assets reported in 4.5 -4.10	Article 509(3)(c) of CRR				
830-850	4.12	other categories of central bank eligible securities or loans	Article 509(3)(b) of CRR				
830	4.12.1	local government bonds	Article 509(3)(b) of CRR				
840	4.12.2	commercial paper	Article 509(3)(b) of CRR				
850	4.12.3	credit claims	Article 416(4)(c) of CRR				
860-870	5	TREATMENT FOR JURISDICTIONS WITH INSUFFICIENT HQLA	Article 419(2)(a) of CRR				
860	5,1	Use of derogation A (foreign currency)	Article 419(2)(a) of CRR				
870	5,2	Use of derogation B (credit line from the relevant central bank)	Article 419(2)(b) of CRR				
880-900	6	REPORTING OF SHAR'IAH COMPLIANT ASSETS AS ALTERNATIVE ASSETS UNDER 509(2)(i). Shar'iah -compliant financial products as alternative to assets that would qualify as liquid assets for the purposes of Article 416, for the use of Shar'iah compliant banks	Article 509(2)(i) of CRR				
880	6.1	credit quality step 1					
890	6.2	credit quality step 2					
900	6.3	credit quality step 3					

C 52.00 — LIQUIDITY COVERAGE — OUTFLOWS

Row	ID	Item	Legal references	Amount		Outflow				
				010	020	030	040	050	060	
020-1370	1	OUTFLOWS								
020-100	1,1	retail deposits	Article 421 of CRR							
020-040	1.1.1	covered by a Deposit Guarantee Scheme in accordance with Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country	Article 421(1) of CRR							
020	1.1.1.1	part of an established relationship making withdrawal highly unlikely	Article 421(1)(a) of CRR							
030	1.1.1.2	held in transactional accounts, including accounts to which salaries are regularly credited	Article 421(1)(b) of CRR							
040	1.1.2	covered by a Deposit Guarantee Scheme according to Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country which do not qualify to be reported in items 1.1.1.1 or 1.1.1.2	Article 421(2) of CRR							
050	1.1.3	uninsured retail deposits	Article 421(2) of CRR							
060-080	1.1.4	deposits subject to different outflows than specified in Article 421(1) or 421(2)	Article 421(3) of CRR							
060	1.1.4.1	Category 1								
070	1.1.4.2	Category 2								
080	1.1.4.3	Category 3								
090	1.1.5	deposits in third countries where a higher outflow is applied	Article 421(4) of CRR							
100	1.1.6	deposits exempted from the calculation of outflows where the conditions of Art. 421(5)(a) and (b) have been met	Article 421(5) of CRR							
110-1130	1,2	outflows on other liabilities								
110	1.2.1	liabilities resulting from the institution's own operating expenses	Article 422(1) of CRR							

Row	ID	Item	Legal references	Market value	Where the counterparty is not a central bank				
					extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality
					Amount due	Value according to Art. 418 CRR	Amount due	Value according to Art. 418 CRR	Amount due
120-950	1.2.2	Liabilities resulting from secured lending and capital market driven transactions as defined in Article 192:	Article 422(2) of CRR						
120-190	1.2.2.1	Other transferable assets representing claims on or guaranteed by	Article 416(1)(c) of CRR						
120-130	1.2.2.1.1	transferable assets representing claims on or guaranteed by the central government of a Member State, a region with fiscal autonomy to raise and collect taxes, or of a third country in the domestic currency of the central or regional government, if the institution incurs a liquidity risk in that Member State or third country that it covers by holding those liquidity assets	Article 416(1)(c)(i) of CRR						
120	1.2.2.1.1.1	representing claims	Article 416(1)(c)(i) of CRR						
130	1.2.2.1.1.2	guaranteed by	Article 416(1)(c)(i) of CRR						
140-150	1.2.2.1.2	transferable assets representing claims on or guaranteed by central banks and non-central government public sector entities in the domestic currency of the central bank and public sector entity	Article 416(1)(c)(ii) of CRR						
140	1.2.2.1.2.1	representing claims on	Article 416(1)(c)(ii) of CRR						
150	1.2.2.1.2.2	guaranteed by	Article 416(1)(c)(ii) of CRR						
160-170	1.2.2.1.3	transferable assets representing claims on or guaranteed by the Bank for International Settlements, the International Monetary Fund, the Commission and multilateral development banks;	Article 416(1)(c)(iii) of CRR						

Row	ID	Item	Legal references	Market value	Where the counterparty is not a central bank				
					extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality
					Amount due	Value according to Art. 418 CRR	Amount due	Value according to Art. 418 CRR	Amount due
160	1.2.2.1.3.1	representing claims on	Article 416(1)(c)(iii) of CRR						
170	1.2.2.1.3.2	guaranteed by	Article 416(1)(c)(iii) of CRR						
180-190	1.2.2.1.4	transferable assets representing claims on or guaranteed by the European Financial Stability Facility and the European Stability Mechanism	Article 416(1)(c)(iv) of CRR						
180	1.2.2.1.4.1	representing claims on	Article 416(1)(c)(iv) of CRR						
190	1.2.2.1.4.2	guaranteed by	Article 416(1)(c)(iv) of CRR						
200-220	1.2.2.2	total shares or units in CIUs with underlying assets specified in Article 416	Article 416(6) and 418(2) CRR						
200	1.2.2.2.1	underlying assets in point (a) of article 416(1)	Article 418(2)(a) of CRR						
210	1.2.2.2.2	underlying assets in point (b) and (c) of article 416(1)	Article 418(2)(b) of CRR						
220	1.2.2.2.3	underlying assets in point (d) of article 416(1)	Article 418(2)(c) of CRR						
230	1.2.2.3	assets issued by a credit institution which has been set up by a Member State central or regional government where at least one of the conditions in Article 416 (2)(a) (iii) is met	Article 416(2)(a)(iii) of CRR						
240-260	1.2.2.4	non financial corporate bonds	Article 416(1)(b) or (d) of CRR						
240	1.2.2.4.1	credit quality step 1	Article 122 CRR						
250	1.2.2.4.2	credit quality step 2	Article 122 CRR						
260	1.2.2.4.3	credit quality step 3	Article 122 CRR						

Row	ID	Item	Legal references	Market value	Where the counterparty is not a central bank				
					extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality
					Amount due	Value according to Art. 418 CRR	Amount due	Value according to Art. 418 CRR	Amount due
270-290	1.2.2.5	bonds issued by a credit institution eligible for the treatment set out in Article 129(4) or (5)	Article 416(2)(a)(i) of CRR						
270	1.2.2.5.1	credit quality step 1	Article 129(4) or 129(5) of CRR						
280	1.2.2.5.2	credit quality step 2	Article 129(4) or 129(5) of CRR						
290	1.2.2.5.3	credit quality step 3	Article 129(4) or 129(5) of CRR						
300-320	1.2.2.6	non residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR	Article 416(2)(a)(i) of CRR						
300	1.2.2.6.1	credit quality step 1	Chapter 5, Title 2, and Article 123, 124, 125, 126 of CRR						
310	1.2.2.6.2	credit quality step 2	Chapter 5, Title 2, and Article 123, 124, 125, 126 of CRR						
320	1.2.2.6.3	credit quality step 3	Chapter 5, Title 2, and Article 123, 124, 125, 126 of CRR						
330-350	1.2.2.7	residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR	Article 416(2)(a)(i) of CRR						
330	1.2.2.7.1	credit quality step 1	Chapter 5 Title 2 of part V and Article 125 of CRR						
340	1.2.2.7.2	credit quality step 2	Chapter 5, Title 2 of part V and Article 125 of CRR						
350	1.2.2.7.3	credit quality step 3	Chapter 5, Title 2, and Article 125 of CRR						

Row	ID	Item	Legal references	Market value	Where the counterparty is not a central bank				
					extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality
					Amount due	Value according to Art. 418 CRR	Amount due	Value according to Art. 418 CRR	Amount due
360-380	1.2.2.8	bonds issued by a credit institution as defined in Art. 52 (4) of Directive 2009/65/EC other than those referred to in 1.9 of LCR-Assets' template	Article 416(2)(a)(ii) of CRR						
360	1.2.2.8.1	credit quality step 1	Article 129(4) or 129(5) of CRR						
370	1.2.2.8.2	credit quality step 2	Article 129(4) or 129(5) of CRR						
380	1.2.2.8.3	credit quality step 3	Article 129(4) or 129(5) of CRR						
390-410	1.2.2.9	other transferable assets that are of extremely high liquidity and credit quality	Article 416(1)(b) of CRR						
390	1.2.2.9.1	credit quality step 1	Chapter 2, Title 2, Part III of CRR						
400	1.2.2.9.2	credit quality step 2	Chapter 2, Title 2, Part III of CRR						
410	1.2.2.9.3	credit quality step 3	Chapter 2, Title 2, Part III of CRR						
420-440	1.2.2.10	other transferable assets that are of high liquidity and credit quality	Article 416(1)(d) of CRR						
420	1.2.2.10.1	credit quality step 1	Chapter 2, Title 2, Part III of CRR						
430	1.2.2.10.2	credit quality step 2	Chapter 2, Title 2, Part III of CRR						
440	1.2.2.10.3	credit quality step 3	Chapter 2, Title 2, Part III of CRR						
450-460	1.2.2.11	Assets which meet the requirements of article 416 point (1) (b) and (d) but do not meet the requirements of Article 417 (b) and (c) CRR							
450	1.2.2.11.1	assets not controlled by a liquidity management function	Article 417 (c) of CRR						
460	1.2.2.11.2	assets not legally and practically readily available at any time during the next 30 days to be liquidated via outright sale via a simple repurchase agreements on an approved repurchase markets	Article 417 (b) of CRR						

Row	ID	Item	Legal references	Market value	Where the counterparty is not a central bank				
					extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality
					Amount due	Value according to Art. 418 CRR	Amount due	Value according to Art. 418 CRR	Amount due
480-680	1.2.2.12	Items subject to supplementary reporting of liquid assets							
480	1.2.2.12.1	Cash	Annex III, article 1 CRR						
490	1.2.2.12.2	Central bank exposures, to the extent that these exposures can be drawn down in times of stress	Annex III, article 2 CRR						
500-540	1.2.2.12.3	transferable securities with a 0% risk weight and not an obligation of an institution or any of its affiliated entities	Annex III, article 3 CRR						
500	1.2.2.12.3.1	representing claims on sovereigns	Annex III, article 3 CRR						
510	1.2.2.12.3.2	claims guaranteed by sovereigns	Annex III, article 3 CRR						
520	1.2.2.12.3.3	representing claims on or claims guaranteed by central banks	Annex III, article 3 CRR						
530	1.2.2.12.3.4	representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities	Annex III, article 3 CRR						
540	1.2.2.12.3.5	representing claims on or claims guaranteed by Bank for International Settlements, the International Monetary Fund, the European Union, the European Financial Stability Facility, the European Stability Mechanism or multilateral development banks	Annex III, article 3 CRR						
550	1.2.2.12.4	Transferable securities other than those referred to in 3.3 of the LCR-Assets' template representing claims on or claims guaranteed by sovereigns or central banks issued in domestic currencies by the sovereign or central bank in the currency and country in which the liquidity risk is being taken or issued in foreign currencies, to the extent that holding of such debt matches the liquidity needs of the bank's operations in that third country	Annex III, article 4 CRR						

Row	ID	Item	Legal references	Market value	Where the counterparty is not a central bank				
					extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality
					Amount due	Value according to Art. 418 CRR	Amount due	Value according to Art. 418 CRR	Amount due
570-610	1.2.2.12.5	transferable securities with a 20 % risk weight and not an obligation of an institution or any of its affiliated entities	Annex III, article 5 CRR						
570	1.2.2.12.5.1	representing claims on sovereigns	Annex III, article 5 CRR						
580	1.2.2.12.5.2	claims guaranteed by sovereigns	Annex III, article 5 CRR						
590	1.2.2.12.5.3	representing claims on or claims guaranteed by central banks	Annex III, article 5 CRR						
600	1.2.2.12.5.4	representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities	Annex III, article 5 CRR						
610	1.2.2.12.5.5	representing claims on or claims guaranteed by multi-lateral development banks	Annex III, article 5 CRR						
620	1.2.2.12.6	transferable securities other than those referred to in point 3.3 to 3.5 of the LCR-Assets's template that fulfil all the conditions specified in Point 6 of Annex III CRR	Annex III, article 6 CRR						
630	1.2.2.12.7	transferable securities other than those referred to in 3.3 to 3.6 of the LCR-Assets' template that qualify for a 50 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and do not represent a claim on an SSPE, an institution or any of its affiliated entities	Annex III, article 7 CRR						
640	1.2.2.12.8	transferable securities other than those referred to in 3.3 to 3.7 of the LCR-Assets' template that are collateralised by assets that qualify for a 35 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and are fully and completely secured by mortgages on residential property in accordance with Art. 125 CRR	Annex III, article 8 CRR						

Row	ID	Item	Legal references	Market value	Where the counterparty is not a central bank				
					extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality
					Amount due	Value according to Art. 418 CRR	Amount due	Value according to Art. 418 CRR	Amount due
650	1.2.2.12.9	standby credit facilities granted by central banks within the scope of monetary policy to the extent that these facilities are not collateralised by liquid assets and excluding emergency liquidity assistance	Annex III, article 9 CRR						
660	1.2.2.12.10	Legal or statutory minimum deposits with the central credit institution and other statutory or contractually available liquid funding from the central credit institution or institutions that are members of the network referred to in Article 113(7), or eligible for the waiver provided in Article 10, to the extent that this funding is not collateralised by liquid assets, if the credit institution belongs to a network in accordance with legal or statutory provisions.	Annex III, article 10 CRR						
670	1.2.2.12.11	exchange traded, centrally cleared common equity shares, that are a constituent of a major stock index, denominated in the domestic currency of the Member State and not issued by an institution or any of its affiliates	Annex III, article 11 CRR						
680	1.2.2.12.12	gold listed on a recognised exchange, held on an allocated basis	Annex III, article 12 CRR						
690-920	1.2.2.13	ASSETS WHICH DO NOT MEET THE REQUIREMENTS OF ARTICLE 416 (1)-(3) OF CRR but still meet the requirements of Article 417 (b) and (c) CRR.							
690-710	1.2.2.13.1	financial corporate bonds	Article 416 (2) of CRR						
690	1.2.2.13.1.1	credit quality step 1	Article 120(1) of CRR						
700	1.2.2.13.1.2	credit quality step 2	Article 120(1) of CRR						
710	1.2.2.13.1.3	credit quality step 3	Article 120(1) of CRR						
720-740	1.2.2.13.2	own issuances	Article 416.3(b) of CRR						

Row	ID	Item	Legal references	Market value	Where the counterparty is not a central bank				
					extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality
					Amount due	Value according to Art. 418 CRR	Amount due	Value according to Art. 418 CRR	Amount due
720	1.2.2.13.2.1	credit quality step 1	Article 120(1) of CRR						
730	1.2.2.13.2.2	credit quality step 2	Article 120(1) of CRR						
740	1.2.2.13.2.3	credit quality step 3	Article 120(1) of CRR						
750-770	1.2.2.13.3	unsecured credit institution issuances	Article 416 of CRR						
750	1.2.2.13.3.1	credit quality step 1	Article 120(1) of CRR						
760	1.2.2.13.3.2	credit quality step 2	Article 120(1) of CRR						
770	1.2.2.13.3.3	credit quality step 3	Article 120(1) of CRR						
780-800	1.2.2.13.4	asset backed securities not already reported in 1.10 to 1.11.3	Article 416 (4)(b) CRR						
780	1.2.2.13.4.1	credit quality step 1	Chapter 5, Title 2, and Article 123, 124, 125, 126 of CRR						
790	1.2.2.13.4.2	credit quality step 2	Chapter 5, Title 2, and Article 123, 124, 125, 126 of CRR						
800	1.2.2.13.4.3	credit quality step 3	Chapter 5, Title 2, and Article 123, 124, 125, 126 of CRR						
810-830	1.2.2.13.5	residential mortgage backed securities not already reported in 1.10 to 1.11.3	Article 509(3)(a) CRR						
810	1.2.2.13.5.1	credit quality step 1	Chapter 5, Title 2 of Part III and Article 125 of CRR						
820	1.2.2.13.5.2	credit quality step 2	Chapter 5, Title 2 of Part III and Article 125 of CRR						
830	1.2.2.13.5.3	credit quality step 3	Chapter 5, Title 2 of Part III and Article 125 of CRR						

Row	ID	Item	Legal references	Market value	Where the counterparty is not a central bank				
					extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality
					Amount due	Value according to Art. 418 CRR	Amount due	Value according to Art. 418 CRR	Amount due
840	1.2.2.13.6	equities listed on a recognised exchange and major index linked equity instruments, not self issued or issued by financial institutions	Article 509(3)(c) and 416(4)(a) of CRR						
850	1.2.2.13.7	gold	Article 509(3)(c) and 416(4)(a) of CRR						
860	1.2.2.13.8	guaranteed bonds not already reported above	Article 509(3)(c) of CRR						
870	1.2.2.13.9	covered bonds not already reported above	Article 509(3)(c) of CRR						
880	1.2.2.13.10	corporate bonds not already reported above	Article 509(3)(c) of CRR						
890	1.2.2.13.11	funds based on the assets reported in 4.5 -4.9	Article 509(3)(c) of CRR						
900-920	1.2.2.13.12	other categories of central bank eligible securities or loans	Article 509(3)(b) of CRR						
900	1.2.2.13.12.1	local government bonds	Article 509(3)(b) of CRR						
910	1.2.2.13.12.2	commercial paper	Article 509(3)(b) of CRR						
920	1.2.2.13.12.3	credit claims	Article 416(4)(c) of CRR						
930-950	1.2.2.14	Reporting of Shar'iah compliant assets as an alternative assets under 509(2)(i)							
930-950	1.2.2.14.1	Shar'iah -compliant financial products as an alternative to assets that would qualify as liquid assets for the purposes of Article 416, for the use of Shar'iah compliant banks	Article 509(2)(i) of CRR						
930	1.2.2.14.1.1	credit quality step 1							
940	1.2.2.14.1.2	credit quality step 2							
950	1.2.2.14.1.3	credit quality step 3							

Row	ID	Item	Legal References	Amount deposited by clients that are financial customers	Outflow	Amount deposited by clients that are not financial customers	Outflow	Amount	
960-1030	1.2.3	deposits that have to be maintained by the depositor:	Article 422 (3) of CRR						
960-990	1.2.3.1.	in order to obtain clearing, custody or cash management services or other comparable services (excluding correspondent banking or prime brokerage services)	Article 422 (3)(a) of CRR						
960-970	1.2.3.1.1	which are covered by a Deposit Guarantee Scheme according to Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country							
960	1.2.3.1.1.1	of which there is evidence that the client is unable to withdraw amounts legally due over a 30 day horizon without compromising its operational functionality							
970	1.2.3.1.1.2	of which there is no evidence that the client is unable to withdraw amounts legally due over a 30 day horizon without compromising its operational functionality							
980-990	1.2.3.1.2	which are not covered by a Deposit Guarantee Scheme according to Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country							
980	1.2.3.1.2.1	of which there is evidence that the client is unable to withdraw amounts legally due over a 30 day horizon without compromising its operational functionality							
990	1.2.3.1.2.2	of which there is no evidence that the client is unable to withdraw amounts legally due over a 30 day horizon without compromising its operational functionality							
1000	1.2.3.2	in the context of an established operational relationship other than that reported in 1.2.3.1.1 and 1.2.3.1.2	Article 422 (3)(c) of CRR						

Row	ID	Item	Legal References	Amount deposited by clients that are financial customers	Outflow	Amount deposited by clients that are not financial customers	Outflow	Amount	
1010	1.2.3.2.1	of which are correspondent banking or prime brokerage services	Article 422 (3)(c) and (4) of CRR						
1020	1.2.3.3	in the context of common task sharing within an institutional protection scheme meeting the requirements of Article 113(7) or as a legal or statutory minimum deposit by another entity being a member of the same institutional protection scheme	Article 422 (3)(b) of CRR						
1030	1.2.3.4	to obtain cash clearing and central credit institution services and where the credit institution belongs to a network in accordance with legal or statutory provisions;	Article 422.3(d) of CRR						
1040	1.2.4	Deposits from credit institutions placed at central credit institutions that are considered as liquid assets in accordance with Article 416(1)(f)	Article 422(3) of CRR						
1050	1.2.5	liquidity lines for assets specified in Article 416(1)(f)	Article 416(1)(f)						
Row	ID	Item	Legal References	Amount	Outflow				
1060-1070	1.2.6	liabilities not reported in 1.2.2 to 1.2.5 resulting from deposits by clients that are not financial customers	Article 422(5) of CRR						
1060	1.2.6.1	which are covered by a Deposit Guarantee Scheme in accordance with Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country	Article 422(5) of CRR						
1070	1.2.6.2	which are not covered by a Deposit Guarantee Scheme in accordance with Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country	Article 422(5) of CRR						
1080	1.2.7	net amount payable from the contracts listed in Annex II (net of collateral to be received that qualifies as liquid assets under Article 416	Article 422(6) of CRR						

Row	ID	Item	Legal References	Amount	Outflow				
1090-1100	1.2.8	liabilities for which the competent authority has determined a lower outflow in accordance with Article 422(8)	Article 422(8) of CRR						
1090	1.2.8.1	where all the conditions of Article 422(8) (a), (b), (c) and (d) are met	Article 422(8) of CRR						
1100	1.2.8.2	where point (d) of Article 422(8)(d) has been waived by the competent authorities and all the conditions of Article 422 (8) (a), (b), and (c) are met for the purposes of applying the intra-group treatment of Article 19 (1)(b) in relation to institutions that are not subject to the waiver of Article 8 liabilities for which the competent authority has determined a lower outflow in accordance with article 422(9)	Article 422(9) of CRR						
1110-1120	1.2.9	outflows not captured above	Article 420(1)(e) of CRR						
1110	1.2.9.1	liabilities, including any contractual arrangements such as other off balance sheet and contingent funding obligations, including, but not limited to committed funding facilities, un-drawn loans and advances to wholesale counterparties, mortgages that have been agreed but not yet drawn down, credit cards, overdrafts, planned outflows related to renewal or extension of new retail or wholesale loans, planned derivative payables	Article 420(2) of CRR						
1120	1.2.9.2	trade finance off balance sheet related products, as defined in Article 429 and Annex I	Article 420(2) of CRR						
1130	1.2.10	all other liabilities	Article 422(7) of CRR						
Row	ID	Item	Legal References	Amount	Outflow	Market value	Value according to Article 418 of the CRR		
1140-1210	1,3	additional Outflows							
1140	1.3.1	for collateral other than assets referred to in Article 416.1(a) to (c) which is posted by the institution for contracts listed in Annex II and credit derivatives	Article 423(1) of CRR						
1150	1.3.2	corresponding to additional collateral needs that would result from a material deterioration in the credit quality of the institution	Article 423(2) of CRR						
1160	1.3.3	corresponding to additional collateral needs that would result from the impact of an adverse market scenario on the institution's derivatives transaction, financing transactions and other contracts if material	Article 423 (3) of CRR						

Row	ID	Item	Legal References	Amount	Outflow	Market value	Value according to Article 418 of the CRR		
1170	1.3.4	corresponding to the market value of securities or other assets sold short and to be delivered within the 30 days horizon unless the institution owns the securities to be delivered or has borrowed them at terms requiring their return only after the 30 day horizon and the securities do not form part of the institutions liquid assets	Article 423 (4) of CRR						
1180	1.3.5	corresponding to the excess collateral the institution holds that can be contractually called at any time by the counterparty	Article 423(5)(a) of CRR						
1190	1.3.6	corresponding to collateral that is due to be returned to a counterparty	Article 423(5)(b) of CRR						
1200	1.3.7	corresponding to collateral that corresponds to assets that would qualify as liquid assets for the purposes of Article 416 that can be substituted for assets corresponding to assets that would not qualify as liquid assets for the purposes of Article 416 without the consent of the institution.	Article 423(5)(c) of CRR						
1210	1.3.8	deposits received as collateral	Article 423(6) of CRR						
Row	ID	Item	Legal References	Amount	Outflow				
1220-1370	1,4	outflows from credit and liquidity facilities							
1220	1.4.1	maximum amount that can be drawn of undrawn committed credit facilities and undrawn committed liquidity facilities for retail clients	Article 424 (2) of CRR						
1230-1240	1.4.2	maximum amount that can be drawn of undrawn committed credit facilities and undrawn committed liquidity facilities for clients other than retail and financial customers	Article 424(3) of CRR						
1230	1.4.2.1	undrawn committed credit facilities							

Row	ID	Item	Legal References	Amount	Outflow				
1240	1.4.2.2	undrawn committed liquidity facilities							
1250	1.4.3	maximum amount that can be drawn of undrawn liquidity facilities that has been provided to an SSPE for the purpose of enabling such SSPE to purchase assets other than securities from clients that are not financial customers that exceeds the amount of assets currently purchased from clients and where the maximum amount that can be drawn is contractually limited to the amount of assets currently purchased	Article 424(4) of CRR						
1260-1270	1.4.4	maximum amount that can be drawn of other undrawn committed credit facilities and undrawn committed liquidity facilities not reported in 1.4.1, 1.4.2 or 1.4.3	Article 424(5) of CRR						
1260	1.4.4.1	granted to SSPEs other than those in 1.4.3	Article 424(5) (a) of CRR						
1270	1.4.4.2	arrangements under which the institution is required to buy or swap assets from an SSPE	Article 424 (5)(b) of CRR						
1280-1290	1.4.4.3	extended to credit institutions	Article 424(5)(c) of CRR						
1280	1.4.4.3.1	undrawn committed credit facilities							
1290	1.4.4.3.2	undrawn committed liquidity facilities							
1300-1310	1.4.4.4	extended to financial institutions and investment firms	Article 424(5) (d) of CRR						
1300	1.4.4.4.1	undrawn committed credit facilities							
1310	1.4.4.4.2	undrawn committed liquidity facilities							
1320	1.4.4.5	extended to other clients							
1330	1.4.4.6	extended to intra-group entity in accordance with article 424(5)	Article 424(5) (d) of CRR						
1340	1.4.5	maximum amount that can be drawn of undrawn credit and liquidity facilities granted for the purpose of funding promotional loans	Article 424(6) of CRR						
1350	1.4.6	maximum amount that can be drawn from all other contingent liabilities							
1360	1.4.6.1	Of which: extended to intra-group entity in accordance with Article 424(5)	Article 424(5) CRR						
1370	1.4.7	Outflows according to Article 105 CRD	Article 105 CRD						

Row	ID	Item	Legal references						
				070	080	090	100	110	120
020-1370	1	OUTFLOWS							
020-100	1,1	retail deposits	Article 421 of CRR						
020-040	1.1.1	covered by a Deposit Guarantee Scheme in accordance with Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country	Article 421(1) of CRR						
020	1.1.1.1	part of an established relationship making withdrawal highly unlikely	Article 421(1)(a) of CRR						
030	1.1.1.2	held in transactional accounts, including accounts to which salaries are regularly credited	Article 421(1)(b) of CRR						
040	1.1.2	covered by a Deposit Guarantee Scheme according to Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country which do not qualify to be reported in items 1.1.1.1 or 1.1.1.2	Article 421(2) of CRR						
050	1.1.3	uninsured retail deposits	Article 421(2) of CRR						
060-080	1.1.4	deposits subject to different outflows than specified in Article 421(1) or 421(2)	Article 421(3) of CRR						
060	1.1.4.1	Category 1							
070	1.1.4.2	Category 2							
080	1.1.4.3	Category 3							
090	1.1.5	deposits in third countries where a higher outflow is applied	Article 421(4) of CRR						
100	1.1.6	deposits exempted from the calculation of outflows where the conditions of Art. 421(5)(a) and (b) have been met	Article 421(5) of CRR						
110-1130	1,2	outflows on other liabilities							
110	1.2.1	liabilities resulting from the institution's own operating expenses	Article 422(1) of CRR						

Row	ID	Item	Legal references	Where the counterparty is a central bank					Where the counterparty is the central government, a public sector entity of the Member state in which the credit institution has been authorised or has established a branch, or a multilateral development bank (Art.422.2(d))
				extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality	Assets which do not qualify as liquid assets in accordance with Article 416
				Amount due	Value according to Art. 418 CRR	Amount due	Value according to Art. 418 CRR	Amount due	Amount due
120-950	1.2.2	Liabilities resulting from secured lending and capital market driven transactions as defined in Article 192:	Article 422(2) of CRR						
120-190	1.2.2.1	Other transferable assets representing claims on or guaranteed by	Article 416(1)(c) of CRR						
120-130	1.2.2.1.1	transferable assets representing claims on or guaranteed by the central government of a Member State, a region with fiscal autonomy to raise and collect taxes, or of a third country in the domestic currency of the central or regional government, if the institution incurs a liquidity risk in that Member State or third country that it covers by holding those liquidity assets	Article 416(1)(c)(i) of CRR						
120	1.2.2.1.1.1	representing claims	Article 416(1)(c)(i) of CRR						
130	1.2.2.1.1.2	guaranteed by	Article 416(1)(c)(i) of CRR						
140-150	1.2.2.1.2	transferable assets representing claims on or guaranteed by central banks and non-central government public sector entities in the domestic currency of the central bank and public sector entity	Article 416(1)(c)(ii) of CRR						
140	1.2.2.1.2.1	representing claims on	Article 416(1)(c)(ii) of CRR						
150	1.2.2.1.2.2	guaranteed by	Article 416(1)(c)(ii) of CRR						
160-170	1.2.2.1.3	transferable assets representing claims on or guaranteed by the Bank for International Settlements, the International Monetary Fund, the Commission and multilateral development banks;	Article 416(1)(c)(iii) of CRR						

Row	ID	Item	Legal references	Where the counterparty is a central bank					Where the counterparty is the central government, a public sector entity of the Member state in which the credit institution has been authorised or has established a branch, or a multilateral development bank (Art.422.2(d))
				extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality	Assets which do not qualify as liquid assets in accordance with Article 416
				Amount due	Value according to Art. 418 CRR	Amount due	Value according to Art. 418 CRR	Amount due	Amount due
160	1.2.2.1.3.1	representing claims on	Article 416(1)(c)(iii) of CRR						
170	1.2.2.1.3.2	guaranteed by	Article 416(1)(c)(iii) of CRR						
180-190	1.2.2.1.4	transferable assets representing claims on or guaranteed by the European Financial Stability Facility and the European Stability Mechanism	Article 416(1)(c)(iv) of CRR						
180	1.2.2.1.4.1	representing claims on	Article 416(1)(c)(iv) of CRR						
190	1.2.2.1.4.2	guaranteed by	Article 416(1)(c)(iv) of CRR						
200-220	1.2.2.2	total shares or units in CIUs with underlying assets specified in Article 416	Article 416(6) and 418(2) CRR						
200	1.2.2.2.1	underlying assets in point (a) of article 416(1)	Article 418(2)(a) of CRR						
210	1.2.2.2.2	underlying assets in point (b) and (c) of article 416(1)	Article 418(2)(b) of CRR						
220	1.2.2.2.3	underlying assets in point (d) of article 416(1)	Article 418(2)(c) of CRR						
230	1.2.2.3	assets issued by a credit institution which has been set up by a Member State central or regional government where at least one of the conditions in Article 416 (2)(a) (iii) is met	Article 416(2)(a)(iii) of CRR						
240-260	1.2.2.4	non financial corporate bonds	Article 416(1)(b) or (d) of CRR						
240	1.2.2.4.1	credit quality step 1	Article 122 CRR						
250	1.2.2.4.2	credit quality step 2	Article 122 CRR						
260	1.2.2.4.3	credit quality step 3	Article 122 CRR						

Row	ID	Item	Legal references	Where the counterparty is a central bank					Where the counterparty is the central government, a public sector entity of the Member state in which the credit institution has been authorised or has established a branch, or a multilateral development bank (Art.422.2(d))
				extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality	Assets which do not qualify as liquid assets in accordance with Article 416
				Amount due	Value according to Art. 418 CRR	Amount due	Value according to Art. 418 CRR	Amount due	Amount due
270-290	1.2.2.5	bonds issued by a credit institution eligible for the treatment set out in Article 129(4) or (5)	Article 416(2)(a)(i) of CRR						
270	1.2.2.5.1	credit quality step 1	Article 129(4) or 129(5) of CRR						
280	1.2.2.5.2	credit quality step 2	Article 129(4) or 129(5) of CRR						
290	1.2.2.5.3	credit quality step 3	Article 129(4) or 129(5) of CRR						
300-320	1.2.2.6	non residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR	Article 416(2)(a)(i) of CRR						
300	1.2.2.6.1	credit quality step 1	Chapter 5, Title 2, and Article 123, 124, 125, 126 of CRR						
310	1.2.2.6.2	credit quality step 2	Chapter 5, Title 2, and Article 123, 124, 125, 126 of CRR						
320	1.2.2.6.3	credit quality step 3	Chapter 5, Title 2, and Article 123, 124, 125, 126 of CRR						
330-350	1.2.2.7	residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR	Article 416(2)(a)(i) of CRR						
330	1.2.2.7.1	credit quality step 1	Chapter 5 Title 2 of part V and Article 125 of CRR						
340	1.2.2.7.2	credit quality step 2	Chapter 5, Title 2 of part V and Article 125 of CRR						
350	1.2.2.7.3	credit quality step 3	Chapter 5, Title 2, and Article 125 of CRR						

Row	ID	Item	Legal references	Where the counterparty is a central bank					Where the counterparty is the central government, a public sector entity of the Member state in which the credit institution has been authorised or has established a branch, or a multilateral development bank (Art.422.2(d))
				extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality	Assets which do not qualify as liquid assets in accordance with Article 416
				Amount due	Value according to Art. 418 CRR	Amount due	Value according to Art. 418 CRR	Amount due	Amount due
360-380	1.2.2.8	bonds issued by a credit institution as defined in Art. 52 (4) of Directive 2009/65/EC other than those referred to in 1.9 of LCR-Assets' template	Article 416(2)(a)(ii) of CRR						
360	1.2.2.8.1	credit quality step 1	Article 129(4) or 129(5) of CRR						
370	1.2.2.8.2	credit quality step 2	Article 129(4) or 129(5) of CRR						
380	1.2.2.8.3	credit quality step 3	Article 129(4) or 129(5) of CRR						
390-410	1.2.2.9	other transferable assets that are of extremely high liquidity and credit quality	Article 416(1)(b) of CRR						
390	1.2.2.9.1	credit quality step 1	Chapter 2, Title 2, Part III of CRR						
400	1.2.2.9.2	credit quality step 2	Chapter 2, Title 2, Part III of CRR						
410	1.2.2.9.3	credit quality step 3	Chapter 2, Title 2, Part III of CRR						
420-440	1.2.2.10	other transferable assets that are of high liquidity and credit quality	Article 416(1)(d) of CRR						
420	1.2.2.10.1	credit quality step 1	Chapter 2, Title 2, Part III of CRR						
430	1.2.2.10.2	credit quality step 2	Chapter 2, Title 2, Part III of CRR						
440	1.2.2.10.3	credit quality step 3	Chapter 2, Title 2, Part III of CRR						
450-460	1.2.2.11	Assets which meet the requirements of article 416 point (1) (b) and (d) but do not meet the requirements of Article 417 (b) and (c) CRR							
450	1.2.2.11.1	assets not controlled by a liquidity management function	Article 417 (c) of CRR						
460	1.2.2.11.2	assets not legally and practically readily available at any time during the next 30 days to be liquidated via outright sale via a simple repurchase agreements on an approved repurchase markets	Article 417 (b) of CRR						

Row	ID	Item	Legal references	Where the counterparty is a central bank					Where the counterparty is the central government, a public sector entity of the Member state in which the credit institution has been authorised or has established a branch, or a multilateral development bank (Art.422.2(d))
				extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality	Assets which do not qualify as liquid assets in accordance with Article 416
				Amount due	Value according to Art. 418 CRR	Amount due	Value according to Art. 418 CRR	Amount due	Amount due
480-680	1.2.2.12	Items subject to supplementary reporting of liquid assets							
480	1.2.2.12.1	Cash	Annex III, article 1 CRR						
490	1.2.2.12.2	Central bank exposures, to the extent that these exposures can be drawn down in times of stress	Annex III, article 2 CRR						
500-540	1.2.2.12.3	transferable securities with a 0% risk weight and not an obligation of an institution or any of its affiliated entities	Annex III, article 3 CRR						
500	1.2.2.12.3.1	representing claims on sovereigns	Annex III, article 3 CRR						
510	1.2.2.12.3.2	claims guaranteed by sovereigns	Annex III, article 3 CRR						
520	1.2.2.12.3.3	representing claims on or claims guaranteed by central banks	Annex III, article 3 CRR						
530	1.2.2.12.3.4	representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities	Annex III, article 3 CRR						
540	1.2.2.12.3.5	representing claims on or claims guaranteed by Bank for International Settlements, the International Monetary Fund, the European Union, the European Financial Stability Facility, the European Stability Mechanism or multilateral development banks	Annex III, article 3 CRR						
550	1.2.2.12.4	Transferable securities other than those referred to in 3.3 of the LCR-Assets' template representing claims on or claims guaranteed by sovereigns or central banks issued in domestic currencies by the sovereign or central bank in the currency and country in which the liquidity risk is being taken or issued in foreign currencies, to the extent that holding of such debt matches the liquidity needs of the bank's operations in that third country	Annex III, article 4 CRR						

Row	ID	Item	Legal references	Where the counterparty is a central bank					Where the counterparty is the central government, a public sector entity of the Member state in which the credit institution has been authorised or has established a branch, or a multilateral development bank (Art.422.2(d))
				extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality	Assets which do not qualify as liquid assets in accordance with Article 416
				Amount due	Value according to Art. 418 CRR	Amount due	Value according to Art. 418 CRR	Amount due	Amount due
570-610	1.2.2.12.5	transferable securities with a 20 % risk weight and not an obligation of an institution or any of its affiliated entities	Annex III, article 5 CRR						
570	1.2.2.12.5.1	representing claims on sovereigns	Annex III, article 5 CRR						
580	1.2.2.12.5.2	claims guaranteed by sovereigns	Annex III, article 5 CRR						
590	1.2.2.12.5.3	representing claims on or claims guaranteed by central banks	Annex III, article 5 CRR						
600	1.2.2.12.5.4	representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities	Annex III, article 5 CRR						
610	1.2.2.12.5.5	representing claims on or claims guaranteed by multilateral development banks	Annex III, article 5 CRR						
620	1.2.2.12.6	transferable securities other than those referred to in point 3.3 to 3.5 of the LCR-Assets's template that fulfil all the conditions specified in Point 6 of Annex III CRR	Annex III, article 6 CRR						
630	1.2.2.12.7	transferable securities other than those referred to in 3.3 to 3.6 of the LCR-Assets' template that qualify for a 50 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and do not represent a claim on an SSPE, an institution or any of its affiliated entities	Annex III, article 7 CRR						
640	1.2.2.12.8	transferable securities other than those referred to in 3.3 to 3.7 of the LCR-Assets' template that are collateralised by assets that qualify for a 35 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and are fully and completely secured by mortgages on residential property in accordance with Art. 125 CRR	Annex III, article 8 CRR						

Row	ID	Item	Legal references	Where the counterparty is a central bank					Where the counterparty is the central government, a public sector entity of the Member state in which the credit institution has been authorised or has established a branch, or a multilateral development bank (Art.422.2(d))
				extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality	Assets which do not qualify as liquid assets in accordance with Article 416
				Amount due	Value according to Art. 418 CRR	Amount due	Value according to Art. 418 CRR	Amount due	Amount due
650	1.2.2.12.9	standby credit facilities granted by central banks within the scope of monetary policy to the extent that these facilities are not collateralised by liquid assets and excluding emergency liquidity assistance	Annex III, article 9 CRR						
660	1.2.2.12.10	Legal or statutory minimum deposits with the central credit institution and other statutory or contractually available liquid funding from the central credit institution or institutions that are members of the network referred to in Article 113(7), or eligible for the waiver provided in Article 10, to the extent that this funding is not collateralised by liquid assets, if the credit institution belongs to a network in accordance with legal or statutory provisions.	Annex III, article 10 CRR						
670	1.2.2.12.11	exchange traded, centrally cleared common equity shares, that are a constituent of a major stock index, denominated in the domestic currency of the Member State and not issued by an institution or any of its affiliates	Annex III, article 11 CRR						
680	1.2.2.12.12	gold listed on a recognised exchange, held on an allocated basis	Annex III, article 12 CRR						
690-920	1.2.2.13	ASSETS WHICH DO NOT MEET THE REQUIREMENTS OF ARTICLE 416 (1)-(3) OF CRR but still meet the requirements of Article 417 (b) and (c) CRR.							
690-710	1.2.2.13.1	financial corporate bonds	Article 416 (2) of CRR						
690	1.2.2.13.1.1	credit quality step 1	Article 120(1) of CRR						
700	1.2.2.13.1.2	credit quality step 2	Article 120(1) of CRR						
710	1.2.2.13.1.3	credit quality step 3	Article 120(1) of CRR						
720-740	1.2.2.13.2	own issuances	Article 416.3(b) of CRR						

Row	ID	Item	Legal references	Where the counterparty is a central bank					Where the counterparty is the central government, a public sector entity of the Member state in which the credit institution has been authorised or has established a branch, or a multilateral development bank (Art.422.2(d))
				extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality	Assets which do not qualify as liquid assets in accordance with Article 416
				Amount due	Value according to Art. 418 CRR	Amount due	Value according to Art. 418 CRR	Amount due	Amount due
720	1.2.2.13.2.1	credit quality step 1	Article 120(1) of CRR						
730	1.2.2.13.2.2	credit quality step 2	Article 120(1) of CRR						
740	1.2.2.13.2.3	credit quality step 3	Article 120(1) of CRR						
750-770	1.2.2.13.3	unsecured credit institution issuances	Article 416 of CRR						
750	1.2.2.13.3.1	credit quality step 1	Article 120(1) of CRR						
760	1.2.2.13.3.2	credit quality step 2	Article 120(1) of CRR						
770	1.2.2.13.3.3	credit quality step 3	Article 120(1) of CRR						
780-800	1.2.2.13.4	asset backed securities not already reported in 1.10 to 1.11.3	Article 416 (4)(b) CRR						
780	1.2.2.13.4.1	credit quality step 1	Chapter 5, Title 2, and Article 123, 124, 125, 126 of CRR						
790	1.2.2.13.4.2	credit quality step 2	Chapter 5, Title 2, and Article 123, 124, 125, 126 of CRR						
800	1.2.2.13.4.3	credit quality step 3	Chapter 5, Title 2, and Article 123, 124, 125, 126 of CRR						
810-830	1.2.2.13.5	residential mortgage backed securities not already reported in 1.10 to 1.11.3	Article 509(3)(a) CRR						
810	1.2.2.13.5.1	credit quality step 1	Chapter 5, Title 2 of Part III and Article 125 of CRR						
820	1.2.2.13.5.2	credit quality step 2	Chapter 5, Title 2 of Part III and Article 125 of CRR						
830	1.2.2.13.5.3	credit quality step 3	Chapter 5, Title 2 of Part III and Article 125 of CRR						

Row	ID	Item	Legal references	Where the counterparty is a central bank					Where the counterparty is the central government, a public sector entity of the Member state in which the credit institution has been authorised or has established a branch, or a multilateral development bank (Art.422.2(d))
				extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality	Assets which do not qualify as liquid assets in accordance with Article 416
				Amount due	Value according to Art. 418 CRR	Amount due	Value according to Art. 418 CRR	Amount due	Amount due
840	1.2.2.13.6	equities listed on a recognised exchange and major index linked equity instruments, not self issued or issued by financial institutions	Article 509(3)(c) and 416(4)(a) of CRR						
850	1.2.2.13.7	gold	Article 509(3)(c) and 416(4)(a) of CRR						
860	1.2.2.13.8	guaranteed bonds not already reported above	Article 509(3)(c) of CRR						
870	1.2.2.13.9	covered bonds not already reported above	Article 509(3)(c) of CRR						
880	1.2.2.13.10	corporate bonds not already reported above	Article 509(3)(c) of CRR						
890	1.2.2.13.11	funds based on the assets reported in 4.5 -4.9	Article 509(3)(c) of CRR						
900-920	1.2.2.13.12	other categories of central bank eligible securities or loans	Article 509(3)(b) of CRR						
900	1.2.2.13.12.1	local government bonds	Article 509(3)(b) of CRR						
910	1.2.2.13.12.2	commercial paper	Article 509(3)(b) of CRR						
920	1.2.2.13.12.3	credit claims	Article 416(4)(c) of CRR						
930-950	1.2.2.14	Reporting of Shar'iah compliant assets as an alternative assets under 509(2)(i)							
930-950	1.2.2.14.1	Shar'iah -compliant financial products as an alternative to assets that would qualify as liquid assets for the purposes of Article 416, for the use of Shar'iah compliant banks	Article 509(2)(i) of CRR						
930	1.2.2.14.1.1	credit quality step 1							
940	1.2.2.14.1.2	credit quality step 2							
950	1.2.2.14.1.3	credit quality step 3							

Row	ID	Item	Legal References						
960-1030	1.2.3	deposits that have to be maintained by the depositor:	Article 422 (3) of CRR						
960-990	1.2.3.1.	in order to obtain clearing, custody or cash management services or other comparable services (excluding correspondent banking or prime brokerage services)	Article 422 (3)(a) of CRR						
960-970	1.2.3.1.1	which are covered by a Deposit Guarantee Scheme according to Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country							
960	1.2.3.1.1.1	of which there is evidence that the client is unable to withdraw amounts legally due over a 30 day horizon without compromising its operational functionality							
970	1.2.3.1.1.2	of which there is no evidence that the client is unable to withdraw amounts legally due over a 30 day horizon without compromising its operational functionality							
980-990	1.2.3.1.2	which are not covered by a Deposit Guarantee Scheme according to Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country							
980	1.2.3.1.2.1	of which there is evidence that the client is unable to withdraw amounts legally due over a 30 day horizon without compromising its operational functionality							
990	1.2.3.1.2.2	of which there is no evidence that the client is unable to withdraw amounts legally due over a 30 day horizon without compromising its operational functionality							
1000	1.2.3.2	in the context of an established operational relationship other than that reported in 1.2.3.1.1 and 1.2.3.1.2	Article 422 (3)(c) of CRR						

Row	ID	Item	Legal References						
1010	1.2.3.2.1	of which are correspondent banking or prime brokerage services	Article 422 (3)(c) and (4) of CRR						
1020	1.2.3.3	in the context of common task sharing within an institutional protection scheme meeting the requirements of Article 113(7) or as a legal or statutory minimum deposit by another entity being a member of the same institutional protection scheme	Article 422 (3)(b) of CRR						
1030	1.2.3.4	to obtain cash clearing and central credit institution services and where the credit institution belongs to a network in accordance with legal or statutory provisions;	Article 422.3(d) of CRR						
1040	1.2.4	Deposits from credit institutions placed at central credit institutions that are considered as liquid assets in accordance with Article 416(1)(f)	Article 422(3) of CRR						
1050	1.2.5	liquidity lines for assets specified in Article 416(1)(f)	Article 416(1)(f)						
Row	ID	Item	Legal References						
1060-1070	1.2.6	liabilities not reported in 1.2.2 to 1.2.5 resulting from deposits by clients that are not financial customers	Article 422(5) of CRR						
1060	1.2.6.1	which are covered by a Deposit Guarantee Scheme in accordance with Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country	Article 422(5) of CRR						
1070	1.2.6.2	which are not covered by a Deposit Guarantee Scheme in accordance with Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country	Article 422(5) of CRR						
1080	1.2.7	net amount payable from the contracts listed in Annex II (net of collateral to be received that qualifies as liquid assets under Article 416	Article 422(6) of CRR						

Row	ID	Item	Legal References						
1090-1100	1.2.8	liabilities for which the competent authority has determined a lower outflow in accordance with Article 422(8)	Article 422(8) of CRR						
1090	1.2.8.1	where all the conditions of Article 422(8) (a), (b), (c) and (d) are met	Article 422(8) of CRR						
1100	1.2.8.2	where point (d) of Article 422(8)(d) has been waived by the competent authorities and all the conditions of Article 422 (8) (a), (b), and (c) are met for the purposes of applying the intra-group treatment of Article 19 (1)(b) in relation to institutions that are not subject to the waiver of Article 8 liabilities for which the competent authority has determined a lower outflow in accordance with article 422(9)	Article 422(9) of CRR						
1110-1120	1.2.9	outflows not captured above	Article 420(1)(e) of CRR						
1110	1.2.9.1	liabilities, including any contractual arrangements such as other off balance sheet and contingent funding obligations, including, but not limited to committed funding facilities, un-drawn loans and advances to wholesale counterparties, mortgages that have been agreed but not yet drawn down, credit cards, overdrafts, planned outflows related to renewal or extension of new retail or wholesale loans, planned derivative payables	Article 420(2) of CRR						
1120	1.2.9.2	trade finance off balance sheet related products, as defined in Article 429 and Annex I	Article 420(2) of CRR						
1130	1.2.10	all other liabilities	Article 422(7) of CRR						
Row	ID	Item	Legal References						
1140-1210	1,3	additional Outflows							
1140	1.3.1	for collateral other than assets referred to in Article 416.1(a) to (c) which is posted by the institution for contracts listed in Annex II and credit derivatives	Article 423(1) of CRR						
1150	1.3.2	corresponding to additional collateral needs that would result from a material deterioration in the credit quality of the institution	Article 423(2) of CRR						
1160	1.3.3	corresponding to additional collateral needs that would result from the impact of an adverse market scenario on the institution's derivatives transaction, financing transactions and other contracts if material	Article 423 (3) of CRR						

Row	ID	Item	Legal References						
1170	1.3.4	corresponding to the market value of securities or other assets sold short and to be delivered within the 30 days horizon unless the institution owns the securities to be delivered or has borrowed them at terms requiring their return only after the 30 day horizon and the securities do not form part of the institutions liquid assets	Article 423 (4) of CRR						
1180	1.3.5	corresponding to the excess collateral the institution holds that can be contractually called at any time by the counterparty	Article 423(5)(a) of CRR						
1190	1.3.6	corresponding to collateral that is due to be returned to a counterparty	Article 423(5)(b) of CRR						
1200	1.3.7	corresponding to collateral that corresponds to assets that would qualify as liquid assets for the purposes of Article 416 that can be substituted for assets corresponding to assets that would not qualify as liquid assets for the purposes of Article 416 without the consent of the institution.	Article 423(5)(c) of CRR						
1210	1.3.8	deposits received as collateral	Article 423(6) of CRR						
Row	ID	Item	Legal References						
1220-1370	1,4	outflows from credit and liquidity facilities							
1220	1.4.1	maximum amount that can be drawn of undrawn committed credit facilities and undrawn committed liquidity facilities for retail clients	Article 424 (2) of CRR						
1230-1240	1.4.2	maximum amount that can be drawn of undrawn committed credit facilities and undrawn committed liquidity facilities for clients other than retail and financial customers	Article 424(3) of CRR						
1230	1.4.2.1	undrawn committed credit facilities							

Row	ID	Item	Legal References						
1240	1.4.2.2	undrawn committed liquidity facilities							
1250	1.4.3	maximum amount that can be drawn of undrawn liquidity facilities that has been provided to an SSPE for the purpose of enabling such SSPE to purchase assets other than securities from clients that are not financial customers that exceeds the amount of assets currently purchased from clients and where the maximum amount that can be drawn is contractually limited to the amount of assets currently purchased	Article 424(4) of CRR						
1260-1270	1.4.4	maximum amount that can be drawn of other undrawn committed credit facilities and undrawn committed liquidity facilities not reported in 1.4.1, 1.4.2 or 1.4.3	Article 424(5) of CRR						
1260	1.4.4.1	granted to SSPEs other than those in 1.4.3	Article 424(5) (a) of CRR						
1270	1.4.4.2	arrangements under which the institution is required to buy or swap assets from an SSPE	Article 424 (5)(b) of CRR						
1280-1290	1.4.4.3	extended to credit institutions	Article 424(5)(c) of CRR						
1280	1.4.4.3.1	undrawn committed credit facilities							
1290	1.4.4.3.2	undrawn committed liquidity facilities							
1300-1310	1.4.4.4	extended to financial institutions and investment firms	Article 424(5) (d) of CRR						
1300	1.4.4.4.1	undrawn committed credit facilities							
1310	1.4.4.4.2	undrawn committed liquidity facilities							
1320	1.4.4.5	extended to other clients							
1330	1.4.4.6	extended to intra-group entity in accordance with article 424(5)	Article 424(5) (d) of CRR						
1340	1.4.5	maximum amount that can be drawn of undrawn credit and liquidity facilities granted for the purpose of funding promotional loans	Article 424(6) of CRR						
1350	1.4.6	maximum amount that can be drawn from all other contingent liabilities							
1360	1.4.6.1	Of which: extended to intra-group entity in accordance with Article 424(5)	Article 424(5) CRR						
1370	1.4.7	Outflows according to Article 105 CRD	Article 105 CRD						

C 53.00 — LIQUIDITY COVERAGE — INFLOWS

Row	ID	Item	Legal references	Amount		Inflow			
				010	020	030	040	050	060
010-1030		INFLOWS	Article 425 of CRR						
010-980	1	INFLOWS (CAPPED)	Article 425 (1) of CRR						
010-060	1.1.	Monies due from customers that are not financial customers	Article 425 of CRR						
010	1.1.1.	Monies due from retail customers	Article 425 of CRR						
020	1.1.2	monies due from non-financial corporate customers payment	Article 425 of CRR						
030	1.1.2.1	Of which: that the institution owing those monies treats according to Article 422 (2) (e)	Article 425 (2) (e)						
040	1.1.3	monies due from central banks	Article 425 (2)(a) of CRR						
050	1.1.1.3.1	Of which: that the institution owing those monies treats according to Article 422 (3) and (4)	Article 425 (2)(e) of CRR						
060	1.1.4	monies due from other entities	Article 425 (2)(a) of CRR						
070-080	1.2	Monies due from financial customers	Article 425 (2) of CRR						
070	1.2.1	that the institution owing those monies treats according to Article 422(3) and (4)	Article 425 (2)(e) of CRR						
080	1.2.2	that the competent authority has granted the permission to apply a lower outflow percentage according to Article 422.8	Article 422(8) of CRR						
090	1.3	monies due from trade financing transactions according to Article 425(2) point (b)	Article 425 (2)(b) of CRR						
100	1.4	assets with an undefined contractual end date that are callable within 30 days	Article 425 (2)(c) of CRR						
110	1.5	monies due from positions in major index equity instruments provided that there is no double counting with liquid assets	Article 425 (2)(f) of CRR						

Row	ID	Item	Legal references	extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality	
				Amount due	Market value of the asset securing the transaction	Amount due	Market value of the asset securing the transaction	Amount due	Market value of the asset securing the transaction
120-930	1.6	Monies due from secured lending and capital market driven transactions as defined in Article 192:	Article 425.2.(d) of CRR						
120-190	1.6.1.	Other transferable assets representing claims on or guaranteed by	Article 416(1)(c) of CRR						
120-130	1.6.1.1	transferable assets representing claims on or guaranteed by the central government of a Member State, a region with fiscal autonomy to raise and collect taxes, or of a third country in the domestic currency of the central or regional government, if the institution incurs a liquidity risk in that Member State or third country that it covers by holding those liquidity assets	Article 416(1)(c)(i) of CRR						
120	1.6.1.1.1	representing claims	Article 416(1)(c)(i) of CRR						
130	1.6.1.1.2	guaranteed by	Article 416(1)(c)(i) of CRR						
140-150	1.6.1.2	transferable assets representing claims on or guaranteed by central banks and non-central government public sector entities -in the domestic currency of the central bank and public sector entity	Article 416(1)(c)(ii) of CRR						
140	1.6.1.2.1	representing claims on	Article 416(1)(c)(ii) of CRR						
150	1.6.1.2.2	guaranteed by	Article 416(1)(c)(ii) of CRR						
160-170	1.6.1.3	transferable assets representing claims on or guaranteed by the Bank for International Settlements, the International Monetary Fund, the Commission and multilateral development banks;	Article 416(1)(c)(iii) of CRR						
160	1.6.1.3.1	representing claims on	Article 416(1)(c)(iii) of CRR						
170	1.6.1.3.2	guaranteed by	Article 416(1)(c)(iii) of CRR						
180-190	1.6.1.4	transferable assets representing claims on or guaranteed by the European Financial Stability Facility and the European Stability Mechanism	Article 416(1)(c)(iv) of CRR						

Row	ID	Item	Legal references	extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality	
				Amount due	Market value of the asset securing the transaction	Amount due	Market value of the asset securing the transaction	Amount due	Market value of the asset securing the transaction
180	1.6.1.4.1	representing claims on	Article 416(1)(c)(iv) of CRR						
190	1.6.1.4.2	guaranteed by	Article 416(1)(c)(iv) of CRR						
200-220	1.6.2	total shares or units in CIUs with underlying assets specified in Article 416	Article 416(6) and 418(2) CRR						
200	1.6.2.1	underlying assets in point (a) of article 416(1)	Article 418(2)(a) of CRR						
210	1.6.2.2	underlying assets in point (b) and (c) of article 416(1)	Article 418(2)(b) of CRR						
220	1.6.2.3	underlying assets in point (d) of article 416(1)	Article 418(2)(c) of CRR						
230	1.6.3	assets issued by a credit institution which has been set up by a Member State central or regional government where at least one of the conditions in Article 416 (2)(a)(iii) is met	Article 416(2)(a)(iii) of CRR						
240-260	1.6.4	non financial corporate bonds	Article 416(1)(b) or (d) of CRR						
240	1.6.4.1	credit quality step 1	Article 122 CRR						
250	1.6.4.2	credit quality step 2	Article 122 CRR						
260	1.6.4.3	credit quality step 3	Article 122 CRR						
270-290	1.6.5	bonds issued by a credit institution eligible for the treatment set out in Article 129(4) or (5)	Article 416(2)(a)(i) of CRR						
270	1.6.5.1	credit quality step 1	Article 129(4) or 129(5) of CRR						
280	1.6.5.2	credit quality step 2	Article 129(4) or 129(5) of CRR						
290	1.6.5.3	credit quality step 3	Article 129(4) or 129(5) of CRR						

Row	ID	Item	Legal references	extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality	
				Amount due	Market value of the asset securing the transaction	Amount due	Market value of the asset securing the transaction	Amount due	Market value of the asset securing the transaction
300-320	1.6.6	non residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR	Article 416(2)(a)(i) of CRR						
300	1.6.6.1	credit quality step 1	Chapter 5, Title 2, and Article 123, 124, 125, 126 of CRR						
310	1.6.6.2	credit quality step 2	Chapter 5, Title 2, and Article 123, 124, 125, 126 of CRR						
320	1.6.6.3	credit quality step 3	Chapter 5, Title 2, and Article 123, 124, 125, 126 of CRR						
330-350	1.6.7	residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR	Article 416(2)(a)(i) of CRR						
330	1.6.7.1	credit quality step 1	Chapter 5 Title 2 of part V and Article 125 of CRR						
340	1.6.7.2	credit quality step 2	Chapter 5, Title 2 of part V and Article 125 of CRR						
350	1.6.7.3	credit quality step 3	Chapter 5, Title 2, and Article 125 of CRR						
360-380	1.6.8	bonds issued by a credit institution as defined in Article 52(4) of Directive 2009/65/EC other than those referred to in 1.9	Article 416(2)(a)(ii) of CRR						
360	1.6.8.1	credit quality step 1	Article 129(4) or 129(5) of CRR						

Row	ID	Item	Legal references	extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality	
				Amount due	Market value of the asset securing the transaction	Amount due	Market value of the asset securing the transaction	Amount due	Market value of the asset securing the transaction
370	1.6.8.2	credit quality step 2	Article 129(4) or 129(5) of CRR						
380	1.6.8.3	credit quality step 3	Article 129(4) or 129(5) of CRR						
390-410	1.6.9	other transferable assets that are of extremely high liquidity and credit quality	Article 416(1)(b) of CRR						
390	1.6.9.1	credit quality step 1	Chapter 2, Title 2, Part III of CRR						
400	1.6.9.2	credit quality step 2	Chapter 2, Title 2, Part III of CRR						
410	1.6.9.3	credit quality step 3	Chapter 2, Title 2, Part III of CRR						
420-440	1.6.10	other transferable assets that are of high liquidity and credit quality	Article 416(1)(d) of CRR						
420	1.6.10.1	credit quality step 1	Chapter 2, Title 2, Part III of CRR						
430	1.6.10.2	credit quality step 2	Chapter 2, Title 2, Part III of CRR						
440	1.6.10.3	credit quality step 3	Chapter 2, Title 2, Part III of CRR						
450-460	1.6.11	Assets which meet the requirements of article 416 point (1) (b) and (d) but do not meet the requirements of Article 417 (b) and (c) CRR							
450	1.6.11.1	assets not controlled by a liquidity management function	Article 417 (c) of CRR						

Row	ID	Item	Legal references	extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality	
				Amount due	Market value of the asset securing the transaction	Amount due	Market value of the asset securing the transaction	Amount due	Market value of the asset securing the transaction
460	1.6.11.2	assets not legally and practically readily available at any time during the next 30 days to be liquidated via outright sale via a simple repurchase agreements on an approved repurchase markets	Article 417 (b) of CRR						
470-660	1.6.12	Items subject to supplementary reporting of liquid assets							
470	1.6.12.1	Cash	Annex III, article 1 CRR						
480	1.6.12.2	Central bank exposures, to the extent that these exposures can be drawn down in times of stress	Annex III, article 2 CRR						
490-530	1.6.12.3	transferable securities with a 0% risk weight and not an obligation of an institution or any of its affiliated entities	Annex III, article 3 CRR						
490	1.6.12.3.1	representing claims on sovereigns	Annex III, article 3 CRR						
500	1.6.12.3.2	claims guaranteed by sovereigns	Annex III, article 3 CRR						
510	1.6.12.3.3	representing claims on or claims guaranteed by central banks	Annex III, article 3 CRR						
520	1.6.12.3.4	representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities	Annex III, article 3 CRR						
530	1.6.12.3.5	representing claims on or claims guaranteed by Bank for International Settlements, the International Monetary Fund, the European Union, the European Financial Stability Facility, the European Stability Mechanism or multilateral development banks	Annex III, article 3 CRR						

Row	ID	Item	Legal references	extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality	
				Amount due	Market value of the asset securing the transaction	Amount due	Market value of the asset securing the transaction	Amount due	Market value of the asset securing the transaction
540	1.6.12.4	Transferable securities other than those referred to in 3.3 representing claims on or claims guaranteed by sovereigns or central banks issued in domestic currencies by the sovereign or central bank in the currency and country in which the liquidity risk is being taken or issued in foreign currencies, to the extent that holding of such debt matches the liquidity needs of the bank's operations in that third country	Annex III, article 4 CRR						
550-590	1.6.12.5	transferable securities with a 20% risk weight and not an obligation of an institution or any of its affiliated entities	Annex III, article 5 CRR						
550	1.6.12.5.1	representing claims on sovereigns	Annex III, article 5 CRR						
560	1.6.12.5.2	claims guaranteed by sovereigns	Annex III, article 5 CRR						
570	1.6.12.5.3	representing claims on or claims guaranteed by central banks	Annex III, article 5 CRR						
580	1.6.12.5.4	representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities	Annex III, article 5 CRR						
590	1.6.12.5.5	representing claims on or claims guaranteed by multilateral development banks	Annex III, article 5 CRR						
600	1.6.12.6	transferable securities other than those referred to in point 3.3 to 3.5 of the LCR-Assets's template that fulfil all the conditions specified in Art. 5 of Annex III CRR	Annex III, article 6 CRR						

Row	ID	Item	Legal references	extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality	
				Amount due	Market value of the asset securing the transaction	Amount due	Market value of the asset securing the transaction	Amount due	Market value of the asset securing the transaction
610	1.6.12.7	transferable securities other than those referred to in 3.3 to 3.6 that qualify for a 50 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and do not represent a claim on an SSPE, an institution or any of its affiliated entities	Annex III, article 7 CRR						
620	1.6.12.8	transferable securities other than those referred to in 3.3 to 3.7 that are collateralised by assets that qualify for a 35 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and are fully and completely secured by mortgages on residential property in accordance with Article 125	Annex III, article 8 CRR						
630	1.6.12.9	standby credit facilities granted by central banks within the scope of monetary policy to the extent that these facilities are not collateralised by liquid assets and excluding emergency liquidity assistance	Annex III, article 9 CRR						
640	1.6.12.10	Legal or statutory minimum deposits with the central credit institution and other statutory or contractually available liquid funding from the central credit institution or institutions that are members of the network referred to in Article 113(7), or eligible for the waiver provided in Article 10, to the extent that this funding is not collateralised by liquid assets, if the credit institution belongs to a network in accordance with legal or statutory provisions.	Annex III, article 10 CRR						
650	1.6.12.11	exchange traded, centrally cleared common equity shares, that are a constituent of a major stock index, denominated in the domestic currency of the Member State and not issued by an institution or any of its affiliates	Annex III, article 11 CRR						

Row	ID	Item	Legal references	extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality	
				Amount due	Market value of the asset securing the transaction	Amount due	Market value of the asset securing the transaction	Amount due	Market value of the asset securing the transaction
660	1.6.12.12	gold listed on a recognised exchange, held on an allocated basis	Annex III, article 12 CRR						
670-920	1.6.13	ASSETS WHICH DO NOT MEET THE REQUIREMENTS OF ARTICLE 416 (1) - (3) OF CRR but still meet the requirements of Article 417 (b) and (c) CRR.							
670-690	1.6.13.1	financial corporate bonds	Article 416 (2) of CRR						
670	1.6.13.1.1	credit quality step 1	Article 120(1) of CRR						
680	1.6.13.1.2	credit quality step 2	Article 120(1) of CRR						
690	1.6.13.1.3	credit quality step 3	Article 120(1) of CRR						
700-720	1.6.13.2	own issuances	Article 416.3(b) of CRR						
700	1.6.13.2.1	credit quality step 1	Article 120(1) of CRR						
710	1.6.13.2.2	credit quality step 2	Article 120(1) of CRR						
720	1.6.13.2.3	credit quality step 3	Article 120(1) of CRR						
730-750	1.6.13.3	unsecured credit institution issuances	Article 416 of CRR						
730	1.6.13.3.1	credit quality step 1	Article 120(1) of CRR						
740	1.6.13.3.2	credit quality step 2	Article 120(1) of CRR						
750	1.6.13.3.3	credit quality step 3	Article 120(1) of CRR						

Row	ID	Item	Legal references	extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality	
				Amount due	Market value of the asset securing the transaction	Amount due	Market value of the asset securing the transaction	Amount due	Market value of the asset securing the transaction
760-780	1.6.13.4	non residential mortgage backed instruments not already reported in 1.10 of the LCR-Assets' template	Article 416 (4)(b) CRR						
760	1.6.13.4.1	credit quality step 1	Chapter 5, Title 2, and Article 123, 124, 125, 126 of CRR						
770	1.6.13.4.2	credit quality step 2	Chapter 5, Title 2, and Article 123, 124, 125, 126 of CRR						
780	1.6.13.4.3	credit quality step 3	Chapter 5, Title 2, and Article 123, 124, 125, 126 of CRR						
790-810	1.6.13.5	residential mortgage backed instruments not already reported in 1.11 of the LCR-Assets' template	Article 509(3)(a) CRR						
790	1.6.13.5.1	credit quality step 1	Chapter 5, Title 2 of Part III and Article 125 of CRR						
800	1.6.13.5.2	credit quality step 2	Chapter 5, Title 2 of Part III and Article 125 of CRR						
810	1.6.13.5.3	credit quality step 3	Chapter 5, Title 2 of Part III and Article 125 of CRR						
820	1.6.13.6	equities listed on a recognised exchange and major index linked equity instruments, not self issued or issued by financial institutions	Article 509(3)(c) and 416(4)(a) of CRR						
830	1.6.13.7	gold	Article 509(3)(c) and 416(4)(a) of CRR						
840	1.6.13.8	guaranteed bonds not already reported above	Article 509(3)(c) of CRR						
850	1.6.13.9	covered bonds not already reported above	Article 509(3)(c) of CRR						
860	1.6.13.10	corporate bonds not already reported above	Article 509(3)(c) of CRR						
870	1.6.13.11	funds based on the assets reported in 4.5 - 4.9	Article 509(3)(c) of CRR						

Row	ID	Item	Legal references	extremely high liquidity and credit quality assets		high liquidity and credit quality		other liquidity and credit quality	
				Amount due	Market value of the asset securing the transaction	Amount due	Market value of the asset securing the transaction	Amount due	Market value of the asset securing the transaction
880-900	1.6.13.12	other categories of central bank eligible securities or loans	Article 509(3)(c) of CRR						
880	1.6.13.12.1	local government bonds	Article 509(3)(c) of CRR						
890	1.6.13.12.2	commercial paper	Article 509(3)(c) of CRR						
900	1.6.13.12.3	credit claims	Article 416(4)(c) of CRR						
910-930	1.6.13.13	Shar'iah -compliant financial products as an alternative to assets that would qualify as liquid assets for the purposes of Article 416, for the use of Shar'iah compliant banks	Article 509(2)(i) of CRR						
910	1.6.13.13.1	credit quality step 1							
920	1.6.13.13.2	credit quality step 2							
930	1.6.13.13.3	credit quality step 3							
Row	ID	Item	Legal references	Amount	Inflow				
940-960	1.7	Undrawn credit and liquidity facilities and other commitments received from intra-group entity in accordance with article 425(4) of CRR	Article 425 (4) of CRR						
940	1.7.1	where all the conditions of Article 425.4 (a), (b) and (c) are met							
950	1.7.2	where point (d) of Article 425(4) has been waived by the competent authorities and all the conditions of Article 425(4) (a), (b) and (c) are met for the purposes of applying the intra-group treatment of Article 19(1)(b) in relation to institutions that are not subject to the waiver of Article 7, undrawn credit and liquidity facilities and other commitments received from intra-group entity in accordance with article 425(5)	Article 425 (4) (a) and (b) and (c) of CRR						

Row	ID	Item	Legal references	Amount	Inflow				
960	1.7.3	net receivables expected from the contracts listed in Annex II (net of collateral to be received that qualifies as liquid assets under Article 416)	Article 425 (3) of CRR						
970	1,8	payments due on liquid assets not reflected in the market value of the asset	Article 425 (7) of CRR						
980	1,9	other inflows							
990	2	TOTAL CASH INFLOWS EXCLUDED DUE TO THE CAP	Article 425 of CRR						
1000-1030	3	INFLOWS EXEMPT FROM THE CAP	Article 425 (1) of CRR						
1000	3.1	monies due from borrowers and bond investors related to mortgage lending funded by bonds eligible for the treatment set out in Article 129(4), (5) or (6) or in defined in Article 52(4) of Directive 2009/65/EC	Article 425 (1) of CRR						
1010	3.2	inflows from promotional loans that the institution has passed through	Article 425 (1) of CRR						
1020	3.3	inflows qualifying fro the treatment set out in article 113(6) or 113(7)	Article 425 (1) of CRR						
1030	3.4	inflows from intra-group entity approved by competent authority	Article 425 (1) of CRR						

C 54.00 — LIQUIDITY COVERAGE — COLLATERAL SWAPS

Row	ID	Item	Legal references	Other assets			
				Within 30 days		Over 30 days	
				Notional	Market value	Notional	Market value
				010	020	030	040
010-060	1	ASSETS					
010	1.1	cash and exposures to central banks	Article 416(1)(a) CRR				
020	1.2	other transferable assets according to Article 416(1)(b)	Article 416(1)(b) CRR				
030-060	1.3	other transferable assets representing claims on or guaranteed by	Article 416(1)(c) of CRR				
030	1.3.1	transferable assets representing claims on or guaranteed by the central government of a Member State, on a region with fiscal autonomy to raise and collect taxes, or of a third country in the domestic currency of the central or regional government, if the Institution incurs a liquidity risk in that Member State or third country that it covers by holding those liquid assets	Article 416(1)(c)(i) of CRR				
040	1.3.2	transferable assets representing claims on or guaranteed by central banks and non-central government public sector entities -in the domestic currency of the central bank and public sector entity	Article 416(1)(c)(ii) of CRR				
050	1.3.3	transferable assets representing claims on or guaranteed by the Bank for International Settlements, the International Monetary Fund, the Commission and multilateral development banks	Article 416(1)(c)(iii) of CRR				
060	1.3.4	transferable assets representing claims on or guaranteed by the European Financial Stability Facility and the European Stability Mechanism	Article 416(1)(c)(iv) of CRR				

C 60.00 — STABLE FUNDING — ITEMS REQUIRING STABLE FUNDING

Row	ID	Item	Legal references	amount extremely high liquidity and credit quality				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
				010	020	030	040	050
010-1330	1	ITEMS REQUIRING STABLE FUNDING						
010-470	1.1	assets referred to in Article 416	Article 428(1)(a) of CRR					
010	1.1.1	cash	Article 416(1)(a) of CRR					
020	1.1.2	exposures to central bank						
030	1.1.2.1	Of which: exposures that can be withdrawn in times of stress	Article 416(1)(a) of CRR					
040-050	1.1.3	transferable assets representing claims on or guaranteed by the central government of a Member State, a region with fiscal autonomy to raise and collect taxes, or of a third country in the domestic currency of the central or regional government, if the institution incurs a liquidity risk in that Member State or third country that it covers by holding those liquidity assets	Article 416(1)(c)(i) of CRR					
040	1.1.3.1	representing claims	Article 416(1)(c)(i)					
050	1.1.3.2	guaranteed by	Article 416(1)(c)(i)					
060-070	1.1.4	transferable assets representing claims on or guaranteed by central banks and non-central government public sector entities in the domestic currency of the central bank and public sector entity	Article 416(c)(ii) of CRR					
060	1.1.4.1	representing claims	Article 416(c)(ii)					
070	1.1.4.2	guaranteed by	Article 416(c)(ii)					
080-150	1.1.5	transferable assets representing claims on or guaranteed by the Bank for International Settlements, the International Monetary Fund, the European Commission and multilateral development banks	Article 416(c)(iii) of CRR					
080	1.1.5.1.a)	representing claims	Article 416(c)(iii)					
090	1.1.5.2.a)	guaranteed by	Article 416(c)(iii)					

Row	ID	Item	Legal references	amount extremely high liquidity and credit quality				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
				010	020	030	040	050
100	1.1.5.1.b)	amount unencumbered						
110	1.1.5.2.b)	amount encumbered for a period within three months						
120	1.1.5.3.b)	amount encumbered for a period between three and 6 months						
130	1.1.5.4.b)	amount encumbered for a period between 6 and 9 months						
140	1.1.5.5.b)	amount encumbered for a period between 9 and 12 months						
150	1.1.5.6.b)	amount encumbered for a period greater than 12 months						
152-153	1.1.6	transferable assets representing claims on or guaranteed by the European Financial Stability Facility and the European Stability Mechanism	Article 416(1)(c)(iv) of CRR					
152	1.1.6.1	representing claims						
153	1.1.6.2	guaranteed by						
160-230	1.1.7	total shares or units in CIUs with underlying assets specified in Article 416	Article 418(2) of CRR					
160	1.1.7.1.a	underlying assets in point (a) of Article 416(1)	Article 418(2)(a) of CRR					
170	1.1.7.2.a	underlying assets in point (b) and (c) of Article 416(1)	Article 418 (2)(b) and (c) of CRR					
175	1.1.7.3.a	underlying assets in point (d) of Article 416(1)	Article 418(2)(c) of CRR					
180	1.1.7.1.b	amount unencumbered						
190	1.1.7.2.b	amount encumbered for a period within three months						
200	1.1.7.3.b	amount encumbered for a period between three and 6 months						
210	1.1.7.4.b	amount encumbered for a period between 6 and 9 months						
220	1.1.7.5.b	amount encumbered for a period between 9 and 12 months						

Row	ID	Item	Legal references	amount extremely high liquidity and credit quality				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
				010	020	030	040	050
230	1.1.7.6.b	amount encumbered for a period greater than 12 months						
232-233	1.1.8	deposits with the central credit institution and other statutory or contractually available liquid funding from a central credit institution or institutions that are members of a network referred to in Article 113(7) or eligible for the waiver provided in Article 10 CRR, to the extent that this funding is not collateralized by liquid assets	Article 416(1)(f) of CRR					
232	1.1.8.1	deposits						
233	1.1.8.2	contractually available liquid funding						
234	1.1.9	Assets issued by a credit institution which has been set up by a Member State central or regional government where at least one of the conditions in Article 416(2)(a)(iii) is met	Article 416(2)(a)(iii) of CRR					
240-290	1.1.10	Other transferable assets not specified elsewhere						
240	1.1.10.1	amount unencumbered						
250	1.1.10.2	amount encumbered for a period within three months						
260	1.1.10.3	amount encumbered for a period between three and 6 months						
270	1.1.10.4	amount encumbered for a period between 6 and 9 months						
280	1.1.10.5	amount encumbered for a period between 9 and 12 months						
290	1.1.10.6	amount encumbered for a period greater than 12 months						
300-350	1.1.11	non financial corporate bonds	Article 416(1)(b) or (d) of CRR					
300	1.1.11.1	amount unencumbered						
310	1.1.11.2	amount encumbered for a period within three months						
320	1.1.11.3	amount encumbered for a period between three and 6 months						
330	1.1.11.4	amount encumbered for a period between 6 and 9 months						

				amount extremely high liquidity and credit quality				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
Row	ID	Item	Legal references	010	020	030	040	050
340	1.1.11.5	amount encumbered for a period between 9 and 12 months						
350	1.1.11.6	amount encumbered for a period greater than 12 months						
352-357	1.1.12	non residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR	Article 416(2)(a)(i) of CRR					
352	1.1.12.1	amount unencumbered						
353	1.1.12.2	amount encumbered for a period within three months						
354	1.1.12.3	amount encumbered for a period between three and 6 months						
355	1.1.12.4	amount encumbered for a period between 6 and 9 months						
356	1.1.12.5	amount encumbered for a period between 9 and 12 months						
357	1.1.12.6	amount encumbered for a period greater than 12 months						
359-364	1.1.13	residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR	Article 416(2)(a)(i) of CRR					
359	1.1.13.1	amount unencumbered						
360	1.1.13.2	amount encumbered for a period within three months						
361	1.1.13.3	amount encumbered for a period between three and 6 months						
362	1.1.13.4	amount encumbered for a period between 6 and 9 months						
363	1.1.13.5	amount encumbered for a period between 9 and 12 months						
364	1.1.13.6	amount encumbered for a period greater than 12 months						
366-410	1.1.14	bonds eligible for the treatment set out in Art. 129(4) or (5), which meet the criteria in Art. 416(2)(a) CRR						

Row	ID	Item	Legal references	amount extremely high liquidity and credit quality				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
				010	020	030	040	050
366	1.1.14.1	amount unencumbered						
370	1.1.14.2	amount encumbered for a period within three months						
380	1.1.14.3	amount encumbered for a period between three and 6 months						
390	1.1.14.4	amount encumbered for a period between 6 and 9 months						
400	1.1.14.5	amount encumbered for a period between 9 and 12 months						
410	1.1.14.6	amount encumbered for a period greater than 12 months						
420-470	1.1.15	bonds as defined in Article 52(4) of Directive 2009/65/EC other than those referred to in 1.1.9	Article 416(2)(a)(ii) of CRR					
420	1.1.15.1	amount unencumbered						
430	1.1.15.2	amount encumbered for a period within three months						
440	1.1.15.3	amount encumbered for a period between three and 6 months						
450	1.1.15.4	amount encumbered for a period between 6 and 9 months						
460	1.1.15.5	amount encumbered for a period between 9 and 12 months						
470	1.1.15.6	amount encumbered for a period greater than 12 months						
480-530	1.2	securities and money market instruments not reported in 1.1 qualifying for credit step 1 under Article 122	Article 428(1)(b)(i) of CRR					
480	1.2.1	amount unencumbered						
490	1.2.2	amount encumbered for a period within three months						
500	1.2.3	amount encumbered for a period between three and 6 months						
510	1.2.4	amount encumbered for a period between 6 and 9 months						
520	1.2.5	amount encumbered for a period between 9 and 12 months						

				amount extremely high liquidity and credit quality				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
Row	ID	Item	Legal references	010	020	030	040	050
530	1.2.6	amount encumbered for a period greater than 12 months						
540-590	1.3	securities and money market instruments not reported in 1.1 qualifying for credit step 2 under Article 122	Article 428(1)(b)(ii) of CRR					
540	1.3.1	amount unencumbered						
550	1.3.2	amount encumbered for a period within three months						
560	1.3.3	amount encumbered for a period between three and 6 months						
570	1.3.4	amount encumbered for a period between 6 and 9 months						
580	1.3.5	amount encumbered for a period between 9 and 12 months						
590	1.3.6	amount encumbered for a period greater than 12 months						
600-650	1.4	other securities and money market instruments not reported elsewhere	Article 415(1)(b)(iii) of CRR					
600	1.4.1	amount unencumbered						
610	1.4.2	amount encumbered for a period within three months						
620	1.4.3	amount encumbered for a period between three and 6 months						
630	1.4.4	amount encumbered for a period between 6 and 9 months						
640	1.4.5	amount encumbered for a period between 9 and 12 months						
650	1.4.6	amount encumbered for a period greater than 12 months						
660-710	1.5	equity securities of non-financial entities listed on a major index in a recognised exchange	Article 428(1)(c) of CRR					
660	1.5.1	amount unencumbered						
670	1.5.2	amount encumbered for a period within three months						
680	1.5.3	amount encumbered for a period between three and 6 months						

				amount extremely high liquidity and credit quality				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
Row	ID	Item	Legal references	010	020	030	040	050
690	1.5.4	amount encumbered for a period between 6 and 9 months						
700	1.5.5	amount encumbered for a period between 9 and 12 months						
710	1.5.6	amount encumbered for a period greater than 12 months						
720-770	1.6	other equity securities	Article 428(1)(d) of CRR					
720	1.6.1	amount unencumbered						
730	1.6.2	amount encumbered for a period within three months						
740	1.6.3	amount encumbered for a period between three and 6 months						
750	1.6.4	amount encumbered for a period between 6 and 9 months						
760	1.6.5	amount encumbered for a period between 9 and 12 months						
770	1.6.6	amount encumbered for a period greater than 12 months						
780-830	1.7	gold	Article 428(1)(e) of CRR					
780	1.7.1	amount unencumbered						
790	1.7.2	amount encumbered for a period within three months						
800	1.7.3	amount encumbered for a period between three and 6 months						
810	1.7.4	amount encumbered for a period between 6 and 9 months						
820	1.7.5	amount encumbered for a period between 9 and 12 months						
830	1.7.6	amount encumbered for a period greater than 12 months						
840-890	1.8	other precious metals	Article 428(1)(f) of CRR					
840	1.8.1	amount unencumbered						
850	1.8.2	amount encumbered for a period within three months						
860	1.8.3	amount encumbered for a period between three and 6 months						
870	1.8.4	amount encumbered for a period between 6 and 9 months						
880	1.8.5	amount encumbered for a period between 9 and 12 months						
890	1.8.6	amount encumbered for a period greater than 12 months						

				amount extremely high liquidity and credit quality				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
Row	ID	Item	Legal references	010	020	030	040	050
				Total amount				
900-1250	1.9	non-renewable loans and receivables	Article 428(1)(g) of CRR					
900-950	1.9.1	the borrowers of which are natural persons other than commercial sole proprietors and partnerships	Article 428(1)(g)(i) of CRR					
900	1.9.1.1	amount unencumbered						
910	1.9.1.2	amount encumbered for a period within three months						
920	1.9.1.3	amount encumbered for a period between three and 6 months						
930	1.9.1.4	amount encumbered for a period between 6 and 9 months						
940	1.9.1.5	amount encumbered for a period between 9 and 12 months						
950	1.9.1.6	amount encumbered for a period greater than 12 months						
960-1010	1.9.2	SMEs that qualify for the retail exposure under the Standardised or IRB approaches for credit risk or to a company which is eligible for the treatment mentioned in Article 153(4) and where the aggregate deposit placed by the client or group of connected clients is less than EUR 1 million	Article 428(1)(g)(ii) of CRR					
960	1.9.2.1	amount unencumbered						
970	1.9.2.2	amount encumbered for a period within three months						
980	1.9.2.3	amount encumbered for a period between three and 6 months						
990	1.9.2.4	amount encumbered for a period between 6 and 9 months						
1000	1.9.2.5	amount encumbered for a period between 9 and 12 months						
1010	1.9.2.6	amount encumbered for a period greater than 12 months						
1020-1070	1.9.3	the borrowers of which are sovereigns, central banks and public sector entities	Article 428(1)(g)(iii) of CRR					
1020	1.9.3.1	amount unencumbered						
1030	1.9.3.2	amount encumbered for a period within three months						
1040	1.9.3.3	amount encumbered for a period between three and 6 months						

				amount extremely high liquidity and credit quality				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
Row	ID	Item	Legal references	010	020	030	040	050
1050	1.9.3.4	amount encumbered for a period between 6 and 9 months						
1060	1.9.3.5	amount encumbered for a period between 9 and 12 months						
1070	1.9.3.6	amount encumbered for a period greater than 12 months						
1080-1130	1.9.4	the borrowers of which are not reported in item 1.9.1, 1.9.2 or 1.9.3 other than financial customers	Article 428(1)(g)(iv) of CRR					
1080	1.9.4.1	amount unencumbered						
1090	1.9.4.2	amount encumbered for a period within three months						
1100	1.9.4.3	amount encumbered for a period between three and 6 months						
1110	1.9.4.4	amount encumbered for a period between 6 and 9 months						
1120	1.9.4.5	amount encumbered for a period between 9 and 12 months						
1130	1.9.4.6	amount encumbered for a period greater than 12 months						
1140-1190	1.9.5	the borrowers of which are credit institutions	Article 428(1)(g)(vi) of CRR					
1140	1.9.5.1	amount unencumbered						
1150	1.9.5.2	amount encumbered for a period within three months						
1160	1.9.5.3	amount encumbered for a period between three and 6 months						
1170	1.9.5.4	amount encumbered for a period between 6 and 9 months						
1180	1.9.5.5	amount encumbered for a period between 9 and 12 months						
1190	1.9.5.6	amount encumbered for a period greater than 12 months						
1200-1250	1.9.6	the borrowers of which are financial customers (not referred to in 1.9.1, 1.9.2) other than credit institutions	Article 428(1)(g)(vi) of CRR					

				amount extremely high liquidity and credit quality				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
Row	ID	Item	Legal references	010	020	030	040	050
1200	1.9.6.1	amount unencumbered						
1210	1.9.6.2	amount encumbered for a period within three months						
1220	1.9.6.3	amount encumbered for a period between three and 6 months						
1230	1.9.6.4	amount encumbered for a period between 6 and 9 months						
1240	1.9.6.5	amount encumbered for a period between 9 and 12 months						
1250	1.9.6.6	amount encumbered for a period greater than 12 months						
1260-1280	1.10	non-renewable loans and receivables reported in 1.9 that are collateralised by real estate	Article 428(1)(h) of CRR					
1260	1.10.1	collateralised by commercial real estate (CRE)	Article 428(1)(h)(i) of CRR					
1270	1.10.2	collateralised by residential real estate (PRE)	Article 428(1)(h)(ii) of CRR					
1280	1.10.3	match funded (pass-through) via bond eligible for treatment set out in article 129 (4) or (5) as defined in Article 52(4) of Directive 2009/65/EC	Article 428(1)(h)(iii) of CRR					
1290	1.11	derivatives receivables	Article 428(1)(i) of CRR					
1300	1.12	any other assets	Article 428(1)(j) of CRR					
1310	1.13	assets deducted from own funds not requiring stable funding	Article 428(1) of CRR					
1320	1.14	undrawn committed credit facilities that qualify as 'medium risk' or 'medium/low risk' under Annex I.	Article 428(1)(k) of CRR					

				amount high liquidity and credit quality				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
Row	ID	Item	Legal references	060	070	080	090	100
010-1330	1	ITEMS REQUIRING STABLE FUNDING						
010-470	1.1	assets referred to in Article 416	Article 428(1)(a) of CRR					
010	1.1.1	cash	Article 416(1)(a) of CRR					
020	1.1.2	exposures to central bank						
030	1.1.2.1	Of which: exposures that can be withdrawn in times of stress	Article 416(1)(a) of CRR					
040-050	1.1.3	transferable assets representing claims on or guaranteed by the central government of a Member State, a region with fiscal autonomy to raise and collect taxes, or of a third country in the domestic currency of the central or regional government, if the institution incurs a liquidity risk in that Member State or third country that it covers by holding those liquidity assets	Article 416(1)(c)(i) of CRR					
040	1.1.3.1	representing claims	Article 416(1)(c)(i)					
050	1.1.3.2	guaranteed by	Article 416(1)(c)(i)					
060-070	1.1.4	transferable assets representing claims on or guaranteed by central banks and non-central government public sector entities in the domestic currency of the central bank and public sector entity	Article 416(c)(ii) of CRR					
060	1.1.4.1	representing claims	Article 416(c)(ii)					
070	1.1.4.2	guaranteed by	Article 416(c)(ii)					
080-150	1.1.5	transferable assets representing claims on or guaranteed by the Bank for International Settlements, the International Monetary Fund, the European Commission and multilateral development banks	Article 416(c)(iii) of CRR					
080	1.1.5.1.a)	representing claims	Article 416(c)(iii)					
090	1.1.5.2.a)	guaranteed by	Article 416(c)(iii)					

Row	ID	Item	Legal references	amount high liquidity and credit quality				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
				060	070	080	090	100
100	1.1.5.1.b)	amount unencumbered						
110	1.1.5.2.b)	amount encumbered for a period within three months						
120	1.1.5.3.b)	amount encumbered for a period between three and 6 months						
130	1.1.5.4.b)	amount encumbered for a period between 6 and 9 months						
140	1.1.5.5.b)	amount encumbered for a period between 9 and 12 months						
150	1.1.5.6.b)	amount encumbered for a period greater than 12 months						
152-153	1.1.6	transferable assets representing claims on or guaranteed by the European Financial Stability Facility and the European Stability Mechanism	Article 416(1)(c)(iv) of CRR					
152	1.1.6.1	representing claims						
153	1.1.6.2	guaranteed by						
160-230	1.1.7	total shares or units in CIUs with underlying assets specified in Article 416	Article 418(2) of CRR					
160	1.1.7.1.a	underlying assets in point (a) of Article 416(1)	Article 418(2)(a) of CRR					
170	1.1.7.2.a	underlying assets in point (b) and (c) of Article 416(1)	Article 418 (2)(b) and (c) of CRR					
175	1.1.7.3.a	underlying assets in point (d) of Article 416(1)	Article 418(2)(c) of CRR					
180	1.1.7.1.b	amount unencumbered						
190	1.1.7.2.b	amount encumbered for a period within three months						
200	1.1.7.3.b	amount encumbered for a period between three and 6 months						
210	1.1.7.4.b	amount encumbered for a period between 6 and 9 months						
220	1.1.7.5.b	amount encumbered for a period between 9 and 12 months						

				amount high liquidity and credit quality				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
Row	ID	Item	Legal references	060	070	080	090	100
230	1.1.7.6.b	amount encumbered for a period greater than 12 months						
232-233	1.1.8	deposits with the central credit institution and other statutory or contractually available liquid funding from a central credit institution or institutions that are members of a network referred to in Article 113(7) or eligible for the waiver provided in Article 10 CRR, to the extent that this funding is not collateralized by liquid assets	Article 416(1)(f) of CRR					
232	1.1.8.1	deposits						
233	1.1.8.2	contractually available liquid funding						
234	1.1.9	Assets issued by a credit institution which has been set up by a Member State central or regional government where at least one of the conditions in Article 416(2)(a)(iii) is met	Article 416(2)(a)(iii) of CRR					
240-290	1.1.10	Other transferable assets not specified elsewhere						
240	1.1.10.1	amount unencumbered						
250	1.1.10.2	amount encumbered for a period within three months						
260	1.1.10.3	amount encumbered for a period between three and 6 months						
270	1.1.10.4	amount encumbered for a period between 6 and 9 months						
280	1.1.10.5	amount encumbered for a period between 9 and 12 months						
290	1.1.10.6	amount encumbered for a period greater than 12 months						
300-350	1.1.11	non financial corporate bonds	Article 416(1)(b) or (d) of CRR					
300	1.1.11.1	amount unencumbered						
310	1.1.11.2	amount encumbered for a period within three months						
320	1.1.11.3	amount encumbered for a period between three and 6 months						
330	1.1.11.4	amount encumbered for a period between 6 and 9 months						

				amount high liquidity and credit quality				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
Row	ID	Item	Legal references	060	070	080	090	100
340	1.1.11.5	amount encumbered for a period between 9 and 12 months						
350	1.1.11.6	amount encumbered for a period greater than 12 months						
352-357	1.1.12	non residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR	Article 416(2)(a)(i) of CRR					
352	1.1.12.1	amount unencumbered						
353	1.1.12.2	amount encumbered for a period within three months						
354	1.1.12.3	amount encumbered for a period between three and 6 months						
355	1.1.12.4	amount encumbered for a period between 6 and 9 months						
356	1.1.12.5	amount encumbered for a period between 9 and 12 months						
357	1.1.12.6	amount encumbered for a period greater than 12 months						
359-364	1.1.13	residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR	Article 416(2)(a)(i) of CRR					
359	1.1.13.1	amount unencumbered						
360	1.1.13.2	amount encumbered for a period within three months						
361	1.1.13.3	amount encumbered for a period between three and 6 months						
362	1.1.13.4	amount encumbered for a period between 6 and 9 months						
363	1.1.13.5	amount encumbered for a period between 9 and 12 months						
364	1.1.13.6	amount encumbered for a period greater than 12 months						
366-410	1.1.14	bonds eligible for the treatment set out in Art. 129(4) or (5), which meet the criteria in Art. 416(2)(a) CRR						

				amount high liquidity and credit quality				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
Row	ID	Item	Legal references	060	070	080	090	100
366	1.1.14.1	amount unencumbered						
370	1.1.14.2	amount encumbered for a period within three months						
380	1.1.14.3	amount encumbered for a period between three and 6 months						
390	1.1.14.4	amount encumbered for a period between 6 and 9 months						
400	1.1.14.5	amount encumbered for a period between 9 and 12 months						
410	1.1.14.6	amount encumbered for a period greater than 12 months						
420-470	1.1.15	bonds as defined in Article 52(4) of Directive 2009/65/EC other than those referred to in 1.1.9	Article 416(2)(a)(ii) of CRR					
420	1.1.15.1	amount unencumbered						
430	1.1.15.2	amount encumbered for a period within three months						
440	1.1.15.3	amount encumbered for a period between three and 6 months						
450	1.1.15.4	amount encumbered for a period between 6 and 9 months						
460	1.1.15.5	amount encumbered for a period between 9 and 12 months						
470	1.1.15.6	amount encumbered for a period greater than 12 months						
480-530	1.2	securities and money market instruments not reported in 1.1 qualifying for credit step 1 under Article 122	Article 428(1)(b)(i) of CRR					
480	1.2.1	amount unencumbered						
490	1.2.2	amount encumbered for a period within three months						
500	1.2.3	amount encumbered for a period between three and 6 months						
510	1.2.4	amount encumbered for a period between 6 and 9 months						
520	1.2.5	amount encumbered for a period between 9 and 12 months						

				amount high liquidity and credit quality				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
Row	ID	Item	Legal references	060	070	080	090	100
530	1.2.6	amount encumbered for a period greater than 12 months						
540-590	1.3	securities and money market instruments not reported in 1.1 qualifying for credit step 2 under Article 122	Article 428(1)(b)(ii) of CRR					
540	1.3.1	amount unencumbered						
550	1.3.2	amount encumbered for a period within three months						
560	1.3.3	amount encumbered for a period between three and 6 months						
570	1.3.4	amount encumbered for a period between 6 and 9 months						
580	1.3.5	amount encumbered for a period between 9 and 12 months						
590	1.3.6	amount encumbered for a period greater than 12 months						
600-650	1.4	other securities and money market instruments not reported elsewhere	Article 415(1)(b)(iii) of CRR					
600	1.4.1	amount unencumbered						
610	1.4.2	amount encumbered for a period within three months						
620	1.4.3	amount encumbered for a period between three and 6 months						
630	1.4.4	amount encumbered for a period between 6 and 9 months						
640	1.4.5	amount encumbered for a period between 9 and 12 months						
650	1.4.6	amount encumbered for a period greater than 12 months						
660-710	1.5	equity securities of non-financial entities listed on a major index in a recognised exchange	Article 428(1)(c) of CRR					
660	1.5.1	amount unencumbered						
670	1.5.2	amount encumbered for a period within three months						
680	1.5.3	amount encumbered for a period between three and 6 months						

				amount high liquidity and credit quality				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
Row	ID	Item	Legal references	060	070	080	090	100
690	1.5.4	amount encumbered for a period between 6 and 9 months						
700	1.5.5	amount encumbered for a period between 9 and 12 months						
710	1.5.6	amount encumbered for a period greater than 12 months						
720-770	1.6	other equity securities	Article 428(1)(d) of CRR					
720	1.6.1	amount unencumbered						
730	1.6.2	amount encumbered for a period within three months						
740	1.6.3	amount encumbered for a period between three and 6 months						
750	1.6.4	amount encumbered for a period between 6 and 9 months						
760	1.6.5	amount encumbered for a period between 9 and 12 months						
770	1.6.6	amount encumbered for a period greater than 12 months						
780-830	1.7	gold	Article 428(1)(e) of CRR					
780	1.7.1	amount unencumbered						
790	1.7.2	amount encumbered for a period within three months						
800	1.7.3	amount encumbered for a period between three and 6 months						
810	1.7.4	amount encumbered for a period between 6 and 9 months						
820	1.7.5	amount encumbered for a period between 9 and 12 months						
830	1.7.6	amount encumbered for a period greater than 12 months						
840-890	1.8	other precious metals	Article 428(1)(f) of CRR					
840	1.8.1	amount unencumbered						
850	1.8.2	amount encumbered for a period within three months						
860	1.8.3	amount encumbered for a period between three and 6 months						
870	1.8.4	amount encumbered for a period between 6 and 9 months						
880	1.8.5	amount encumbered for a period between 9 and 12 months						
890	1.8.6	amount encumbered for a period greater than 12 months						

				amount high liquidity and credit quality				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
Row	ID	Item	Legal references	060	070	080	090	100
900-1250	1.9	non-renewable loans and receivables	Article 428(1)(g) of CRR					
900-950	1.9.1	the borrowers of which are natural persons other than commercial sole proprietors and partnerships	Article 428(1)(g)(i) of CRR					
900	1.9.1.1	amount unencumbered						
910	1.9.1.2	amount encumbered for a period within three months						
920	1.9.1.3	amount encumbered for a period between three and 6 months						
930	1.9.1.4	amount encumbered for a period between 6 and 9 months						
940	1.9.1.5	amount encumbered for a period between 9 and 12 months						
950	1.9.1.6	amount encumbered for a period greater than 12 months						
960-1010	1.9.2	SMEs that qualify for the retail exposure under the Standardised or IRB approaches for credit risk or to a company which is eligible for the treatment mentioned in Article 153(4) and where the aggregate deposit placed by the client or group of connected clients is less than EUR 1 million	Article 428(1)(g)(ii) of CRR					
960	1.9.2.1	amount unencumbered						
970	1.9.2.2	amount encumbered for a period within three months						
980	1.9.2.3	amount encumbered for a period between three and 6 months						
990	1.9.2.4	amount encumbered for a period between 6 and 9 months						
1000	1.9.2.5	amount encumbered for a period between 9 and 12 months						
1010	1.9.2.6	amount encumbered for a period greater than 12 months						
1020-1070	1.9.3	the borrowers of which are sovereigns, central banks and public sector entities	Article 428(1)(g)(iii) of CRR					
1020	1.9.3.1	amount unencumbered						
1030	1.9.3.2	amount encumbered for a period within three months						
1040	1.9.3.3	amount encumbered for a period between three and 6 months						

				amount high liquidity and credit quality				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
Row	ID	Item	Legal references	060	070	080	090	100
1050	1.9.3.4	amount encumbered for a period between 6 and 9 months						
1060	1.9.3.5	amount encumbered for a period between 9 and 12 months						
1070	1.9.3.6	amount encumbered for a period greater than 12 months						
1080-1130	1.9.4	the borrowers of which are not reported in item 1.9.1, 1.9.2 or 1.9.3 other than financial customers	Article 428(1)(g)(iv) of CRR					
1080	1.9.4.1	amount unencumbered						
1090	1.9.4.2	amount encumbered for a period within three months						
1100	1.9.4.3	amount encumbered for a period between three and 6 months						
1110	1.9.4.4	amount encumbered for a period between 6 and 9 months						
1120	1.9.4.5	amount encumbered for a period between 9 and 12 months						
1130	1.9.4.6	amount encumbered for a period greater than 12 months						
1140-1190	1.9.5	the borrowers of which are credit institutions	Article 428(1)(g)(vi) of CRR					
1140	1.9.5.1	amount unencumbered						
1150	1.9.5.2	amount encumbered for a period within three months						
1160	1.9.5.3	amount encumbered for a period between three and 6 months						
1170	1.9.5.4	amount encumbered for a period between 6 and 9 months						
1180	1.9.5.5	amount encumbered for a period between 9 and 12 months						
1190	1.9.5.6	amount encumbered for a period greater than 12 months						
1200-1250	1.9.6	the borrowers of which are financial customers (not referred to in 1.9.1, 1.9.2) other than credit institutions	Article 428(1)(g)(vi) of CRR					

				amount high liquidity and credit quality				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
Row	ID	Item	Legal references	060	070	080	090	100
1200	1.9.6.1	amount unencumbered						
1210	1.9.6.2	amount encumbered for a period within three months						
1220	1.9.6.3	amount encumbered for a period between three and 6 months						
1230	1.9.6.4	amount encumbered for a period between 6 and 9 months						
1240	1.9.6.5	amount encumbered for a period between 9 and 12 months						
1250	1.9.6.6	amount encumbered for a period greater than 12 months						
1260-1280	1.10	non-renewable loans and receivables reported in 1.9 that are collateralised by real estate	Article 428(1)(h) of CRR					
1260	1.10.1	collateralised by commercial real estate (CRE)	Article 428(1)(h)(i) of CRR					
1270	1.10.2	collateralised by residential real estate (PRE)	Article 428(1)(h)(ii) of CRR					
1280	1.10.3	match funded (pass-through) via bond eligible for treatment set out in article 129 (4) or (5) as defined in Article 52(4) of Directive 2009/65/EC	Article 428(1)(h)(iii) of CRR					
1290	1.11	derivatives receivables	Article 428(1)(i) of CRR					
1300	1.12	any other assets	Article 428(1)(j) of CRR					
1310	1.13	assets deducted from own funds not requiring stable funding	Article 428(1) of CRR					
1320	1.14	undrawn committed credit facilities that qualify as 'medium risk' or 'medium/low risk' under Annex I.	Article 428(1)(k) of CRR					

				amount other assets				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
Row	ID	Item	Legal references	110	120	130	140	150
010-1330	1	ITEMS REQUIRING STABLE FUNDING						
010-470	1.1	assets referred to in Article 416	Article 428(1)(a) of CRR					
010	1.1.1	cash	Article 416(1)(a) of CRR					
020	1.1.2	exposures to central bank						
030	1.1.2.1	Of which: exposures that can be withdrawn in times of stress	Article 416(1)(a) of CRR					
040-050	1.1.3	transferable assets representing claims on or guaranteed by the central government of a Member State, a region with fiscal autonomy to raise and collect taxes, or of a third country in the domestic currency of the central or regional government, if the institution incurs a liquidity risk in that Member State or third country that it covers by holding those liquidity assets	Article 416(1)(c)(i) of CRR					
040	1.1.3.1	representing claims	Article 416(1)(c)(i)					
050	1.1.3.2	guaranteed by	Article 416(1)(c)(i)					
060-070	1.1.4	transferable assets representing claims on or guaranteed by central banks and non-central government public sector entities in the domestic currency of the central bank and public sector entity	Article 416(c)(ii) of CRR					
060	1.1.4.1	representing claims	Article 416(c)(ii)					
070	1.1.4.2	guaranteed by	Article 416(c)(ii)					
080-150	1.1.5	transferable assets representing claims on or guaranteed by the Bank for International Settlements, the International Monetary Fund, the European Commission and multilateral development banks	Article 416(c)(iii) of CRR					
080	1.1.5.1.a)	representing claims	Article 416(c)(iii)					
090	1.1.5.2.a)	guaranteed by	Article 416(c)(iii)					

				amount other assets				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
Row	ID	Item	Legal references	110	120	130	140	150
100	1.1.5.1.b)	amount unencumbered						
110	1.1.5.2.b)	amount encumbered for a period within three months						
120	1.1.5.3.b)	amount encumbered for a period between three and 6 months						
130	1.1.5.4.b)	amount encumbered for a period between 6 and 9 months						
140	1.1.5.5.b)	amount encumbered for a period between 9 and 12 months						
150	1.1.5.6.b)	amount encumbered for a period greater than 12 months						
152-153	1.1.6	transferable assets representing claims on or guaranteed by the European Financial Stability Facility and the European Stability Mechanism	Article 416(1)(c)(iv) of CRR					
152	1.1.6.1	representing claims						
153	1.1.6.2	guaranteed by						
160-230	1.1.7	total shares or units in CIUs with underlying assets specified in Article 416	Article 418(2) of CRR					
160	1.1.7.1.a	underlying assets in point (a) of Article 416(1)	Article 418(2)(a) of CRR					
170	1.1.7.2.a	underlying assets in point (b) and (c) of Article 416(1)	Article 418 (2)(b) and (c) of CRR					
175	1.1.7.3.a	underlying assets in point (d) of Article 416(1)	Article 418(2)(c) of CRR					
180	1.1.7.1.b	amount unencumbered						
190	1.1.7.2.b	amount encumbered for a period within three months						
200	1.1.7.3.b	amount encumbered for a period between three and 6 months						
210	1.1.7.4.b	amount encumbered for a period between 6 and 9 months						
220	1.1.7.5.b	amount encumbered for a period between 9 and 12 months						

Row	ID	Item	Legal references	amount other assets				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
				110	120	130	140	150
230	1.1.7.6.b	amount encumbered for a period greater than 12 months						
232-233	1.1.8	deposits with the central credit institution and other statutory or contractually available liquid funding from a central credit institution or institutions that are members of a network referred to in Article 113(7) or eligible for the waiver provided in Article 10 CRR, to the extent that this funding is not collateralized by liquid assets	Article 416(1)(f) of CRR					
232	1.1.8.1	deposits						
233	1.1.8.2	contractually available liquid funding						
234	1.1.9	Assets issued by a credit institution which has been set up by a Member State central or regional government where at least one of the conditions in Article 416(2)(a)(iii) is met	Article 416(2)(a)(iii) of CRR					
240-290	1.1.10	Other transferable assets not specified elsewhere						
240	1.1.10.1	amount unencumbered						
250	1.1.10.2	amount encumbered for a period within three months						
260	1.1.10.3	amount encumbered for a period between three and 6 months						
270	1.1.10.4	amount encumbered for a period between 6 and 9 months						
280	1.1.10.5	amount encumbered for a period between 9 and 12 months						
290	1.1.10.6	amount encumbered for a period greater than 12 months						
300-350	1.1.11	non financial corporate bonds	Article 416(1)(b) or (d) of CRR					
300	1.1.11.1	amount unencumbered						
310	1.1.11.2	amount encumbered for a period within three months						
320	1.1.11.3	amount encumbered for a period between three and 6 months						
330	1.1.11.4	amount encumbered for a period between 6 and 9 months						

				amount other assets				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
Row	ID	Item	Legal references	110	120	130	140	150
340	1.1.11.5	amount encumbered for a period between 9 and 12 months						
350	1.1.11.6	amount encumbered for a period greater than 12 months						
352-357	1.1.12	non residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR	Article 416(2)(a)(i) of CRR					
352	1.1.12.1	amount unencumbered						
353	1.1.12.2	amount encumbered for a period within three months						
354	1.1.12.3	amount encumbered for a period between three and 6 months						
355	1.1.12.4	amount encumbered for a period between 6 and 9 months						
356	1.1.12.5	amount encumbered for a period between 9 and 12 months						
357	1.1.12.6	amount encumbered for a period greater than 12 months						
359-364	1.1.13	residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR	Article 416(2)(a)(i) of CRR					
359	1.1.13.1	amount unencumbered						
360	1.1.13.2	amount encumbered for a period within three months						
361	1.1.13.3	amount encumbered for a period between three and 6 months						
362	1.1.13.4	amount encumbered for a period between 6 and 9 months						
363	1.1.13.5	amount encumbered for a period between 9 and 12 months						
364	1.1.13.6	amount encumbered for a period greater than 12 months						
366-410	1.1.14	bonds eligible for the treatment set out in Art. 129(4) or (5), which meet the criteria in Art. 416(2)(a) CRR						

				amount other assets				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
Row	ID	Item	Legal references	110	120	130	140	150
366	1.1.14.1	amount unencumbered						
370	1.1.14.2	amount encumbered for a period within three months						
380	1.1.14.3	amount encumbered for a period between three and 6 months						
390	1.1.14.4	amount encumbered for a period between 6 and 9 months						
400	1.1.14.5	amount encumbered for a period between 9 and 12 months						
410	1.1.14.6	amount encumbered for a period greater than 12 months						
420-470	1.1.15	bonds as defined in Article 52(4) of Directive 2009/65/EC other than those referred to in 1.1.9	Article 416(2)(a)(ii) of CRR					
420	1.1.15.1	amount unencumbered						
430	1.1.15.2	amount encumbered for a period within three months						
440	1.1.15.3	amount encumbered for a period between three and 6 months						
450	1.1.15.4	amount encumbered for a period between 6 and 9 months						
460	1.1.15.5	amount encumbered for a period between 9 and 12 months						
470	1.1.15.6	amount encumbered for a period greater than 12 months						
480-530	1.2	securities and money market instruments not reported in 1.1 qualifying for credit step 1 under Article 122	Article 428(1)(b)(i) of CRR					
480	1.2.1	amount unencumbered						
490	1.2.2	amount encumbered for a period within three months						
500	1.2.3	amount encumbered for a period between three and 6 months						
510	1.2.4	amount encumbered for a period between 6 and 9 months						
520	1.2.5	amount encumbered for a period between 9 and 12 months						

				amount other assets				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
Row	ID	Item	Legal references	110	120	130	140	150
530	1.2.6	amount encumbered for a period greater than 12 months						
540-590	1.3	securities and money market instruments not reported in 1.1 qualifying for credit step 2 under Article 122	Article 428(1)(b)(ii) of CRR					
540	1.3.1	amount unencumbered						
550	1.3.2	amount encumbered for a period within three months						
560	1.3.3	amount encumbered for a period between three and 6 months						
570	1.3.4	amount encumbered for a period between 6 and 9 months						
580	1.3.5	amount encumbered for a period between 9 and 12 months						
590	1.3.6	amount encumbered for a period greater than 12 months						
600-650	1.4	other securities and money market instruments not reported elsewhere	Article 415(1)(b)(iii) of CRR					
600	1.4.1	amount unencumbered						
610	1.4.2	amount encumbered for a period within three months						
620	1.4.3	amount encumbered for a period between three and 6 months						
630	1.4.4	amount encumbered for a period between 6 and 9 months						
640	1.4.5	amount encumbered for a period between 9 and 12 months						
650	1.4.6	amount encumbered for a period greater than 12 months						
660-710	1.5	equity securities of non-financial entities listed on a major index in a recognised exchange	Article 428(1)(c) of CRR					
660	1.5.1	amount unencumbered						
670	1.5.2	amount encumbered for a period within three months						
680	1.5.3	amount encumbered for a period between three and 6 months						

				amount other assets				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
Row	ID	Item	Legal references	110	120	130	140	150
690	1.5.4	amount encumbered for a period between 6 and 9 months						
700	1.5.5	amount encumbered for a period between 9 and 12 months						
710	1.5.6	amount encumbered for a period greater than 12 months						
720-770	1.6	other equity securities	Article 428(1)(d) of CRR					
720	1.6.1	amount unencumbered						
730	1.6.2	amount encumbered for a period within three months						
740	1.6.3	amount encumbered for a period between three and 6 months						
750	1.6.4	amount encumbered for a period between 6 and 9 months						
760	1.6.5	amount encumbered for a period between 9 and 12 months						
770	1.6.6	amount encumbered for a period greater than 12 months						
780-830	1.7	gold	Article 428(1)(e) of CRR					
780	1.7.1	amount unencumbered						
790	1.7.2	amount encumbered for a period within three months						
800	1.7.3	amount encumbered for a period between three and 6 months						
810	1.7.4	amount encumbered for a period between 6 and 9 months						
820	1.7.5	amount encumbered for a period between 9 and 12 months						
830	1.7.6	amount encumbered for a period greater than 12 months						
840-890	1.8	other precious metals	Article 428(1)(f) of CRR					
840	1.8.1	amount unencumbered						
850	1.8.2	amount encumbered for a period within three months						
860	1.8.3	amount encumbered for a period between three and 6 months						
870	1.8.4	amount encumbered for a period between 6 and 9 months						
880	1.8.5	amount encumbered for a period between 9 and 12 months						
890	1.8.6	amount encumbered for a period greater than 12 months						

				amount other assets				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
Row	ID	Item	Legal references	110	120	130	140	150
900-1250	1.9	non-renewable loans and receivables	Article 428(1)(g) of CRR					
900-950	1.9.1	the borrowers of which are natural persons other than commercial sole proprietors and partnerships	Article 428(1)(g)(i) of CRR					
900	1.9.1.1	amount unencumbered						
910	1.9.1.2	amount encumbered for a period within three months						
920	1.9.1.3	amount encumbered for a period between three and 6 months						
930	1.9.1.4	amount encumbered for a period between 6 and 9 months						
940	1.9.1.5	amount encumbered for a period between 9 and 12 months						
950	1.9.1.6	amount encumbered for a period greater than 12 months						
960-1010	1.9.2	SMEs that qualify for the retail exposure under the Standardised or IRB approaches for credit risk or to a company which is eligible for the treatment mentioned in Article 153(4) and where the aggregate deposit placed by the client or group of connected clients is less than EUR 1 million	Article 428(1)(g)(ii) of CRR					
960	1.9.2.1	amount unencumbered						
970	1.9.2.2	amount encumbered for a period within three months						
980	1.9.2.3	amount encumbered for a period between three and 6 months						
990	1.9.2.4	amount encumbered for a period between 6 and 9 months						
1000	1.9.2.5	amount encumbered for a period between 9 and 12 months						
1010	1.9.2.6	amount encumbered for a period greater than 12 months						
1020-1070	1.9.3	the borrowers of which are sovereigns, central banks and public sector entities	Article 428(1)(g)(iii) of CRR					
1020	1.9.3.1	amount unencumbered						
1030	1.9.3.2	amount encumbered for a period within three months						
1040	1.9.3.3	amount encumbered for a period between three and 6 months						

				amount other assets				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
Row	ID	Item	Legal references	110	120	130	140	150
1050	1.9.3.4	amount encumbered for a period between 6 and 9 months						
1060	1.9.3.5	amount encumbered for a period between 9 and 12 months						
1070	1.9.3.6	amount encumbered for a period greater than 12 months						
1080-1130	1.9.4	the borrowers of which are not reported in item 1.9.1, 1.9.2 or 1.9.3 other than financial customers	Article 428(1)(g)(iv) of CRR					
1080	1.9.4.1	amount unencumbered						
1090	1.9.4.2	amount encumbered for a period within three months						
1100	1.9.4.3	amount encumbered for a period between three and 6 months						
1110	1.9.4.4	amount encumbered for a period between 6 and 9 months						
1120	1.9.4.5	amount encumbered for a period between 9 and 12 months						
1130	1.9.4.6	amount encumbered for a period greater than 12 months						
1140-1190	1.9.5	the borrowers of which are credit institutions	Article 428(1)(g)(vi) of CRR					
1140	1.9.5.1	amount unencumbered						
1150	1.9.5.2	amount encumbered for a period within three months						
1160	1.9.5.3	amount encumbered for a period between three and 6 months						
1170	1.9.5.4	amount encumbered for a period between 6 and 9 months						
1180	1.9.5.5	amount encumbered for a period between 9 and 12 months						
1190	1.9.5.6	amount encumbered for a period greater than 12 months						
1200-1250	1.9.6	the borrowers of which are financial customers (not referred to in 1.9.1, 1.9.2) other than credit institutions	Article 428(1)(g)(vi) of CRR					

Row	ID	Item	Legal references	amount other assets				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
				110	120	130	140	150
1200	1.9.6.1	amount unencumbered						
1210	1.9.6.2	amount encumbered for a period within three months						
1220	1.9.6.3	amount encumbered for a period between three and 6 months						
1230	1.9.6.4	amount encumbered for a period between 6 and 9 months						
1240	1.9.6.5	amount encumbered for a period between 9 and 12 months						
1250	1.9.6.6	amount encumbered for a period greater than 12 months						
1260-1280	1.10	non-renewable loans and receivables reported in 1.9 that are collateralised by real estate	Article 428(1)(h) of CRR					
1260	1.10.1	collateralised by commercial real estate (CRE)	Article 428(1)(h)(i) of CRR					
1270	1.10.2	collateralised by residential real estate (PRE)	Article 428(1)(h)(ii) of CRR					
1280	1.10.3	match funded (pass-through) via bond eligible for treatment set out in article 129 (4) or (5) as defined in Article 52(4) of Directive 2009/65/EC	Article 428(1)(h)(iii) of CRR					
1290	1.11	derivatives receivables	Article 428(1)(i) of CRR					
1300	1.12	any other assets	Article 428(1)(j) of CRR					
1310	1.13	assets deducted from own funds not requiring stable funding	Article 428(1) of CRR					
1320	1.14	undrawn committed credit facilities that qualify as 'medium risk' or 'medium/low risk' under Annex I.	Article 428(1)(k) of CRR					

C 61.00 — STABLE FUNDING — ITEMS PROVIDING STABLE FUNDING

Row	ID	Item	Legal references	Amount				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
				010	020	030	040	050
010-260	1	ITEMS PROVIDING STABLE FUNDING						
010-030	1.1	own funds after deduction have been applied where appropriate	Article 427(1)(a) of CRR					
010	1.1.1	tier 1 capital instruments	Article 427(1)(a)(i)					
020	1.1.2	tier 2 capital instruments	Article 427(1)(a)(ii)					
030	1.1.3*	Memorandum item: Capital instruments and subordinated loans not eligible having an effective maturity of one year or greater	Article 427(1)(a)(iii)					
040-260	1.2	liabilities excluding own funds	Article 427(1)(b) of CRR					
040-060	1.2.1	retail deposits:	Article 427(1)(b)(i-ii) of CRR					
040	1.2.1.1	as defined in Article 411(2) that qualify for the treatment in Article 421 (1)	Article 427(1)(b)(i) of CRR					
050	1.2.1.2	as defined in Article 411(2) that qualify for the treatment in Article 421 (2)	Article 427(1)(b)(ii) of CRR					
060	1.2.1.3	subject to higher outflows than specified in Article 421(1) or 421(2)						
070-130	1.2.2	liabilities from customers that are not financial customers	Article 427(1)(b)(vii) of CRR					
070-090	1.2.2.1	liabilities from secured lending and capital market driven transactions	Article 427(1)(b)(ix) of CRR					
070	1.2.2.1.1	collateralised by extremely high liquidity and credit quality assets	Article 427(1)(b)(ix) of CRR					
080	1.2.2.1.2	collateralised by high liquidity and credit quality assets	Article 427(1)(b)(ix) of CRR					
090	1.2.2.1.3	collateralised by any other assets	Article 427(1)(b)(ix) of CRR					
100	1.2.2.2	liabilities from unsecured lending transactions	Article 427(1)(b)(vii) of CRR					

				Amount				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
Row	ID	Item	Legal references	010	020	030	040	050
110-130	1.2.2.3	liabilities that qualify for the treatment in Article 422(3) and (4)	Article 427(1)(b)(iii) of CRR					
110	1.2.2.3.1	liabilities reported in 1.2.2.3 which are covered by a Deposit Guarantee Scheme in accordance with Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country	Article 427(1)(b)(iv) of CRR					
120	1.2.2.3.2	liabilities reported in 1.2.2.3 which fall under point (b) of Article 422 (3)	Article 427(1)(b)(v) of CRR					
130	1.2.2.3.3	liabilities reported in 1.2.2.3 which fall under point (d) of Article 422 (3)	Article 427(1)(b)(vi) of CRR					
140-200	1.2.3	liabilities from customers that are financial customers	Article 427(1)(b)(vii) of CRR					
140-160	1.2.3.1	liabilities from secured lending and capital market driven transactions	Article 414(1)(b)(viii) of CRR					
140	1.2.3.1.1	collateralised by extremely high liquidity and credit quality assets	Article 414(1)(b)(viii) of CRR					
150	1.2.3.1.2	collateralised by high liquidity and credit quality assets	Article 414(1)(b)(viii) of CRR					
160	1.2.3.1.3	collateralised by any other assets	Article 414(1)(b)(viii) of CRR					
170	1.2.3.2	liabilities from unsecured lending transactions	Article 414(1)(b)(vi) of CRR					
180-200	1.2.3.3	liabilities that qualify for the treatment in Article 422(3) and (4)	Article 414(1)(b)(iii) of CRR					
180	1.2.3.3.1	liabilities reported in 1.2.3.3 which are covered by a Deposit Guarantee Scheme according to Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country	Article 414(1)(b)(iv) of CRR					
190	1.2.3.3.2	liabilities reported in 1.2.3.3 which fall under point (b) of Article 422 (3)	Article 427(1)(b)(v) of CRR					

				Amount				
				within three months	between three and 6 months	between 6 and 9 months	between 9 and 12 months	after 12 months
Row	ID	Item	Legal references	010	020	030	040	050
200	1.2.3.3.3	liabilities reported in 1.2.3.3 which fall under point (d) of Article 422 (3)	Article 427(1)(b)(vi) of CRR					
210	1.2.4	liabilities resulting from securities issued qualifying for the treatment in Article 129(4) or (5)	Article 427(1)(b)(x) of CRR					
220	1.2.5	liabilities resulting from securities defined in Article 52(4) of Directive 2009/65/EC	Article 427(1)(b)(x) of CRR					
230	1.2.6	other liabilities resulting from securities issued	Article 427(1)(b)(xi) of CRR					
240	1.2.7	liabilities from derivatives payables contracts						
250	1.2.8	any other liabilities	Article 427(1)(b)(xii) of CRR					