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| **Reporting Framework** | |
| **Framework Code** | **Framework Label** |
| AE | Asset Encumbrance |

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| **Report** | |
| **Report** | **Report Label** |
| AE\_Con | Asset Encumbrance, Consolidated (Prudential scope) |
| AE\_Ind | Asset Encumbrance, Individual |

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| **Table Groups** |
| **Table Group** |
| Asset Encumbrance |

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| --- | --- |
| **Templates** | |
| **Template** | **Template Label** |
| F 32.01 | (AE-ASS) Asset encumbrance: Encumbrance overview - Assets |
| F 32.02 | (AE-COL) Asset encumbrance: Encumbrance overview - Collateral |
| F 32.03 | (AE-NPL) Asset encumbrance: Not pledged. Own covered bonds and ABS issued and not yet pledged |
| F 32.04 | (AE-SOU) Asset encumbrance: Sources of encumbrance |
| F 33.00 | (AE-MAT) Asset encumbrance: Maturity data |
| F 34.00 | (AE-CONT) Asset encumbrance: Contingent encumbrance |
| F 35.00 | (AE-CB) Asset encumbrance: Covered bonds issuance |
| F 35.02 | (AE-CB2) Asset encumbrance: Covered bonds eligible assets |
| F 36.01 | (AE-ADV1) Asset encumbrance: Advance template for assets of the reporting institution |
| F 36.02 | (AE-ADV2) Asset encumbrance: Advance template for collateral and own debt securities issued other than covered bonds or ABSs |

| **Tables** | | |
| --- | --- | --- |
| **Template** | **Table Code** | **Table Label** |
| F 32.01 | F 32.01 | Asset encumbrance: Encumbrance overview – Assets |
| F 32.02 | F 32.02.a | Asset encumbrance: Encumbrance overview - Collateral (a) |
| F 32.02 | F 32.02.b | Asset encumbrance: Encumbrance overview - Collateral (b) |
| F 32.03 | F 32.03.a | Asset encumbrance: Not pledged. Own covered bonds and ABS issued and not yet pledged (a) |
| F 32.03 | F 32.03.b | Asset encumbrance: Not pledged. Own covered bonds and ABS issued and not yet pledged (b) |
| F 32.04 | F 32.04.a | Asset encumbrance: Sources of encumbrance (b) |
| F 32.04 | F 32.04.b | Asset encumbrance: Sources of encumbrance (a) |
| F 33.00 | F 33.00.a | Asset encumbrance: Maturity data (a) |
| F 33.00 | F 33.00.b | Asset encumbrance: Maturity data (b) |
| F 34.00 | F 34.00.a | Asset encumbrance: Contingent encumbrance (a) |
| F 34.00 | F 34.00.b | Asset encumbrance: Contingent encumbrance (b) |
| F 34.00 | F 34.00.c | Asset encumbrance: Contingent encumbrance (c) |
| F 35.00 | F 35.00.a | Asset encumbrance: Covered bonds issuance (a) |
| F 35.00 | F 35.00.b | Asset encumbrance: Covered bonds issuance (b) |
| F 35.00 | F 35.00.c | Asset encumbrance: Covered bonds issuance (c) |
| F 35.00 | F 35.00.d | Asset encumbrance: Covered bonds issuance (d) |
| F 36.01 | F 36.01.a | Asset encumbrance: Advance template for assets of the reporting institution (a) |
| F 36.01 | F 36.01.b | Asset encumbrance: Advance template for assets of the reporting institution (b) |
| F 36.01 | F 36.01.c | Asset encumbrance: Advance template for assets of the reporting institution (c) |
| F 36.02 | F 36.02.a | Asset encumbrance: Advance template for collateral and own debt securities issued other than covered bonds or ABSs (a) |
| F 36.02 | F 36.02.b | Asset encumbrance: Advance template for collateral and own debt securities issued other than covered bonds or ABSs (b) |
| F 36.02 | F 36.02.c | Asset encumbrance: Advance template for collateral and own debt securities issued other than covered bonds or ABSs (c) |

| **Table Axes** | | | |
| --- | --- | --- | --- |
| **Table Code** | **Axis Type** | **Ordinate Code** | **Ordinate Label** |
| F 32.01 | Column | 010 | Carrying amount of encumbered assets |
| F 32.01 | Column | 020 | of which: issued by other entities of the group |
| F 32.01 | Column | 030 | of which: central bank's eligible |
| F 32.01 | Column | 040 | Fair value of encumbered assets |
| F 32.01 | Column | 050 | of which: central bank's eligible |
| F 32.01 | Column | 060 | Carrying amount of unencumbered assets |
| F 32.01 | Column | 070 | of which: issued by other entities of the group |
| F 32.01 | Column | 080 | of which: central bank's eligible |
| F 32.01 | Column | 090 | Fair value of unencumbered assets |
| F 32.01 | Column | 100 | of which: central bank's eligible |
| F 32.01 | Row | 010 | Assets of the reporting institution |
| F 32.01 | Row | 020 | Loans on demand |
| F 32.01 | Row | 030 | Equity instruments |
| F 32.01 | Row | 040 | Debt securities |
| F 32.01 | Row | 050 | of which: covered bonds |
| F 32.01 | Row | 060 | of which: asset-backed securities |
| F 32.01 | Row | 070 | of which: issued by general governments |
| F 32.01 | Row | 080 | of which: issued by financial corporations |
| F 32.01 | Row | 090 | of which: issued by non-financial corporations |
| F 32.01 | Row | 100 | Loans and advances other than loans on demand |
| F 32.01 | Row | 110 | of which: mortgage loans |
| F 32.01 | Row | 120 | Other assets |
| F 32.02.a | Column | 010 | Fair value of encumbered collateral received or own debt securities issued |
| F 32.02.a | Column | 020 | of which: issued by other entities of the group |
| F 32.02.a | Column | 030 | of which: central bank's eligible |
| F 32.02.a | Column | 035 | Non-encumbered |
| F 32.02.a | Column | 040 | Fair value of collateral received or own debt securities issued available for encumbrance |
| F 32.02.a | Column | 050 | of which: issued by other entities of the group |
| F 32.02.a | Column | 060 | of which: central bank's eligible |
| F 32.02.a | Column | 070 | Nominal of collateral received or own debt securities issued non available for encumbrance |
| F 32.02.a | Row | 130 | Collateral received by the reporting institution |
| F 32.02.a | Row | 140 | Loans on demand |
| F 32.02.a | Row | 150 | Equity instruments |
| F 32.02.a | Row | 160 | Debt securities |
| F 32.02.a | Row | 170 | of which: covered bonds |
| F 32.02.a | Row | 180 | of which: asset-backed securities |
| F 32.02.a | Row | 190 | of which: issued by general governments |
| F 32.02.a | Row | 200 | of which: issued by financial corporations |
| F 32.02.a | Row | 210 | of which: issued by non-financial corporations |
| F 32.02.a | Row | 220 | Loans and advances other than loans on demand |
| F 32.02.a | Row | 230 | Other collateral received |
| F 32.02.a | Row | 240 | Own debt securities issued other than own covered bonds or ABSs |
| F 32.02.b | Column | 010 | Fair value of encumbered collateral received or own debt securities issued |
| F 32.02.b | Column | 020 | of which: issued by other entities of the group |
| F 32.02.b | Column | 030 | of which: central bank's eligible |
| F 32.02.b | Row | 250 | TOTAL ASSETS, COLLATERAL RECEIVED AND OWN DEBT SECURITIES ISSUED |
| F 32.03.a | Column | 009 | Non-encumbered |
| F 32.03.a | Column | 010 | Carrying amount of the underlying pool of assets |
| F 32.03.a | Row | 010 | Own covered bonds and ABSs issued and not yet pledged |
| F 32.03.a | Row | 020 | Retained covered bonds issued |
| F 32.03.a | Row | 030 | Retained asset-backed securities issued |
| F 32.03.a | Row | 040 | Senior |
| F 32.03.a | Row | 050 | Mezzanine |
| F 32.03.a | Row | 060 | First Loss |
| F 32.03.b | Column | 009 | Non-encumbered |
| F 32.03.b | Column | 020 | Fair value of debt securities issued available for encumbrance |
| F 32.03.b | Column | 030 | of which: central bank's eligible |
| F 32.03.b | Column | 040 | Nominal of own debt securities issued non available for encumbrance |
| F 32.03.b | Row | 010 | Own covered bonds and ABSs issued and not yet pledged |
| F 32.03.b | Row | 020 | Retained covered bonds issued |
| F 32.03.b | Row | 030 | Retained asset-backed securities issued |
| F 32.03.b | Row | 040 | Senior |
| F 32.03.b | Row | 050 | Mezzanine |
| F 32.03.b | Row | 060 | First Loss |
| F 32.04.a | Column | 010 | Matching liabilities, contingent liabilities or securities lent |
| F 32.04.a | Column | 020 | of which: from other entities of the group |
| F 32.04.a | Row | 010 | Carrying amount of selected financial liabilities |
| F 32.04.a | Row | 020 | Derivatives |
| F 32.04.a | Row | 030 | of which: Over-The-Counter |
| F 32.04.a | Row | 040 | Deposits |
| F 32.04.a | Row | 050 | Repurchase agreements |
| F 32.04.a | Row | 060 | of which: central banks |
| F 32.04.a | Row | 070 | Collateralised deposits other than repurchase agreements |
| F 32.04.a | Row | 080 | of which: central banks |
| F 32.04.a | Row | 090 | Debt securities issued |
| F 32.04.a | Row | 100 | of which: covered bonds issued |
| F 32.04.a | Row | 110 | of which: asset-backed securities issued |
| F 32.04.a | Row | 120 | Other sources of encumbrance |
| F 32.04.a | Row | 130 | Nominal of loan commitments received |
| F 32.04.a | Row | 140 | Nominal of financial guarantees received |
| F 32.04.a | Row | 150 | Fair value of securities borrowed with non cash-collateral |
| F 32.04.a | Row | 160 | Other |
| F 32.04.a | Row | 170 | TOTAL SOURCES OF ENCUMBRANCE |
| F 32.04.b | Column | 030 | Assets, collateral received and own debt securities issued other than covered bonds and ABSs encumbered |
| F 32.04.b | Column | 040 | of which: collateral received re-used |
| F 32.04.b | Column | 050 | of which: own debt securities encumbered |
| F 32.04.b | Row | 010 | Carrying amount of selected financial liabilities |
| F 32.04.b | Row | 020 | Derivatives |
| F 32.04.b | Row | 030 | of which: Over-The-Counter |
| F 32.04.b | Row | 040 | Deposits |
| F 32.04.b | Row | 050 | Repurchase agreements |
| F 32.04.b | Row | 060 | of which: central banks |
| F 32.04.b | Row | 070 | Collateralised deposits other than repurchase agreements |
| F 32.04.b | Row | 080 | of which: central banks |
| F 32.04.b | Row | 090 | Debt securities issued |
| F 32.04.b | Row | 100 | of which: covered bonds issued |
| F 32.04.b | Row | 110 | of which: asset-backed securities issued |
| F 32.04.b | Row | 120 | Other sources of encumbrance |
| F 32.04.b | Row | 130 | Nominal of loan commitments received |
| F 32.04.b | Row | 140 | Nominal of financial guarantees received |
| F 32.04.b | Row | 150 | Fair value of securities lent with non cash-collateral |
| F 32.04.b | Row | 160 | Other |
| F 32.04.b | Row | 170 | TOTAL SOURCES OF ENCUMBRANCE |
| F 33.00.a | Column | 010 | Open maturity |
| F 33.00.a | Column | 020 | Overnight |
| F 33.00.a | Column | 030 | >1day <=1wk |
| F 33.00.a | Column | 040 | >1wk <=2wks |
| F 33.00.a | Column | 050 | >2wks <=1mth |
| F 33.00.a | Column | 060 | >1mth <=3mths |
| F 33.00.a | Column | 070 | >3mths <=6mths |
| F 33.00.a | Column | 080 | >6mths <=1yr |
| F 33.00.a | Column | 090 | >1yr <=2yrs |
| F 33.00.a | Column | 100 | >2yrs <=3yrs |
| F 33.00.a | Column | 110 | 3yrs <=5yrs |
| F 33.00.a | Column | 120 | 5yrs <=10yrs |
| F 33.00.a | Column | 130 | >10yrs |
| F 33.00.a | Row | 010 | Encumbered assets |
| F 33.00.a | Row | 030 | Collateral received re-used (re-using leg) |
| F 33.00.b | Column | 010 | Open maturity |
| F 33.00.b | Column | 020 | Overnight |
| F 33.00.b | Column | 030 | >1day <=1wk |
| F 33.00.b | Column | 040 | >1wk <=2wks |
| F 33.00.b | Column | 050 | >2wks <=1mth |
| F 33.00.b | Column | 060 | >1mth <=3mths |
| F 33.00.b | Column | 070 | >3mths <=6mths |
| F 33.00.b | Column | 080 | >6mths <=1yr |
| F 33.00.b | Column | 090 | >1yr <=2yrs |
| F 33.00.b | Column | 100 | >2yrs <=3yrs |
| F 33.00.b | Column | 110 | 3yrs <=5yrs |
| F 33.00.b | Column | 120 | 5yrs <=10yrs |
| F 33.00.b | Column | 130 | >10yrs |
| F 33.00.b | Row | 020 | Collateral received re-used (receiving leg) |
| F 34.00.a | Column | 010 | Matching liabilities, contingent liabilities or securities lent |
| F 34.00.a | Row | 010 | Carrying amount of selected financial liabilities |
| F 34.00.a | Row | 020 | Derivatives |
| F 34.00.a | Row | 030 | of which: Over-The-Counter |
| F 34.00.a | Row | 040 | Deposits |
| F 34.00.a | Row | 050 | Repurchase agreements |
| F 34.00.a | Row | 060 | of which: central banks |
| F 34.00.a | Row | 070 | Collateralised deposits other than repurchase agreements |
| F 34.00.a | Row | 080 | of which: central banks |
| F 34.00.a | Row | 090 | Debt securities issued |
| F 34.00.a | Row | 100 | of which: covered bonds issued |
| F 34.00.a | Row | 110 | of which: asset-backed securities issued |
| F 34.00.a | Row | 120 | Other sources of encumbrance |
| F 34.00.a | Row | 170 | TOTAL SOURCES OF ENCUMBRANCE |
| F 34.00.b | Column | 005 | Contingent Encumbrance |
| F 34.00.b | Column | 006 | A. Decrease by 30% of the fair value of encumbered assets |
| F 34.00.b | Column | 020 | Additional amount of encumbered assets |
| F 34.00.b | Row | 010 | Carrying amount of selected financial liabilities |
| F 34.00.b | Row | 020 | Derivatives |
| F 34.00.b | Row | 030 | of which: Over-The-Counter |
| F 34.00.b | Row | 040 | Deposits |
| F 34.00.b | Row | 050 | Repurchase agreements |
| F 34.00.b | Row | 060 | of which: central banks |
| F 34.00.b | Row | 070 | Collateralised deposits other than repurchase agreements |
| F 34.00.b | Row | 080 | of which: central banks |
| F 34.00.b | Row | 090 | Debt securities issued |
| F 34.00.b | Row | 100 | of which: covered bonds issued |
| F 34.00.b | Row | 110 | of which: asset-backed securities issued |
| F 34.00.b | Row | 120 | Other sources of encumbrance |
| F 34.00.b | Row | 170 | TOTAL SOURCES OF ENCUMBRANCE |
| F 34.00.c | Column | 005 | Contingent Encumbrance |
| F 34.00.c | Column | 025 | B. Net effect of a 10% depreciation of significant currencies |
| F 34.00.c | Column | 026 | Additional amount of encumbered assets |
| F 34.00.c | Column | 999 | Significant currency |
| F 34.00.c | Row | 010 | Carrying amount of selected financial liabilities |
| F 34.00.c | Row | 020 | Derivatives |
| F 34.00.c | Row | 030 | of which: Over-The-Counter |
| F 34.00.c | Row | 040 | Deposits |
| F 34.00.c | Row | 050 | Repurchase agreements |
| F 34.00.c | Row | 060 | of which: central banks |
| F 34.00.c | Row | 070 | Collateralised deposits other than repurchase agreements |
| F 34.00.c | Row | 080 | of which: central banks |
| F 34.00.c | Row | 090 | Debt securities issued |
| F 34.00.c | Row | 100 | of which: covered bonds issued |
| F 34.00.c | Row | 110 | of which: asset-backed securities issued |
| F 34.00.c | Row | 120 | Other sources of encumbrance |
| F 34.00.c | Row | 170 | TOTAL SOURCES OF ENCUMBRANCE |
| F 35.00.a | Column | 015 | Covered bond liabilities |
| F 35.00.a | Column | 020 | Reporting date |
| F 35.00.a | Column | 030 | + 6 months |
| F 35.00.a | Column | 040 | + 12 months |
| F 35.00.a | Column | 050 | + 2 years |
| F 35.00.a | Column | 060 | + 5 years |
| F 35.00.a | Column | 070 | + 10 years |
| F 35.00.a | Column | 145 | Cover pool |
| F 35.00.a | Column | 150 | Reporting date |
| F 35.00.a | Column | 160 | + 6 months |
| F 35.00.a | Column | 170 | + 12 months |
| F 35.00.a | Column | 180 | + 2 years |
| F 35.00.a | Column | 190 | + 5 years |
| F 35.00.a | Column | 200 | + 10 years |
| F 35.00.a | Row | 010 | Nominal amount |
| F 35.00.a | Row | 020 | Present value (swap) / Market value |
| F 35.00.a | Row | 030 | Asset-specific value |
| F 35.00.a | Row | 040 | Carrying amount |
| F 35.00.a | Sheet | 999 | Cover pool identifier (open) |
| F 35.00.b | Column | 015 | Covered bond liabilities |
| F 35.00.b | Column | 075 | Cover pool derivative positions with net negative market value |
| F 35.00.b | Column | 080 | Reporting Date |
| F 35.00.b | Column | 145 | Cover pool |
| F 35.00.b | Column | 205 | Cover pool derivative positions with net positive market value |
| F 35.00.b | Column | 210 | Reporting Date |
| F 35.00.b | Row | 020 | Present value (swap) / Market value |
| F 35.00.b | Sheet | 999 | Cover pool identifier (open) |
| F 35.00.c | Column | 010 | Compliance with Art. 129 CRR? [YES/NO] |
| F 35.00.c | Column | 012 | If YES, indicate primary asset class of cover pool |
| F 35.00.c | Column | 015 | Covered bond liabilities |
| F 35.00.c | Column | 085 | External credit rating on covered bonds |
| F 35.00.c | Column | 090 | Credit rating agency 1 |
| F 35.00.c | Column | 100 | Credit rating 1 |
| F 35.00.c | Column | 110 | Credit rating agency 2 |
| F 35.00.c | Column | 120 | Credit rating 2 |
| F 35.00.c | Column | 130 | Credit rating agency 3 |
| F 35.00.c | Column | 140 | Credit rating 3 |
| F 35.00.c | Row | 010 | Nominal amount |
| F 35.00.c | Sheet | 999 | Cover pool identifier (open) |
| F 35.00.d | Column | 145 | Cover pool |
| F 35.00.d | Column | 215 | Cover pool amount in excess of minimum coverage requirements |
| F 35.00.d | Column | 220 | as per the relevant statutory covered bond regime |
| F 35.00.d | Column | 225 | as per credit rating agencies' methodology to maintain current external credit rating of covered bond |
| F 35.00.d | Column | 230 | Credit rating agency 1 |
| F 35.00.d | Column | 240 | Credit rating agency 2 |
| F 35.00.d | Column | 250 | Credit rating agency 3 |
| F 35.00.d | Row | 010 | Nominal amount |
| F 35.00.d | Row | 020 | Present value (swap) / Market value |
| F 35.00.d | Row | 030 | Asset-specific value |
| F 35.00.d | Sheet | 999 | Cover pool identifier (open) |
| F 36.01.a | Column | 005 | Collateral Type - Classification by Asset type |
| F 36.01.a | Column | 010 | Loans on demand |
| F 36.01.a | Column | 020 | Equity instruments |
| F 36.01.a | Column | 025 | Debt securities |
| F 36.01.a | Column | 030 | Total |
| F 36.01.a | Column | 040 | of which: covered bonds |
| F 36.01.a | Column | 050 | of which: issued by other entities of the group |
| F 36.01.a | Column | 060 | of which: asset-backed securities |
| F 36.01.a | Column | 070 | of which: issued by other entities of the group |
| F 36.01.a | Column | 080 | of which: issued by general governments |
| F 36.01.a | Column | 090 | of which: issued by financial corporations |
| F 36.01.a | Column | 100 | of which: issued by non financial corporations |
| F 36.01.a | Column | 105 | Loans and advances other than loans on demand |
| F 36.01.a | Column | 110 | Central banks and general governments |
| F 36.01.a | Column | 120 | Financial corporations |
| F 36.01.a | Column | 130 | Non financial Corporations |
| F 36.01.a | Column | 140 | of which: mortgage loans |
| F 36.01.a | Column | 150 | Households |
| F 36.01.a | Column | 160 | of which: mortgage loans |
| F 36.01.a | Column | 170 | Other assets |
| F 36.01.a | Column | 180 | Total |
| F 36.01.a | Row | 010 | Central bank funding (of all types, including e.g. repos). Encumbered assets |
| F 36.01.a | Row | 030 | Exchange traded derivatives. Encumbered assets |
| F 36.01.a | Row | 050 | Over-the-counter derivatives. Encumbered assets |
| F 36.01.a | Row | 070 | Repurchase agreements. Encumbered assets |
| F 36.01.a | Row | 090 | Collateralised deposits other than repurchase agreements. Encumbered assets |
| F 36.01.a | Row | 110 | Covered bonds securities issued. Encumbered assets |
| F 36.01.a | Row | 130 | Asset-backed securities issued. Encumbered assets |
| F 36.01.a | Row | 150 | Debt securities issued other than covered bonds and ABSs. Encumbered assets |
| F 36.01.a | Row | 170 | Other sources of encumbrance. Encumbered assets |
| F 36.01.b | Column | 005 | Collateral Type - Classification by Asset type |
| F 36.01.b | Column | 010 | Loans on demand |
| F 36.01.b | Column | 020 | Equity instruments |
| F 36.01.b | Column | 025 | Debt securities |
| F 36.01.b | Column | 030 | Total |
| F 36.01.b | Column | 040 | of which: covered bonds |
| F 36.01.b | Column | 050 | of which: issued by other entities of the group |
| F 36.01.b | Column | 060 | of which: asset-backed securities |
| F 36.01.b | Column | 070 | of which: issued by other entities of the group |
| F 36.01.b | Column | 080 | of which: issued by general governments |
| F 36.01.b | Column | 090 | of which: issued by financial corporations |
| F 36.01.b | Column | 100 | of which: issued by non financial corporations |
| F 36.01.b | Column | 105 | Loans and advances other than loans on demand |
| F 36.01.b | Column | 110 | Central banks and general governments |
| F 36.01.b | Column | 120 | Financial corporations |
| F 36.01.b | Column | 130 | Non financial Corporations |
| F 36.01.b | Column | 140 | of which: mortgage loans |
| F 36.01.b | Column | 150 | Households |
| F 36.01.b | Column | 160 | of which: mortgage loans |
| F 36.01.b | Column | 170 | Other assets |
| F 36.01.b | Column | 180 | Total |
| F 36.01.b | Row | 020 | Central bank funding (of all types, including e.g. repos). Matching liabilities |
| F 36.01.b | Row | 040 | Exchange traded derivatives. Matching liabilities |
| F 36.01.b | Row | 060 | Over-the-counter derivatives. Matching liabilities |
| F 36.01.b | Row | 080 | Repurchase agreements. Matching liabilities |
| F 36.01.b | Row | 100 | Collateralised deposits other than repurchase agreements. Matching liabilities |
| F 36.01.b | Row | 120 | Covered bonds securities issued. Matching liabilities |
| F 36.01.b | Row | 140 | Asset-backed securities issued. Matching liabilities |
| F 36.01.b | Row | 160 | Debt securities issued other than covered bonds and ABSs. Matching liabilities |
| F 36.01.b | Row | 180 | Other sources of encumbrance. Contingent liabilities or securities lent |
| F 36.01.c | Column | 005 | Collateral Type - Classification by Asset type |
| F 36.01.c | Column | 010 | Loans on demand |
| F 36.01.c | Column | 020 | Equity instruments |
| F 36.01.c | Column | 025 | Debt securities |
| F 36.01.c | Column | 030 | Total |
| F 36.01.c | Column | 040 | of which: covered bonds |
| F 36.01.c | Column | 050 | of which: issued by other entities of the group |
| F 36.01.c | Column | 060 | of which: asset-backed securities |
| F 36.01.c | Column | 070 | of which: issued by other entities of the group |
| F 36.01.c | Column | 080 | of which: issued by general governments |
| F 36.01.c | Column | 090 | of which: issued by financial corporations |
| F 36.01.c | Column | 100 | of which: issued by non financial corporations |
| F 36.01.c | Column | 105 | Loans and advances other than loans on demand |
| F 36.01.c | Column | 110 | Central banks and general governments |
| F 36.01.c | Column | 120 | Financial corporations |
| F 36.01.c | Column | 130 | Non financial Corporations |
| F 36.01.c | Column | 140 | of which: mortgage loans |
| F 36.01.c | Column | 150 | Households |
| F 36.01.c | Column | 160 | of which: mortgage loans |
| F 36.01.c | Column | 170 | Other assets |
| F 36.01.c | Column | 180 | Total |
| F 36.01.c | Row | 190 | Total encumbered assets |
| F 36.01.c | Row | 200 | of which central bank eligible |
| F 36.01.c | Row | 210 | Total unencumbered assets |
| F 36.01.c | Row | 220 | of which central bank eligible |
| F 36.01.c | Row | 230 | Encumbered + Unencumbered Assets |
| F 36.02.a | Column | 005 | Collateral Type - Classification by Asset type |
| F 36.02.a | Column | 010 | Loans on demand |
| F 36.02.a | Column | 020 | Equity instruments |
| F 36.02.a | Column | 025 | Debt securities |
| F 36.02.a | Column | 030 | Debt Securities |
| F 36.02.a | Column | 040 | of which: covered bonds |
| F 36.02.a | Column | 050 | of which: issued by other entities of the group |
| F 36.02.a | Column | 060 | of which: asset-backed securities |
| F 36.02.a | Column | 070 | of which: issued by other entities of the group |
| F 36.02.a | Column | 080 | of which: issued by general governments |
| F 36.02.a | Column | 090 | of which: issued by financial corporations |
| F 36.02.a | Column | 100 | of which: issued by non financial corporations |
| F 36.02.a | Column | 105 | Loans and advances other than loans on demand |
| F 36.02.a | Column | 110 | Central banks and general governments |
| F 36.02.a | Column | 120 | Financial corporations |
| F 36.02.a | Column | 130 | Non financial Corporations |
| F 36.02.a | Column | 140 | of which: mortgage loans |
| F 36.02.a | Column | 150 | Households |
| F 36.02.a | Column | 160 | of which: mortgage loans |
| F 36.02.a | Column | 170 | Other collateral received |
| F 36.02.a | Column | 180 | Own debt securities issued other than own covered bonds or ABSs |
| F 36.02.a | Column | 190 | Total |
| F 36.02.a | Row | 010 | Central bank funding (of all types, including e.g. repos). Encumbered collateral received |
| F 36.02.a | Row | 030 | Exchange traded Derivatives. Encumbered collateral received |
| F 36.02.a | Row | 050 | Over-the-counter derivatives. Encumbered collateral received |
| F 36.02.a | Row | 070 | Repurchase agreements. Encumbered collateral received |
| F 36.02.a | Row | 090 | Collateralised deposits other than repurchase agreements. Encumbered collateral received |
| F 36.02.a | Row | 110 | Covered bonds securities issued. Encumbered collateral received |
| F 36.02.a | Row | 130 | Asset-backed securities issued. Encumbered collateral received |
| F 36.02.a | Row | 150 | Debt securities issued other than Covered bonds and ABSs. Encumbered collateral received |
| F 36.02.a | Row | 170 | Other sources of encumbrance. Encumbered collateral received |
| F 36.02.b | Column | 005 | Collateral Type - Classification by Asset type |
| F 36.02.b | Column | 010 | Loans on demand |
| F 36.02.b | Column | 020 | Equity instruments |
| F 36.02.b | Column | 025 | Debt securities |
| F 36.02.b | Column | 030 | Debt Securities |
| F 36.02.b | Column | 040 | of which: covered bonds |
| F 36.02.b | Column | 050 | of which: issued by other entities of the group |
| F 36.02.b | Column | 060 | of which: asset-backed securities |
| F 36.02.b | Column | 070 | of which: issued by other entities of the group |
| F 36.02.b | Column | 080 | of which: issued by general governments |
| F 36.02.b | Column | 090 | of which: issued by financial corporations |
| F 36.02.b | Column | 100 | of which: issued by non financial corporations |
| F 36.02.b | Column | 105 | Loans and advances other than loans on demand |
| F 36.02.b | Column | 110 | Central banks and general governments |
| F 36.02.b | Column | 120 | Financial corporations |
| F 36.02.b | Column | 130 | Non financial Corporations |
| F 36.02.b | Column | 140 | of which: mortgage loans |
| F 36.02.b | Column | 150 | Households |
| F 36.02.b | Column | 160 | of which: mortgage loans |
| F 36.02.b | Column | 170 | Other collateral received |
| F 36.02.b | Column | 180 | Own debt securities issued other than own covered bonds or ABSs |
| F 36.02.b | Column | 190 | Total |
| F 36.02.b | Row | 020 | Central bank funding (of all types, including e.g. repos). Matching liabilities |
| F 36.02.b | Row | 040 | Exchange traded Derivatives. MATching liabilities |
| F 36.02.b | Row | 060 | Over-the-counter derivatives. Matching liabilities |
| F 36.02.b | Row | 080 | Repurchase agreements. Matching liabilities |
| F 36.02.b | Row | 100 | Collateralised deposits other than repurchase agreements. Matching liabilities |
| F 36.02.b | Row | 120 | Covered bonds securities issued. Matching liabilities |
| F 36.02.b | Row | 140 | Asset-backed securities issued. Matching liabilities |
| F 36.02.b | Row | 160 | Debt securities issued other than Covered bonds and ABSs. Matching liabilities |
| F 36.02.b | Row | 180 | Other sources of encumbrance. Contingent liabilities or securities lent |
| F 36.02.c | Column | 005 | Collateral Type - Classification by Asset type |
| F 36.02.c | Column | 010 | Loans on demand |
| F 36.02.c | Column | 020 | Equity instruments |
| F 36.02.c | Column | 025 | Debt securities |
| F 36.02.c | Column | 030 | Debt Securities |
| F 36.02.c | Column | 040 | of which: covered bonds |
| F 36.02.c | Column | 050 | of which: issued by other entities of the group |
| F 36.02.c | Column | 060 | of which: asset-backed securities |
| F 36.02.c | Column | 070 | of which: issued by other entities of the group |
| F 36.02.c | Column | 080 | of which: issued by general governments |
| F 36.02.c | Column | 090 | of which: issued by financial corporations |
| F 36.02.c | Column | 100 | of which: issued by non financial corporations |
| F 36.02.c | Column | 105 | Loans and advances other than loans on demand |
| F 36.02.c | Column | 110 | Central banks and general governments |
| F 36.02.c | Column | 120 | Financial corporations |
| F 36.02.c | Column | 130 | Non financial Corporations |
| F 36.02.c | Column | 140 | of which: mortgage loans |
| F 36.02.c | Column | 150 | Households |
| F 36.02.c | Column | 160 | of which: mortgage loans |
| F 36.02.c | Column | 170 | Other collateral received |
| F 36.02.c | Column | 180 | Own debt securities issued other than own covered bonds or ABSs |
| F 36.02.c | Column | 190 | Total |
| F 36.02.c | Row | 190 | Total encumbered collateral received |
| F 36.02.c | Row | 200 | of which central bank eligible |
| F 36.02.c | Row | 210 | Total unencumbered collateral received |
| F 36.02.c | Row | 220 | of which central bank eligible |
| F 36.02.c | Row | 230 | Encumbered + unencumbered collateral received |

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| **Named Table Axes** | | | |
| **Table Code** | **Axis** | **Axis Label** | **Values restricted to non-root members of hierarchy** |
| F 34.00.c | Columns | Significant Currency | CU3 |

|  |  |  |
| --- | --- | --- |
| **Domains** | | |
| **Domain Code** | **Domain Label** | **Domain Description** |
| CB | Covered bond | Name or unambiguous abbreviation of a covered bond issuing entity and the designation of a covered bond |

| **Dimensions** | | |
| --- | --- | --- |
| **Dimension Code** | **Dimension Name** | **Dimension Description** |
| CBC | Covered bond issuance | For each issuance of covered bonds, specifies both the credit rating that rates the issuance and the local statutory regime |
| CRA | Credit rating agency /Covered bond regime | For each cover bond issuance, consists of the name or unambiguous abbreviation of the covered bond issuing entity and the designation of the covered bond that individually is subject to the relevant covered bond protective measures |

| **Members** | | |
| --- | --- | --- |
| **Member ID** | **Member Code** | **Member Label** |
| 3042 | AT:mi279 | Amount of additional collateral |
| 3209 | AT:mi290 | Amount specified for AE purposes |
| 3210 | AT:mi291 | Asset-specific value |
| 3211 | AT:mi292 | Asset-specific value. Excess of min coverage required |
| 3213 | AT:si293 | Credit rating |
| 3214 | AT:si294 | Name of credit rating agency |
| 3215 | AT:mi295 | Nominal amount. Excess of min coverage required |
| 3216 | AT:mi296 | Present value (swap) |
| 3217 | AT:mi297 | Present value (swap). Excess of min coverage required |
| 3221 | MC:x451 | Pledge > 1 month <= 3 months |
| 3222 | MC:x452 | Pledge > 1 year <= 2 years |
| 3223 | MC:x453 | Pledge > 2 weeks <= 1 month |
| 3225 | MC:x455 | Pledge > 3 months <= 6 months |
| 3227 | MC:x457 | Pledge > 6 months <= 1 year |
| 3228 | MC:x458 | Pledge with open maturity |
| 3229 | CG:x13 | Unencumbered. Available for encumbrance |
| 3231 | CG:x15 | Unencumbered. Non available for encumbrance |
| 3232 | CT:x47 | Central banks, general governments |
| 3235 | ER:x13 | Credit rating agency 1 |
| 3236 | ER:x14 | Credit rating agency 2 |
| 3237 | ER:x15 | Credit rating agency 3 |
| 3238 | ER:x16 | Relevant statutory covered bond regime |
| 3240 | MC:x459 | All assets, collateral received, own debt securities other than ABSs and covered bonds |
| 3241 | MC:x460 | All assets, own debt securities other than ABSs and covered bonds |
| 3242 | MC:x461 | All liabilities, Off-balance sheet items |
| 3243 | MC:x462 | All sources of encumbrance |
| 3246 | MC:x465 | Collateral received, own debt securities other than ABSs and covered bonds |
| 3247 | MC:x466 | Collateral received. Assets other than equity instruments, debt securities, loans and advances |
| 3248 | MC:x467 | Collateral received. Debt securities |
| 3249 | MC:x468 | Collateral received. Equity instruments |
| 3250 | MC:x225 | Collateral received. Loans and advances other than Loans and advances. On demand [call] and short notice [current account] |
| 3251 | MC:x470 | Collateral received. Loans and advances other than Loans and advances. On demand [call] and short notice [current account]. Mortgages |
| 3252 | MC:x471 | Collateral received. Loans and advances. On demand [call] and short notice [current account] |
| 3253 | MC:x472 | Collateral received. Securitisation debt instruments |
| 3254 | MC:x473 | Debt securities issued other than covered bonds or Asset-backed securities |
| 3255 | MC:x94 | Deposits other than repurchase agreements |
| 3259 | MC:x476 | Loans and advances other than Loans and advances. On demand [call] and short notice [current account]. Mortgages |
| 3261 | MC:x96 | Off-balance sheet items other than loan commitments received, financial guarantees received, securities lending transactions |
| 3262 | MC:x478 | Own debt instruments issued other than ABSs and covered bonds |
| 3263 | MC:x479 | Own debt instruments issued. ABSs |
| 3264 | MC:x480 | Own debt instruments issued. ABSs and covered bonds |
| 3265 | MC:x481 | Own debt instruments issued. Covered bonds |
| 3266 | MC:x482 | Securities lending transactions |
| 3269 | RF:x11 | + 6 months |
| 3270 | RF:x12 | + 12 months |
| 3271 | RF:x13 | + 2 years |
| 3272 | RF:x14 | + 5 years |
| 3273 | RF:x15 | + 10 years |
| 3275 | TI:x22 | > 2 years |
| 3276 | TI:x23 | > 5 years |
| 3277 | TI:x24 | > 6 months |
| 3279 | TI:x26 | > 1 month <= 3 months |
| 3280 | TI:x27 | > 1 year <= 2 years |
| 3281 | TI:x28 | > 2 weeks <= 1 month |
| 3283 | TI:x30 | > 6 months <= 1 year |
| 3299 | CS:x1 | Decrease in the fair value of encumbered assets by 30% |
| 3300 | CS:x2 | Depreciation of a significant currency by 10% |
| 4010 | TI:x59 | <= 1 day |
| 4011 | TI:x60 | > 1 day ? 7 days |
| 4012 | TI:x61 | >7days ? 14 days |
| 4016 | TI:x62 | > 2 years <= 3 years |
| 4017 | MC:x542 | Pledge <= 1 day |
| 4018 | MC:x543 | Pledge > 1 day ? 7 days |
| 4019 | MC:x544 | Pledge >7days ? 14 days |
| 4020 | MC:x545 | Pledge > 2 years <= 3 years |
| 4021 | MC:x546 | Pledge > 3 years <= 5 years |
| 4022 | MC:x547 | Pledge > 5 years <= 10 years |
| 4023 | MC:x548 | Pledge > 10 years |
| 4024 | AT:bi327 | Compliance with Art. 129 CRR |
| 4025 | AT:ei328 | Primary asset class of cover pool |
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| --- | --- | --- |
| **Hierarchies** | | |
| **Hierarchy Code** | **Hierarchy Label** | **Hierarchy Description** |
| MC12 | Primary asset class of the cover pool | Describes the primary asset class of a cover pool according to categories specified in Art. 129 (1) |