Status: This is the original version (as it was originally adopted).

ANNEX I

ANNEX I

REPORTING ON OWN FUNDS AND OWN FUNDS REQUIREMENTS

COREP TEMPLATES			
Template number	Template code	Name of the template /group of templates	Short name
		CAPITAL ADEQUACY	**CA**
1	C 01.00	OWN FUNDS	CA1
2	C 02.00	OWN FUNDS REQUIREMENTS	CA2
3	C 03.00	CAPITAL RATIOS	CA3
4	C 04.00	MEMORANDUM ITEMS:	CA4
		TRANSITIONAL PROVISIONS	**CA5**
5.1	C 05.01	*TRANSITIONAL PROVISIONS*	CA5.1
5.2	C 05.02	*GRANDFATHERED INSTRUMENTS: INSTRUMENTS NOT CONSTITUING STATE AID*	CA5.2
		GROUP SOLVENCY	**GS**
6.1	C 06.01	GROUP SOLVENCY: INFORMATION ON AFFILIATES – TOTAL	GS Total
6.2	C 06.02	GROUP SOLVENCY: INFORMATION ON AFFILIATES	GS
		CREDIT RISK	**CR**
7	C 07.00	CREDIT AND COUNTERPARTY CREDIT RISKS AND FREE DELIVERIES: STANDARDISED	CR SA

		APPROACH TO CAPITAL REQUIREMENTS	
		CREDIT AND COUNTERPARTY CREDIT RISKS AND FREE DELIVERIES: IRB APPROACH TO CAPITAL REQUIREMENTS	CR IRB
8.1	C 08.01	*CREDIT AND COUNTERPARTY CREDIT RISKS AND FREE DELIVERIES: IRB APPROACH TO CAPITAL REQUIREMENTS*	CR IRB 1
8.2	C 08.02	*CREDIT AND COUNTERPARTY CREDIT RISKS AND FREE DELIVERIES: IRB APPROACH TO CAPITAL REQUIREMENTS (Breakdown by obligor grades or pools)*	CR IRB 2
		GEOGRAPHICAL BREAKDOWN	CR GB
9.1	C 09.01	*Table 9.1 – Geographical breakdown of exposures by residence of the obligor (SA exposures)*	CR GB 1
9.2	C 09.02	*Table 9.2 – Geographical breakdown of exposures by residence of the obligor (IRB exposures)*	CR GB 2
9.4	C 09.04	*Table 9.4 – Breakdown of credit exposures relevant for the calculation of the countercyclical*	CCB

		buffer by country and institution-specific countercyclical buffer rate	
		CREDIT RISK: EQUITY – IRB APPROACHES TO CAPITAL REQUIREMENTS	CR EQU IRB
10.1	C 10.01	*CREDIT RISK: EQUITY – IRB APPROACHES TO CAPITAL REQUIREMENTS*	CR EQU IRB 1
10.2	C 10.02	*CREDIT RISK: EQUITY – IRB APPROACHES TO CAPITAL REQUIREMENTS. BREAKDOWN OF TOTAL EXPOSURES UNDER THE PD/ LGD APRROACH BY OBLIGOR GRADES:*	CR EQU IRB 2
11	C 11.00	SETTLEMENT/ DELIVERY RISK	CR SETT
13.1	C 13.01	CREDIT RISK: SECURITISATIONS	CR SEC
14	C 14.00	DETAILED INFORMATION ON SECURITISATIONS	CR SEC Details
14.1	C 14.01	DETAILED INFORMATION ON SECURITISATIONS BY APPROACH	CR SEC Details 2
		OPERATIONAL RISK	**OPR**
16	C 16.00	OPERATIONAL RISK	OPR
		OPERATIONAL RISK: LOSSES AND RECOVERIES	
17.1	C 17.01	OPERATIONAL RISK: LOSSES AND RECOVERIES BY BUSINESS LINES AND LOSS EVENT	OPR DETAILS 1

		TYPES IN THE LAST YEAR	
17.2	C 17.02	OPERATIONAL RISK: LARGE LOSS EVENTS	OPR DETAILS 2
		MARKET RISK	**MKR**
18	C 18.00	MARKET RISK: STANDARDISED APPROACH FOR POSITION RISKS IN TRADED DEBT INSTRUMENTS	MKR SA TDI
19	C 19.00	MARKET RISK: STANDARDISED APPROACH FOR SPECIFIC RISK IN SECURITISATIONS	MKR SA SEC
20	C 20.00	MARKET RISK: STANDARDISED APPROACH FOR SPECIFIC RISK IN THE CORRELATION TRADING PORTFOLIO	MKR SA CTP
21	C 21.00	MARKET RISK: STANDARDISED APPROACH FOR POSITION RISK IN EQUITIES	MKR SA EQU
22	C 22.00	MARKET RISK: STANDARDISED APPROACHES FOR FOREIGN EXCHANGE RISK	MKR SA FX
23	C 23.00	MARKET RISK: STANDARDISED APPROACHES FOR COMMODITIES	MKR SA COM
24	C 24.00	MARKET RISK INTERNAL MODELS	MKR IM
25	C 25.00	CREDIT VALUE ADJUSTMENT RISK	CVA
		PRUDENT VALUATION	**MKR**

32.1	C 32.01	PRUDENT VALUATION: FAIR-VALUED ASSETS AND LIABILITIES	PRUVAL 1
32.2	C 32.02	PRUDENT VALUATION: CORE APPROACH	PRUVAL 2
32.3	C 32.03	PRUDENT VALUATION: MODEL RISK AVA	PRUVAL 3
32.4	C 32.04	PRUDENT VALUATION: CONCENTRATED POSITIONS AVA	PRUVAL 4
		GENERAL GOVERNMENTS EXPOSURES	**MKR**
33	C 33.00	GENERAL GOVERNMENTS EXPOSURES BY COUNTRY OF THE COUNTERPARTY	GOV

C 01.00 – OWN FUNDS (CA1)

Rows	ID	Item	Amount
010	**1**	**OWN FUNDS**	
015	**1.1**	**TIER 1 CAPITAL**	
020	**1.1.1**	**COMMON EQUITY TIER 1 CAPITAL**	
030	**1.1.1.1**	**Capital instruments eligible as CET1 Capital**	
040	1.1.1.1.1	Paid up capital instruments	
045	1.1.1.1.1*	Of which: Capital instruments subscribed by public authorities in emergency situations	
050	1.1.1.1.2*	Memorandum item: Capital instruments not eligible	
060	1.1.1.1.3	Share premium	

070	1.1.1.1.4	(-) Own CET1 instruments	
080	1.1.1.1.4.1	(-) Direct holdings of CET1 instruments	
090	1.1.1.1.4.2	(-) Indirect holdings of CET1 instruments	
091	1.1.1.1.4.3	(-) Synthetic holdings of CET1 instruments	
092	1.1.1.1.5	(-) Actual or contingent obligations to purchase own CET1 instruments	
130	**1.1.1.2**	**Retained earnings**	
140	1.1.1.2.1	Previous years retained earnings	
150	1.1.1.2.2	Profit or loss eligible	
160	1.1.1.2.2.1	Profit or loss attributable to owners of the parent	
170	1.1.1.2.2.2	(-) Part of interim or year-end profit not eligible	
180	**1.1.1.3**	**Accumulated other comprehensive income**	
200	**1.1.1.4**	**Other reserves**	
210	**1.1.1.5**	**Funds for general banking risk**	
220	**1.1.1.6**	**Transitional adjustments due to grandfathered CET1 Capital instruments**	
230	**1.1.1.7**	**Minority interest given recognition in CET1 capital**	
240	**1.1.1.8**	**Transitional adjustments due to additional minority interests**	
250	**1.1.1.9**	**Adjustments to CET1 due to prudential filters**	

260	1.1.1.9.1	(-) Increases in equity resulting from securitised assets	
270	1.1.1.9.2	Cash flow hedge reserve	
280	1.1.1.9.3	Cumulative gains and losses due to changes in own credit risk on fair valued liabilities	
285	1.1.1.9.4	Fair value gains and losses arising from the institution's own credit risk related to derivative liabilities	
290	1.1.1.9.5	(-) Value adjustments due to the requirements for prudent valuation	
300	**1.1.1.10**	**(-) Goodwill**	
310	1.1.1.10.1	(-) Goodwill accounted for as intangible asset	
320	1.1.1.10.2	(-) Goodwill included in the valuation of significant investments	
330	1.1.1.10.3	Deferred tax liabilities associated to goodwill	
340	**1.1.1.11**	**(-) Other intangible assets**	
350	1.1.1.11.1	(-) Other intangible assets before deduction of deferred tax liabilities	
360	1.1.1.11.2	Deferred tax liabilities associated to other intangible assets	
370	**1.1.1.12**	**(-) Deferred tax assets that rely on future profitability and do not arise from temporary differences net**	

		of associated tax liabilities	
380	**1.1.1.13**	**(-) IRB shortfall of credit risk adjustments to expected losses**	
390	**1.1.1.14**	**(-)Defined benefit pension fund assets**	
400	1.1.1.14.1	(-)Defined benefit pension fund assets	
410	1.1.1.14.2	Deferred tax liabilities associated to defined benefit pension fund assets	
420	1.1.1.14.3	Defined benefit pension fund assets which the institution has an unrestricted ability to use	
430	**1.1.1.15**	**(-) Reciprocal cross holdings in CET1 Capital**	
440	**1.1.1.16**	**(-) Excess of deduction from AT1 items over AT1 Capital**	
450	**1.1.1.17**	**(-) Qualifying holdings outside the financial sector which can alternatively be subject to a 1 250 % risk weight**	
460	**1.1.1.18**	**(-) Securitisation positions which can alternatively be subject to a 1 250 % risk weight**	
470	**1.1.1.19**	**(-) Free deliveries which can alternatively be subject to a 1 250 % risk weight**	
471	**1.1.1.20**	**(-) Positions in a basket for which an institution cannot determine the risk**	

		weight under the IRB approach, and can alternatively be subject to a 1 250 % risk weight	
472	**1.1.1.21**	**(-) Equity exposures under an internal models approach which can alternatively be subject to a 1 250 % risk weight**	
480	**1.1.1.22**	**(-) CET1 instruments of financial sector entites where the institution does not have a significant investment**	
490	**1.1.1.23**	**(-) Deductible deferred tax assets that rely on future profitability and arise from temporary differences**	
500	**1.1.1.24**	**(-) CET1 instruments of financial sector entities where the institution has a significant investment**	
510	**1.1.1.25**	**(-) Amount exceeding the 17,65 % threshold**	
520	**1.1.1.26**	**Other transitional adjustments to CET1 Capital**	
524	**1.1.1.27**	**(-) Additional deductions of CET1 Capital due to Article 3 CRR**	
529	**1.1.1.28**	**CET1 capital elements or deductions – other**	
530	**1.1.2**	**ADDITIONAL TIER 1 CAPITAL**	

540	**1.1.2.1**	**Capital instruments eligible as AT1 Capital**	
550	1.1.2.1.1	Paid up capital instruments	
560	1.1.2.1.2*	Memorandum item: Capital instruments not eligible	
570	1.1.2.1.3	Share premium	
580	1.1.2.1.4	(-) Own AT1 instruments	
590	1.1.2.1.4.1	(-) Direct holdings of AT1 instruments	
620	1.1.2.1.4.2	(-) Indirect holdings of AT1 instruments	
621	1.1.2.1.4.3	(-) Synthetic holdings of AT1 instruments	
622	1.1.2.1.5	(-) Actual or contingent obligations to purchase own AT1 instruments	
660	**1.1.2.2**	**Transitional adjustments due to grandfathered AT1 Capital instruments**	
670	**1.1.2.3**	**Instruments issued by subsidiaries that are given recognition in AT1 Capital**	
680	**1.1.2.4**	**Transitional adjustments due to additional recognition in AT1 Capital of instruments issued by subsidiaries**	
690	**1.1.2.5**	**(-) Reciprocal cross holdings in AT1 Capital**	
700	**1.1.2.6**	**(-) AT1 instruments of financial sector entities where the institution does not**	

		have a significant investment	
710	**1.1.2.7**	**(-) AT1 instruments of financial sector entities where the institution has a significant investment**	
720	**1.1.2.8**	**(-) Excess of deduction from T2 items over T2 Capital**	
730	**1.1.2.9**	**Other transitional adjustments to AT1 Capital**	
740	**1.1.2.10**	**Excess of deduction from AT1 items over AT1 Capital (deducted in CET1)**	
744	**1.1.2.11**	**(-) Additional deductions of AT1 Capital due to Article 3 CRR**	
748	**1.1.2.12**	**AT1 capital elements or deductions – other**	
750	**1.2**	**TIER 2 CAPITAL**	
760	**1.2.1**	**Capital instruments and subordinated loans eligible as T2 Capital**	
770	1.2.1.1	Paid up capital instruments and subordinated loans	
780	1.2.1.2*	Memorandum item: Capital instruments and subordinated loans not eligible	
790	1.2.1.3	Share premium	
800	1.2.1.4	(-) Own T2 instruments	
810	1.2.1.4.1	(-) Direct holdings of T2 instruments	
840	1.2.1.4.2	(-) Indirect holdings of T2 instruments	

841	1.2.1.4.3	(-) Synthetic holdings of T2 instruments	
842	1.2.1.5	(-) Actual or contingent obligations to purchase own T2 instruments	
880	**1.2.2**	**Transitional adjustments due to grandfathered T2 Capital instruments and subordinated loans**	
890	**1.2.3**	**Instruments issued by subsidiaries that are given recognition in T2 Capital**	
900	**1.2.4**	**Transitional adjustments due to additional recognition in T2 Capital of instruments issued by subsidiaries**	
910	**1.2.5**	**IRB Excess of provisions over expected losses eligible**	
920	**1.2.6**	**SA General credit risk adjustments**	
930	**1.2.7**	**(-) Reciprocal cross holdings in T2 Capital**	
940	**1.2.8**	**(-) T2 instruments of financial sector entities where the institution does not have a significant investment**	
950	**1.2.9**	**(-) T2 instruments of financial sector entities where the institution has a significant investment**	

960	**1.2.10**	**Other transitional adjustments to T2 Capital**	
970	**1.2.11**	**Excess of deduction from T2 items over T2 Capital (deducted in AT1)**	
974	**1.2.12**	**(-) Additional deductions of T2 Capital due to Article 3 CRR**	
978	**1.2.13**	**T2 capital elements or deductions – other**	

C 02.00 – OWN FUNDS REQUIREMENTS (CA2)

Rows	Item	Label	Amount
010	**1**	**TOTAL RISK EXPOSURE AMOUNT**	
020	1*	*Of which: Investment firms under Article 95 paragraph 2 and Article 98 of CRR*	
030	1**	*Of which : Investment firms under Article 96 paragraph 2 and Article 97 of CRR*	
040	**1.1**	**RISK WEIGHTED EXPOSURE AMOUNTS FOR CREDIT, COUNTERPARTY CREDIT AND DILUTION RISKS AND FREE DELIVERIES**	
050	**1.1.1**	**Standardised Approach (SA)**	
051	1.1.1*	Of which: Additional stricter prudential requirements based on Article 124 CRR	

060	1.1.1.1	SA exposure classes excluding securitisation positions	
070	1.1.1.1.01	Central governments or central banks	
080	1.1.1.1.02	Regional governments or local authorities	
090	1.1.1.1.03	Public sector entities	
100	1.1.1.1.04	Multilateral Development Banks	
110	1.1.1.1.05	International Organisations	
120	1.1.1.1.06	Institutions	
130	1.1.1.1.07	Corporates	
140	1.1.1.1.08	Retail	
150	1.1.1.1.09	Secured by mortgages on immovable property	
160	1.1.1.1.10	Exposures in default	
170	1.1.1.1.11	Items associated with particular high risk	
180	1.1.1.1.12	Covered bonds	
190	1.1.1.1.13	Claims on institutions and corporates with a short-term credit assessment	
200	1.1.1.1.14	Collective investments undertakings (CIU)	
210	1.1.1.1.15	Equity	
211	1.1.1.1.16	Other items	
240	**1.1.2**	**Internal ratings based Approach (IRB)**	
241	1.1.2*	Of which: Additional stricter prudential requirements based on Article 164 CRR	
242	1.1.2**	Of which: Additional stricter prudential	

		requirements based on Article 124 CRR	
250	1.1.2.1	IRB approaches when neither own estimates of LGD nor Conversion Factors are used	
260	1.1.2.1.01	Central governments and central banks	
270	1.1.2.1.02	Institutions	
280	1.1.2.1.03	Corporates – SME	
290	1.1.2.1.04	Corporates – Specialised Lending	
300	1.1.2.1.05	Corporates – Other	
310	1.1.2.2	IRB approaches when own estimates of LGD and/or Conversion Factors are used	
320	1.1.2.2.01	Central governments and central banks	
330	1.1.2.2.02	Institutions	
340	1.1.2.2.03	Corporates – SME	
350	1.1.2.2.04	Corporates – Specialised Lending	
360	1.1.2.2.05	Corporates – Other	
370	1.1.2.2.06	Retail – Secured by real estate SME	
380	1.1.2.2.07	Retail – Secured by real estate non-SME	
390	1.1.2.2.08	Retail – Qualifying revolving	
400	1.1.2.2.09	Retail – Other SME	
410	1.1.2.2.10	Retail – Other non-SME	
420	1.1.2.3	Equity IRB	
450	1.1.2.5	Other non credit-obligation assets	
460	**1.1.3**	**Risk exposure amount for contributions to the**	

		default fund of a CCP	
470	**1.1.4**	**Securitisation positions**	
490	**1.2**	**TOTAL RISK EXPOSURE AMOUNT FOR SETTLEMENT/ DELIVERY**	
500	**1.2.1**	**Settlement/delivery risk in the non-Trading book**	
510	**1.2.2**	**Settlement/delivery risk in the Trading book**	
520	**1.3**	**TOTAL RISK EXPOSURE AMOUNT FOR POSITION, FOREIGN EXCHANGE AND COMMODITIES RISKS**	
530	**1.3.1**	**Risk exposure amount for position, foreign exchange and commodities risks under standardised approaches (SA)**	
540	1.3.1.1	Traded debt instruments	
550	1.3.1.2	Equity	
555	1.3.1.3	Particular approach for position risk in CIUs	
556	1.3.1.3*	Memo item: CIUs exclusively invested in traded debt instruments	
557	1.3.1.3**	Memo item: CIUs invested exclusively in equity instruments or in mixed instruments	
560	1.3.1.4	Foreign Exchange	

570	1.3.1.5	Commodities	
580	**1.3.2**	**Risk exposure amount for Position, foreign exchange and commodities risks under internal models (IM)**	
590	**1.4**	**TOTAL RISK EXPOSURE AMOUNT FOR OPERATIONAL RISK (OpR)**	
600	**1.4.1**	**OpR Basic indicator approach (BIA)**	
610	**1.4.2**	**OpR Standardised (STA) / Alternative Standardised (ASA) approaches**	
620	**1.4.3**	**OpR Advanced measurement approaches (AMA)**	
630	**1.5**	**ADDITIONAL RISK EXPOSURE AMOUNT DUE TO FIXED OVERHEADS**	
640	**1.6**	**TOTAL RISK EXPOSURE AMOUNT FOR CREDIT VALUATION ADJUSTMENT**	
650	**1.6.1**	**Advanced method**	
660	**1.6.2**	**Standardised method**	
670	**1.6.3**	**Based on OEM**	
680	**1.7**	**TOTAL RISK EXPOSURE AMOUNT RELATED TO LARGE EXPOSURES IN THE TRADING BOOK**	

690	**1.8**	**OTHER RISK EXPOSURE AMOUNTS**	
710	**1.8.2**	**Of which: Additional stricter prudential requirements based on Article 458 CRR**	
720	1.8.2*	Of which: requirements for large exposures	
730	1.8.2**	Of which: due to modified risk weights for targeting asset bubbles in the residential and commercial property	
740	1.8.2***	Of which: due to intra financial sector exposures	
750	**1.8.3**	**Of which: Additional stricter prudential requirements based on Article 459 CRR**	
760	**1.8.4**	**Of which: Additional risk exposure amount due to Article 3 CRR**	

C 03.00 – CAPITAL RATIOS AND CAPITAL LEVELS (CA3)

Rows	ID	Item	Amount
010	**1**	**CET1 Capital ratio**	
020	**2**	**Surplus(+)/Deficit(-) of CET1 capital**	
030	**3**	**T1 Capital ratio**	
040	**4**	**Surplus(+)/Deficit(-) of T1 capital**	
050	**5**	**Total capital ratio**	
060	**6**	**Surplus(+)/Deficit(-) of total capital**	
Memorandum Items: Total SREP Capital Requirement (TSCR), Overall Capital Requirement (OCR) and Pillar 2 Guidance (P2G)			

130	**13**	**Total SREP capital requirement (TSCR) ratio**	
140	**13***	**TSCR: to be made up of CET1 capital**	
150	**13****	**TSCR: to be made up of Tier 1 capital**	
160	**14**	**Overall capital requirement (OCR) ratio**	
170	**14***	**OCR: to be made up of CET1 capital**	
180	**14****	**OCR: to be made up of Tier 1 capital**	
190	**15**	**OCR and Pillar 2 Guidance (P2G)**	
200	**15***	**OCR and P2G: to be made up of CET1 capital**	
210	**15****	**OCR and P2G: to be made up of Tier 1 capital**	

C 04.00 – MEMORANDUM ITEMS (CA4)

Row	ID	Item	Column
Deferred tax assest and liabilities			**010**
010	1	**Total deferred tax assets**	
020	1.1	Deferred tax assets that do not rely on future profitability	
030	1.2	Deferred tax assets that rely on future profitability and do not arise from temporary differences	
040	1.3	Deferred tax assets that rely on future profitability and arise from temporary differences	
050	2	**Total deferred tax liabilities**	

060	2.1	Deferred tax liabilities non deductible from deferred tax assets that rely on future profitability	
070	2.2	Deferred tax liabilities deductible from deferred tax assets that rely on future profitability	
080	2.2.1	Deductible deferred tax liabilities associated with deferred tax assets that rely on future profitability and do not arise from temporary differences	
090	2.2.2	Deductible deferred tax liabilities associated with deferred tax assets that rely on future profitability and arise from temporary differences	
093	2A	**Tax overpayments and tax loss carry backs**	
096	2B	**Deferred Tax Assets subject to a risk weight of 250 %**	
097	2C	**Deferred Tax Assets subject to a risk weight of 0 %**	
Credit risk adjustments and expected losses			
100	3	**IRB excess (+) or shortfall (-) of credit risk adjustments, additional value adjustments and other own funds reductions to expected losses for non defaulted exposures**	

110	3.1	Total credit risk adjustments, additional value adjustments and other own funds reductions eligible for inclusion in the calculation of the expected loss amount	
120	3.1.1	General credit risk adjustments	
130	3.1.2	Specific credit risk adjustments	
131	3.1.3	Additional value adjustments and other own funds reductions	
140	3.2	Total expected losses eligible	
145	4	**IRB excess (+) or shortfall (-) of specific credit risk adjustments to expected losses for defaulted exposures**	
150	4.1	Specific credit risk adjustments and positions treated similarily	
155	4.2	Total expected losses eligible	
160	5	**Risk weighted exposure amounts for calculating the cap to the excess of provision eligible as T2**	
170	6	**Total gross provisions eligible for inclusion in T2 capital**	
180	7	**Risk weighted exposure amounts for calculating the cap to the provision eligible as T2**	
Thresholds for Common Equity Tier 1 deductions			

190	8	**Threshold non deductible of holdings in financial sector entities where an institution does not have a significant investment**	
200	9	**10 % CET1 threshold**	
210	10	**17,65 % CET1 threshold**	
225	11.1	**Eligible capital for the purposes of qualifying holdings outside the financial sector**	
226	11.2	**Eligible capital for the purposes of large exposures**	
Investments in the capital of financial sector entities where the institution does not have a significant investment			
230	12	**Holdings of CET1 capital of financial sector entities where the institution does not have a significant investment, net of short positions**	
240	12.1	Direct holdings of CET1 capital of financial sector entities where the institution does not have a significant investment	
250	12.1.1	Gross direct holdings of CET1 capital of financial sector entities where the institution does not have a significant investment	
260	12.1.2	(-) Permitted offsetting short positions in relation to the direct gross	

		holdings included above	
270	12.2	Indirect holdings of CET1 capital of financial sector entities where the institution does not have a significant investment	
280	12.2.1	Gross indirect holdings of CET1 capital of financial sector entities where the institution does not have a significant investment	
290	12.2.2	(-) Permitted offsetting short positions in relation to the indirect gross holdings included above	
291	12.3	Synthetic holdings of CET1 capital of financial sector entities where the institution does not have a significant investment	
292	12.3.1	Gross synthetic holdings of CET1 capital of financial sector entities where the institution does not have a significant investment	
293	12.3.2	(-) Permitted offsetting short positions in relation to the synthetic gross holdings included above	
300	13	**Holdings of AT1 capital of financial sector entities where the institution does not have a significant**	

		investment, net of short positions	
310	13.1	Direct holdings of AT1 capital of financial sector entities where the institution does not have a significant investment	
320	13.1.1	Gross direct holdings of AT1 capital of financial sector entities where the institution does not have a significant investment	
330	13.1.2	(-) Permitted offsetting short positions in relation to the direct gross holdings included above	
340	13.2	Indirect holdings of AT1 capital of financial sector entities where the institution does not have a significant investment	
350	13.2.1	Gross indirect holdings of AT1 capital of financial sector entities where the institution does not have a significant investment	
360	13.2.2	(-) Permitted offsetting short positions in relation to the indirect gross holdings included above	
361	13.3	Synthetic holdings of AT1 capital of financial sector entities where the institution does not have a significant investment	

362	13.3.1	Gross synthetic holdings of AT1 capital of financial sector entities where the institution does not have a significant investment	
363	13.3.2	(-) Permitted offsetting short positions in relation to the synthetic gross holdings included above	
370	14	**Holdings of T2 capital of financial sector entities where the institution does not have a significant investment, net of short positions**	
380	14.1	Direct holdings of T2 capital of financial sector entities where the institution does not have a significant investment	
390	14.1.1	Gross direct holdings of T2 capital of financial sector entities where the institution does not have a significant investment	
400	14.1.2	(-) Permitted offsetting short positions in relation to the direct gross holdings included above	
410	14.2	Indirect holdings of T2 capital of financial sector entities where the institution does not have a significant investment	
420	14.2.1	Gross indirect holdings of T2 capital of financial sector	

		entities where the institution does not have a significant investment	
430	14.2.2	(-) Permitted offsetting short positions in relation to the indirect gross holdings included above	
431	14.3	Synthetic holdings of T2 capital of financial sector entities where the institution does not have a significant investment	
432	14.3.1	Gross synthetic holdings of T2 capital of financial sector entities where the institution does not have a significant investment	
433	14.3.2	(-) Permitted offsetting short positions in relation to the synthetic gross holdings included above	
Investments in the capital of financial sector entities where the institution has a significant investment			
440	15	**Holdings of CET1 capital of financial sector entities where the institution has a significant investment, net of short positions**	
450	15.1	Direct holdings of CET1 capital of financial sector entities where the institution has a significant investment	
460	15.1.1	Gross direct holdings of CET1 capital of financial sector	

		entities where the institution has a significant investment	
470	15.1.2	(-) Permitted offsetting short positions in relation to the direct gross holdings included above	
480	15.2	Indirect holdings of CET1 capital of financial sector entities where the institution has a significant investment	
490	15.2.1	Gross indirect holdings of CET1 capital of financial sector entities where the institution has a significant investment	
500	15.2.2	(-) Permitted offsetting short positions in relation to the indirect gross holdings included above	
501	15.3	Synthetic holdings of CET1 capital of financial sector entities where the institution has a significant investment	
502	15.3.1	Gross synthetic holdings of CET1 capital of financial sector entities where the institution has a significant investment	
503	15.3.2	(-) Permitted offsetting short positions in relation to the synthetic gross	

		holdings included above	
510	16	**Holdings of AT1 capital of financial sector entities where the institution has a significant investment, net of short positions**	
520	16.1	Direct holdings of AT1 capital of financial sector entities where the institution has a significant investment	
530	16.1.1	Gross direct holdings of AT1 capital of financial sector entities where the institution has a significant investment	
540	16.1.2	(-) Permitted offsetting short positions in relation to the direct gross holdings included above	
550	16.2	Indirect holdings of AT1 capital of financial sector entities where the institution has a significant investment	
560	16.2.1	Gross indirect holdings of AT1 capital of financial sector entities where the institution has a significant investment	
570	16.2.2	(-) Permitted offsetting short positions in relation to the indirect gross holdings included above	

571	16.3	Synthetic holdings of AT1 capital of financial sector entities where the institution has a significant investment	
572	16.3.1	Gross synthetic holdings of AT1 capital of financial sector entities where the institution has a significant investment	
573	16.3.2	(-) Permitted offsetting short positions in relation to the synthetic gross holdings included above	
580	17	**Holdings of T2 capital of financial sector entities where the institution has a significant investment, net of short positions**	
590	17.1	Direct holdings of T2 capital of financial sector entities where the institution has a significant investment	
600	17.1.1	Gross direct holdings of T2 capital of financial sector entities where the institution has a significant investment	
610	17.1.2	(-) Permitted offsetting short positions in relation to the direct gross holdings included above	
620	17.2	Indirect holdings of T2 capital of financial sector entities where	

		the institution has a significant investment	
630	17.2.1	Gross indirect holdings of T2 capital of financial sector entities where the institution has a significant investment	
640	17.2.2	(-) Permitted offsetting short positions in relation to the indirect gross holdings included above	
641	17.3	Synthetic holdings of T2 capital of financial sector entities where the institution has a significant investment	
642	17.3.1	Gross synthetic holdings of T2 capital of financial sector entities where the institution has a significant investment	
643	17.3.2	(-) Permitted offsetting short positions in relation to the synthetic gross holdings included above	
Total risk exposure amounts of holdings not deducted from the corresponding capital category:			
650	18	**Risk weighted exposures of CET1 holdings in financial sector entities which are not deducted from the institution's CET1 capital**	
660	19	**Risk weighted exposures of AT1 holdings in financial**	

		sector entities which are not deducted from the institution's AT1 capital	
670	20	**Risk weighted exposures of T2 holdings in financial sector entities which are not deducted from the institution's T2 capital**	
Temporary waiver from deduction from own funds			
680	21	**Holdings on CET1 Capital Instruments of financial sector entities where the institution does not have a significant investment temporary waived**	
690	22	**Holdings on CET1 Capital Instruments of financial sector entities where the institution has a significant investment temporary waived**	
700	23	**Holdings on AT1 Capital Instruments of financial sector entities where the institution does not have a significant investment temporary waived**	
710	24	**Holdings on AT1 Capital Instruments of financial sector entities where the institution has a significant investment temporary waived**	
720	25	**Holdings on T2 Capital Instruments of financial sector**	

		entities where the institution does not have a significant investment temporary waived	
730	26	**Holdings on T2 Capital Instruments of financial sector entities where the institution has a significant investment temporary waived**	
Capital buffers			
740	27	**Combined buffer requirement**	
750		**Capital conservation buffer**	
760		**Conservation buffer due to macro-prudential or systemic risk identified at the level of a Member State**	
770		**Institution specific countercyclical capital buffer**	
780		**Systemic risk buffer**	
800		**Global Systemically Important Institution buffer**	
810		**Other Systemically Important Institution buffer**	
Pillar II requirements			
820	28	**Own funds requirements related to Pillar II adjustments**	
Additional information for investment firms			
830	29	**Initial capital**	
840	30	**Own funds based on Fixed Overheads**	

Additional information for calculation of reporting thresholds			
850	31	**Non-domestic original exposures**	
860	32	**Total original exposures**	
Basel I floor			
870		**Adjustments to total own funds**	
880		**Own funds fully adjusted for Basel I floor**	
890		**Own funds requirements for Basel I floor**	
900		**Own funds requirements for Basel I floor – SA alternative**	
910		**Deficit of total capital as regards the minimum own funds requirements of the Basel I floor**	

C 05.01 – TRANSITIONAL PROVISIONS (CA5.1)

			Adjustments to CET1	Adjustments to AT1	Adjustments to T2	Adjustments included in RWAs	Memorandum items	
							Applicable percentage	Eligible amount without transitional provisions
Code	ID	Item	**010**	**020**	**030**	**040**	**050**	**060**
010	**1**	TOTAL ADJUSTMENTS						
020	**1.1**	GRANDFATHERED INSTRUMENTS	link to {CA1;r220}	link to {CA1;r660}	link to {CA1;r880}			
030	**1.1.1**	Grandfathered instruments: Instruments constituting state aid						
040	**1.1.1.1**	**Instruments that**						

		qualified as own funds according to 2006/48/EC						
050	**1.1.1.2**	**Instruments issued by institutions that are incorporated in a Member State that is subject to an Economic Adjustment Programme**						
060	**1.1.2**	Instruments not constituting state aid	link to {CA5.2; r010;c060}	link to {CA5.2; r020;c060}	link to {CA5.2; r090;c060}			
070	**1.2**	MINORITY INTERESTS AND EQUIVALENTS	link to {CA1;r240}	link to {CA1;r680}	link to {CA1;r900}			
080	**1.2.1**	Capital instruments and items that do not qualify as minority interests						
090	**1.2.2**	Transitional recognition in consolidated own funds of minority interests						

091	**1.2.3**	**Transitional recognition in consolidated own funds of qualifying Additional Tier 1 capital**						
092	**1.2.4**	**Transitional recognition in consolidated own funds of qualifying Tier 2 capital**						
100	**1.3**	OTHER TRANSITIONAL ADJUSTMENTS	link to {CA1;r520}	link to {CA1;r730}	link to {CA1;r960}			
110	**1.3.1**	Unrealised gains and losses						
120	**1.3.1.1**	**Unrealised gains**						
130	**1.3.1.2**	**Unrealised losses**						
133	**1.3.1.3.**	**Unrealised gains on exposures to central governments classified in the “Available for sale” category of EU-endorsed IAS39**						
136	**1.3.1.4.**	**Unrealised loss on exposures to**						

		central governments classified in the "Available for sale" category of EU-endorsed IAS39						
138	**1.3.1.5.**	**Fair value gains and losses arising from the institution's own credit risk related to derivative liabilities**						
140	**1.3.2**	Deductions						
150	**1.3.2.1**	**Losses for the current financial year**						
160	**1.3.2.2**	**Intangible assets**						
170	**1.3.2.3**	**Deferred tax assets that rely on future profitability and do not arise from temporary differences**						
180	**1.3.2.4**	**IRB shortfall of provisions**						

		to expected losses						
190	**1.3.2.5**	**Defined benefit pension fund assets**						
194	**1.3.2.5***	**of which: Introduction of amendments to IAS 19 – positive item**						
198	**1.3.2.5****	**of which: Introduction of amendments to IAS 19 – negative item**						
200	**1.3.2.6**	**Own instruments**						
210	**1.3.2.6.1**	**Own CET1 instruments**						
211	**1.3.2.6.1****	**of which: Direct holdings**						
212	**1.3.2.6.1***	**of which: Indirect holdings**						
220	**1.3.2.6.2**	**Own AT1 instruments**						
221	**1.3.2.6.2****	**of which: Direct holdings**						
222	**1.3.2.6.2***	**of which: Indirect holdings**						

230	**1.3.2.6.3**	**Own T2 instruments**						
231	**1.3.2.6.3***	**of which: Direct holdings**						
232	**1.3.2.6.3****	**of which: Indirect holdings**						
240	**1.3.2.7**	**Reciprocal cross holdings**						
250	**1.3.2.7.1**	**Reciprocal cross holdings in CET1 Capital**						
260	**1.3.2.7.1.1**	**Reciprocal cross holdings in CET1 Capital of financial sector entities where the institution does not have a significant investment**						
270	**1.3.2.7.1.2**	**Reciprocal cross holdings in CET1 Capital of financial sector entities where the institution has a**						

		significant investment						
280	**1.3.2.7.2**	**Reciprocal cross holdings in AT1 Capital**						
290	**1.3.2.7.2.1**	**Reciprocal cross holdings in AT1 Capital of financial sector entities where the institution does not have a significant investment**						
300	**1.3.2.7.2.2**	**Reciprocal cross holdings in AT1 Capital of financial sector entities where the institution has a significant investment**						
310	**1.3.2.7.3**	**Reciprocal cross holdings in T2 Capital**						
320	**1.3.2.7.3.1**	**Reciprocal cross holdings in T2 Capital of financial sector**						

		entities where the institution does not have a significant investment						
330	**1.3.2.7.3.2**	**Reciprocal cross holdings in T2 Capital of financial sector entities where the institution has a significant investment**						
340	**1.3.2.8**	**Own funds instruments of financial sector entities where the institution does not have a significant investment**						
350	**1.3.2.8.1**	**CET1 instruments of financial sector entities where the institution does not have a**						

		significant investment						
360	**1.3.2.8.2**	**AT1 instruments of financial sector entities where the institution does not have a significant investment**						
370	**1.3.2.8.3**	**T2 instruments of financial sector entities where the institution does not have a significant investment**						
380	**1.3.2.9**	**Deferred tax assets that are dependent on future profitability and arise from temporary differences and CET1 instruments of financial sector entities where**						

		the institution has a significant investment						
385	**1.3.2.9a**	**Deferred tax assets that are dependent on future profitability and arise from temporary differences**						
390	**1.3.2.10**	**Own funds instruments of financial sector entities where the institution has a significant investment**						
400	**1.3.2.10.1**	**CET1 instruments of financial sector entities where the institution has a significant investment**						
410	**1.3.2.10.2**	**AT1 instruments of financial sector entities where the**						

		institution has a significant investment						
420	**1.3.2.10.3**	**T2 instruments of financial sector entities where the institution has a significant investment**						
425	**1.3.2.11**	**Exemption from deduction of Equity Holdings in Insurance Companies from CET 1 Items**						
430	**1.3.3**	Additional filters and deductions						
440	**1.3.4**	Adjustments due to IFRS 9 transitional arrangements						

C 05.02 – GRANDFATHERED INSTRUMENTS: INSTRUMENTS NOT CONSTITUING STATE AID (CA5.2)

CA 5.2 Grandfathered instruments: Instruments not constituting State aid			Amount of instruments plus related share premium	Base for calculating the limit	Applicable percentage	Limit	(-) Amount that exceeds the limits for grandfathering	Total grandfathered amount
Code	ID	Item	**010**	**020**	**030**	**040**	**050**	**060**
010	**1.**	Instruments that						link to {CA5.1;r060;c010)

		qualified for point a) of Article 57 of 2006/48/EC						
020	**2.**	Instruments that qualified for point ca) of Article 57 and Article 154(8) and (9) of 2006/48/EC, subject to the limit of Article 489						link to {CA5.1;r060;c020)
030	**2.1**	**Total instruments without a call or an incentive to redeem**						
040	**2.2.**	**Grandfathered instruments with a call and incentive to redeem**						
050	**2.2.1**	**Instruments with a call exercisable after the reporting date, and which**						

		meet the conditions in Article 52 of CRR after the date of effective maturity						
060	**2.2.2**	**Instruments with a call exercisable after the reporting date, and which do not meet the conditions in Article 52 of CRR after the date of effective maturity**						
070	**2.2.3**	**Instruments with a call exercisable prior to or on 20 July 2011, and which do not meet the conditions in Article 52 of**						

		CRR after the date of effective maturity						
080	**2.3**	**Excess on the limit of CET1 grandfathered instruments**						
090	**3**	Items that qualified for points e), f), g) or h) of Article 57 of 2006/48/EC, subject to the limit of Article 490						link to {CA5.1;r060;c030)
100	**3.1**	**Total items without an incentive to redeem**						
110	**3.2**	**Grandfathered items with an incentive to redeem**						
120	**3.2.1**	**Items with a call exercisable after the reporting date,**						

		and which meet the conditions in Article 63 of CRR after the date of effective maturity						
130	**3.2.2**	**Items with a call exercisable after the reporting date, and which do not meet the conditions in Article 63 of CRR after the date of effective maturity**						
140	**3.2.3**	**Items with a call exercisable prior to or on 20 July 2011, and which do not meet the conditions in**						

		Article 63 of CRR after the date of effective maturity					
150	**3.3**	**Excess on the limit of AT1 grandfathered instruments**					

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

		INFORMATION ON THE CONTRIBUTION OF ENTITIES TO SOLVENCY OF THE GROUP															CAPITAL BUFFERS						
		TOTAL RISK EXPOSURE AMOUNT	CREDIT; COUNTERPARTY CREDIT; DILUTION RISKS, FREE DELIVERIES AND SETTLEMENT/DELIVERY RISK	POSITION, FX AND COMMODITIES RISKS	OPERATIONAL RISK	OTHER RISK EXPOSURE AMOUNTS	QUALIFYING OWN FUNDS INCLUDED IN CONSOLIDATED OWN FUNDS	QUALIFYING TIER 1 INSTRUMENTS INCLUDED IN CONSOLIDATED TIER 1 CAPITAL	MINORITY INTERESTS INCLUDED IN CONSOLIDATED COMMON EQUITY TIER 1 CAPITAL	QUALIFYING TIER 1 INSTRUMENTS INCLUDED IN CONSOLIDATED ADDITIONAL TIER 1 CAPITAL	QUALIFYING OWN FUNDS INSTRUMENTS INCLUDED IN CONSOLIDATED TIER 2 CAPITAL	MEMORANDUM ITEM: GOODWILL (-) / (+) NEGATIVE GOODWILL	CONSOLIDATED OWN FUNDS	OF WHICH: COMMON EQUITY TIER 1	OF WHICH: ADDITIONAL TIER 1	OF WHICH: CONTRIBUTIONS TO CONSOLIDATED RESULT	OF WHICH: (-) GOODWILL / (+) NEGATIVE GOODWILL	COMBINED BUFFER REQUIREMENTS	CAPITAL CONSERVATION BUFFER	INSTITUTION SPECIFIC COUNTERCYCLICAL CAPITAL BUFFER	CONSERVATION BUFFER DUE TO MACRO-PRUDENTIAL OR SYSTEMIC RISK IDENTIFIED AT THE LEVEL OF A MEMBER STATE	SYSTEMIC RISK BUFFER	GLOBAL SYSTEMICALLY IMPORTANT INSTITUTION BUFFER	OTHER SYSTEMICALLY IMPORTANT INSTITUTION BUFFER
		250	**260**	**270**	**280**	**290**	**300**	**310**	**320**	**330**	**340**	**350**	**360**	**370**	**380**	**390**	**400**	**410**	**420**	**430**	**440**	**450**	**470**	**480**
010	**TOTAL**																							

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

ENTITIES WITHIN SCOPE OF CONSOLIDATION							INFORMATION ON ENTITIES SUBJECT TO OWN FUNDS REQUIREMENTS													INFORMATION ON THE CONTRIBUTION OF ENTITIES TO SOLVENCY OF THE GROUP									CAPITAL BUFFERS						
NAME	CODE	TYPE OF CODE	NATIONAL CODE	INSTITUTION OR EQUIVALENT (YES / NO)	SCOPE OF DATA: SOLO FULLY OR PARTIALLY CONSOLIDATED	COUNTRY CODE	SHARE OF HOLDING (%)	TOTAL RISK EXPOSURE AMOUNT	CREDIT; COUNTERPARTY CREDIT; DILUTION RISKS...	POSITION, FX AND COMMODITIES RISKS	OPERATIONAL RISK	OTHER RISK EXPOSURE AMOUNTS	OWN FUNDS	*OF WHICH: QUALIFYING INSTRUMENTS*	*RELATED OWN FUNDS INSTRUMENTS...*	TOTAL TIER 1 CAPITAL	*OF WHICH: QUALIFYING TIER 1 CAPITAL*	*RELATED ... FUNDS ...*	COMMON EQUITY TIER 1 CAPITAL	TOTAL RISK EXPOSURE AMOUNT	CREDIT; ... RISKS	POSITION, FX AND COMMODITIES RISKS	MINORITY INTERESTS ...	QUALIFYING ... INSTRUMENTS INCLUDED IN CONSOLIDATED ...	... CONSOLIDATED ...	...	...	...	COMBINED BUFFER REQUIREMENTS	CAPITAL CONSERVATION BUFFER	INSTITUTION SPECIFIC COUNTERCYCLICAL CAPITAL BUFFER	CONSERVATION BUFFER DUE TO MACRO-PRUDENTIAL ...	SYSTEMIC RISK BUFFER	GLOBAL SYSTEMICALLY IMPORTANT INSTITUTION BUFFER	OTHER SYSTEMICALLY IMPORTANT INSTITUTION BUFFER

						CONSOLIDATED (SF) OR SOLO PARTIALLY CONSOLIDATED (SP)				RELATED FREE DELIVERIES AND SETTLEMENT DELIVERY RISK					*RETAINED EARNINGS AND SHARE PREMIUM ACCOUNTS*			*ACCUMULATED OTHER COMPREHENSIVE INCOME, SHARE PREMIUM ACCOUNTS AND OTHER RESERVES*					FREE DELIVERIES AND SETTLEMENT DELIVERY RISK				CONSOLIDATED FUNDS ... TIER ... CAPITAL				ADDITIONAL TIER 1 ... CAPITAL																		SYSTEMIC RISK IDENTIFIED AT THE LEVEL OF A MEMBER STATE		POTENTIAL ... HIGHER
010	**020**	**025**	**030**	**035**	**040**	**050**	**060**	**070**	**080**	**090**	**100**	**110**	**120**	**130**	**140**	**150**	**160**	**170**	**180**	**190**	**200**	**210**	**220**	**230**	**240**	**250**	**260**	**270**	**280**	**290**	**300**	**310**	**320**	**330**	**340**	**350**	**360**	**370**	**380**	**390**	**400**	**410**	**420**	**430**	**440**	**450**	**470**	**480**

C 07.00 – CREDIT AND COUNTERPARTY CREDIT RISKS AND FREE DELIVERIES: STANDARDISED APPROACH TO CAPITAL REQUIREMENTS (CR SA)

SA Exposure class

		ORIGINAL EXPOSURE PRE CONVERSION FACTORS	(-) VALUE ADJUSTMENTS AND PROVISIONS ASSOCIATED WITH THE ORIGINAL EXPOSURE	EXPOSURE NET OF VALUE ADJUSTMENTS AND PROVISIONS	CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE						NET EXPOSURE AFTER CRM SUBSTITUTION EFFECTS PRE CONVERSION FACTORS	CREDIT RISK MITIGATION TECHNIQUES AFFECTING THE EXPOSURE AMOUNT: FUNDED CREDIT PROTECTION. FINANCIAL COLLATERAL COMPREHENSIVE METHOD			FULLY ADJUSTED EXPOSURE VALUE (E*)	BREAKDOWN OF THE FULLY ADJUSTED EXPOSURE VALUE OF OFF-BALANCE SHEET ITEMS BY CONVERSION FACTORS				EXPOSURE VALUE		RISK WEIGHTED EXPOSURE AMOUNT PRE SME-SUPPORTING FACTOR	RISK WEIGHTED EXPOSURE AMOUNT AFTER SME-SUPPORTING FACTOR		
					UNFUNDED CREDIT PROTECTION: ADJUSTED VALUES (Ga)		FUNDED CREDIT PROTECTION		SUBSTITUTION OF THE EXPOSURE DUE TO CRM			VOLATILITY ADJUSTMENT TO THE EXPOSURE	FINANCIAL COLLATERAL: ADJUSTED VALUE (Cvam)			0 %	20 %	50 %	100 %		OF WHICH: ARISING FROM COUNTERPARTY CREDIT RISK			OF WHICH: WITH A CREDIT ASSESSMENT BY A NOMINATED ECAI	OF WHICH: WITH A CREDIT ASSESSMENT DERIVED FROM CENTRAL GOVERNMENT
					(-) GUARANTEES	(-) CREDIT DERIVATIVES	(-) FINANCIAL COLLATERAL: SIMPLE METHOD	(-) OTHER FUNDED CREDIT PROTECTION	(-) TOTAL OUTFLOWS	TOTAL INFLOWS (+)				(-) OF WHICH: VOLATILITY AND MATURITY ADJUSTMENTS											
		010	**030**	**040**	**050**	**060**	**070**	**080**	**090**	**100**	**110**	**120**	**130**	**140**	**150**	**160**	**170**	**180**	**190**	**200**	**210**	**215**	**220**	**230**	**240**
010	TOTAL EXPOSURES																					Cell linked			

																							to CA		
015	of which: Defaulted exposures in exposure classes “items associated with a particular high risk” and “equity exposures”																								
020	of which: SME																								
030	of which: Exposures subject to SME-supporting factor																								
040	of which: Secured by mortgages on immovable property – Residential property																								
050	of which: Exposures under the permanent partial use of the																								

	Standardised Approach																								
060	of which: Exposures under the standardised approach with prior supervisory permission to carry out a sequential IRB implementation																								
BREAKDOWN OF TOTAL EXPOSURES BY EXPOSURE TYPES:																									
070	On balance sheet exposures subject to credit risk																								
080	Off balance sheet exposures subject to credit risk																								
	Exposures / Transactions subject to counterparty credit risk																								
090	Securities Financing Transactions																								
100	***of which: centrally cleared***																								

	through a QCCP																								
110	Derivatives & Long Settlement Transactions																								
120	***of which: centrally cleared through a QCCP***																								
130	From Contractual Cross Product Netting																								
BREAKDOWN OF TOTAL EXPOSURES BY RISK WEIGHTS:																									
140	0 %																								
150	2 %																								
160	4 %																								
170	10 %																								
180	20 %																								
190	35 %																								
200	50 %																								
210	70 %																								
220	75 %																								
230	100 %																								
240	150 %																								
250	250 %																								
260	370 %																								

270	1 250 %																								
280	Other risk weights																								
MEMORANDUM ITEMS																									
290	Exposures secured by mortgages on commercial immovable property																								
300	Exposures in default subject to a risk weight of 100 %																								
310	Exposures secured by mortgages on residential property																								
320	Exposures in default subject to a risk weight of 150 %																								

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

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

		INTERNAL RATING SYSTEM: PD ASSIGNED TO THE OBLIGOR GRADE OR POOL (%)	ORIGINAL EXPOSURE PRE CONVERSION FACTORS	ORIGINAL EXPOSURE PRE CONVERSION FACTORS: OF WHICH: LARGE FINANCIAL SECTOR ENTITIES AND UNREGULATED FINANCIAL ENTITIES	CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE: UNFUNDED CREDIT PROTECTION: (-) GUARANTEES	CRM TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE: UNFUNDED CREDIT PROTECTION: (-) CREDIT DERIVATIVES	CRM TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE: (-) OTHER FUNDED CREDIT PROTECTION	CRM TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE: SUBSTITUTION OF THE EXPOSURE DUE TO CRM: (-) TOTAL OUTFLOWS	CRM TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE: SUBSTITUTION OF THE EXPOSURE DUE TO CRM: TOTAL INFLOWS (+)	EXPOSURE AFTER CRM SUBSTITUTION EFFECTS PRE CONVERSION FACTORS	EXPOSURE AFTER CRM SUBSTITUTION EFFECTS PRE CONVERSION FACTORS: OF WHICH: OFF BALANCE SHEET ITEMS	EXPOSURE VALUE	EXPOSURE VALUE: OF WHICH: OFF BALANCE SHEET ITEMS	EXPOSURE VALUE: OF WHICH: ARISING FROM COUNTERPARTY CREDIT RISK	EXPOSURE VALUE: OF WHICH: LARGE FINANCIAL SECTOR ENTITIES AND UNREGULATED FINANCIAL ENTITIES	CREDIT RISK MITIGATION TECHNIQUES TAKEN INTO ACCOUNT IN LGD ESTIMATES EXCLUDING DOUBLE DEFAULT TREATMENT: OWN ESTIMATES OF LGD'S ARE USED: UNFUNDED CREDIT PROTECTION: GUARANTEES	CRM IN LGD ESTIMATES: UNFUNDED CREDIT PROTECTION: CREDIT DERIVATIVES	CRM IN LGD ESTIMATES: OWN ESTIMATES OF LGD'S ARE USED: OTHER FUNDED CREDIT PROTECTION	CRM IN LGD ESTIMATES: FUNDED CREDIT PROTECTION: ELIGIBLE FINANCIAL COLLATERAL	CRM IN LGD ESTIMATES: FUNDED CREDIT PROTECTION: OTHER ELIGIBLE COLLATERAL: REAL ESTATE	CRM IN LGD ESTIMATES: FUNDED CREDIT PROTECTION: OTHER ELIGIBLE COLLATERAL: OTHER PHYSICAL COLLATERAL	CRM IN LGD ESTIMATES: FUNDED CREDIT PROTECTION: OTHER ELIGIBLE COLLATERAL: RECEIVABLES	SUBJECT TO DOUBLE DEFAULT TREATMENT: UNFUNDED CREDIT PROTECTION	EXPOSURE WEIGHTED AVERAGE LGD (%)	EXPOSURE WEIGHTED AVERAGE LGD (%) FOR LARGE FINANCIAL SECTOR ENTITIES AND UNREGULATED FINANCIAL ENTITIES	EXPOSURE-WEIGHTED AVERAGE MATURITY VALUE (DAYS)	RISK WEIGHTED EXPOSURE AMOUNT PRE SME-SUPPORTING FACTOR	RISK WEIGHTED EXPOSURE AMOUNT AFTER SME-SUPPORTING FACTOR	RISK WEIGHTED EXPOSURE AMOUNT AFTER SME-SUPPORTING FACTOR: OF WHICH: LARGE FINANCIAL SECTOR ENTITIES AND UNREGULATED FINANCIAL ENTITIES	MEMORANDUM ITEMS: EXPECTED LOSS AMOUNT	MEMORANDUM ITEMS: (-) VALUE ADJUSTMENTS AND PROVISIONS	MEMORANDUM ITEMS: NUMBER OF OBLIGORS
		010	**020**	**030**	**040**	**050**	**060**	**070**	**080**	**090**	**100**	**110**	**120**	**130**	**140**	**150**	**160**	**170**	**180**	**190**	**200**	**210**	**220**	**230**	**240**	**250**	**255**	**260**	**270**	**280**	**290**	**300**
010	TOTAL EXPOSURES																											**Cell linked to CA**				
015	of which: Exposures subject to SME-supporting factor																															
	BREAKDOWN OF TOTAL EXPOSURES BY EXPOSURE TYPES:																															
020	On balance																															

	sheet items subject to credit risk																															
030	Off balance sheet items subject to credit risk																															
	Exposures / Transactions subject to counterparty credit risk																															
040	Securities Financing Transactions																															
050	Derivatives & Long Settlement Transactions																															
060	From Contractual Cross Product Netting																															
070	EXPOSURES ASSIGNED TO OBLIGOR GRADES OR POOLS: TOTAL																															
080	SPECIALIZED LENDING SLOTTING CRITERIA: TOTAL																															
	BREAKDOWN BY RISK WEIGHTS OF TOTAL EXPOSURES																															

	UNDER SPECIALIZED LENDING SLOTTING CRITERIA:																															
090	RISK WEIGHT: 0 %																															
100	50 %																															
110	70 %																															
120	Of which: in category 1																															
130	90 %																															
140	115 %																															
150	250 %																															
160	ALTERNATIVE TREATMENT: SECURED BY REAL ESTATE																															
170	EXPOSURES FROM FREE DELIVERIES APPLYING RISK WEIGHTS UNDER THE ALTERNATIVE TREATMENT OR 100 % AND OTHER EXPOSURES SUBJECT TO RISK WEIGHTS																															

180	DILUTION RISK: TOTAL PURCHASED RECEIVABLES																														

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

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

OBLIGOR GRADE (ROW IDENTIFIER)	INTERNAL RATING SYSTEM: PD ASSIGNED TO THE OBLIGOR GRADE OR POOL (%)	ORIGINAL EXPOSURE PRE CONVERSION FACTORS	ORIGINAL EXPOSURE PRE CONVERSION FACTORS: OF WHICH: LARGE FINANCIAL SECTOR ENTITIES AND UNREGULATED FINANCIAL ENTITIES	CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE: UNFUNDED CREDIT PROTECTION: (-) GUARANTEES	UNFUNDED CREDIT PROTECTION: (-) CREDIT DERIVATIVES	(-) OTHER FUNDED CREDIT PROTECTION	SUBSTITUTION OF THE EXPOSURE DUE TO CRM: (-) TOTAL OUTFLOWS	SUBSTITUTION OF THE EXPOSURE DUE TO CRM: (+) TOTAL INFLOWS	EXPOSURE AFTER CRM SUBSTITUTION EFFECTS PRE CONVERSION FACTORS	OF WHICH: OFF BALANCE SHEET ITEMS	EXPOSURE VALUE	OF WHICH: OFF BALANCE SHEET ITEMS	OF WHICH: ARISING FROM COUNTERPARTY CREDIT RISK	OF WHICH: LARGE FINANCIAL SECTOR ENTITIES AND UNREGULATED FINANCIAL ENTITIES	CREDIT RISK MITIGATION TECHNIQUES TAKEN INTO ACCOUNT IN LGD ESTIMATES EXCLUDING DOUBLE DEFAULT TREATMENT: OWN ESTIMATES OF LGD'S ARE USED: UNFUNDED CREDIT PROTECTION: GUARANTEES	CREDIT DERIVATIVES	OWN ESTIMATES OF LGD'S ARE USED: OTHER FUNDED CREDIT PROTECTION	ELIGIBLE FINANCIAL COLLATERAL	OTHER ELIGIBLE COLLATERAL: REAL ESTATE	OTHER PHYSICAL COLLATERAL	RECEIVABLES	SUBJECT TO DOUBLE DEFAULT TREATMENT: UNFUNDED CREDIT PROTECTION	EXPOSURE WEIGHTED AVERAGE LGD (%)	EXPOSURE WEIGHTED AVERAGE LGD (%) FOR LARGE FINANCIAL SECTOR ENTITIES AND UNREGULATED FINANCIAL ENTITIES	EXPOSURE-WEIGHTED AVERAGE MATURITY VALUE (DAYS)	RISK WEIGHTED EXPOSURE AMOUNT PRE SME-SUPPORTING FACTOR	RISK WEIGHTED EXPOSURE AMOUNT AFTER SME-SUPPORTING FACTOR	OF WHICH: LARGE FINANCIAL SECTOR ENTITIES AND UNREGULATED FINANCIAL ENTITIES	MEMORANDUM ITEMS: EXPECTED LOSS AMOUNT	(-) VALUE ADJUSTMENTS AND PROVISIONS	NUMBER OF OBLIGORS
005	**010**	**020**	**030**	**040**	**050**	**060**	**070**	**080**	**090**	**100**	**110**	**120**	**130**	**140**	**150**	**160**	**170**	**180**	**190**	**200**	**210**	**220**	**230**	**240**	**250**	**255**	**260**	**270**	**280**	**290**	**300**

C 09.01 – GEOGRAPHICAL BREAKDOWN OF EXPOSURES BY RESIDENCE OF THE OBLIGOR: SA EXPOSURES (CR GB 1)

Country:

	ORIGINAL EXPOSURE PRE	Observed new defaults for	General credit risk adjustments	Specific credit risk adjustments	Write offs	Credit risk adjustments/ write-	EXPOSURE VALUE	RISK WEIGHTED EXPOSURE AMOUNT	RISK WEIGHTED EXPOSURE AMOUNT

		CONVERSION FACTORS		the period				offs for observed new defaults		PRE SME-SUPPORTING FACTOR	AFTER SME-SUPPORTING FACTOR
			Defaulted exposures								
		010	020	040	050	055	060	070	075	080	090
010	Central governments or central banks										
020	Regional governments or local authorities										
030	Public sector entities										
040	Multilateral Development Banks										
050	International Organisations										
060	Institutions										
070	Corporates										
075	of which: SME										
080	Retail										
085	of which: SME										
090	Secured by mortgages on immovable property										
095	of which: SME										
100	Exposures in default										
110	Items associated with particularly										

	high risk										
120	**Covered bonds**										
130	**Claims on institutions and corporates with a short-term credit assessment**										
140	**Collective investments undertakings (CIU)**										
150	**Equity exposures**										
160	**Other exposures**										
170	Total exposures										

C 09.02 – GEOGRAPHICAL BREAKDOWN OF EXPOSURES BY RESIDENCE OF THE OBLIGOR: IRB EXPOSURES (CR GB 2)

Country:

		ORIGINAL EXPOSURE PRE CONVERSION FACTORS		Observed new defaults for the period	General credit risk adjustments	Specific credit risk adjustments	Write-off	Credit risk adjustments/write-offs for observed new defaults	PD ASSIGNED TO THE OBLIGOR GRADE OR POOL (%)	EXPOSURE WEIGHTED AVERAGE LGD (%)		EXPOSURE VALUE	RISK WEIGHTED EXPOSURE AMOUNT PRE SME-SUPPORTING FACTOR		RISK WEIGHTED EXPOSURE AMOUNT AFTER SME-SUPPORTING FACTOR	EXPECTED LOSS AMOUNT
			Of which: defaulted								Of which: defaulted			Of which: defaulted		
		010	**030**	**040**	**050**	**055**	**060**	**070**	**080**	**090**	**100**	**105**	**110**	**120**	**125**	**130**
010	**Central governments or central banks**															
020	**Institutions**															
030	**Corporates**															

042	**Of Which: Specialised Lending(excl. SL subject to slotting criteria)**															
045	**Of Which: Specialised Lendingsubject to slotting criteria**															
050	**Of Which: SME**															
060	**Retail**															
070	**Secured by real estate property**															
080	**SME**															
090	**Non-SME**															
100	**Qualifying Revolving**															
110	**Other Retail**															
120	**SME**															
130	**Non-SME**															
140	**Equity**															
150	Total exposures															

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

Country:

	Amount	Percentage	Qualitative information
	010	**020**	**030**
Relevant credit exposures – Credit Risk			

010	**Exposure value under the Standardised Approach**			
020	**Exposure value under the IRB Approach**			
Relevant credit exposures – Market risk				
030	**Sum of long and short positions of trading book exposures for Standardised Approach**			
040	**Value of trading book exposures for internal models**			
Relevant credit exposures – Securitisation				
055	**Exposure value of securitisation positions in the banking book**			
Own funds requirements and weights				
070	**Total own funds requirements for CCB**			
080	**Own funds requirements for relevant credit exposures – Credit risk**			
090	**Own funds requirements for relevant credit exposures – Market risk**			
100	**Own funds requirements**			

	for relevant credit exposures – Securitisation positions in the banking book			
110	**Own funds requirements weights**			
Countercyclical capital buffer rates				
120	**Countercyclical capital buffer rate set by the Designated Authority**			
130	**Countercyclical capital buffer rate applicable for the country of the institution**			
140	**Institution-specific countercyclical capital buffer rate**			
Use of 2 % threshold				
150	**Use of 2 % threshold for general credit exposure**			
160	**Use of 2 % threshold for trading book exposure**			

C 10.01 – CREDIT RISK: EQUITY – IRB APPROACHES TO CAPITAL REQUIREMENTS (CR EQU IRB 1)

	INTERNAL RATING SYSTEM	ORIGINAL EXPOSURE PRE CONVERSION FACTORS	CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE		EXPOSURE VALUE	EXPOSURE WEIGHTED AVERAGE LGD (%)	RISK WEIGHTED EXPOSURE AMOUNT	MEMORANDUM ITEM:
			UNFUNDED CREDIT PROTECTION	SUBSTITUTION OF THE				EXPECTED LOSS AMOUNT

				EXPOSURE DUE TO CRM						
		PD ASSIGNED TO THE OBLIGOR GRADE (%)		(-) GUARANTEES	(-) CREDIT DERIVATIVES	(-) TOTAL OUTFLOWS				
		010	**020**	**030**	**040**	**050**	**060**	**070**	**080**	**090**
010	TOTAL IRB EQUITY EXPOSURES								Cell linked to CA	
020	PD/LGD APRROACH: TOTAL									
050	SIMPLE RISK WEIGHT APPROACH: TOTAL									
060	BREAKDOWN OF TOTAL EXPOSURES UNDER THE SIMPLE RISK WEIGHT APRROACH BY RISK WEIGHTS:									
070	**RISK WEIGHT: 190 %**									
080	**290 %**									
090	**370 %**									
100	INTERNAL MODELS APPROACH									
110	EQUITY EXPOSURES SUBJECT TO RISK WEIGHTS									

C 10.02 – CREDIT RISK: EQUITY – IRB APPROACHES TO CAPITAL REQUIREMENTS. BREAKDOWN OF TOTAL EXPOSURES UNDER THE PD/LGD APRROACH BY OBLIGOR GRADES (CR EQU IRB 2)

OBLIGOR GRADE (ROW IDENTIFIER)	INTERNAL RATING SYSTEM	ORIGINAL EXPOSURE PRE CONVERSION FACTORS	CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE			EXPOSURE VALUE	EXPOSURE WEIGHTED AVERAGE LGD (%)	RISK WEIGHTED EXPOSURE AMOUNT	MEMORANDUM ITEM:
			UNFUNDED CREDIT PROTECTION		SUBSTITUTION OF THE EXPOSURE DUE TO CRM				EXPECTED LOSS AMOUNT
	PD ASSIGNED TO THE OBLIGOR GRADE (%)		(-) GUARANTEES	(-) CREDIT DERIVATIVES	(-) TOTAL OUTFLOWS				
005	**010**	**020**	**030**	**040**	**050**	**060**	**070**	**080**	**090**

C 11.00 – SETTLEMENT/DELIVERY RISK (CR SETT)

		UNSETTLED TRANSACTIONS AT SETTLEMENT PRICE	PRICE DIFFERENCE EXPOSURE DUE TO UNSETTLED TRANSACTIONS	OWN FUNDS REQUIREMENTS	TOTAL SETTLEMENT RISK EXPOSURE AMOUNT
		010	**020**	**030**	**040**
010	Total unsettled transactions in the Non-trading Book				Cell linked to CA
020	**Transactions unsettled up to 4 days (Factor 0 %)**				
030	**Transactions unsettled between 5**				

	and 15 days (Factor 8 %)				
040	**Transactions unsettled between 16 and 30 days (Factor 50 %)**				
050	**Transactions unsettled between 31 and 45 days (Factor 75 %)**				
060	**Transactions unsettled for 46 days or more (Factor 100 %)**				
070	Total unsettled transactions in the Trading Book				Cell linked to CA
080	**Transactions unsettled up to 4 days (Factor 0 %)**				
090	**Transactions unsettled between 5 and 15 days (Factor 8 %)**				
100	**Transactions unsettled between 16 and 30 days (Factor 50 %)**				
110	**Transactions unsettled between 31 and 45 days (Factor 75 %)**				

120	**Transactions unsettled for 46 days or more (Factor 100 %)**				

C 13.01 – CREDIT RISK: SECURITISATIONS (CR SEC)

		BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS			RISK-WEIGHTED EXPOSURE AMOUNT		MEMORANDUM ITEMS
		SEC-IRBA	SEC-SA	SEC-ERBA	INTERNAL ASSESSMENT APPROACH		
0010	TOTAL EXPOSURES						Cell linked to CA

0020	**SECURITISATION POSITIONS**
0030	**QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT**
0040	**STS EXPOSURES**
0050	**SENIOR POSITION IN SMEs SECURITISATIONS**
0060	**NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT**
0070	**RE-SECURITISATION POSITIONS**
0080	ORIGINATOR: TOTAL EXPOSURES
0090	**SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS**
0100	**QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT**
0110	**OF WHICH: SENIOR EXPOSURES**
0120	**NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT**
0130	**OF WHICH: SENIOR EXPOSURES**

0140	**SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES**
0150	**QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT**
0160	**OF WHICH: SENIOR EXPOSURES**
0170	**NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT**
0180	**OF WHICH: SENIOR EXPOSURES**
0190	**RE-SECURITISATION POSITIONS**
0200	INVESTOR: TOTAL EXPOSURES
0210	**SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS**
0220	**QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT**
0230	**OF WHICH: SENIOR EXPOSURES**
0240	**NOT QUALIFYING FOR**

	DIFFERENTIATED CAPITAL TREATMENT
0250	**OF WHICH: SENIOR EXPOSURES**
0260	**SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES**
0270	**QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT**
0280	**OF WHICH: SENIOR EXPOSURES**
0290	**NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT**
0300	**OF WHICH: SENIOR EXPOSURES**
0310	**RE-SECURITISATION POSITIONS**
0320	SPONSOR: TOTAL EXPOSURES
0330	**SECURITISATION POSITIONS: ON-BALANCE SHEET ITEMS**
0340	**QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT**

0350	**OF WHICH: SENIOR EXPOSURES**
0360	**NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT**
0370	**OF WHICH: SENIOR EXPOSURES**
0380	**SECURITISATION POSITIONS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES**
0390	**QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT**
0400	**OF WHICH: SENIOR EXPOSURES**
0410	**NOT QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT**
0420	**OF WHICH: SENIOR EXPOSURES**
0430	**RE-SECURITISATION POSITIONS**
0440	BREAKDOWN OF OUTSTANDING POSITIONS BY CQS AT

	INCEPTION: Short term
0450	**CQS 1**
0460	**CQS 2**
0470	**CQS 3**
0480	**ALL OTHER CQS AND UNRATED**
0490	BREAKDOWN OF OUTSTANDING POSITIONS BY CQS AT INCEPTION: Long term
0500	**CQS 1**
0510	**CQS 2**
0520	**CQS 3**
0530	**CQS 4**
0540	**CQS 5**
0550	**CQS 6**
0560	**CQS 7**
0570	**CQS 8**
0580	**CQS 9**
0590	**CQS 10**
0600	**CQS 11**
0610	**CQS 12**
0620	**CQS 13**
0630	**CQS 14**

0640	**CQS 15**								
0650	**CQS 16**								
0660	**CQS 17**								
0670	**ALL OTHER CQS AND UNRATED**								

C 14.00 – DETAILED INFORMATION ON SECURITISATIONS (SEC DETAILS)

ROW NUMBER	... THE BALANCE SHEET?	... SECURITISED EXPOSURES ... PROGRAMMES	SECURITISATION STRUCTURE			
			... OFF-BALANCE SHEET ITEMS AND DERIVATIVES	... MATURITY	MEMORANDUM ITEMS	
			... CREDIT RISK ADJUSTMENTS DURING THE CURRENT PERIOD	... POINT (%)	... TRANCHES MOST SUBORDINATED ONE	... IN SOLD TRANSACTION (%)

C 14.01 – DETAILED INFORMATION ON SECURITISATIONS BY APPROACH (SEC DETAILS APPROACH)

Approach:

ROW NUMBER	INTERNAL CODE	IDENTIFIER OF THE SECURITISATION	SECURITISATION POSITIONS		EXPOSURE VALUE	POSITIONS DEDUCTED FROM OWN FUNDS	TOTAL RISK-WEIGHTED EXPOSURE AMOUNT	MEMORANDUM ITEMS			SECURITISATION POSITIONS - TRADING BOOK
			ORIGINAL EXPOSURE PRE-CONVERSION FACTORS	MEMORANDUM ITEMS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES				RISK-WEIGHTED EXPOSURE AMOUNT UNDER SEC-ERBA	RISK-WEIGHTED EXPOSURE AMOUNT UNDER SEC-SA	K...	NET POSITIONS

											PRE CONVERSION FACTORS														
			ON-BALANCE SHEET ITEMS			OFF-BALANCE SHEET ITEMS AND DERIVATIVES					DIRECT CREDIT SUBSTITUTES	IRS / CRS	LIQUIDITY FACILITIES	OTHER											
			SENIOR	MEZZANINE	FIRST LOSS	SENIOR	MEZZANINE	RW CORRESPONDING TO PROTECTION PROVIDER / INSTRUMENT	FIRST LOSS	RW CORRESPONDING TO PROTECTION PROVIDER / INSTRUMENT							BEFORE CAP	(-) REDUCTION DUE TO RISK WEIGHT CAP	(-) REDUCTION DUE TO OVERALL CAP	AFTER CAP				LONG	SHORT
005	**010**	**020**	**310**	**320**	**330**	**340**	**350**	**351**	**360**	**361**	**370**	**380**	**390**	**400**	**411**	**420**	**430**	**431**	**432**	**440**	**447**	**448**	**450**	**460**	**470**

C 16.00 – OPERATIONAL RISK (OPR)

	BANKING ACTIVITIES	RELEVANT INDICATOR			LOANS AND ADVANCES(IN CASE OF ASA APPLICATION)			OWN FUNDS REQUIREMENT	Total operational risk exposure amount	AMA MEMORANDUM ITEMS TO BE REPORTED IF APPLICABLE				
		YEAR-3	YEAR-2	LAST YEAR	YEAR-3	YEAR-2	LAST YEAR			OF WHICH: DUE TO AN ALLOCATION MECHANISM	OWN FUNDS REQUIREMENT BEFORE ALLEVIATION DUE TO EXPECTED LOSS, DIVERSIFICATION AND RISK MITIGATION TECHNIQUES	(-) ALLEVIATION OF OWN FUNDS REQUIREMENT DUE TO THE EXPECTED LOSS CAPTURED IN BUSINESS PRACTICES	(-) ALLEVIATION OF OWN FUNDS REQUIREMENT DUE TO DIVERSIFICATION	(-) ALLEVIATION OF OWN FUNDS REQUIREMENT DUE TO RISK MITIGATION TECHNIQUES (INSURANCE AND OTHER RISK TRANSFER MECHANISMS)
		010	020	030	040	050	060	070	071	080	090	100	110	120
010	**1.** BANKING ACTIVITIES SUBJECT TO BASIC INDICATOR								Cell linked to CA2					

	APPROACH (BIA)													
020	**2.** BANKING ACTIVITIES SUBJECT TO STANDARDISED (TSA) / ALTERNATIVE STANDARDISED (ASA) APPROACHES								Cell linked to CA2					
	SUBJECT TO TSA:													
030	**CORPORATE FINANCE (CF)**													
040	**TRADING AND SALES (TS)**													
050	**RETAIL BROKERAGE (RBr)**													
060	**COMMERCIAL BANKING (CB)**													
070	**RETAIL BANKING (RB)**													
080	**PAYMENT AND SETTLEMENT (PS)**													
090	**AGENCY SERVICES (AS)**													
100	**ASSET MANAGEMENT (AM)**													
	SUBJECT TO ASA:													
110	**COMMERCIAL BANKING (CB)**													
120	**RETAIL BANKING (RB)**													

130	**3.** BANKING ACTIVITIES SUBJECT TO ADVANCED MEASUREMENT APPROACHES AMA								Cell linked to CA2					

C 17.01 – OPERATIONAL RISK: LOSSES AND RECOVERIES BY BUSINESS LINES AND LOSS EVENT TYPES IN THE LAST YEAR (OPR DETAILS 1)

MAPPING OF LOSSES TO BUSINESS LINES			LOSS EVENT TYPES							TOTAL LOSS EVENT TYPES	MEMORANDUM ITEM: THRESHOLD APPLIED IN DATA COLLECTION	
			INTERNAL FRAUD	EXTERNAL FRAUD	EMPLOYMENT PRACTICES AND WORKPLACE SAFETY	CLIENTS, PRODUCTS & BUSINESS PRACTICES	DAMAGE TO PHYSICAL ASSETS	BUSINESS DISRUPTION AND SYSTEM FAILURES	EXECUTION, DELIVERY & PROCESS MANAGEMENT		LOWEST	HIGHEST
Rows			**0010**	**0020**	**0030**	**0040**	**0050**	**0060**	**0070**	**0080**	**0090**	**0100**
0010	CORPORATE FINANCE [CF]	**Number of loss events (new loss events)**										
0020		**Gross loss amount (new loss events)**										
0030		**Number of loss events subject to loss adjustments**										
0040		**Loss adjustments relating to previous**										

		reporting periods										
0050		**Maximum single loss**										
0060		**Sum of the five largest losses**										
0070		**Total direct loss recovery**										
0080		**Total recovery from insurance and other risk transfer mechanisms**										
0110	TRADING AND SALES [TS]	**Number of loss events (new loss events)**										
0120		**Gross loss amount (new loss events)**										
0130		**Number of loss events subject to loss adjustments**										
0140		**Loss adjustments relating to previous reporting periods**										

0150		**Maximum single loss**										
0160		**Sum of the five largest losses**										
0170		**Total direct loss recovery**										
0180		**Total recovery from insurance and other risk transfer mechanisms**										
0210	RETAIL BROKERAGE [RBr]	**Number of loss events (new loss events)**										
0220		**Gross loss amount (new loss events)**										
0230		**Number of loss events subject to loss adjustments**										
0240		**Loss adjustments relating to previous reporting periods**										

0250		**Maximum single loss**										
0260		**Sum of the five largest losses**										
0270		**Total direct loss recovery**										
0280		**Total recovery from insurance and other risk transfer mechanisms**										
0310	COMMERCIAL BANKING [CB]	**Number of events (new loss events)**										
0320		**Gross loss amount (new loss events)**										
0330		**Number of loss events subject to loss adjustments**										
0340		**Loss adjustments relating to previous reporting periods**										
0350		**Maximum single loss**										

0360		**Sum of the five largest losses**										
0370		**Total direct loss recovery**										
0380		**Total recovery from insurance and other risk transfer mechanisms**										
0410	RETAIL BANKING [RB]	**Number of loss events (new loss events)**										
0420		**Gross loss amount (new loss events)**										
0430		**Number of loss events subject to loss adjustments**										
0440		**Loss adjustments relating to previous reporting periods**										
0450		**Maximum single loss**										
0460		**Sum of**										

		the five largest losses										
0470		**Total direct loss recovery**										
0480		**Total recovery from insurance and other risk transfer mechanisms**										
0510	PAYMENT AND SETTLEMENT [PS]	**Number of loss events (new loss events)**										
0520		**Gross loss amount (new loss events)**										
0530		**Number of loss events subject to loss adjustments**										
0540		**Loss adjustments relating to previous reporting periods**										
0550		**Maximum single loss**										
0560		**Sum of the five**										

		largest losses											
0570		Total direct loss recovery											
0580		Total recovery from insurance and other risk transfer mechanisms											
0610	AGENCY SERVICES [AS]	Number of loss events (new loss events)											
0620		Gross loss amount (new loss events)											
0630		Number of loss events subject to loss adjustments											
0640		Loss adjustments relating to previous reporting periods											
0650		Maximum single loss											
0660		Sum of the five largest losses											

0670		**Total direct loss recovery**										
0680		**Total recovery from insurance and other risk transfer mechanisms**										
0710	ASSET MANAGEMENT [AM]	**Number of loss events (new loss events)**										
0720		**Gross loss amount (new loss events)**										
0730		**Number of loss events subject to loss adjustments**										
0740		**Loss adjustments relating to previous reporting periods**										
0750		**Maximum single loss**										
0760		**Sum of the five largest losses**										
0770		**Total direct**										

		loss recovery											
0780		**Total recovery from insurance and other risk transfer mechanisms**											
0810	CORPORATE ITEMS [CI]	**Number of loss events (new loss events)**											
0820		**Gross loss amount (new loss events)**											
0830		**Number of loss events subject to loss adjustments**											
0840		**Loss adjustments relating to previous reporting periods**											
0850		**Maximum single loss**											
0860		**Sum of the five largest losses**											
0870		**Total direct loss recovery**											

0880		**Total recovery from insurance and other risk transfer mechanisms**										
0910	TOTAL BUSINESS LINES	**Number of loss events (new loss events). Of which:**										
0911		**related to losses ≥ 10 000 and < 20 000**										
0912		**related to losses ≥ 20 000 and < 100 000**										
0913		**related to losses ≥ 100 000 and < 1 000 000**										
0914		**related to losses ≥ 1**										

		000 000										
0920		**Gross loss amount (new loss events). Of which:**										
0921		**related to losses ≥ 10 000 and < 20 000**										
0922		**related to losses ≥ 20 000 and < 100 000**										
0923		**related to losses ≥ 100 000 and < 1 000 000**										
0924		**related to losses ≥ 1 000 000**										
0930		**Number of loss events subject to**										

		loss adjustments. Of which:											
0935		**of which: number of loss events with a positive loss adjustment**											
0936		**of which: number of loss events with a negative loss adjustment**											
0940		**Loss adjustments relating to previous reporting periods**											
0945		**of which: positive loss adjustment amounts (+)**											
0946		**of which: negative loss adjustment amounts (-)**											
0950		**Maximum single loss**											
0960		**Sum of**											

		the five largest losses										
0970		**Total direct loss recovery**										
0980		**Total recovery from insurance and other risk transfer mechanisms**										

C 17.02 – OPERATIONAL RISK: LARGE LOSS EVENTS (OPR DETAILS 2)

	Event ID	Date of accounting	Date of occurrence	Date of discovery	Loss event type	Gross loss	Gross loss net of direct recoveries	GROSS LOSS BY BUSINESS LINE									Legal Entity name	Legal Entity ID	Business Unit	Description
								Corporate Finance [CF]	Trading and Sales [TS]	Retail Brokerage [RBr]	Commercial Banking [CB]	Retail Banking [RB]	Payment and Settlement [PS]	Agency Services [AS]	Asset Management [AM]	Corporate Items [CI]				
Rows	**0010**	**0020**	**0030**	**0040**	**0050**	**0060**	**0070**	**0080**	**0090**	**0100**	**0110**	**0120**	**0130**	**0140**	**0150**	**0160**	**0170**	**0180**	**0190**	**0200**
…																				

C 18.00 – MARKET RISK: STANDARDISED APPROACH FOR POSITION RISKS IN TRADED DEBT INSTRUMENTS (MKR SA TDI)

Currency:

		POSITIONS					OWN FUNDS REQUIREMENTS	TOTAL RISK EXPOSURE AMOUNT
		ALL POSITIONS		NET POSITIONS		POSITIONS SUBJECT TO CAPITAL CHARGE		
		LONG	SHORT	LONG	SHORT			
		010	**020**	**030**	**040**	**050**	**060**	**070**
010	TRADED DEBT INSTRUMENTS IN TRADING BOOK							Cell linked to CA2
011	General risk							
012	**Derivatives**							

013	**Other assets and liabilities**							
020	**Maturity-based approach**							
030	**Zone 1**							
040	**0 ≤ 1 month**							
050	**> 1 ≤ 3 months**							
060	**> 3 ≤ 6 months**							
070	**> 6 ≤ 12 months**							
080	**Zone 2**							
090	**> 1 ≤ 2 (1,9 for cupon of less than 3 %) years**							
100	**> 2 ≤ 3 (> 1,9 ≤ 2,8 for cupon of less than 3 %) years**							
110	**> 3 ≤ 4 (> 2,8 ≤ 3,6 for cupon of less than 3 %) years**							
120	**Zone 3**							
130	**> 4 ≤ 5 (> 3,6 ≤ 4,3 for cupon**							

	of less than 3 %) years							
140	**> 5 ≤ 7 (> 4,3 ≤ 5,7 for cupon of less than 3 %) years**							
150	**> 7 ≤ 10 (> 5,7 ≤ 7,3 for cupon of less than 3 %) years**							
160	**> 10 ≤ 15 (> 7,3 ≤ 9,3 for cupon of less than 3 %) years**							
170	**> 15 ≤ 20 (> 9,3 ≤ 10,6 for cupon of less than 3 %) years**							
180	**> 20 (> 10,6 ≤ 12,0 for cupon of less than 3 %) years**							
190	**(> 12,0 ≤ 20,0**							

	for cupon of less than 3 %) years							
200	**(> 20 for cupon of less than 3 %) years**							
210	**Duration-based approach**							
220	**Zone 1**							
230	**Zone 2**							
240	**Zone 3**							
250	Specific risk							
251	**Own funds requirement for non-securitisation debt instruments**							
260	**Debt securities under the first category in Table 1**							
270	**Debt securities under the second category in Table 1**							
280	**With residual term**							

	≤ 6 months							
290	**With a residual term > 6 months and ≤ 24 months**							
300	**With a residual term > 24 months**							
310	**Debt securities under the third category in Table 1**							
320	**Debt securities under the fourth category in Table 1**							
321	**Rated nth-to default credit derivatives**							
325	**Own funds requirement for securitisation instruments**							
330	**Own funds requirement for the correlation trading portfolio**							

350	**Additional requirements for options (non-delta risks)**							
360	**Simplified method**							
370	**Delta plus approach – additional requirements for gamma risk**							
380	**Delta plus approach – additional requirements for vega risk**							
385	**Delta plus approach – non-continuous options and warrants**							
390	**Scenario matrix approach**							

C 19.00 – MARKET RISK: STANDARDISED APPROACH FOR SPECIFIC RISK IN SECURITISATIONS (MKR SA SEC)

	ALL POSITIONS	(-) POSITIONS DEDUCTED FROM OWN FUNDS	NET POSITIONS	BREAKDOWN OF THE NET POSITIONS (LONG) BY RISK WEIGHTS	BREAKDOWN OF THE NET POSITIONS (SHORT) BY RISK WEIGHTS	BREAKDOWN OF THE NET POSITION BY APPROACHES	OVERALL EFFECT (ADJUSTMENT) DUE TO INFRINGEMENT OF CHAPTER 2 OF REGULATION	BEFORE CAP	AFTER CAP / TOTAL OWN FUND REQUIREMENTS

		(EU) 2017/2402
	[illegible]	[illegible]
	[illegible]	[illegible]
010	TOTAL EXPOSURES	Cell linked to MKR SA TDI {325:060}
020	**Of which: RE-SECURITISATIONS**	
030	ORIGINATOR: TOTAL EXPOSURES	
040	**SECURITISATION POSITIONS**	
041	**OF WHICH: QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT**	
050	**RE-SECURITISATION POSITONS**	
060	INVESTOR: TOTAL EXPOSURES	
070	**SECURITISATION POSITIONS**	
071	**OF WHICH: QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT**	
080	**RE-SECURITISATION POSITONS**	
090	SPONSOR: TOTAL EXPOSURES	

100	**SECURITISATION POSITIONS**
101	**OF WHICH: QUALIFYING FOR DIFFERENTIATED CAPITAL TREATMENT**
110	**RE-SECURITISATION POSITONS**

C 20.00 – MARKET RISK: STANDARDISED APPROACH FOR SPECIFIC RISK IN THE CORRELATION TRADING PORTFOLIO (MKR SA CTP)

		ALL POSITIONS		(-) POSITIONS DEDUCTED FROM OWN FUNDS		NET POSITIONS		BREAKDOWN OF THE NET POSITION (LONG) BY RISK WEIGHTS											BREAKDOWN OF THE NET POSITION (SHORT) BY RISK WEIGHTS											BREAKDOWN OF THE NET POSITION BY APPROACHES					BEFORE CAP		AFTER CAP		TOTAL OWN FUNDS REQUIREMENTS
		LONG	SHORT	(-) LONG	(-) SHORT	LONG	SHORT	[0-10%[	[10-12%[	[12-20%[	[20-40%[	[40-100%[	[100-250%[	[250-350%[	[350-425%[	[425-650%[	[650-1250%[	1250%	[0-10%[	[10-12%[	[12-20%[	[20-40%[	[40-100%[	[100-250%[	[250-350%[	[350-425%[	[425-650%[	[650-1250%[	1250%	SEC-IRBA	SEC-SA	SEC-ERBA	INTERNAL ASSESSMENT APPROACH	OTHER (RW=1250%)	WEIGHTED NET LONG POSITIONS	WEIGHTED NET SHORT POSITIONS	WEIGHTED NET LONG POSITIONS	WEIGHTED NET SHORT POSITIONS	
		010	**020**	**030**	**040**	**050**	**060**	**071**	**072**	**073**	**074**	**075**	**076**	**077**	**078**	**079**	**080**	**081**	**086**	**087**	**088**	**089**	**090**	**091**	**092**	**093**	**094**	**095**	**096**	**0402**	**0403**	**0404**	**0405**	**0406**	**0410**	**0420**	**0430**	**0440**	**0450**
010	TOTAL EXPOSURES																																						Cell linked to MKR SA TDI {330:060}
	SECURITISATION POSITIONS:																																						
020	ORIGINATOR: TOTAL EXPOSURES																																						
030	**SECURITISATION POSITIONS**																																						
040	**OTHER CTP POSITIONS**																																						
050	INVESTOR: TOTAL EXPOSURES																																						
060	**SECURITISATION POSITIONS**																																						

070	**OTHER CTP POSITIONS**																																						
080	SPONSOR: TOTAL EXPOSURES																																						
090	**SECURITISATION POSITIONS**																																						
100	**OTHER CTP POSITIONS**																																						
	N-TH-TO-DEFAULT CREDIT DERIVATIVES:																																						
110	**N-TH-TO-DEFAULT CREDIT DERIVATIVES**																																						
120	**OTHER CTP POSITIONS**																																						

C 21.00 – MARKET RISK: STANDARDISED APPROACH FOR POSITION RISK IN EQUITIES (MKR SA EQU)

National market:

		POSITIONS					OWN FUNDS REQUIREMENTS	TOTAL RISK EXPOSURE AMOUNT
		ALL POSITIONS		NET POSITIONS		POSITIONS SUBJECT TO CAPITAL CHARGE		
		LONG	SHORT	LONG	SHORT			
		010	**020**	**030**	**040**	**050**	**060**	**070**
010	EQUITIES IN TRADING BOOK							Cell linked to CA
020	**General risk**							
021	**Derivatives**							
022	**Other assets and liabilities**							
030	**Exchange traded stock-index futures broadly**							

	diversified subject to particular approach						
040	**Other equities than exchange traded stock-index futures broadly diversified**						
050	**Specific risk**						
090	**Additional requirements for options (non-delta risks)**						
100	**Simplified method**						
110	**Delta plus approach – additional requirements for gamma risk**						
120	**Delta plus approach – additional requirements for vega risk**						
125	**Delta plus approach – non-continuous options and warrants**						

130	**Scenario matrix approach**							

C 22.00 – MARKET RISK: STANDARDISED APPROACHES FOR FOREIGN EXCHANGE RISK (MKR SA FX)

		ALL POSITIONS		NET POSITIONS		POSITIONS SUBJECT TO CAPITAL CHARGE(Including redistribution of unmatched positions in non-reporting currencies subject to special treatment for matched positions)			OWN FUNDS REQUIREMENTS	TOTAL RISK EXPOSURE AMOUNT
		LONG	SHORT	LONG	SHORT	LONG	SHORT	MATCHED		
		020	**030**	**040**	**050**	**060**	**070**	**080**	**090**	**100**
010	TOTAL POSITIONS									Cell linked to CA
020	**Currencies closely correlated**									
025	**of which: reporting currency**									
030	**All other currencies (including CIUs treated as different currencies)**									
040	**Gold**									
050	**Additional requirements for options (non-delta risks)**									
060	**Simplified method**									
070	**Delta plus**									

	approach – additional requirements for gamma risk									
080	**Delta plus approach – additional requirements for vega risk**									
085	**Delta plus approach – non-continuous options and warrants**									
090	**Scenario matrix approach**									
BREAKDOWN OF TOTAL POSITIONS (REPORTING CURRENCY INCLUDED) BY EXPOSURE TYPES										
100	**Other assets and liabilities other than off-balance sheet items and derivatives**									
110	**Off-balance sheet items**									
120	**Derivatives**									
Memorandum items: CURRENCY POSITIONS										
130	**Euro**									
140	**Lek**									
150	**Argentine Peso**									

160	**Australian Dollar**								
170	**Brazilian Real**								
180	**Bulgarian Lev**								
190	**Canadian Dollar**								
200	**Czech Koruna**								
210	**Danish Krone**								
220	**Egyptian Pound**								
230	**Pound Sterling**								
240	**Forint**								
250	**Yen**								
270	**Lithuanian Litas**								
280	**Denar**								
290	**Mexican Peso**								
300	**Zloty**								
310	**Rumanian Leu**								
320	**Russian Ruble**								
330	**Serbian Dinar**								
340	**Swedish Krona**								
350	**Swiss Franc**								
360	**Turkish Lira**								
370	**Hryvnia**								
380	**US Dollar**								
390	**Iceland Krona**								
400	**Norwegian Krone**								
410	**Hong Kong Dollar**								

420	**New Taiwan Dollar**									
430	**New Zealand Dollar**									
440	**Singapore Dollar**									
450	**Won**									
460	**Yuan Renminbi**									
470	**Other**									
480	**Croatian Kuna**									

C 23.00 – MARKET RISK: STANDARDISED APPROACHES FOR COMMODITIES (MKR SA COM)

		ALL POSITIONS		NET POSITIONS		POSITIONS SUBJECT TO CAPITAL CHARGE	OWN FUNDS REQUIREMENTS	TOTAL RISK EXPOSURE AMOUNT
		LONG	SHORT	LONG	SHORT			
		010	**020**	**030**	**040**	**050**	**060**	**070**
010	TOTAL POSITIONS IN COMMODITIES							Cell linked to CA
020	**Precious metals (except gold)**							
030	**Base metals**							
040	**Agricultural products (softs)**							
050	**Others**							
060	**Of which energy products (oil, gas)**							
070	**Maturity ladder approach**							
080	**Extended maturity**							

	ladder approach							
090	**Simplified approach: All positions**							
100	**Additional requirements for options (non-delta risks)**							
110	**Simplified method**							
120	**Delta plus approach – additional requirements for gamma risk**							
130	**Delta plus approach – additional requirements for vega risk**							
135	**Delta plus approach – non-continuous options and warrants**							
140	**Scenario matrix approach**							

C 24.00 – MARKET RISK INTERNAL MODELS (MKR IM)

	Value at Risk (VaR)	STRESSED VaR	INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE	ALL PRICE RISKS CAPITAL CHARGE FOR CTP	OWN FUNDS REQUIREMENTS	TOTAL RISK EXPOSURE AMOUNT	Number of overshootings during previous 250 working days	VaR Multiplication Factor (m_c)	SVaR Multiplication Factor (m_s)	ASSUMED CHARGE FOR CTP FLOOR – WEIGHTED NET	ASSUMED CHARGE FOR CTP FLOOR – WEIGHTED NET

		MULTIPLICATION FACTOR (m_c) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaR_{avg})	PREVIOUS DAY (VaR_{t-1})	MULTIPLICATION FACTOR (m_s) x AVERAGE OF PREVIOUS 60 WORKING DAYS ($SVaR_{avg}$)	LATEST AVAILABLE ($SVaR_{t-1}$)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE						LONG POSITIONS AFTER CAP	SHORT POSITIONS AFTER CAP
		030	**040**	**050**	**060**	**070**	**080**	**090**	**100**	**110**	**120**	**130**	**140**	**150**	**160**	**170**	**180**
010	TOTAL POSITIONS											Cell linked to CA					
	Memorandum items: BREAKDOWN OF MARKET RISK																
020	Traded debt instruments																
030	TDI – General risk																
040	TDI – Specific Risk																
050	Equities																
060	Equities – General risk																
070	Equities – Specific Risk																
080	Foreign Exchange risk																
090	Commodities risk																
100	Total amount for general risk																
110	Total amount for specific risk																

C 25.00 – CREDIT VALUE ADJUSTMENT RISK (CVA)

		EXPOSURE VALUE			VaR		STRESSED VaR		OWN FUNDS REQUIREMENTS	TOTAL RISK EXPOSURE AMOUNT	MEMORANDUM ITEMS			CVA RISK HEDGE NOTIONALS	
			of which OTC Derivatives	of which SFT	MULTIPLICATION FACTOR (m_c) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaR_{avg})	PREVIOUS DAY (VaR_{t-1})	MULTIPLICATION FACTOR (m_s) x AVERAGE OF PREVIOUS 60 WORKING DAYS ($SVaR_{avg}$)	LATEST AVAILABLE ($SVaR_{t-1}$)			Number of counterparties	of which proxy was used to determine credit spread	INCURRED CVA	SINGLE NAME CDS	INDEX CDS
		010	020	030	040	050	060	070	080	090	100	110	120	130	140
010	CVA risk total									Link to {CA2;r640;c010}					
020	Advanced method									Link to {CA2;r650;c010}					
030	Standardised method									Link to {CA2;r660;c010}					
040	Based on OEM									Link to {CA2;r670;c010}					

C 32.01 – PRUDENT VALUATION: FAIR-VALUED ASSETS AND LIABILITIES (PRUVAL 1)

			FAIR-VALUED ASSETS AND LIABILITIES		FAIR-VALUED ASSETS AND LIABILITIES EXCLUDED BECAUSE OF PARTIAL IMPACT ON CET1					FAIR-VALUED ASSETS AND LIABILITIES INCLUDED IN ARTICLE 4(1) THRESHOLD	
				OF WHICH: TRADING BOOK	EXACTLY MATCHING	HEDGE ACCOUNTING	PRUDENTIAL FILTERS	OTHER	COMMENTS FOR OTHER		OF WHICH:TRADING BOOK
			0010	0020	0030	0040	0050	0060	0070	0080	0090
0010	1	TOTAL FAIR-VALUED ASSETS									

		AND LIABILITIES									
0020	1.1	TOTAL FAIR-VALUED ASSETS									
0030	**1.1.1**	**FINANCIAL ASSETS HELD FOR TRADING**									
0040	**1.1.2**	**TRADING FINANCIAL ASSETS**									
0050	**1.1.3**	**NON-TRADING FINANCIAL ASSETS MANDATORILY AT FAIR VALUE THROUGH PROFIT OR LOSS**									
0060	**1.1.4**	**FINANCIAL ASSETS DESIGNATED AT FAIR VALUE THROUGH PROFIT OR LOSS**									
0070	**1.1.5**	**FINANCIAL ASSETS AT FAIR VALUE THROUGH OTHER COMPREHENSIVE INCOME**									
0080	**1.1.6**	**NON-TRADING NON-DERIVATIVE FINANCIAL ASSETS MEASURED**									

		AT FAIR VALUE THROUGH PROFIT OR LOSS									
0090	**1.1.7**	**NON-TRADING NON-DERIVATIVE FINANCIAL ASSETS MEASURED AT FAIR VALUE TO EQUITY**									
0100	**1.1.8**	**OTHER NON-TRADING NON-DERIVATIVE FINANCIAL ASSETS**									
0110	**1.1.9**	**DERIVATIVES – HEDGE ACCOUNTING**									
0120	**1.1.10**	**FAIR VALUE CHANGES OF THE HEDGED ITEMS IN PORTFOLIO HEDGE OF INTEREST RATE RISK**									
0130	**1.1.11**	**INVESTMENTS IN SUBSIDIARIES, JOINT VENTURES AND ASSOCIATES**									
0140	**1.1.12**	**(-) HAIRCUTS**									

		FOR TRADING ASSETS AT FAIR VALUE									
0150	1.2	TOTAL FAIR-VALUED LIABILITIES									
0160	**1.2.1**	**FINANCIAL LIABILITIES HELD FOR TRADING**									
0170	**1.2.2**	**TRADING FINANCIAL LIABILITIES**									
0180	**1.2.3**	**FINANCIAL LIABILITIES DESIGNATED AT FAIR VALUE THROUGH PROFIT OR LOSS**									
0190	**1.2.4**	**DERIVATIVES – HEDGE ACCOUNTING**									
0200	**1.2.5**	**FAIR VALUE CHANGES OF THE HEDGED ITEMS IN PORTFOLIO HEDGE OF INTEREST RATE RISK**									
0210	**1.2.6**	**HAIRCUTS FOR TRADING LIABILITIES AT FAIR VALUE**									

C 32.02 – PRUDENT VALUATION: CORE APPROACH (PRUVAL 2)

			CATEGORY LEVEL AVA										TOTAL AVA	[illegible]	FAIR-VALUED ASSETS AND LIABILITIES			DIFFERENCE	FAIR VALUE ADJUSTMENTS									DAY 1 P&L	EXPLANATION DESCRIPTION
			MARKET PRICE UNCERTAINTY	OF WHICH: CALCULATED USING THE EXPERT BASED APPROACH	CLOSE-OUT COSTS	OF WHICH: CALCULATED USING THE EXPERT BASED APPROACH	MODEL RISK	OF WHICH: CALCULATED USING THE EXPERT BASED APPROACH	CONCENTRATED POSITIONS	FUTURE ADMINISTRATIVE COSTS	EARLY TERMINATION	OPERATIONAL RISK			FAIR-VALUED ASSETS	FAIR-VALUED LIABILITIES			MARKET PRICE UNCERTAINTY	CLOSE-OUT COSTS	MODEL RISK	UNEARNED CREDIT SPREADS	INVESTING AND FUNDING COSTS	FUTURE ADMINISTRATIVE COSTS	EARLY TERMINATION	OPERATIONAL RISK	CONCENTRATED POSITIONS		
			0010	**0020**	**0030**	**0040**	**0050**	**0060**	**0070**	**0080**	**0090**	**0100**	**0110**	**0120**	**0130**	**0140**	**0150**	**0160**	**0170**	**0180**	**0190**	**0200**	**0210**	**0220**	**0230**	**0240**	**0250**	**0260**	**0270**
0010	1	TOTAL CORE APPROACH																											
0020		***OF WHICH: TRADING BOOK***																											
0030	1.1	PORTFOLIOS UNDER ARTICLES 9 TO 17 OF COMMISION DELEGATED REGULATION (EU) 2016/101 – TOTAL CATEGORY LEVEL POST-DIVERSIFICATION																											
0040	1.1.1	TOTAL CATEGORY LEVEL PRE-DIVERSIFICATION																											
0050	1.1.1.1	***OF WHICH: UNEARNED CREDIT SPREADS AVA***																											

0060	**1.1**	***OF* WHICH: INVESTMENT AND FUNDING COSTS AVA**																											
0070	**1.1**	***OF** WHICH: AVA ASSESSED TO HAVE ZERO VALUE UNDER ARTICLE 9(2) OF DELEGATED REGULATION (EU) 2016/101**																											
0080	**1.1**	***OF*** WHICH: AVA ASSESSED TO HAVE ZERO VALUE UNDER PARAGRAPHS 2 AND 3 OF ARTICLE 10 OF DELEGATED REGULATION (EU) 2016/101**																											
0090	**1.1.1**	**INTEREST RATES**																											
0100	**1.1.2**	**FOREIGN EXCHANGE**																											
0110	**1.1.3**	**CREDIT**																											
0120	**1.1.4**	**EQUITIES**																											
0130	**1.1.5**	**COMMODITIES**																											

0140	1.1.2	(-) DIVERSIFICATION BENEFITS																											
0150	**1.1.2.1**	**(-) DIVERSIFICATION BENEFIT CALCULATED USING METHOD 1**																											
0160	**1.1.2.2**	**(-) DIVERSIFICATION BENEFIT CALCULATED USING METHOD 2**																											
0170	**1.1.2.2***	**MEMORANDUM ITEM: PRE-DIVERSIFICATION AVAS REDUCED BY MORE THAN 90 % BY DIVERSIFICATION UNDER METHOD 2**																											
0180	1.2	PORTFOLIOS UNDER THE FALL-BACK APPROACH																											
0190	**1.2.1**	**100 % OF NET UNREALISED PROFIT**																											
0200	**1.2.2**	**10 % OF NOTIONAL VALUE**																											
0210	**1.2.3**	**25 %**																											

		OF INCEPTION VALUE																									

C 32.03 – PRUDENT VALUATION: MODEL RISK AVA (PRUVAL 3)

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

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

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

C 33.00 – GENERAL GOVERNMENTS EXPOSURES BY COUNTRY OF THE COUNTERPARTY (GOV)

Country:

	Direct exposures															Memorandum item: credit derivatives sold on general government exposures		Exposure value	Risk weighted exposure amount
	On-balance sheet exposures						Accumulated impairment	Accumulated negative changes in fair value due to credit risk	Derivatives			Off-balance sheet exposures							
	Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets	Non-derivative financial assets by accounting portfolios		Short positions					Derivatives with positive fair value	Derivatives with negative fair value	Nominal amount	Provisions	Accumulated negative changes in fair value due to credit risk		Derivatives with positive fair value – Carrying amount	Derivatives with negative fair value – Carrying amount		

		010	020	030	040	050	060	070	080	090	100	110	120	130	140	150	160	170	180	190	200	210	220	230	240	250	260	270	280	290	300
010	**Total exposures**																														
BREAKDOWN OF TOTAL EXPOSURES BY RISK, REGULATORY APPROACH AND EXPOSURE CLASSES:																															
020	**Exposures under the credit risk framework**																														

030	**Standardised Approach**																														
040	**Central governments**																														
050	**Regional governments or local authorities**																														
060	**Public sector entities**																														
070	**International Organisations**																														
075	**Other general government exposures subject to Standardised Approach**																														
080	**IRB Approach**																														
090	**Central governments**																														
100	**Regional governments or local authorities [Central governments]**																														
110	**Regional governments or local authorities [Institutions]**																														
120	**Public sector entities [Central governments]**																														
130	**Public sector entities [Institutions]**																														
140	**International Organisations**																														

	[Central governments]																														
155	**Other general government exposures subject to IRB Approach**																														
160	**Exposures under the market risk framework**																														
BREAKDOWN OF TOTAL EXPOSURES BY RESIDUAL MATURITY:																															
170	**[0 – 3M [**																														
180	**[3M – 1Y [**																														
190	**[1Y – 2Y [**																														
200	**[2Y – 3Y [**																														
210	**[3Y – 5Y [**																														
220	**[5Y – 10Y [**																														
230	**[10Y – more**																														