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| C 02.00 | Row | 450 | Other non credit-obligation assets |
| C 02.00 | Row | 460 | Risk exposure amount for contributions to the default fund of a CCP |
| C 02.00 | Row | 490 | TOTAL RISK EXPOSURE AMOUNT FOR SETTLEMENT/DELIVERY |
| C 02.00 | Row | 500 | Settlement/delivery risk in the non-Trading book |
| C 02.00 | Row | 510 | Settlement/delivery risk in the Trading book |
| C 02.00 | Row | 520 | TOTAL RISK EXPOSURE AMOUNT FOR POSITION, FOREIGN EXCHANGE AND COMMODITIES RISKS |
| C 02.00 | Row | 530 | Risk exposure amount for position, foreign exchange and commodities risks under standardised approaches (SA) |
| C 02.00 | Row | 540 | Traded debt instruments |
| C 02.00 | Row | 550 | Equity |
| C 02.00 | Row | 560 | Foreign Exchange |
| C 02.00 | Row | 570 | Commodities |
| C 02.00 | Row | 580 | Risk exposure amount for Position, foreign exchange and commodities risks under internal models (IM) |
| C 02.00 | Row | 590 | TOTAL RISK EXPOSURE AMOUNT FOR OPERATIONAL RISK (OpR ) |
| C 02.00 | Row | 600 | OpR Basic indicator Approach (BIA) |
| C 02.00 | Row | 610 | OpR Standardised (STA) / Alternative Standardised (ASA) approaches |
| C 02.00 | Row | 620 | OpR Advanced measurement approaches (AMA) |
| C 02.00 | Row | 630 | ADDITIONAL RISK EXPOSURE AMOUNT DUE TO FIXED OVERHEADS |
| C 02.00 | Row | 640 | TOTAL RISK EXPOSURE AMOUNT FOR CREDIT VALUATION ADJUSTMENT |
| C 02.00 | Row | 650 | Advanced method |
| C 02.00 | Row | 660 | Standardised method |
| C 02.00 | Row | 670 | Based on OEM |
| C 02.00 | Row | 680 | TOTAL RISK EXPOSURE AMOUNT RELATED TO LARGE EXPOSURES IN THE TRADING BOOK |
| C 02.00 | Row | 690 | OTHER RISK EXPOSURE AMOUNTS |
| C 02.00 | Row | 700 | Of which: Additional risk exposure amount due to application of Basel I floor |
| C 02.00 | Row | 710 | Of which: Additional stricter prudential requirements based on Art 458 |
| C 02.00 | Row | 720 | Of which: requirements for large exposures |
| C 02.00 | Row | 730 | Of which: due to modified risk weights for targeting asset bubbles in the residential and commercial property |
| C 02.00 | Row | 740 | Of which: due to intra financial sector exposures |
| C 02.00 | Row | 750 | Of which: Additional stricter prudential requirements based on Art 459 |
| C 02.00 | Row | 760 | Of which: Additional risk exposure amount due to Article 3 CRR |
| C 03.00 | Column | 010 | Amount |
| C 03.00 | Row | 010 | CET1 Capital ratio |
| C 03.00 | Row | 020 | Surplus(+)/Deficit(-) of CET1 capital |
| C 03.00 | Row | 030 | T1 Capital ratio |
| C 03.00 | Row | 040 | Surplus(+)/Deficit(-) of T1 capital |
| C 03.00 | Row | 050 | Total capital ratio |
| C 03.00 | Row | 060 | Surplus(+)/Deficit(-) of total capital |
| C 03.00 | Row | 070 | CET1 capital ratio including Pillar II adjustments |
| C 03.00 | Row | 080 | Target CET1 capital ratio due to Pillar II adjustments |
| C 03.00 | Row | 090 | T1 capital ratio including Pillar II adjustments |
| C 03.00 | Row | 100 | Target T1 capital ratio due to Pillar II adjustments |
| C 03.00 | Row | 110 | Total capital ratio including Pillar II adjustments |
| C 03.00 | Row | 120 | Target Total capital ratio due to Pillar II adjustments |
| C 04.00 | Column | 010 | Amount |
| C 04.00 | Row | 009 | Deferred tax assets and liabilities |
| C 04.00 | Row | 010 | Total deferred tax assets |
| C 04.00 | Row | 020 | Deferred tax assets that do not rely on future profitability |
| C 04.00 | Row | 030 | Deferred tax assets that rely on future profitability and do not arise from temporary differences |
| C 04.00 | Row | 040 | Deferred tax assets that rely on future profitability and arise from temporary differences |
| C 04.00 | Row | 050 | Total deferred tax liabilities |
| C 04.00 | Row | 060 | Deferred tax liabilities non deductible from deferred tax assets that rely on future profitability |
| C 04.00 | Row | 070 | Deferred tax liabilities deductible from deferred tax assets that rely on future profitability |
| C 04.00 | Row | 080 | Deductible deferred tax liabilities associated with deferred tax assets that rely on future profitability and do not arise from temporary differences |
| C 04.00 | Row | 090 | Deductible deferred tax liabilities associated with deferred tax assets that rely on future profitability and arise from temporary differences |
| C 04.00 | Row | 099 | Provisions and expected losses |
| C 04.00 | Row | 100 | IRB excess (+) or shortfall (-) of credit risk adjustments, additional value adjustments and other own funds reductions to expected losses for non defaulted exposures |
| C 04.00 | Row | 110 | Total credit risk adjustments, additional value adjustments and other own funds reductions eligible for inclusion in the calculation of the expected loss amount |
| C 04.00 | Row | 120 | General credit risk adjustments |
| C 04.00 | Row | 130 | Specific credit risk adjustments |
| C 04.00 | Row | 131 | Additional value adjustments and other own funds reductions |
| C 04.00 | Row | 140 | Total expected loss eligible |
| C 04.00 | Row | 145 | IRB excess (+) or shortfall (-) of specific credit risk adjustments to expected losses for defaulted exposures |
| C 04.00 | Row | 150 | Specific credit risk adjustments and positions treated similarily |
| C 04.00 | Row | 155 | Total expected losses eligible |
| C 04.00 | Row | 160 | Risk weighted exposure amounts for calculating the cap to the excess of provision eligible as T2 |
| C 04.00 | Row | 170 | Total gross provisions eligible for inclusion in T2 capital |
| C 04.00 | Row | 180 | Risk weighted exposure amounts for calculating the cap to the provision eligible as T2 |
| C 04.00 | Row | 189 | Thresholds for Common Equity Tier 1 deductions |
| C 04.00 | Row | 190 | Threshold non deductible of holdings in financial sector entities where an institution does not have a significant investment |
| C 04.00 | Row | 200 | 10% CET1 threshold |
| C 04.00 | Row | 210 | 17.65% CET1 threshold |
| C 04.00 | Row | 220 | Eligible capital for the purposes of qualifying holdings outside the financial sector and large exposures |
| C 04.00 | Row | 229 | Investments in the capital of financial sector entities where the institution does not have a significant investment |
| C 04.00 | Row | 230 | Holdings of CET1 capital of financial sector entities where the institution does not have a significant investment, net of short positions |
| C 04.00 | Row | 240 | Direct holdings of CET1 capital of financial sector entities where the institution does not have a significant investment |
| C 04.00 | Row | 250 | Gross direct holdings of CET1 capital of financial sector entities where the institution does not have a significant investment |
| C 04.00 | Row | 260 | (-) Permitted offsetting short positions in relation to the direct gross holdings included above |
| C 04.00 | Row | 270 | Indirect holdings of CET1 capital of financial sector entities where the institution does not have a significant investment |
| C 04.00 | Row | 280 | Gross indirect holdings of CET1 capital of financial sector entities where the institution does not have a significant investment |
| C 04.00 | Row | 290 | (-) Permitted offsetting short positions in relation to the indirect gross holdings included above |
| C 04.00 | Row | 291 | Synthetic holdings of CET1 capital of financial sector entities where the institution does not have a significant investment |
| C 04.00 | Row | 292 | Gross synthetic holdings of CET1 capital of financial sector entities where the institution does not have a significant investment |
| C 04.00 | Row | 293 | (-) Permitted offsetting short positions in relation to the synthetic gross holdings included above |
| C 04.00 | Row | 300 | Holdings of AT1 capital of financial sector entities where the institution does not have a significant investment, net of short positions |
| C 04.00 | Row | 310 | Direct holdings of AT1 capital of financial sector entities where the institution does not have a significant investment |
| C 04.00 | Row | 320 | Gross direct holdings of AT1 capital of financial sector entities where the institution does not have a significant investment |
| C 04.00 | Row | 330 | (-) Permitted offsetting short positions in relation to the direct gross holdings included above |
| C 04.00 | Row | 340 | Indirect holdings of AT1 capital of financial sector entities where the institution does not have a significant investment |
| C 04.00 | Row | 350 | Gross indirect holdings of AT1 capital of financial sector entities where the institution does not have a significant investment |
| C 04.00 | Row | 360 | (-) Permitted offsetting short positions in relation to the indirect gross holdings included above |
| C 04.00 | Row | 361 | Synthetic holdings of AT1 capital of financial sector entities where the institution does not have a significant investment |
| C 04.00 | Row | 362 | Gross synthetic holdings of AT1 capital of financial sector entities where the institution does not have a significant investment |
| C 04.00 | Row | 363 | (-) Permitted offsetting short positions in relation to the synthetic gross holdings included above |
| C 04.00 | Row | 370 | Holdings of T2 capital of financial sector entities where the institution does not have a significant investment, net of short positions |
| C 04.00 | Row | 380 | Direct holdings of T2 capital of financial sector entities where the institution does not have a significant investment |
| C 04.00 | Row | 390 | Gross direct holdings of T2 capital of financial sector entities where the institution does not have a significant investment |
| C 04.00 | Row | 400 | (-) Permitted offsetting short positions in relation to the direct gross holdings included above |
| C 04.00 | Row | 410 | Indirect holdings of T2 capital of financial sector entities where the institution does not have a significant investment |
| C 04.00 | Row | 420 | Gross indirect holdings of T2 capital of financial sector entities where the institution does not have a significant investment |
| C 04.00 | Row | 430 | (-) Permitted offsetting short positions in relation to the indirect gross holdings included above |
| C 04.00 | Row | 431 | Synthetic holdings of T2 capital of financial sector entities where the institution does not have a significant investment |
| C 04.00 | Row | 432 | Gross synthetic holdings of T2 capital of financial sector entities where the institution does not have a significant investment |
| C 04.00 | Row | 433 | (-) Permitted offsetting short positions in relation to the synthetic gross holdings included above |
| C 04.00 | Row | 439 | Investments in the capital of financial sector entities where the institution has a significant investment |
| C 04.00 | Row | 440 | Holdings of CET1 capital of financial sector entities where the institution has a significant investment, net of short positions |
| C 04.00 | Row | 450 | Direct holdings of CET1 capital of financial sector entities where the institution has a significant investment |
| C 04.00 | Row | 460 | Gross direct holdings of CET1 capital of financial sector entities where the institution has a significant investment |
| C 04.00 | Row | 470 | (-) Permitted offsetting short positions in relation to the direct gross holdings included above |
| C 04.00 | Row | 480 | Indirect holdings of CET1 capital of financial sector entities where the institution has a significant investment |
| C 04.00 | Row | 490 | Gross indirect holdings of CET1 capital of financial sector entities where the institution has a significant investment |
| C 04.00 | Row | 500 | (-) Permitted offsetting short positions in relation to the indirect gross holdings included above |
| C 04.00 | Row | 501 | Synthetic holdings of CET1 capital of financial sector entities where the institution has a significant investment |
| C 04.00 | Row | 502 | Gross synthetic holdings of CET1 capital of financial sector entities where the institution has a significant investment |
| C 04.00 | Row | 503 | (-) Permitted offsetting short positions in relation to the synthetic gross holdings included above |
| C 04.00 | Row | 510 | Holdings of AT1 capital of financial sector entities where the institution has a significant investment, net of short positions |
| C 04.00 | Row | 520 | Direct holdings of AT1 capital of financial sector entities where the institution has a significant investment |
| C 04.00 | Row | 530 | Gross direct holdings of AT1 capital of financial sector entities where the institution has a significant investment |
| C 04.00 | Row | 540 | (-) Permitted offsetting short positions in relation to the direct gross holdings included above |
| C 04.00 | Row | 550 | Indirect holdings of AT1 capital of financial sector entities where the institution has a significant investment |
| C 04.00 | Row | 560 | Gross indirect holdings of AT1 capital of financial sector entities where the institution has a significant investment |
| C 04.00 | Row | 570 | (-) Permitted offsetting short positions in relation to the indirect gross holdings included above |
| C 04.00 | Row | 571 | Synthetic holdings of AT1 capital of financial sector entities where the institution has a significant investment |
| C 04.00 | Row | 572 | Gross synthetic holdings of AT1 capital of financial sector entities where the institution has a significant investment |
| C 04.00 | Row | 573 | (-) Permitted offsetting short positions in relation to the synthetic gross holdings included above |
| C 04.00 | Row | 580 | Holdings of T2 capital of financial sector entities where the institution has a significant investment, net of short positions |
| C 04.00 | Row | 590 | Direct holdings of T2 capital of financial sector entities where the institution has a significant investment |
| C 04.00 | Row | 600 | Gross direct holdings of T2 capital of financial sector entities where the institution has a significant investment |
| C 04.00 | Row | 610 | (-) Permitted offsetting short positions in relation to the direct gross holdings included above |
| C 04.00 | Row | 620 | Indirect holdings of T2 capital of financial sector entities where the institution has a significant investment |
| C 04.00 | Row | 630 | Gross indirect holdings of T2 capital of financial sector entities where the institution has a significant investment |
| C 04.00 | Row | 640 | (-) Permitted offsetting short positions in relation to the indirect gross holdings included above |
| C 04.00 | Row | 641 | Synthetic holdings of T2 capital of financial sector entities where the institution has a significant investment |
| C 04.00 | Row | 642 | Gross synthetic holdings of T2 capital of financial sector entities where the institution has a significant investment |
| C 04.00 | Row | 643 | (-) Permitted offsetting short positions in relation to the synthetic gross holdings included above |
| C 04.00 | Row | 649 | Total risk weighted assets of amounts not deducted from the corresponding capital category: |
| C 04.00 | Row | 650 | Risk weighted exposures of CET1 holdings in financial sector entities which are not deducted from the institution's CET1 capital |
| C 04.00 | Row | 660 | Risk weighted exposures of AT1 holdings in financial sector entities which are not deducted from the institution's AT1 capital |
| C 04.00 | Row | 670 | Risk weighted exposures of T2 holdings in financial sector entities which are not deducted from the institution's T2 capital |
| C 04.00 | Row | 679 | Temporary waiver from deduction from own funds |
| C 04.00 | Row | 680 | Holdings on CET1 Capital Instruments of financial sector entities where the institution does not have a significant investment temporary waived |
| C 04.00 | Row | 690 | Holdings on CET1 Capital Instruments of financial sector entities where the institution has a significant investment temporary waived |
| C 04.00 | Row | 700 | Holdings on AT1 Capital Instruments of financial sector entities where the institution does not have a significant investment temporary waived |
| C 04.00 | Row | 710 | Holdings on AT1 Capital Instruments of financial sector entities where the institution has a significant investment temporary waived |
| C 04.00 | Row | 720 | Holdings on T2 Capital Instruments of financial sector entities where the institution does not have a significant investment temporary waived |
| C 04.00 | Row | 730 | Holdings on T2 Capital Instruments of financial sector entities where the institution has a significant investment temporary waived |
| C 04.00 | Row | 739 | Capital buffers |
| C 04.00 | Row | 740 | Combined Buffer Requirement |
| C 04.00 | Row | 750 | Capital conservation buffer |
| C 04.00 | Row | 760 | Conservation buffer due to macro-prudential or systemic risk identified at the level of a Member State |
| C 04.00 | Row | 770 | Institution specific countercyclical capital buffer |
| C 04.00 | Row | 780 | Systemic risk buffer |
| C 04.00 | Row | 790 | Systemically important institution buffer |
| C 04.00 | Row | 800 | Global Systemically Important Institution buffer |
| C 04.00 | Row | 810 | Other Systemically Important Institution buffer |
| C 04.00 | Row | 819 | Pillar II requirements |
| C 04.00 | Row | 820 | Own funds requirements related to Pillar II adjustments |
| C 04.00 | Row | 829 | Additional information for investment firms |
| C 04.00 | Row | 830 | Initial capital |
| C 04.00 | Row | 840 | Own funds based on Fixed overheads |
| C 04.00 | Row | 845 | Additional information for calculation of reporting thresholds |
| C 04.00 | Row | 850 | Non-domestic original exposures |
| C 04.00 | Row | 860 | Total original exposures |
| C 05.01 | Column | 010 | Adjustments to CET1 |
| C 05.01 | Column | 020 | Adjustments to AT1 |
| C 05.01 | Column | 030 | Adjustments to T2 |
| C 05.01 | Column | 040 | Adjustments included in RWAs |
| C 05.01 | Column | 049 | Memorandum items |
| C 05.01 | Column | 050 | Applicable percentage |
| C 05.01 | Column | 060 | Eligible amount without transitional provisions |
| C 05.01 | Row | 010 | 1. TOTAL ADJUSTMENTS |
| C 05.01 | Row | 020 | 1.1 GRANDFATHERED INSTRUMENTS |
| C 05.01 | Row | 030 | 1.1.1 Grandfathered instruments: Instruments constituting state aid |
| C 05.01 | Row | 040 | 1.1.1.1 Instruments that qualified as own funds according to 2006/48/EC |
| C 05.01 | Row | 050 | 1.1.1.2 Instruments issued by institutions that are incorporated in a Member State that is subject to an Economic Adjustment Programme |
| C 05.01 | Row | 060 | 1.1.2 Instruments not constituting state aid |
| C 05.01 | Row | 070 | 1.2 MINORITY INTERESTS AND EQUIVALENTS |
| C 05.01 | Row | 080 | 1.2.1 Capital instruments and items that do not qualify as minority interests |
| C 05.01 | Row | 090 | 1.2.2 Transitional recognition in consolidated own funds of minority interests and qualifying Additional Tier 1 and Tier 2 capital |
| C 05.01 | Row | 091 | 1.2.3 Transitional recognition in consolidated own funds of qualifying Additional Tier 1 capital |
| C 05.01 | Row | 092 | 1.2.4 Transitional recognition in consolidated own funds of qualifying Tier 2 capital |
| C 05.01 | Row | 100 | 1.3 ADJUSTMENTS TO DEDUCTIONS |
| C 05.01 | Row | 110 | 1.3.1 Unrealised gains and losses |
| C 05.01 | Row | 120 | 1.3.1.1 Unrealised gains |
| C 05.01 | Row | 130 | 1.3.1.2 Unrealised losses |
| C 05.01 | Row | 133 | 1.3.1.3 Unrealised gains on exposures to central governments classified in the "Available for sale" category of EU-endorsed IAS39 |
| C 05.01 | Row | 136 | 1.3.1.4 Unrealised losses on exposures to central governments classified in the "Available for sale" category of EU-endorsed IAS39 |
| C 05.01 | Row | 138 | 1.3.1.5 Fair value gains and losses arising from the institution's own credit risk related to derivative liabilities |
| C 05.01 | Row | 140 | 1.3.2 Deductions |
| C 05.01 | Row | 150 | 1.3.2.1. Losses for the current financial year |
| C 05.01 | Row | 160 | 1.3.2.2. Intangible assets |
| C 05.01 | Row | 170 | 1.3.2.3. Deferred tax assets that rely on future profitability and do not arise from temporary differences |
| C 05.01 | Row | 180 | 1.3.2.4. IRB shortfall of provisions to expected losses |
| C 05.01 | Row | 190 | 1.3.2.5. Defined benefit pension fund assets |
| C 05.01 | Row | 194 | of which: Introduction of amendments to IAS19 - positive item |
| C 05.01 | Row | 198 | of which: Introduction of amendments to IAS19 - negative item |
| C 05.01 | Row | 200 | 1.3.2.6. Own instruments |
| C 05.01 | Row | 210 | 1.3.2.6.1 Own CET1 instruments |
| C 05.01 | Row | 211 | of which: Direct holdings |
| C 05.01 | Row | 212 | of which: Indirect holdings |
| C 05.01 | Row | 220 | 1.3.2.6.2 Own AT1 instruments |
| C 05.01 | Row | 221 | of which: Direct holdings |
| C 05.01 | Row | 222 | of which: Indirect holdings |
| C 05.01 | Row | 230 | 1.3.2.6.3 Own T2 instruments |
| C 05.01 | Row | 231 | of which: Direct holdings |
| C 05.01 | Row | 232 | of which: Indirect holdings |
| C 05.01 | Row | 240 | 1.3.2.7. Reciprocal cross holdings |
| C 05.01 | Row | 250 | 1.3.2.7.1 Reciprocal cross holdings in CET1 Capital |
| C 05.01 | Row | 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 |
| C 05.01 | Row | 270 | 1.3.2.7.1.2 Reciprocal cross holdings in CET1 Capital of financial sector entities where the institution has a significant investment |
| C 05.01 | Row | 280 | 1.3.2.7.2 Reciprocal cross holdings in AT1 Capital |
| C 05.01 | Row | 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 |
| C 05.01 | Row | 300 | 1.3.2.7.2.2 Reciprocal cross holdings in AT1 Capital of financial sector entities where the institution has a significant investment |
| C 05.01 | Row | 310 | 1.3.2.7.3 Reciprocal cross holdings in T2 Capital |
| C 05.01 | Row | 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 |
| C 05.01 | Row | 330 | 1.3.2.7.3.2 Reciprocal cross holdings in T2 Capital of financial sector entities where the institution has a significant investment |
| C 05.01 | Row | 340 | 1.3.2.8. Own funds instruments of financial sector entities where the institution does not have a significant investment |
| C 05.01 | Row | 350 | 1.3.2.8.1 CET1 instruments of financial sector entities where the institution does not have a significant investment |
| C 05.01 | Row | 360 | 1.3.2.8.2 AT1 instruments of financial sector entities where the institution does not have a significant investment |
| C 05.01 | Row | 370 | 1.3.2.8.3 T2 instruments of financial sector entities where the institution does not have a significant investment |
| C 05.01 | Row | 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 |
| C 05.01 | Row | 390 | 1.3.2.10 Own funds instruments of financial sector entities where the institution has a significant investment |
| C 05.01 | Row | 400 | 1.3.2.10.1 CET1 instruments of financial sector entities where the institution has a significant investment |
| C 05.01 | Row | 410 | 1.3.2.10.2 AT1 instruments of financial sector entities where the institution has a significant investment |
| C 05.01 | Row | 420 | 1.3.2.10.3 T2 instruments of financial sector entities where the institution has a significant investment |
| C 05.01 | Row | 425 | 1.3.2.11 Exemption from deduction of Equity Holdings in Insurance Companies from CET 1 Items |
| C 05.01 | Row | 430 | 1.3.3 Additional filters and deductions |
| C 05.02 | Column | 010 | Amount of instruments plus related share premium |
| C 05.02 | Column | 020 | Base for calculating the limit |
| C 05.02 | Column | 030 | Applicable percentage |
| C 05.02 | Column | 040 | Limit |
| C 05.02 | Column | 050 | (-) Amount that exceeds the limits for grandfathering |
| C 05.02 | Column | 060 | Total grandfathered amount |
| C 05.02 | Row | 010 | 1. Instruments that qualified for point a) of Article 57 of 2006/48/EC |
| C 05.02 | Row | 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 467 |
| C 05.02 | Row | 030 | 2.1 Total instruments without a call or an incentive to redeem |
| C 05.02 | Row | 040 | 2.2 Grandfathered instruments with a call and incentive to redeem |
| C 05.02 | Row | 050 | 2.2.1 Instruments with a call exercisable after the reporting date, and which meet the conditions in Article 49 of CRR after the date of effective maturity |
| C 05.02 | Row | 060 | 2.2.2 Instruments with a call exercisable after the reporting date, and which do not meet the conditions in Article 49 of CRR after the date of effective maturity |
| C 05.02 | Row | 070 | 2.2.3Instruments with a call exercisable prior to or on 20 July 2011, and which do not meet the conditions in Article 49 of CRR after the date of effective maturity |
| C 05.02 | Row | 080 | 2.3 Excess on the limit of CET1 grandfathered instruments |
| C 05.02 | Row | 090 | 3. Items that qualified for points f), g) or h) of Article 57 of 2006/48/EC, subject to the limit of Article 468 |
| C 05.02 | Row | 100 | 3.1 Total items without an incentive to redeem |
| C 05.02 | Row | 110 | 3.2 Grandfathered items with an incentive to redeem |
| C 05.02 | Row | 120 | 3.2.1 Items with a call exercisable after the reporting date, and which meet the conditions in Article 60 of CRR after the date of effective maturity |
| C 05.02 | Row | 130 | 3.2.2 Items with a call exercisable after the reporting date, and which do not meet the conditions in Article 60 of CRR after the date of effective maturity |
| C 05.02 | Row | 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 60 of CRR after the date of effective maturity |
| C 05.02 | Row | 150 | 3.3 Excess on the limit of AT1 grandfathered instruments |
| C 06.00 | Column | 009 | ENTITIES WITHIN SCOPE OF CONSOLIDATION |
| C 06.00 | Column | 010 | Name |
| C 06.00 | Column | 020 | Code |
| C 06.00 | Column | 025 | LEI code |
| C 06.00 | Column | 030 | Institution or equivalent (yes / no) |
| C 06.00 | Column | 040 | Scope of data: solo fully consolidated (sf), solo partially consolidated (sp) or subconsolidated (sc) |
| C 06.00 | Column | 050 | Country code |
| C 06.00 | Column | 060 | Share of holding (%) |
| C 06.00 | Column | 069 | INFORMATION ON ENTITIES SUBJECT TO OWN FUNDS REQUIREMENTS |
| C 06.00 | Column | 070 | Total risk exposure amount |
| C 06.00 | Column | 080 | Credit; counterparty credit; dilution risks, free deliveries and settlement/delivery risk |
| C 06.00 | Column | 090 | Position, fx and commodities risks |
| C 06.00 | Column | 100 | Operational risk |
| C 06.00 | Column | 110 | Other risk exposure amounts |
| C 06.00 | Column | 120 | Own funds |
| C 06.00 | Column | 130 | Of which: qualifying own funds |
| C 06.00 | Column | 140 | Of which: own funds instruments, related retained earnings, share premium accounts and other reserves |
| C 06.00 | Column | 150 | Total tier 1 capital |
| C 06.00 | Column | 160 | Of which: qualifying tier 1 capital |
| C 06.00 | Column | 170 | Of which: own funds instruments, related retained earnings, share premium accounts and other reserves |
| C 06.00 | Column | 180 | Common equity tier 1 capital |
| C 06.00 | Column | 190 | Of which: minority interests |
| C 06.00 | Column | 200 | Of which: own funds instruments, related retained earnings, share premium accounts and other reserves |
| C 06.00 | Column | 210 | Additional tier 1 capital |
| C 06.00 | Column | 220 | Of which: qualifying additional tier 1 capital |
| C 06.00 | Column | 230 | Tier 2 capital |
| C 06.00 | Column | 240 | Of which: qualifying tier 2 capital |
| C 06.00 | Column | 249 | INFORMATION ON THE CONTRIBUTION OF ENTITIES TO SOLVENCY OF THE GROUP |
| C 06.00 | Column | 250 | Total risk exposure amount |
| C 06.00 | Column | 260 | Credit; counterparty credit; dilution risks, free deliveries and settlement/delivery risk |
| C 06.00 | Column | 270 | Position, fx and commodities risks |
| C 06.00 | Column | 280 | Operational risk |
| C 06.00 | Column | 290 | Other risk exposure amounts |
| C 06.00 | Column | 300 | Qualifying own funds included in consolidated own funds |
| C 06.00 | Column | 310 | Qualifying tier 1 instruments included in consolidated tier 1 capital |
| C 06.00 | Column | 320 | Minority interests included in consolidated common equity tier 1 capital |
| C 06.00 | Column | 330 | Qualifying tier 1 instruments included in consolidated additional tier 1 capital |
| C 06.00 | Column | 340 | Qualifying own funds instruments included in consolidated tier 2 capital |
| C 06.00 | Column | 350 | MEMORANDUM ITEM: GOODWILL (-) / (+) NEGATIVE GOODWILL |
| C 06.00 | Column | 360 | CONSOLIDATED OWN FUNDS |
| C 06.00 | Column | 370 | OF WHICH: COMMON EQUITY TIER 1 |
| C 06.00 | Column | 380 | OF WHICH: ADDITIONAL TIER 1 |
| C 06.00 | Column | 390 | OF WHICH: CONRIBUTIONS TO CONSOLIDATED RESULT |
| C 06.00 | Column | 400 | OF WHICH: (-) GOODWILL / (+) NEGATIVE GOODWILL |
| C 06.00 | Column | 409 | CAPITAL BUFFERS |
| C 06.00 | Column | 410 | COMBINED BUFFER REQUIREMENTS |
| C 06.00 | Column | 420 | CAPITAL CONSERVATION BUFFER |
| C 06.00 | Column | 430 | INSTITUTION SPECIFIC COUNTERCYCLICAL BUFFER |
| C 06.00 | Column | 440 | CONSERVATION BUFFER DUE TO MACRO-PRUDENTIAL OR SYSTEMIC RISK IDENTIFIED AT THE LEVEL OF A MEMBER STATE |
| C 06.00 | Column | 450 | SYSTEMIC RISK BUFFER |
| C 06.00 | Column | 460 | SYSTEMICAL IMPORTANT INSTITUTION BUFFER |
| C 06.00 | Column | 470 | GLOBAL SYSTEMICALLY IMPORTANT INSTITUTION BUFFER |
| C 06.00 | Column | 480 | OTHER SYSTEMICALLY IMPORTANT INSTITUTION BUFFER |
| C 06.00 | Row | 999 | Open |
| C 07.00.a | Column | 010 | Original exposure pre conversion factors |
| C 07.00.a | Column | 020 | Of which: arising from default fund contributions |
| C 07.00.a | Column | 030 | (-) Value adjustments and provision associated with the original exposure |
| C 07.00.a | Column | 040 | Exposure net of value adjustments and provisions |
| C 07.00.a | Column | 048 | CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE |
| C 07.00.a | Column | 049 | Unfunded credit protection: adjusted values (Ga) |
| C 07.00.a | Column | 050 | (-) Guarantees |
| C 07.00.a | Column | 060 | (-) Credit derivatives |
| C 07.00.a | Column | 069 | Funded credit protection |
| C 07.00.a | Column | 070 | (-) Financial collateral: simple method |
| C 07.00.a | Column | 080 | (-) Other funded credit protection |
| C 07.00.a | Column | 089 | Substitution of the exposure due to CRM |
| C 07.00.a | Column | 090 | (-) Total Outflows |
| C 07.00.a | Column | 100 | Total Inflows (+) |
| C 07.00.a | Column | 110 | Net exposure after CRM substitution effects pre conversion factors |
| C 07.00.a | Column | 119 | Credit risk mitigation techniques affecting the amount of the exposure: funded credit protection. Financial collateral comprehensive method |
| C 07.00.a | Column | 120 | Volatility adjustment to the exposure |
| C 07.00.a | Column | 130 | (-) Financial collateral: adjusted value (Cvam) |
| C 07.00.a | Column | 140 | Volatility and maturity adjustments |
| C 07.00.a | Column | 150 | Fully adjusted exposure value (E\*) |
| C 07.00.a | Column | 159 | Breakdown of the fully adjusted exposure of off-balance sheet items by conversion factors |
| C 07.00.a | Column | 160 | 0% |
| C 07.00.a | Column | 170 | 20% |
| C 07.00.a | Column | 180 | 50% |
| C 07.00.a | Column | 190 | 100% |
| C 07.00.a | Column | 200 | Exposure value |
| C 07.00.a | Column | 215 | Risk weighted exposure amount pre SME-supporting factor |
| C 07.00.a | Column | 220 | Risk weighted exposure amount after SME-supporting factor |
| C 07.00.a | Column | 230 | Of which: with a credit assessment by a nominated ECAI |
| C 07.00.a | Column | 240 | Of which: with a credit assessment derived from central government |
| C 07.00.a | Row | 010 | TOTAL EXPOSURES |
| C 07.00.a | Row | 020 | of which: SME |
| C 07.00.a | Row | 030 | of which: SME subject to SME-supporting factor |
| C 07.00.a | Row | 040 | of which: Secured by mortgages on immovable property - Residential property |
| C 07.00.a | Row | 050 | of which: Exposures under the permanent partial use of the standardised approach |
| C 07.00.a | Row | 060 | of which: Exposures under the standardised approach with prior supervisory permission to carry out a sequential IRB implementation |
| C 07.00.a | Row | 065 | BREAKDOWN OF TOTAL EXPOSURES BY EXPOSURE TYPES: |
| C 07.00.a | Row | 070 | On balance sheet exposures subject to credit risk |
| C 07.00.a | Row | 080 | Off balance sheet exposures subject to credit risk |
| C 07.00.a | Row | 085 | Exposures / Transactions subject to counterparty credit risk |
| C 07.00.a | Row | 090 | Securities Financing Transactions |
| C 07.00.a | Row | 100 | Of which: Centrally cleared through a QCCP |
| C 07.00.a | Row | 110 | Derivatives & Long Settlement Transactions |
| C 07.00.a | Row | 120 | Of which: Centrally cleared through a QCCP |
| C 07.00.a | Row | 130 | From Contractual Cross Product Netting |
| C 07.00.a | Row | 135 | BREAKDOWN OF TOTAL EXPOSURES BY RISK WEIGHTS: |
| C 07.00.a | Row | 140 | 0% |
| C 07.00.a | Row | 150 | 2% |
| C 07.00.a | Row | 160 | 4% |
| C 07.00.a | Row | 170 | 10% |
| C 07.00.a | Row | 180 | 20% |
| C 07.00.a | Row | 190 | 35% |
| C 07.00.a | Row | 200 | 50% |
| C 07.00.a | Row | 210 | 70% |
| C 07.00.a | Row | 220 | 75% |
| C 07.00.a | Row | 230 | 100% |
| C 07.00.a | Row | 240 | 150% |
| C 07.00.a | Row | 250 | 250% |
| C 07.00.a | Row | 260 | 370% |
| C 07.00.a | Row | 270 | 1250% |
| C 07.00.a | Row | 280 | Other risk weights |
| C 07.00.a | Sheet | 001 | Total |
| C 07.00.a | Sheet | 002 | Central governments or central banks |
| C 07.00.a | Sheet | 003 | Regional governments or local authorities |
| C 07.00.a | Sheet | 004 | Public sector entities |
| C 07.00.a | Sheet | 005 | Multilateral developments banks |
| C 07.00.a | Sheet | 006 | International organisations |
| C 07.00.a | Sheet | 007 | Institutions |
| C 07.00.a | Sheet | 008 | Corporates |
| C 07.00.a | Sheet | 009 | Retail |
| C 07.00.a | Sheet | 010 | Secured by mortgages on immovable property |
| C 07.00.a | Sheet | 011 | Exposures in default |
| C 07.00.a | Sheet | 012 | Items associated with particularly high risk |
| C 07.00.a | Sheet | 013 | Covered bonds |
| C 07.00.a | Sheet | 014 | Claims on institutions and corporate with a short-term credit assessment |
| C 07.00.a | Sheet | 015 | Claims in the form of CIU |
| C 07.00.a | Sheet | 016 | Equity Exposures |
| C 07.00.a | Sheet | 017 | Other items |
| C 07.00.b | Column | 200 | Exposure value |
| C 07.00.b | Column | 210 | Of which: Arising from Counterparty Credit Risk |
| C 07.00.b | Row | 010 | TOTAL EXPOSURES |
| C 07.00.b | Row | 020 | of which: SME |
| C 07.00.b | Row | 030 | of which: SME subject to SME-supporting factor |
| C 07.00.b | Row | 040 | of which: Secured by mortgages on immovable property - Residential property |
| C 07.00.b | Row | 050 | of which: Exposures under the permanent partial use of the standardised approach |
| C 07.00.b | Row | 060 | of which: Exposures under the standardised approach with prior supervisory permission to carry out a sequential IRB implementation |
| C 07.00.b | Row | 065 | BREAKDOWN OF TOTAL EXPOSURES BY EXPOSURE TYPES: |
| C 07.00.b | Row | 070 | On balance sheet exposures subject to credit risk |
| C 07.00.b | Row | 080 | Off balance sheet exposures subject to credit risk |
| C 07.00.b | Row | 085 | Exposures / Transactions subject to counterparty credit risk |
| C 07.00.b | Row | 090 | Securities Financing Transactions |
| C 07.00.b | Row | 100 | Of which: Centrally cleared through a QCCP |
| C 07.00.b | Row | 110 | Derivatives & Long Settlement Transactions |
| C 07.00.b | Row | 120 | Of which: Centrally cleared through a QCCP |
| C 07.00.b | Row | 130 | From Contractual Cross Product Netting |
| C 07.00.b | Row | 135 | BREAKDOWN OF TOTAL EXPOSURES BY RISK WEIGHTS: |
| C 07.00.b | Row | 140 | 0% |
| C 07.00.b | Row | 150 | 2% |
| C 07.00.b | Row | 160 | 4% |
| C 07.00.b | Row | 170 | 10% |
| C 07.00.b | Row | 180 | 20% |
| C 07.00.b | Row | 190 | 35% |
| C 07.00.b | Row | 200 | 50% |
| C 07.00.b | Row | 210 | 70% |
| C 07.00.b | Row | 220 | 75% |
| C 07.00.b | Row | 230 | 100% |
| C 07.00.b | Row | 240 | 150% |
| C 07.00.b | Row | 250 | 250% |
| C 07.00.b | Row | 260 | 370% |
| C 07.00.b | Row | 270 | 1250% |
| C 07.00.b | Row | 280 | Other risk weights |
| C 07.00.b | Sheet | 001 | Total |
| C 07.00.b | Sheet | 002 | Central governments or central banks |
| C 07.00.b | Sheet | 003 | Regional governments or local authorities |
| C 07.00.b | Sheet | 004 | Public sector entities |
| C 07.00.b | Sheet | 005 | Multilateral developments banks |
| C 07.00.b | Sheet | 006 | International organisations |
| C 07.00.b | Sheet | 007 | Institutions |
| C 07.00.b | Sheet | 008 | Corporates |
| C 07.00.b | Sheet | 009 | Retail |
| C 07.00.b | Sheet | 010 | Secured by mortgages on immovable property |
| C 07.00.b | Sheet | 011 | Exposures in default |
| C 07.00.b | Sheet | 012 | Items associated with particularly high risk |
| C 07.00.b | Sheet | 013 | Covered bonds |
| C 07.00.b | Sheet | 014 | Claims on institutions and corporate with a short-term credit assessment |
| C 07.00.b | Sheet | 015 | Claims in the form of CIU |
| C 07.00.b | Sheet | 016 | Equity Exposures |
| C 07.00.b | Sheet | 017 | Other items |
| C 07.00.c | Column | 010 | Original exposure pre conversion factors |
| C 07.00.c | Column | 020 | Of which: arising from default fund contributions |
| C 07.00.c | Column | 030 | (-) Value adjustments and provision associated with the original exposure |
| C 07.00.c | Column | 040 | Exposure net of value adjustments and provisions |
| C 07.00.c | Column | 048 | CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE |
| C 07.00.c | Column | 049 | Unfunded credit protection: adjusted values (Ga) |
| C 07.00.c | Column | 050 | (-) Guarantees |
| C 07.00.c | Column | 060 | (-) Credit derivatives |
| C 07.00.c | Column | 069 | Funded credit protection |
| C 07.00.c | Column | 070 | (-) Financial collateral: simple method |
| C 07.00.c | Column | 080 | (-) Other funded credit protection |
| C 07.00.c | Column | 089 | Substitution of the exposure due to CRM |
| C 07.00.c | Column | 090 | (-) Total Outflows |
| C 07.00.c | Column | 100 | Total Inflows (+) |
| C 07.00.c | Column | 110 | Net exposure after CRM substitution effects pre conversion factors |
| C 07.00.c | Column | 119 | Credit risk mitigation techniques affecting the amount of the exposure: funded credit protection. Financial collateral comprehensive method |
| C 07.00.c | Column | 120 | Volatility adjustment to the exposure |
| C 07.00.c | Column | 130 | (-) Financial collateral: adjusted value (Cvam) |
| C 07.00.c | Column | 140 | Volatility and maturity adjustments |
| C 07.00.c | Column | 150 | Fully adjusted exposure value (E\*) |
| C 07.00.c | Column | 159 | Breakdown of the fully adjusted exposure of off-balance sheet items by conversion factors |
| C 07.00.c | Column | 160 | 0% |
| C 07.00.c | Column | 170 | 20% |
| C 07.00.c | Column | 180 | 50% |
| C 07.00.c | Column | 190 | 100% |
| C 07.00.c | Column | 200 | Exposure value |
| C 07.00.c | Column | 210 | Of which: Arising from Counterparty Credit Risk |
| C 07.00.c | Column | 215 | Risk weighted exposure amount pre SME-supporting factor |
| C 07.00.c | Column | 220 | Risk weighted exposure amount after SME-supporting factor |
| C 07.00.c | Column | 230 | Of which: with a credit assessment by a nominated ECAI |
| C 07.00.c | Column | 240 | Of which: with a credit assessment derived from central government |
| C 07.00.c | Row | 285 | Memorandum items |
| C 07.00.c | Row | 290 | Exposures secured by mortgages on commercial immovable property |
| C 07.00.c | Row | 310 | Exposures secured by mortgages on residential property |
| C 07.00.c | Sheet | 001 | Total |
| C 07.00.c | Sheet | 002 | Central governments or central banks |
| C 07.00.c | Sheet | 003 | Regional governments or local authorities |
| C 07.00.c | Sheet | 004 | Public sector entities |
| C 07.00.c | Sheet | 007 | Institutions |
| C 07.00.c | Sheet | 008 | Corporates |
| C 07.00.c | Sheet | 009 | Retail |
| C 07.00.d | Column | 010 | Original exposure pre conversion factors |
| C 07.00.d | Column | 020 | Of which: arising from default fund contributions |
| C 07.00.d | Column | 030 | (-) Value adjustments and provision associated with the original exposure |
| C 07.00.d | Column | 040 | Exposure net of value adjustments and provisions |
| C 07.00.d | Column | 048 | CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE |
| C 07.00.d | Column | 049 | Unfunded credit protection: adjusted values (Ga) |
| C 07.00.d | Column | 050 | (-) Guarantees |
| C 07.00.d | Column | 060 | (-) Credit derivatives |
| C 07.00.d | Column | 069 | Funded credit protection |
| C 07.00.d | Column | 070 | (-) Financial collateral: simple method |
| C 07.00.d | Column | 080 | (-) Other funded credit protection |
| C 07.00.d | Column | 089 | Substitution of the exposure due to CRM |
| C 07.00.d | Column | 090 | (-) Total Outflows |
| C 07.00.d | Column | 100 | Total Inflows (+) |
| C 07.00.d | Column | 110 | Net exposure after CRM substitution effects pre conversion factors |
| C 07.00.d | Column | 119 | Credit risk mitigation techniques affecting the amount of the exposure: funded credit protection. Financial collateral comprehensive method |
| C 07.00.d | Column | 120 | Volatility adjustment to the exposure |
| C 07.00.d | Column | 130 | (-) Financial collateral: adjusted value (Cvam) |
| C 07.00.d | Column | 140 | Volatility and maturity adjustments |
| C 07.00.d | Column | 150 | Fully adjusted exposure value (E\*) |
| C 07.00.d | Column | 159 | Breakdown of the fully adjusted exposure of off-balance sheet items by conversion factors |
| C 07.00.d | Column | 160 | 0% |
| C 07.00.d | Column | 170 | 20% |
| C 07.00.d | Column | 180 | 50% |
| C 07.00.d | Column | 190 | 100% |
| C 07.00.d | Column | 200 | Exposure value |
| C 07.00.d | Column | 210 | Of which: Arising from Counterparty Credit Risk |
| C 07.00.d | Column | 215 | Risk weighted exposure amount pre SME-supporting factor |
| C 07.00.d | Column | 220 | Risk weighted exposure amount after SME-supporting factor |
| C 07.00.d | Column | 230 | Of which: with a credit assessment by a nominated ECAI |
| C 07.00.d | Column | 240 | Of which: with a credit assessment derived from central government |
| C 07.00.d | Row | 285 | Memorandum items |
| C 07.00.d | Row | 300 | Exposures in default subject to a risk weight of 100% |
| C 07.00.d | Row | 320 | Exposures in default subject to a risk weight of 150% |
| C 07.00.d | Sheet | 001 | Total |
| C 07.00.d | Sheet | 002 | Central governments or central banks |
| C 07.00.d | Sheet | 003 | Regional governments or local authorities |
| C 07.00.d | Sheet | 004 | Public sector entities |
| C 07.00.d | Sheet | 007 | Institutions |
| C 07.00.d | Sheet | 008 | Corporates |
| C 07.00.d | Sheet | 009 | Retail |
| C 08.01.a | Column | 010 | Internal rating system - PD assigned to the obligor grade or pool |
| C 08.01.a | Column | 020 | Original exposure pre conversion factors |
| C 08.01.a | Column | 030 | Of which: large financial sector entities and unregulated financial entities |
| C 08.01.a | Column | 038 | Credit risk mitigation (CRM) techniques with substitution effects on the exposure |
| C 08.01.a | Column | 039 | Unfunded credit protection |
| C 08.01.a | Column | 040 | (-) Guarantees |
| C 08.01.a | Column | 050 | (-) Credit derivatives |
| C 08.01.a | Column | 060 | (-) Other funded credit protection |
| C 08.01.a | Column | 069 | Substitution of the exposure due to CRM |
| C 08.01.a | Column | 070 | (-) Total outflows |
| C 08.01.a | Column | 080 | Total inflows (+) |
| C 08.01.a | Column | 090 | Exposure after CRM substitution effects pre conversion factors |
| C 08.01.a | Column | 110 | Exposure value |
| C 08.01.a | Column | 140 | Of which: large financial sector entities and unregulated financial entities |
| C 08.01.a | Column | 148 | Credit risk mitigation techniques taken into account in lgd estimates excluding double default treatment |
| C 08.01.a | Column | 149 | Own estimates of lgd's are used: unfunded credit protection |
| C 08.01.a | Column | 150 | Guarantees |
| C 08.01.a | Column | 160 | Credit derivatives |
| C 08.01.a | Column | 169 | Funded credit protection |
| C 08.01.a | Column | 170 | Own estimates of LGD's are used: other funded credit protection |
| C 08.01.a | Column | 180 | Eligible financial collateral |
| C 08.01.a | Column | 189 | Other eligible collateral |
| C 08.01.a | Column | 190 | Real estate |
| C 08.01.a | Column | 200 | Other physical collateral |
| C 08.01.a | Column | 210 | Receivables |
| C 08.01.a | Column | 219 | Subject to double default treatment |
| C 08.01.a | Column | 220 | Unfunded credit protection |
| C 08.01.a | Column | 230 | Exposure weighted average lgd (%) |
| C 08.01.a | Column | 240 | Exposure weighted average LGD (%) for large financial sector entities and unregulated financial entities |
| C 08.01.a | Column | 250 | Exposure-weighted average maturity value (days) |
| C 08.01.a | Column | 255 | Risk weighted exposure amount pre SME-supporting factor |
| C 08.01.a | Column | 260 | Risk weighted exposure amount after SME-supporting factor |
| C 08.01.a | Column | 270 | Of which: large financial sector entities and unregulated financial entities |
| C 08.01.a | Column | 279 | Memorandum items: |
| C 08.01.a | Column | 280 | Expected loss amount |
| C 08.01.a | Column | 290 | (-) value adjustments and provisions |
| C 08.01.a | Column | 300 | Number of obligors |
| C 08.01.a | Row | 010 | Total exposures |
| C 08.01.a | Row | 019 | Breakdown of total exposures by exposure types: |
| C 08.01.a | Row | 020 | On balance sheet items subject to credit risk |
| C 08.01.a | Row | 030 | Off balance sheet items subject to credit risk |
| C 08.01.a | Row | 039 | Exposures / Transactions subject to counterparty credit risk |
| C 08.01.a | Row | 040 | Securities Financing Transactions |
| C 08.01.a | Row | 050 | Derivatives & Long Settlement Transactions |
| C 08.01.a | Row | 060 | From Contractual Cross Product Netting |
| C 08.01.a | Row | 070 | Exposures assigned to obligor grades or pools: Total |
| C 08.01.a | Row | 080 | Specialized lending slotting criteria (b) |
| C 08.01.a | Row | 085 | Breakdown by risk weights of total exposures under specialized lending slotting criteria: |
| C 08.01.a | Row | 090 | 0% |
| C 08.01.a | Row | 100 | 50% |
| C 08.01.a | Row | 110 | 70% |
| C 08.01.a | Row | 120 | Of which: in category 1 |
| C 08.01.a | Row | 130 | 90% |
| C 08.01.a | Row | 140 | 115% |
| C 08.01.a | Row | 150 | 250% |
| C 08.01.a | Row | 160 | Alternative treatment: secured by real estate |
| C 08.01.a | Row | 170 | Exposures from free deliveries applying risk weights under the alternative treatment or 100% and other exposures subject to risk weights |
| C 08.01.a | Row | 180 | Dilution risk: total purchased receivables |
| C 08.01.a | Sheet | 001 | Total with own estimates of LGD and/or conversion factors |
| C 08.01.a | Sheet | 002 | Total without own estimates of LGD or conversion factors |
| C 08.01.a | Sheet | 003 | Central governments and central banks with own estimates of LGD and/or conversion factors |
| C 08.01.a | Sheet | 004 | Central governments and central banks without own estimates of LGD or conversion factors |
| C 08.01.a | Sheet | 005 | Institutions with own estimates of LGD or conversion factors |
| C 08.01.a | Sheet | 006 | Institutions without own estimates of LGD or conversion factors |
| C 08.01.a | Sheet | 007 | Corporates - SME with own estimates of LGD or conversion factors |
| C 08.01.a | Sheet | 008 | Corporates - SME without own estimates of LGD or conversion factors |
| C 08.01.a | Sheet | 009 | Corporates - Specialised Lending with own estimates of LGD or conversion factors |
| C 08.01.a | Sheet | 010 | Corporates - Specialised Lending without own estimates of LGD or conversion factors |
| C 08.01.a | Sheet | 011 | Corporates - Other with own estimates of LGD or conversion factors |
| C 08.01.a | Sheet | 012 | Corporates - Other without own estimates of LGD or conversion factors |
| C 08.01.a | Sheet | 013 | Retail - Secured by immovable property SME - with own estimates of LGD or conversion factors |
| C 08.01.a | Sheet | 014 | Retail - Secured by immovable property non-SME - with own estimates of LGD or conversion factors |
| C 08.01.a | Sheet | 015 | Retail - Qualifying revolving - with own estimates of LGD or conversion factors |
| C 08.01.a | Sheet | 016 | Retail - Other SME - with own estimates of LGD or conversion factors |
| C 08.01.a | Sheet | 017 | Retail - Other non-SME - with own estimates of LGD or conversion factors |
| C 08.01.b | Column | 090 | Exposure after CRM substitution effects pre conversion factors |
| C 08.01.b | Column | 100 | Of which: off balance sheet items |
| C 08.01.b | Column | 110 | Exposure value |
| C 08.01.b | Column | 120 | Of which: off balance sheet items |
| C 08.01.b | Column | 130 | Of which: arising from counterparty credit risk |
| C 08.01.b | Row | 010 | Total exposures |
| C 08.01.b | Row | 070 | Exposures assigned to obligor grades or pools: Total |
| C 08.01.b | Row | 080 | Specialized lending slotting criteria: total |
| C 08.01.b | Row | 085 | Breakdown by risk weights of total exposures under specialized lending slotting criteria: |
| C 08.01.b | Row | 090 | 0% |
| C 08.01.b | Row | 100 | 50% |
| C 08.01.b | Row | 110 | 70% |
| C 08.01.b | Row | 120 | Of which: in category 1 |
| C 08.01.b | Row | 130 | 90% |
| C 08.01.b | Row | 140 | 115% |
| C 08.01.b | Row | 150 | 250% |
| C 08.01.b | Row | 160 | Alternative treatment: secured by real estate |
| C 08.01.b | Row | 170 | Exposures from free deliveries applying risk weights under the alternative treatment or 100% and other exposures subject to risk weights |
| C 08.01.b | Row | 180 | Dilution risk: total purchased receivables |
| C 08.01.b | Sheet | 001 | Total with own estimates of LGD and/or conversion factors |
| C 08.01.b | Sheet | 002 | Total without own estimates of LGD or conversion factors |
| C 08.01.b | Sheet | 003 | Central governments and central banks with own estimates of LGD and/or conversion factors |
| C 08.01.b | Sheet | 004 | Central governments and central banks without own estimates of LGD or conversion factors |
| C 08.01.b | Sheet | 005 | Institutions with own estimates of LGD or conversion factors |
| C 08.01.b | Sheet | 006 | Institutions without own estimates of LGD or conversion factors |
| C 08.01.b | Sheet | 007 | Corporates - SME with own estimates of LGD or conversion factors |
| C 08.01.b | Sheet | 008 | Corporates - SME without own estimates of LGD or conversion factors |
| C 08.01.b | Sheet | 009 | Corporates - Specialised Lending with own estimates of LGD or conversion factors |
| C 08.01.b | Sheet | 010 | Corporates - Specialised Lending without own estimates of LGD or conversion factors |
| C 08.01.b | Sheet | 011 | Corporates - Other with own estimates of LGD or conversion factors |
| C 08.01.b | Sheet | 012 | Corporates - Other without own estimates of LGD or conversion factors |
| C 08.01.b | Sheet | 013 | Retail - Secured by immovable property SME - with own estimates of LGD or conversion factors |
| C 08.01.b | Sheet | 014 | Retail - Secured by immovable property non-SME - with own estimates of LGD or conversion factors |
| C 08.01.b | Sheet | 015 | Retail - Qualifying revolving - with own estimates of LGD or conversion factors |
| C 08.01.b | Sheet | 016 | Retail - Other SME - with own estimates of LGD or conversion factors |
| C 08.01.b | Sheet | 017 | Retail - Other non-SME - with own estimates of LGD or conversion factors |
| C 08.01.c | Column | 010 | Internal rating system - PD assigned to the obligor grade or pool |
| C 08.01.c | Column | 020 | Original exposure pre conversion factors |
| C 08.01.c | Column | 030 | Of which: large financial sector entities and unregulated financial entities |
| C 08.01.c | Column | 038 | Credit risk mitigation (CRM) techniques with substitution effects on the exposure |
| C 08.01.c | Column | 039 | Unfunded credit protection |
| C 08.01.c | Column | 040 | (-) Guarantees |
| C 08.01.c | Column | 050 | (-) Credit derivatives |
| C 08.01.c | Column | 060 | (-) Other funded credit protection |
| C 08.01.c | Column | 069 | Substitution of the exposure due to CRM |
| C 08.01.c | Column | 070 | (-) Total outflows |
| C 08.01.c | Column | 080 | Total inflows (+) |
| C 08.01.c | Column | 090 | Exposure after CRM substitution effects pre conversion factors |
| C 08.01.c | Column | 110 | Exposure value |
| C 08.01.c | Column | 140 | Of which: large financial sector entities and unregulated financial entities |
| C 08.01.c | Column | 148 | Credit risk mitigation techniques taken into account in lgd estimates excluding double default treatment |
| C 08.01.c | Column | 149 | Own estimates of lgd's are used: unfunded credit protection |
| C 08.01.c | Column | 150 | Guarantees |
| C 08.01.c | Column | 160 | Credit derivatives |
| C 08.01.c | Column | 169 | Funded credit protection |
| C 08.01.c | Column | 170 | Own estimates of LGD's are used: other funded credit protection |
| C 08.01.c | Column | 180 | Eligible financial collateral |
| C 08.01.c | Column | 189 | Other eligible collateral |
| C 08.01.c | Column | 190 | Real estate |
| C 08.01.c | Column | 200 | Other physical collateral |
| C 08.01.c | Column | 210 | Receivables |
| C 08.01.c | Column | 219 | Subject to double default treatment |
| C 08.01.c | Column | 220 | Unfunded credit protection |
| C 08.01.c | Column | 230 | Exposure weighted average lgd (%) |
| C 08.01.c | Column | 240 | Exposure weighted average LGD (%) for large financial sector entities and unregulated financial entities |
| C 08.01.c | Column | 250 | Exposure-weighted average maturity value (days) |
| C 08.01.c | Column | 255 | Risk weighted exposure amount pre SME-supporting factor |
| C 08.01.c | Column | 260 | Risk weighted exposure amount after SME-supporting factor |
| C 08.01.c | Column | 270 | Of which: large financial sector entities and unregulated financial entities |
| C 08.01.c | Column | 279 | Memorandum items: |
| C 08.01.c | Column | 280 | Expected loss amount |
| C 08.01.c | Column | 290 | (-) value adjustments and provisions |
| C 08.01.c | Column | 300 | Number of obligors |
| C 08.01.c | Row | 010 | Total exposures |
| C 08.01.c | Sheet | 018 | Corporates - SME subject to SME-supporting factor - without own estimates of LGD or conversion factors |
| C 08.01.c | Sheet | 019 | Corporates - SME subject to SME-supporting factor - with own estimates of LGD or conversion factors |
| C 08.01.c | Sheet | 020 | Retail - Secured by immovable property SME subject to SME-supporting factor - with own estimates of LGD or conversion factors |
| C 08.01.c | Sheet | 021 | Retail - Other SME subject to SME-supporting factor - with own estimates of LGD or conversion factors |
| C 08.01.c | Sheet | 022 | Retail - Secured by immovable property SME subject to SME-supporting factor - without own estimates of LGD or conversion factors |
| C 08.01.c | Sheet | 023 | Retail - Other SME subject to SME-supporting factor - without own estimates of LGD or conversion factors |
| C 08.01.d | Column | 090 | Exposure after CRM substitution effects pre conversion factors |
| C 08.01.d | Column | 100 | Of which: off balance sheet items |
| C 08.01.d | Column | 110 | Exposure value |
| C 08.01.d | Column | 120 | Of which: off balance sheet items |
| C 08.01.d | Column | 130 | Of which: arising from counterparty credit risk |
| C 08.01.d | Row | 010 | Total exposures |
| C 08.01.d | Sheet | 018 | Corporates - SME subject to SME-supporting factor - without own estimates of LGD or conversion factors |
| C 08.01.d | Sheet | 019 | Corporates - SME subject to SME-supporting factor - with own estimates of LGD or conversion factors |
| C 08.01.d | Sheet | 020 | Retail - Secured by immovable property SME subject to SME-supporting factor - with own estimates of LGD or conversion factors |
| C 08.01.d | Sheet | 021 | Retail - Other SME subject to SME-supporting factor - with own estimates of LGD or conversion factors |
| C 08.01.d | Sheet | 022 | Retail - Secured by immovable property SME subject to SME-supporting factor - without own estimates of LGD or conversion factors |
| C 08.01.d | Sheet | 023 | Retail - Other SME subject to SME-supporting factor - without own estimates of LGD or conversion factors |
| C 08.02 | Column | 005 | Obligor grade |
| C 08.02 | Column | 010 | Internal rating System - PD assigned to the obligor grade or pool |
| C 08.02 | Column | 020 | Original exposure conversion factors |
| C 08.02 | Column | 030 | Of which: large financial sector entities and unregulated financial entities |
| C 08.02 | Column | 038 | Credit risk mitigation (CRM) techniques with substitution effects on the exposure |
| C 08.02 | Column | 039 | Unfunded credit protection |
| C 08.02 | Column | 040 | (-) Guarantees |
| C 08.02 | Column | 050 | (-) Credit derivatives |
| C 08.02 | Column | 060 | (-) Other funded credit protection |
| C 08.02 | Column | 069 | Substitution of the exposure due to CRM |
| C 08.02 | Column | 070 | (-) Total outflows |
| C 08.02 | Column | 080 | Total inflows (+) |
| C 08.02 | Column | 090 | Exposure after CRM substitution effects pre conversion factors |
| C 08.02 | Column | 100 | Of which: off balance sheet items |
| C 08.02 | Column | 110 | Exposure value |
| C 08.02 | Column | 120 | Of which: off balance sheet items |
| C 08.02 | Column | 130 | Of which: arising from counterparty credit risk |
| C 08.02 | Column | 140 | Of which: large financial sector entities and unregulated financial entities |
| C 08.02 | Column | 148 | Credit risk mitigation techniques taken into account in lgd estimates excluding double default treatment |
| C 08.02 | Column | 149 | Own estimates of lgd's are used: |
| C 08.02 | Column | 150 | Guarantees |
| C 08.02 | Column | 160 | Credit derivatives |
| C 08.02 | Column | 169 | Funded credit protection |
| C 08.02 | Column | 170 | Own estimates of lgd's are used: |
| C 08.02 | Column | 180 | Eligible financial collateral |
| C 08.02 | Column | 189 | Other eligible collateral |
| C 08.02 | Column | 190 | Real estate |
| C 08.02 | Column | 200 | Other physical collateral |
| C 08.02 | Column | 210 | Receivables |
| C 08.02 | Column | 219 | Subject to double default treatment |
| C 08.02 | Column | 220 | Unfunded credit protection |
| C 08.02 | Column | 230 | Exposure weighted average lgd (%) |
| C 08.02 | Column | 240 | Exposure weighted average LGD (%) for large financial sector entities and unregulated financial entities |
| C 08.02 | Column | 250 | Exposure-weighted average maturity value (days) |
| C 08.02 | Column | 255 | Risk weighted exposure amount pre SME-supporting factor |
| C 08.02 | Column | 260 | Risk weighted exposure amount after SME-supporting factor |
| C 08.02 | Column | 270 | Of which: large financial sector entities and unregulated financial entities |
| C 08.02 | Column | 279 | Memorandum items: |
| C 08.02 | Column | 280 | Expected loss amount |
| C 08.02 | Column | 290 | (-) value adjustments and provisions |
| C 08.02 | Column | 300 | Number of obligors |
| C 08.02 | Row | 999 | Open |
| C 08.02 | Sheet | 001 | Total with own estimates of LGD and/or conversion factors |
| C 08.02 | Sheet | 002 | Total without own estimates of LGD or conversion factors |
| C 08.02 | Sheet | 003 | Central governments and central banks with own estimates of LGD and/or conversion factors |
| C 08.02 | Sheet | 004 | Central governments and central banks without own estimates of LGD or conversion factors |
| C 08.02 | Sheet | 005 | Institutions with own estimates of LGD or conversion factors |
| C 08.02 | Sheet | 006 | Institutions without own estimates of LGD or conversion factors |
| C 08.02 | Sheet | 007 | Corporates - SME with own estimates of LGD or conversion factors |
| C 08.02 | Sheet | 008 | Corporates - SME without own estimates of LGD or conversion factors |
| C 08.02 | Sheet | 009 | Corporates - Specialised Lending with own estimates of LGD or conversion factors |
| C 08.02 | Sheet | 010 | Corporates - Specialised Lending without own estimates of LGD or conversion factors |
| C 08.02 | Sheet | 011 | Corporates - Other with own estimates of LGD or conversion factors |
| C 08.02 | Sheet | 012 | Corporates - Other without own estimates of LGD or conversion factors |
| C 08.02 | Sheet | 013 | Retail - Secured by immovable property SME - with own estimates of LGD or conversion factors |
| C 08.02 | Sheet | 014 | Retail - Secured by immovable property non-SME - with own estimates of LGD or conversion factors |
| C 08.02 | Sheet | 015 | Retail - Qualifying revolving - with own estimates of LGD or conversion factors |
| C 08.02 | Sheet | 016 | Retail - Other SME - with own estimates of LGD or conversion factors |
| C 08.02 | Sheet | 017 | Retail - Other non-SME - with own estimates of LGD or conversion factors |
| C 09.01.a | Column | 010 | ORIGINAL EXPOSURE PRE CONVERSION FACTORS |
| C 09.01.a | Column | 050 | General credit risk adjustments |
| C 09.01.a | Column | 055 | Specific credit risk adjustments |
| C 09.01.a | Column | 060 | Of which: write-offs |
| C 09.01.a | Column | 075 | EXPOSURE VALUE |
| C 09.01.a | Column | 080 | RISK WEIGHTED EXPOSURE AMOUNT PRE SME-SUPPORTING FACTOR |
| C 09.01.a | Column | 090 | RISK WEIGHTED EXPOSURE AMOUNT AFTER SME-SUPPORTING FACTOR |
| C 09.01.a | Row | 010 | Central governments or central banks |
| C 09.01.a | Row | 020 | Regional governments or local authorities |
| C 09.01.a | Row | 030 | Public sector entities |
| C 09.01.a | Row | 040 | Multilateral Development Banks |
| C 09.01.a | Row | 050 | International Organisations |
| C 09.01.a | Row | 060 | Institutions |
| C 09.01.a | Row | 070 | Corporates |
| C 09.01.a | Row | 075 | Of which: SME |
| C 09.01.a | Row | 080 | Retail |
| C 09.01.a | Row | 085 | Of which: SME |
| C 09.01.a | Row | 090 | Secured by mortgages on immovable property |
| C 09.01.a | Row | 095 | Of which: SME |
| C 09.01.a | Row | 100 | Exposures in default |
| C 09.01.a | Row | 110 | Items associated with particularly high risk |
| C 09.01.a | Row | 120 | Covered bonds |
| C 09.01.a | Row | 130 | Claims on institutions and corporate with a short-term credit assessment |
| C 09.01.a | Row | 140 | Claims in the form of CIU |
| C 09.01.a | Row | 150 | Equity exposures |
| C 09.01.a | Row | 160 | Other items |
| C 09.01.a | Row | 170 | Total exposures |
| C 09.01.a | Sheet | 999 | Country |
| C 09.01.b | Column | 020 | Exposures in default |
| C 09.01.b | Column | 040 | Observed new defaults for the period |
| C 09.01.b | Column | 070 | Credit risk adjustments/write-offs for observed new defaults |
| C 09.01.b | Row | 010 | Central governments or central banks |
| C 09.01.b | Row | 020 | Regional governments or local authorities |
| C 09.01.b | Row | 030 | Public sector entities |
| C 09.01.b | Row | 040 | Multilateral Development Banks |
| C 09.01.b | Row | 050 | International Organisations |
| C 09.01.b | Row | 060 | Institutions |
| C 09.01.b | Row | 070 | Corporates |
| C 09.01.b | Row | 075 | Of which: SME |
| C 09.01.b | Row | 080 | Retail |
| C 09.01.b | Row | 085 | Of which: SME |
| C 09.01.b | Row | 090 | Secured by mortgages on immovable property |
| C 09.01.b | Row | 095 | Of which: SME |
| C 09.01.b | Row | 110 | Items associated with particularly high risk |
| C 09.01.b | Row | 120 | Covered bonds |
| C 09.01.b | Row | 130 | Claims on institutions and corporate with a short-term credit assessment |
| C 09.01.b | Row | 140 | Claims in the form of CIU |
| C 09.01.b | Row | 150 | Equity exposures |
| C 09.01.b | Row | 160 | Other exposures |
| C 09.01.b | Row | 170 | Total exposures |
| C 09.01.b | Sheet | 999 | Country |
| C 09.02 | Column | 010 | ORIGINAL EXPOSURE PRE CONVERSION FACTORS |
| C 09.02 | Column | 030 | Of which: defaulted |
| C 09.02 | Column | 040 | Observed new defaults for the period |
| C 09.02 | Column | 050 | General credit risk adjustments |
| C 09.02 | Column | 055 | Specific credit risk adjustments |
| C 09.02 | Column | 060 | Write-offs |
| C 09.02 | Column | 070 | Credit risk adjustments/write-offs for observed new defaults |
| C 09.02 | Column | 080 | PD ASSIGNED TO THE OBLIGOR GRADE OR POOL (%) |
| C 09.02 | Column | 090 | EXPOSURE WEIGHTED AVERAGE LGD (%) |
| C 09.02 | Column | 100 | Of which: defaulted |
| C 09.02 | Column | 105 | EXPOSURE VALUE |
| C 09.02 | Column | 110 | RISK WEIGHTED EXPOSURE AMOUNT PRE SME-SUPPORTING FACTOR |
| C 09.02 | Column | 120 | Of which: defaulted |
| C 09.02 | Column | 125 | RISK WEIGHTED EXPOSURE AMOUNT PRE AFTER SME-SUPPORTING FACTOR |
| C 09.02 | Column | 130 | EXPECTED LOSS AMOUNT |
| C 09.02 | Row | 010 | Central governments or central banks |
| C 09.02 | Row | 020 | Institutions |
| C 09.02 | Row | 030 | Corporates |
| C 09.02 | Row | 040 | Of Which: Specialised Lending |
| C 09.02 | Row | 050 | Of Which: SME |
| C 09.02 | Row | 060 | Retail |
| C 09.02 | Row | 070 | Retail – Secured by real estate property |
| C 09.02 | Row | 080 | SME |
| C 09.02 | Row | 090 | Non-SME |
| C 09.02 | Row | 100 | Qualifying Revolving |
| C 09.02 | Row | 110 | Other Retail |
| C 09.02 | Row | 120 | SME |
| C 09.02 | Row | 130 | Non-SME |
| C 09.02 | Row | 140 | Equity |
| C 09.02 | Row | 150 | Total exposures |
| C 09.02 | Sheet | 999 | Country |
| C 09.03 | Column | 010 | Amount |
| C 09.03 | Row | 010 | Own fund requirements for credit risk |
| C 09.03 | Sheet | 999 | Country |
| C 10.01 | Column | 008 | Internal rating system |
| C 10.01 | Column | 010 | PD assigned to the obligor grade or pool (%) |
| C 10.01 | Column | 020 | Original exposure pre conversion factors |
| C 10.01 | Column | 028 | Credit Risk Mitigation(CRM) techniques with substitution effects on the exposure |
| C 10.01 | Column | 029 | Unfunded credit protection |
| C 10.01 | Column | 030 | (-) Guarantees |
| C 10.01 | Column | 040 | (-) Credit derivatives |
| C 10.01 | Column | 050 | (-) Substitution of the exposure due to CRM (-) Total outflows |
| C 10.01 | Column | 060 | Exposure value |
| C 10.01 | Column | 070 | Exposure weighted average LGD (%) |
| C 10.01 | Column | 080 | Risk weighted exposure amount |
| C 10.01 | Column | 090 | Memorandum item: Expected loss amount |
| C 10.01 | Row | 010 | Total IRB Equity Exposures |
| C 10.01 | Row | 020 | PD/LGD approach: Total |
| C 10.01 | Row | 050 | Simple risk weight approach: Total |
| C 10.01 | Row | 060 | Breakdown of total exposures under the simple risk weight Approach by risk weights: |
| C 10.01 | Row | 070 | 190% |
| C 10.01 | Row | 080 | 290% |
| C 10.01 | Row | 090 | 370% |
| C 10.01 | Row | 100 | Internal models approach |
| C 10.01 | Row | 110 | Equity exposures subject to riskweights |
| C 10.02 | Column | 005 | Obligor grade |
| C 10.02 | Column | 008 | Internal rating system |
| C 10.02 | Column | 010 | PD assigned to the obligor grade or pool (%) |
| C 10.02 | Column | 020 | Original exposure pre conversion factors |
| C 10.02 | Column | 028 | Credit Risk Mitigation(CRM) techniques with substitution effects on the exposure |
| C 10.02 | Column | 029 | Unfunded credit protection |
| C 10.02 | Column | 030 | (-) Guarantees |
| C 10.02 | Column | 040 | (-) Credit derivatives |
| C 10.02 | Column | 050 | (-) Substitution of the exposure due to CRM (-) Total outflows |
| C 10.02 | Column | 060 | Exposure value |
| C 10.02 | Column | 070 | Exposure weighted average LGD (%) |
| C 10.02 | Column | 080 | Risk weighted exposure amount |
| C 10.02 | Column | 090 | Memorandum item: Expected loss amount |
| C 10.02 | Row | 999 | Open |
| C 11.00 | Column | 010 | Unsettled transactions at settlement price |
| C 11.00 | Column | 020 | Price difference exposure due to unsettled transactions |
| C 11.00 | Column | 030 | Own funds requirements |
| C 11.00 | Column | 040 | Total settlement risk exposure amount |
| C 11.00 | Row | 010 | Total unsettled transactions in the Non-trading Book |
| C 11.00 | Row | 020 | Transactions unsettled up to 4 days (Factor 0%) |
| C 11.00 | Row | 030 | Transactions unsettled between 5 and 15 days (Factor 8%) |
| C 11.00 | Row | 040 | Transactions unsettled between 16 and 30 days (Factor 50%) |
| C 11.00 | Row | 050 | Transactions unsettled between 31 and 45 days (Factor 75%) |
| C 11.00 | Row | 060 | Transactions unsettled for 46 days or more (Factor 100%) |
| C 11.00 | Row | 070 | Total unsettled transactions in the Trading Book |
| C 11.00 | Row | 080 | Transactions unsettled up to 4 days (Factor 0%) |
| C 11.00 | Row | 090 | Transactions unsettled between 5 and 15 days (Factor 8%) |
| C 11.00 | Row | 100 | Transactions unsettled between 16 and 30 days (Factor 50%) |
| C 11.00 | Row | 110 | Transactions unsettled between 31 and 45 days (Factor 75%) |
| C 11.00 | Row | 120 | Transactions unsettled for 46 days or more (Factor 100%) |
| C 12.00 | Column | 010 | TOTAL AMOUNT OF SECURITISATI0N EXPOSURES ORIGINATED |
| C 12.00 | Column | 019 | SYNTHETIC SECURITISATIONS: CREDIT PROTECTION TO THE SECURITISED EXPOSURES |
| C 12.00 | Column | 020 | (-) FUNDED CREDIT PROTECTION (Cva) |
| C 12.00 | Column | 029 | (-) TOTAL OUTFLOWS |
| C 12.00 | Column | 030 | (-) UNFUNDED CREDIT PROTECTION ADJUSTED VALUES (G\*) |
| C 12.00 | Column | 040 | NOTIONAL AMOUNT RETAINED OR REPURCHASED OF CREDIT PROTECTION |
| C 12.00 | Column | 049 | SECURITISATION POSITIONS |
| C 12.00 | Column | 050 | ORIGINAL EXPOSURE PRE CONVERSION FACTORS |
| C 12.00 | Column | 060 | (-) VALUE ADJUSTMENTS AND PROVISIONS |
| C 12.00 | Column | 070 | EXPOSURE NET OF VALUE ADJUSTMENTS AND PROVISIONS |
| C 12.00 | Column | 079 | CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE |
| C 12.00 | Column | 080 | (-) UNFUNDED CREDIT PROTECTION: ADJUSTED VALUES (Ga) |
| C 12.00 | Column | 090 | (-) FUNDED CREDIT PROTECTION |
| C 12.00 | Column | 099 | SUBSTITUTION OF THE EXPOSURE DUE TO CRM |
| C 12.00 | Column | 100 | (-) TOTAL OUTFLOWS |
| C 12.00 | Column | 110 | TOTAL INFLOWS |
| C 12.00 | Column | 120 | NET EXPOSURE AFTER CRM SUBSTITUTION EFFECTS PRE CONVERSION FACTORS |
| C 12.00 | Column | 130 | (-) CREDIT RISK MITIGATION TECHNIQUES AFFECTING THE AMOUNT OF THE EXPOSURE: FUNDED CREDIT PROTECTION FINANCIAL COLLATERAL COMPREHENSIVE METHOD ADJUSTED VALUE (Cvam) |
| C 12.00 | Column | 140 | FULLY ADJUSTED EXPOSURE VALUE (E\*) |
| C 12.00 | Column | 149 | BREAKDOWN OF THE FULLY ADJUSTED EXPOSURE VALUE (E\*) OF OFF BALANCE SHEET ITEMS ACCORDING TO CONVERSION FACTORS |
| C 12.00 | Column | 150 | 0% |
| C 12.00 | Column | 160 | >0% and <=20% |
| C 12.00 | Column | 170 | >20% and <=50% |
| C 12.00 | Column | 180 | >50% and <=100% |
| C 12.00 | Column | 190 | EXPOSURE VALUE |
| C 12.00 | Column | 200 | (-) DEDUCTED FROM OWN FUNDS |
| C 12.00 | Column | 210 | SUBJECT TO RISK WEIGHTS |
| C 12.00 | Column | 218 | BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS |
| C 12.00 | Column | 219 | RATED (CREDIT QUALITY STEPS) |
| C 12.00 | Column | 220 | CQS 1 |
| C 12.00 | Column | 230 | CQS 2 |
| C 12.00 | Column | 240 | CQS 3 |
| C 12.00 | Column | 250 | CQS 4 |
| C 12.00 | Column | 260 | ALL OTHER CQS |
| C 12.00 | Column | 269 | 1250% |
| C 12.00 | Column | 270 | UNRATED |
| C 12.00 | Column | 280 | LOOK-THROUGH |
| C 12.00 | Column | 290 | OF WHICH: SECOND LOSS IN ABCP |
| C 12.00 | Column | 300 | OF WHICH: AVERAGE RISK WEIGHT (%) |
| C 12.00 | Column | 310 | INTERNAL ASSESMENT APPROACH |
| C 12.00 | Column | 320 | OF WHICH: AVERAGE RISK WEIGHT (%) |
| C 12.00 | Column | 330 | RISK-WEIGHTED EXPOSURE AMOUNT |
| C 12.00 | Column | 340 | OF WHICH: SYNTHETIC SECURITISATIONS |
| C 12.00 | Column | 350 | OVERALL EFFECT (ADJUSTMENT) DUE TO INFRINGEMENT OF THE DUE DILIGENCE PROVISIONS |
| C 12.00 | Column | 360 | ADJUSTMENT TO THE RISK-WEIGHTED EXPOSURE AMOUNT DUE TO MATURITY MISMATCHES |
| C 12.00 | Column | 369 | TOTAL RISK-WEIGHTED EXPOSURE AMOUNT |
| C 12.00 | Column | 370 | BEFORE CAP |
| C 12.00 | Column | 380 | AFTER CAP |
| C 12.00 | Column | 390 | MEMORANDUM ITEM: RISK WEIGHTED EXPOSURE AMOUNT CORRESPONDING TO THE OUTFLOWS FROM THE SA SECURITISATION TO OTHER EXPOSURE CLASSES |
| C 12.00 | Row | 010 | TOTAL EXPOSURES |
| C 12.00 | Row | 020 | OF WHICH: RE-SECURITISATIONS |
| C 12.00 | Row | 030 | ORIGINATOR: TOTAL EXPOSURES |
| C 12.00 | Row | 040 | ON-BALANCE SHEET ITEMS |
| C 12.00 | Row | 050 | SECURITISATIONS |
| C 12.00 | Row | 060 | RE-SECURITISATIONS |
| C 12.00 | Row | 070 | OFF-BALANCE SHEET ITEMS AND DERIVATIVES |
| C 12.00 | Row | 080 | SECURITISATIONS |
| C 12.00 | Row | 090 | RE-SECURITISATIONS |
| C 12.00 | Row | 100 | EARLY AMORTISATION |
| C 12.00 | Row | 110 | INVESTOR: TOTAL EXPOSURES |
| C 12.00 | Row | 120 | ON-BALANCE SHEET ITEMS |
| C 12.00 | Row | 130 | SECURITISATIONS |
| C 12.00 | Row | 140 | RE-SECURITISATIONS |
| C 12.00 | Row | 150 | OFF-BALANCE SHEET ITEMS AND DERIVATIVES |
| C 12.00 | Row | 160 | SECURITISATIONS |
| C 12.00 | Row | 170 | RE-SECURITISATIONS |
| C 12.00 | Row | 180 | SPONSOR: TOTAL EXPOSURES |
| C 12.00 | Row | 190 | ON-BALANCE SHEET ITEMS |
| C 12.00 | Row | 200 | SECURITISATIONS |
| C 12.00 | Row | 210 | RE-SECURITISATIONS |
| C 12.00 | Row | 220 | OFF-BALANCE SHEET ITEMS AND DERIVATIVES |
| C 12.00 | Row | 230 | SECURITISATIONS |
| C 12.00 | Row | 240 | RE-SECURITISATIONS |
| C 12.00 | Row | 249 | BREAKDOWN OF OUTSTANDING POSITIONS ACCORDING TO CQS AT INCEPTION: |
| C 12.00 | Row | 250 | CQS 1 |
| C 12.00 | Row | 260 | CQS 2 |
| C 12.00 | Row | 270 | CQS 3 |
| C 12.00 | Row | 280 | CQS 4 |
| C 12.00 | Row | 290 | ALL OTHER CQS AND UNRATED |
| C 13.00 | Column | 010 | TOTAL AMOUNT OF SECURITISATI0N EXPOSURES ORIGINATED |
| C 13.00 | Column | 019 | SYNTHETIC SECURITISATIONS: CREDIT PROTECTION TO THE SECURITISED EXPOSURES |
| C 13.00 | Column | 020 | (-) FUNDED CREDIT PROTECTION (Cva) |
| C 13.00 | Column | 029 | (-) TOTAL OUTFLOWS |
| C 13.00 | Column | 030 | (-) UNFUNDED CREDIT PROTECTION ADJUSTED VALUES (G\*) |
| C 13.00 | Column | 040 | NOTIONAL AMOUNT RETAINED OR REPURCHASED OF CREDIT PROTECTION |
| C 13.00 | Column | 049 | SECURITISATION POSITIONS |
| C 13.00 | Column | 050 | ORIGINAL EXPOSURE PRE CONVERSION FACTORS |
| C 13.00 | Column | 059 | CREDIT RISK MITIGATION (CRM) TECHNIQUES WITH SUBSTITUTION EFFECTS ON THE EXPOSURE |
| C 13.00 | Column | 060 | (-) UNFUNDED CREDIT PROTECTION: ADJUSTED VALUES (Ga) |
| C 13.00 | Column | 070 | (-) FUNDED CREDIT PROTECTION |
| C 13.00 | Column | 079 | SUBSTITUTION OF THE EXPOSURE DUE TO CRM |
| C 13.00 | Column | 080 | (-) TOTAL OUTFLOWS |
| C 13.00 | Column | 090 | TOTAL INFLOWS |
| C 13.00 | Column | 100 | EXPOSURE AFTER CRM SUBSTITUTION EFFECTS PRE CONVERSION FACTORS |
| C 13.00 | Column | 110 | (-) CREDIT RISK MITIGATION TECHNIQUES AFFECTING THE AMOUNT OF THE EXPOSURE: FUNDED CREDIT PROTECTION FINANCIAL COLLATERAL COMPREHENSIVE METHOD ADJUSTED VALUE (Cvam) |
| C 13.00 | Column | 120 | FULLY ADJUSTED EXPOSURE VALUE (E\*) |
| C 13.00 | Column | 129 | BREAKDOWN OF THE FULLY ADJUSTED EXPOSURE VALUE (E\*) OF OFF BALANCE SHEET ITEMS ACCORDING TO CONVERSION FACTORS |
| C 13.00 | Column | 130 | 0% |
| C 13.00 | Column | 140 | >0% and <=20% |
| C 13.00 | Column | 150 | >20% and <=50% |
| C 13.00 | Column | 160 | >50% and <=100% |
| C 13.00 | Column | 170 | EXPOSURE VALUE |
| C 13.00 | Column | 180 | (-) DEDUCTED FROM OWN FUNDS |
| C 13.00 | Column | 190 | SUBJECT TO RISK WEIGHTS |
| C 13.00 | Column | 198 | BREAKDOWN OF THE EXPOSURE VALUE SUBJECT TO RISK WEIGHTS |
| C 13.00 | Column | 199 | RATED (CREDIT QUALITY STEPS) |
| C 13.00 | Column | 200 | CQS 1 & S/T CQS 1 |
| C 13.00 | Column | 210 | CQS 2 |
| C 13.00 | Column | 220 | CQS 3 |
| C 13.00 | Column | 230 | CQS 4 & S/T CQS 2 |
| C 13.00 | Column | 240 | CQS 5 |
| C 13.00 | Column | 250 | CQS 6 |
| C 13.00 | Column | 260 | CQS 7 & S/T CQS 3 |
| C 13.00 | Column | 270 | CQS 8 |
| C 13.00 | Column | 280 | CQS 9 |
| C 13.00 | Column | 290 | CQS 10 |
| C 13.00 | Column | 300 | CQS 11 |
| C 13.00 | Column | 310 | ALL OTHER CQS |
| C 13.00 | Column | 319 | 1250% |
| C 13.00 | Column | 320 | UNRATED |
| C 13.00 | Column | 330 | SUPERVISORY FORMULA METHOD |
| C 13.00 | Column | 340 | AVERAGE RISK WEIGHT (%) |
| C 13.00 | Column | 350 | LOOK-THROUGH |
| C 13.00 | Column | 360 | OF WHICH: AVERAGE RISK WEIGHT (%) |
| C 13.00 | Column | 370 | INTERNAL ASSESSMENT APPROACH |
| C 13.00 | Column | 380 | OF WHICH: AVERAGE RISK WEIGHT (%) |
| C 13.00 | Column | 390 | (-) REDUCTION IN RISK WEIGHTED EXPOSURE AMOUNT DUE TO VALUE ADJUSTMENTS AND PROVISIONS |
| C 13.00 | Column | 400 | RISK-WEIGHTED EXPOSURE AMOUNT |
| C 13.00 | Column | 410 | OF WHICH: SYNTHETIC SECURITISATIONS |
| C 13.00 | Column | 420 | OVERALL EFFECT (ADJUSTMENT) DUE TO INFRINGEMENT OF THE DUE DILIGENCE PROVISIONS |
| C 13.00 | Column | 430 | ADJUSTMENT TO THE RISK-WEIGHTED EXPOSURE AMOUNT DUE TO MATURITY MISMATCHES |
| C 13.00 | Column | 439 | TOTAL RISK-WEIGHTED EXPOSURE AMOUNT |
| C 13.00 | Column | 440 | BEFORE CAP |
| C 13.00 | Column | 450 | AFTER CAP |
| C 13.00 | Column | 460 | MEMORANDUM ITEM: RISK WEIGHTED EXPOSURE AMOUNT CORRESPONDING TO THE OUTFLOWS FROM THE IRB SECURITISATION TO OTHER EXPOSURE CLASSES |
| C 13.00 | Row | 010 | TOTAL EXPOSURES |
| C 13.00 | Row | 020 | OF WHICH: RE-SECURITISATIONS |
| C 13.00 | Row | 030 | ORIGINATOR: TOTAL EXPOSURES |
| C 13.00 | Row | 040 | ON-BALANCE SHEET ITEMS |
| C 13.00 | Row | 049 | SECURITISATIONS |
| C 13.00 | Row | 050 | A |
| C 13.00 | Row | 060 | B |
| C 13.00 | Row | 070 | C |
| C 13.00 | Row | 079 | RE-SECURITISATIONS |
| C 13.00 | Row | 080 | D |
| C 13.00 | Row | 090 | E |
| C 13.00 | Row | 100 | OFF-BALANCE SHEET ITEMS AND DERIVATIVES |
| C 13.00 | Row | 109 | SECURITISATIONS |
| C 13.00 | Row | 110 | A |
| C 13.00 | Row | 120 | B |
| C 13.00 | Row | 130 | C |
| C 13.00 | Row | 139 | RE-SECURITISATIONS |
| C 13.00 | Row | 140 | D |
| C 13.00 | Row | 150 | E |
| C 13.00 | Row | 160 | EARLY AMORTISATION |
| C 13.00 | Row | 170 | INVESTOR: TOTAL EXPOSURES |
| C 13.00 | Row | 180 | ON-BALANCE SHEET ITEMS |
| C 13.00 | Row | 189 | SECURITISATIONS |
| C 13.00 | Row | 190 | A |
| C 13.00 | Row | 200 | B |
| C 13.00 | Row | 210 | C |
| C 13.00 | Row | 219 | RE-SECURITISATIONS |
| C 13.00 | Row | 220 | D |
| C 13.00 | Row | 230 | E |
| C 13.00 | Row | 240 | OFF-BALANCE SHEET ITEMS AND DERIVATIVES |
| C 13.00 | Row | 249 | SECURITISATIONS |
| C 13.00 | Row | 250 | A |
| C 13.00 | Row | 260 | B |
| C 13.00 | Row | 270 | C |
| C 13.00 | Row | 279 | RE-SECURITISATIONS |
| C 13.00 | Row | 280 | D |
| C 13.00 | Row | 290 | E |
| C 13.00 | Row | 300 | SPONSOR: TOTAL EXPOSURES |
| C 13.00 | Row | 310 | ON-BALANCE SHEET ITEMS |
| C 13.00 | Row | 319 | SECURITISATIONS |
| C 13.00 | Row | 320 | A |
| C 13.00 | Row | 330 | B |
| C 13.00 | Row | 340 | C |
| C 13.00 | Row | 349 | RE-SECURITISATIONS |
| C 13.00 | Row | 350 | D |
| C 13.00 | Row | 360 | E |
| C 13.00 | Row | 370 | OFF-BALANCE SHEET ITEMS AND DERIVATIVES |
| C 13.00 | Row | 379 | SECURITISATIONS |
| C 13.00 | Row | 380 | A |
| C 13.00 | Row | 390 | B |
| C 13.00 | Row | 400 | C |
| C 13.00 | Row | 409 | RE-SECURITISATIONS |
| C 13.00 | Row | 410 | D |
| C 13.00 | Row | 420 | E |
| C 13.00 | Row | 429 | BREAKDOWN OF OUTSTANDING POSITIONS ACCORDING TO CQS AT INCEPTION: |
| C 13.00 | Row | 430 | CQS 1 & S/T CQS 1 |
| C 13.00 | Row | 440 | CQS 2 |
| C 13.00 | Row | 450 | CQS 3 |
| C 13.00 | Row | 460 | CQS 4 & S/T CQS 2 |
| C 13.00 | Row | 470 | CQS 5 |
| C 13.00 | Row | 480 | CQS 6 |
| C 13.00 | Row | 490 | CQS 7 & S/T CQS 3 |
| C 13.00 | Row | 500 | CQS 8 |
| C 13.00 | Row | 510 | CQS 9 |
| C 13.00 | Row | 520 | CQS 10 |
| C 13.00 | Row | 530 | CQS 11 |
| C 13.00 | Row | 540 | ALL OTHER CQS |
| C 14.00 | Column | 010 | INTERNAL CODE |
| C 14.00 | Column | 020 | IDENTIFIER OF THE SECURITISATION |
| C 14.00 | Column | 030 | IDENTIFIER OF THE ORIGINATOR |
| C 14.00 | Column | 040 | SECURITISATION TYPE: (TRADITIONAL / SYNTHETIC) |
| C 14.00 | Column | 050 | ACCOUNTING TREATMENT: Securitised assets are kept or removed from the balance sheet? |
| C 14.00 | Column | 060 | SOLVENCY TREATMENT: Securitisation positions subject to own funds requirements? |
| C 14.00 | Column | 070 | SECURITISATION OR RE-SECURITISATION ? |
| C 14.00 | Column | 079 | RETENTION |
| C 14.00 | Column | 080 | TYPE OF RETENTION APPLIED |
| C 14.00 | Column | 090 | % OF RETENTION AT REPORTING DATE |
| C 14.00 | Column | 100 | COMPLIANCE WITH THE RETENTION REQUIREMENT? |
| C 14.00 | Column | 110 | ROLE OF THE INSTITUTION: (ORIGINATOR / SPONSOR / ORIGINAL LENDER / INVESTOR) |
| C 14.00 | Column | 119 | NON-ABCP PROGRAMMES |
| C 14.00 | Column | 120 | ORIGINATION DATE |
| C 14.00 | Column | 130 | TOTAL AMOUNT OF SECURITISED EXPOSURES AT ORIGINATION DATE |
| C 14.00 | Column | 139 | SECURITISED EXPOSURES |
| C 14.00 | Column | 140 | TOTAL AMOUNT |
| C 14.00 | Column | 150 | INSTITUTION'S SHARE (%) |
| C 14.00 | Column | 160 | TYPE |
| C 14.00 | Column | 170 | ApproachAPPLIED (SA/IRB/MIX) |
| C 14.00 | Column | 180 | NUMBER OF EXPOSURES |
| C 14.00 | Column | 190 | COUNTRY |
| C 14.00 | Column | 200 | ELGD (%) |
| C 14.00 | Column | 210 | (-) VALUE ADJUSTMENTS AND PROVISIONS |
| C 14.00 | Column | 220 | OWN FUNDS REQUIREMENTS BEFORE SECURITISATION (%) |
| C 14.00 | Column | 228 | SECURITISATION STRUCTURE |
| C 14.00 | Column | 229 | ON-BALANCE SHEET ITEMS |
| C 14.00 | Column | 230 | SENIOR |
| C 14.00 | Column | 240 | MEZZANINE |
| C 14.00 | Column | 250 | FIRST LOSS |
| C 14.00 | Column | 259 | OFF-BALANCE SHEET ITEMS AND DERIVATIVES |
| C 14.00 | Column | 260 | SENIOR |
| C 14.00 | Column | 270 | MEZZANINE |
| C 14.00 | Column | 280 | FIRST LOSS |
| C 14.00 | Column | 289 | MATURITY |
| C 14.00 | Column | 290 | FIRST FORESEEABLE TERMINATION DATE |
| C 14.00 | Column | 300 | LEGAL FINAL MATURITY DATE |
| C 14.00 | Column | 302 | SECURITISATION POSITIONS |
| C 14.00 | Column | 304 | ORIGINAL EXPOSURE PRE CONVERSION FACTORS |
| C 14.00 | Column | 306 | ON-BALANCE SHEET ITEMS |
| C 14.00 | Column | 310 | SENIOR |
| C 14.00 | Column | 320 | MEZZANINE |
| C 14.00 | Column | 330 | FIRST LOSS |
| C 14.00 | Column | 339 | OFF-BALANCE SHEET ITEMS AND DERIVATIVES |
| C 14.00 | Column | 340 | SENIOR |
| C 14.00 | Column | 350 | MEZZANINE |
| C 14.00 | Column | 360 | FIRST LOSS |
| C 14.00 | Column | 369 | MEMORANDUM ITEMS: OFF-BALANCE SHEET ITEMS AND DERIVATIVES |
| C 14.00 | Column | 370 | DIRECT CREDIT SUBSTITUTES |
| C 14.00 | Column | 380 | IRS / CRS |
| C 14.00 | Column | 390 | ELIGIBLE LIQUIDITY FACILITIES |
| C 14.00 | Column | 400 | OTHER (including non-eligible LF) |
| C 14.00 | Column | 405 | EARLY AMORTISATION |
| C 14.00 | Column | 410 | CONVERSION FACTOR APPLIED |
| C 14.00 | Column | 420 | (-) EXPOSURE VALUE DEDUCTED FROM OWN FUNDS |
| C 14.00 | Column | 429 | TOTAL RISK WEIGHTED EXPOSURE AMOUNT |
| C 14.00 | Column | 430 | BEFORE CAP |
| C 14.00 | Column | 440 | AFTER CAP |
| C 14.00 | Column | 449 | SECURITISATION POSITIONS - TRADING BOOK |
| C 14.00 | Column | 450 | CTP OR NON-CTP? |
| C 14.00 | Column | 459 | NET POSITIONS |
| C 14.00 | Column | 460 | LONG |
| C 14.00 | Column | 470 | SHORT |
| C 14.00 | Column | 479 | TOTAL OWN FUNDS REQUIREMENTS (SA) |
| C 14.00 | Column | 480 | SPECIFIC RISK |
| C 14.00 | Row | 999 | Open |
| C 15.00 | Column | 005 | Losses |
| C 15.00 | Column | 010 | Sum of losses stemming from lending up to the reference percentages |
| C 15.00 | Column | 020 | of which:immovable property valued with mortgage lending value |
| C 15.00 | Column | 030 | Sum of overall losses |
| C 15.00 | Column | 040 | of which:immovable property valued with mortgage lending value |
| C 15.00 | Column | 045 | Exposures |
| C 15.00 | Column | 050 | Sum of the exposures |
| C 15.00 | Row | 010 | collateralised by: Residential property |
| C 15.00 | Row | 020 | collateralised by: Commercial immovable property |
| C 15.00 | Sheet | 999 | Country |
| C 16.00.a | Column | 010 | RELEVANT INDICATOR YEAR-3 |
| C 16.00.a | Column | 020 | RELEVANT INDICATOR YEAR-2 |
| C 16.00.a | Column | 030 | RELEVANT INDICATOR LAST YEAR |
| C 16.00.a | Column | 040 | LOANS AND ADVANCES YEAR-3 |
| C 16.00.a | Column | 050 | LOANS AND ADVANCES YEAR-2 |
| C 16.00.a | Column | 060 | LOANS AND ADVANCES LAST YEAR |
| C 16.00.a | Column | 070 | Own funds requirements |
| C 16.00.a | Column | 071 | Total operational risk exposure amount |
| C 16.00.a | Row | 010 | BANKING ACTIVITIES SUBJECT TO BASIC INDICATOR Approach(BIA) |
| C 16.00.a | Row | 020 | BANKING ACTIVITIES SUBJECT TO STANDARDISED (TSA) / ALTERNATIVE STANDARDISED (ASA) APPROACHES |
| C 16.00.a | Row | 025 | Subject to TSA |
| C 16.00.a | Row | 030 | CORPORATE FINANCE (CF) |
| C 16.00.a | Row | 040 | TRADING AND SALES (TS) |
| C 16.00.a | Row | 050 | RETAIL BROKERAGE (RBr) |
| C 16.00.a | Row | 060 | COMMERCIAL BANKING (CB) |
| C 16.00.a | Row | 070 | RETAIL BANKING (RB) |
| C 16.00.a | Row | 080 | PAYMENT AND SETTLEMENT (PS) |
| C 16.00.a | Row | 090 | AGENCY SERVICES (AS) |
| C 16.00.a | Row | 100 | ASSET MANAGEMENT (AM) |
| C 16.00.a | Row | 110 | COMMERCIAL BANKING (CB) |
| C 16.00.a | Row | 120 | RETAIL BANKING (RB) |
| C 16.00.b | Column | 010 | RELEVANT INDICATOR YEAR-3 |
| C 16.00.b | Column | 020 | RELEVANT INDICATOR YEAR-2 |
| C 16.00.b | Column | 030 | RELEVANT INDICATOR LAST YEAR |
| C 16.00.b | Column | 070 | Own funds requirements |
| C 16.00.b | Column | 071 | Total operational risk exposure amount |
| C 16.00.b | Column | 075 | AMA memorandum items |
| C 16.00.b | Column | 080 | OF WHICH:DUE TO AN ALLOCATION MECHANISM |
| C 16.00.b | Column | 090 | OWN FUNDS REQUIREMENT BEFORE ALLEVIATION DUE TO EXPECTED LOSS, DIVERSIFICATION AND RISK MITIGATION TECHNIQUES |
| C 16.00.b | Column | 100 | (-) ALLEVIATION OF OWN FUNDS REQUIREMENT DUE TO THE EXPECTED LOSS CAPTURED IN BUSINESS PRACTICES |
| C 16.00.b | Column | 110 | (-) ALLEVIATION OF OWN FUNDS REQUIREMENT DUE TO DIVERSIFICATION |
| C 16.00.b | Column | 120 | (-) ALLEVIATION OF OWN FUNDS REQUIREMENT DUE TO RISK MITIGATION TECHNIQUES (INSURANCE AND OTHER RISK TRANSFER MECHANISMS) |
| C 16.00.b | Row | 125 | Subject to ASA |
| C 16.00.b | Row | 130 | BANKING ACTIVITIES SUBJECT TO ADVANCED MEASUREMENT APPROACHES AMA |
| C 17.00.a | Column | 005 | Event types |
| C 17.00.a | Column | 010 | INTERNAL FRAUD |
| C 17.00.a | Column | 020 | EXTERNAL FRAUD |
| C 17.00.a | Column | 030 | EMPLOYMENT PRACTICES AND WORKPLACE SAFETY |
| C 17.00.a | Column | 040 | CLIENTS, PRODUCTS & BUSINESS PRACTICES |
| C 17.00.a | Column | 050 | DAMAGE TO PHYSICAL ASSETS |
| C 17.00.a | Column | 060 | BUSINESS DISRUPTION AND SYSTEM FAILURES |
| C 17.00.a | Column | 070 | EXECUTION, DELIVERY & PROCESS MANAGEMENT |
| C 17.00.a | Column | 080 | TOTAL EVENT TYPES |
| C 17.00.a | Row | 009 | CORPORATE FINANCE [CF] |
| C 17.00.a | Row | 010 | Number of events |
| C 17.00.a | Row | 020 | Total loss amount |
| C 17.00.a | Row | 030 | Maximum single loss |
| C 17.00.a | Row | 040 | Sum of the five largest losses |
| C 17.00.a | Row | 109 | TRADING AND SALES [TS] |
| C 17.00.a | Row | 110 | Number of events |
| C 17.00.a | Row | 120 | Total loss amount |
| C 17.00.a | Row | 130 | Maximum single loss |
| C 17.00.a | Row | 140 | Sum of the five largest losses |
| C 17.00.a | Row | 209 | RETAIL BROKERAGE [RBr] |
| C 17.00.a | Row | 210 | Number of events |
| C 17.00.a | Row | 220 | Total loss amount |
| C 17.00.a | Row | 230 | Maximum single loss |
| C 17.00.a | Row | 240 | Sum of the five largest losses |
| C 17.00.a | Row | 309 | COMMERCIAL BANKING [CB] |
| C 17.00.a | Row | 310 | Number of events |
| C 17.00.a | Row | 320 | Total loss amount |
| C 17.00.a | Row | 330 | Maximum single loss |
| C 17.00.a | Row | 340 | Sum of the five largest losses |
| C 17.00.a | Row | 409 | RETAIL BANKING [RB] |
| C 17.00.a | Row | 410 | Number of events |
| C 17.00.a | Row | 420 | Total loss amount |
| C 17.00.a | Row | 430 | Maximum single loss |
| C 17.00.a | Row | 440 | Sum of the five largest losses |
| C 17.00.a | Row | 509 | PAYMENT AND SETTLEMENT [PS] |
| C 17.00.a | Row | 510 | Number of events |
| C 17.00.a | Row | 520 | Total loss amount |
| C 17.00.a | Row | 530 | Maximum single loss |
| C 17.00.a | Row | 540 | Sum of the five largest losses |
| C 17.00.a | Row | 609 | AGENCY SERVICES [AS] |
| C 17.00.a | Row | 610 | Number of events |
| C 17.00.a | Row | 620 | Total loss amount |
| C 17.00.a | Row | 630 | Maximum single loss |
| C 17.00.a | Row | 640 | Sum of the five largest losses |
| C 17.00.a | Row | 709 | ASSET MANAGEMENT [AM] |
| C 17.00.a | Row | 710 | Number of events |
| C 17.00.a | Row | 720 | Total loss amount |
| C 17.00.a | Row | 730 | Maximum single loss |
| C 17.00.a | Row | 740 | Sum of the five largest losses |
| C 17.00.a | Row | 809 | CORPORATE ITEMS [CI] |
| C 17.00.a | Row | 810 | Number of events |
| C 17.00.a | Row | 820 | Total loss amount |
| C 17.00.a | Row | 830 | Maximum single loss |
| C 17.00.a | Row | 840 | Sum of the five largest losses |
| C 17.00.a | Row | 909 | TOTAL BUSINESS LINES |
| C 17.00.a | Row | 910 | Number of events |
| C 17.00.a | Row | 920 | Total loss amount |
| C 17.00.a | Row | 930 | Maximum single loss |
| C 17.00.a | Row | 940 | Sum of the five largest losses |
| C 17.00.b | Column | 090 | MEMORANDUM ITEM: THRESHOLD APPLIED IN DATA COLLECTION lowest |
| C 17.00.b | Column | 100 | MEMORANDUM ITEM: THRESHOLD APPLIED IN DATA COLLECTION highest |
| C 17.00.b | Row | 019 | CORPORATE FINANCE [CF] |
| C 17.00.b | Row | 020 | Total loss amount |
| C 17.00.b | Row | 119 | TRADING AND SALES [TS] |
| C 17.00.b | Row | 120 | Total loss amount |
| C 17.00.b | Row | 219 | RETAIL BROKERAGE [RBr] |
| C 17.00.b | Row | 220 | Total loss amount |
| C 17.00.b | Row | 319 | COMMERCIAL BANKING [CB] |
| C 17.00.b | Row | 320 | Total loss amount |
| C 17.00.b | Row | 419 | RETAIL BANKING [RB] |
| C 17.00.b | Row | 420 | Total loss amount |
| C 17.00.b | Row | 519 | PAYMENT AND SETTLEMENT [PS] |
| C 17.00.b | Row | 520 | Total loss amount |
| C 17.00.b | Row | 619 | AGENCY SERVICES [AS] |
| C 17.00.b | Row | 620 | Total loss amount |
| C 17.00.b | Row | 719 | ASSET MANAGEMENT [AM] |
| C 17.00.b | Row | 720 | Total loss amount |
| C 17.00.b | Row | 819 | CORPORATE ITEMS [CI] |
| C 17.00.b | Row | 820 | Total loss amount |
| C 17.00.b | Row | 919 | TOTAL BUSINESS LINES |
| C 17.00.b | Row | 920 | Total loss amount |
| C 18.00 | Column | 008 | Positions |
| C 18.00 | Column | 009 | All positions |
| C 18.00 | Column | 010 | Long |
| C 18.00 | Column | 020 | Short |
| C 18.00 | Column | 029 | Net positions |
| C 18.00 | Column | 030 | Long |
| C 18.00 | Column | 040 | Short |
| C 18.00 | Column | 050 | Positions subject to capital charge |
| C 18.00 | Column | 060 | Own funds requirements |
| C 18.00 | Column | 070 | Total risk exposure amount |
| C 18.00 | Row | 010 | TRADED DEBT INSTRUMENTS IN TRADING BOOK |
| C 18.00 | Row | 011 | General risk |
| C 18.00 | Row | 012 | Derivatives |
| C 18.00 | Row | 013 | Other assets and liabilities |
| C 18.00 | Row | 020 | Maturity-based approach |
| C 18.00 | Row | 030 | Zone 1 |
| C 18.00 | Row | 040 | 0 <= 1 month |
| C 18.00 | Row | 050 | > 1 <= 3 months |
| C 18.00 | Row | 060 | > 3 <= 6 months |
| C 18.00 | Row | 070 | > 6 <= 12 months |
| C 18.00 | Row | 080 | 1.2 Zone 2 |
| C 18.00 | Row | 090 | > 1 <= 2 (1,9 for coupon of less than 3%) years |
| C 18.00 | Row | 100 | > 2 <= 3 (> 1,9 <= 2,8 for coupon of less than 3%) years |
| C 18.00 | Row | 110 | > 3 <= 4 (> 2,8 <= 3,6 for coupon of less than 3%) years |
| C 18.00 | Row | 120 | 1.3 Zone 3 |
| C 18.00 | Row | 130 | > 4 <= 5 (> 3,6 <= 4,3 for coupon of less than 3%) years |
| C 18.00 | Row | 140 | > 5 <= 7 (> 4,3 <= 5,7 for coupon of less than 3%) years |
| C 18.00 | Row | 150 | > 7 <= 10 (> 5,7 <= 7,3 for coupon of less than 3%) years |
| C 18.00 | Row | 160 | > 10 <= 15 (> 7,3 <= 9,3 for coupon of less than 3%) years |
| C 18.00 | Row | 170 | > 15 <= 20 (> 9,3 <= 10,6 for coupon of less than 3%) years |
| C 18.00 | Row | 180 | > 20 (> 10,6 <= 12,0 for coupon of less than 3%) years |
| C 18.00 | Row | 190 | > 20 (> 12,0 <= 20,0 for coupon of less than 3%) years |
| C 18.00 | Row | 200 | > 20 (> 20 for coupon of less than 3%) years |
| C 18.00 | Row | 210 | Duration-based approach |
| C 18.00 | Row | 220 | Zone 1 |
| C 18.00 | Row | 230 | Zone 2 |
| C 18.00 | Row | 240 | Zone 3 |
| C 18.00 | Row | 250 | Specific risk |
| C 18.00 | Row | 251 | Own funds requirement for non-securitisation debt instruments |
| C 18.00 | Row | 260 | Debt securities under the first category |
| C 18.00 | Row | 270 | Debt securities under the second category |
| C 18.00 | Row | 280 | With residual term <= 6 months |
| C 18.00 | Row | 290 | With a residual term > 6 months and <= 24 months |
| C 18.00 | Row | 300 | With a residual term > 24 months |
| C 18.00 | Row | 310 | Debt securities under the third category |
| C 18.00 | Row | 320 | Debt securities under the fourth category |
| C 18.00 | Row | 321 | Rated nth-to default credit derivatives |
| C 18.00 | Row | 325 | Own funds requirement for securitisation instruments |
| C 18.00 | Row | 330 | Own funds requirement for the correlation trading portfolio |
| C 18.00 | Row | 340 | Particular Approach for position risk in CIUs |
| C 18.00 | Row | 350 | Additional requirements for options (non-delta risks) |
| C 18.00 | Row | 360 | Simplified method |
| C 18.00 | Row | 370 | Delta plus approach - additional requirements for gamma risk |
| C 18.00 | Row | 380 | Delta plus approach - additional requirements for vega risk |
| C 18.00 | Row | 390 | Scenario matrix approach |
| C 18.00 | Sheet | 001 | Total |
| C 18.00 | Sheet | 002 | Euro |
| C 18.00 | Sheet | 003 | Lek |
| C 18.00 | Sheet | 004 | Bulgarian Lev |
| C 18.00 | Sheet | 005 | Czech Koruna |
| C 18.00 | Sheet | 006 | Danish Krone |
| C 18.00 | Sheet | 007 | Pound Sterling |
| C 18.00 | Sheet | 008 | Forint |
| C 18.00 | Sheet | 009 | Yen |
| C 18.00 | Sheet | 010 | Latvian Lats |
| C 18.00 | Sheet | 011 | Lithuanian Litas |
| C 18.00 | Sheet | 012 | Denar |
| C 18.00 | Sheet | 013 | Zloty |
| C 18.00 | Sheet | 014 | Romanian Leu |
| C 18.00 | Sheet | 015 | Russian Ruble |
| C 18.00 | Sheet | 016 | Serbian Dinar |
| C 18.00 | Sheet | 017 | Swedish Krona |
| C 18.00 | Sheet | 018 | Swiss Franc |
| C 18.00 | Sheet | 019 | Turkish Lira |
| C 18.00 | Sheet | 020 | Hryvnia |
| C 18.00 | Sheet | 021 | US Dollar |
| C 18.00 | Sheet | 022 | Iceland Krona |
| C 18.00 | Sheet | 023 | Norwegian Krone |
| C 18.00 | Sheet | 024 | Egyptian Pound |
| C 18.00 | Sheet | 025 | Other |
| C 19.00 | Column | 009 | All positions |
| C 19.00 | Column | 010 | Long |
| C 19.00 | Column | 020 | Short |
| C 19.00 | Column | 029 | (-) POSITIONS DEDUCTED FROM OWN FUNDS |
| C 19.00 | Column | 030 | (-) Long |
| C 19.00 | Column | 040 | (-) Short |
| C 19.00 | Column | 049 | Net positions |
| C 19.00 | Column | 050 | Long |
| C 19.00 | Column | 060 | Short |
| C 19.00 | Column | 068 | BREAKDOWN OF THE NET POSITIONS (LONG) ACCORDING TO SA AND IRB RISK WEIGHTS |
| C 19.00 | Column | 069 | RISK WEIGHTS < 1250% |
| C 19.00 | Column | 070 | 7 - 10% |
| C 19.00 | Column | 080 | 12 - 18% |
| C 19.00 | Column | 090 | 20 - 35% |
| C 19.00 | Column | 100 | 40 - 75% |
| C 19.00 | Column | 110 | 100% |
| C 19.00 | Column | 120 | 150% |
| C 19.00 | Column | 130 | 200% |
| C 19.00 | Column | 140 | 225% |
| C 19.00 | Column | 150 | 250% |
| C 19.00 | Column | 160 | 300% |
| C 19.00 | Column | 170 | 350% |
| C 19.00 | Column | 180 | 425% |
| C 19.00 | Column | 190 | 500% |
| C 19.00 | Column | 200 | 650% |
| C 19.00 | Column | 210 | 750% |
| C 19.00 | Column | 220 | 850% |
| C 19.00 | Column | 229 | 1250% |
| C 19.00 | Column | 230 | RATED |
| C 19.00 | Column | 240 | UNRATED |
| C 19.00 | Column | 250 | SUPERVISORY FORMULA METHOD |
| C 19.00 | Column | 260 | AVERAGE RISK WEIGHT (%) |
| C 19.00 | Column | 270 | LOOK-THROUGH |
| C 19.00 | Column | 280 | INTERNAL ASSESMENT APPROACH |
| C 19.00 | Column | 290 | AVERAGE RISK WEIGHT (%) |
| C 19.00 | Column | 298 | BREAKDOWN OF THE NET POSITIONS (SHORT) ACCORDING TO SA AND IRB RISK WEIGHTS |
| C 19.00 | Column | 299 | RISK WEIGHTS < 1250% |
| C 19.00 | Column | 300 | 7 - 10% |
| C 19.00 | Column | 310 | 12 - 18% |
| C 19.00 | Column | 320 | 20 - 35% |
| C 19.00 | Column | 330 | 40 - 75% |
| C 19.00 | Column | 340 | 100% |
| C 19.00 | Column | 350 | 150% |
| C 19.00 | Column | 360 | 200% |
| C 19.00 | Column | 370 | 225% |
| C 19.00 | Column | 380 | 250% |
| C 19.00 | Column | 390 | 300% |
| C 19.00 | Column | 400 | 350% |
| C 19.00 | Column | 410 | 425% |
| C 19.00 | Column | 420 | 500% |
| C 19.00 | Column | 430 | 650% |
| C 19.00 | Column | 440 | 750% |
| C 19.00 | Column | 450 | 850% |
| C 19.00 | Column | 459 | 1250% |
| C 19.00 | Column | 460 | RATED |
| C 19.00 | Column | 470 | UNRATED |
| C 19.00 | Column | 480 | SUPERVISORY FORMULA METHOD |
| C 19.00 | Column | 490 | AVERAGE RISK WEIGHT (%) |
| C 19.00 | Column | 500 | LOOK-THROUGH |
| C 19.00 | Column | 510 | INTERNAL ASSESMENT APPROACH |
| C 19.00 | Column | 520 | AVERAGE RISK WEIGHT (%) |
| C 19.00 | Column | 529 | OVERALL EFFECT (ADJUSTMENT) DUE TO INFRINGEMENT OF THE DUE DILIGENCE PROVISIONS |
| C 19.00 | Column | 530 | WEIGHTED NET LONG POSITIONS |
| C 19.00 | Column | 540 | WEIGHTED NET SHORT POSITIONS |
| C 19.00 | Column | 549 | BEFORE CAP |
| C 19.00 | Column | 550 | WEIGHTED NET LONG POSITIONS |
| C 19.00 | Column | 560 | WEIGHTED NET SHORT POSITIONS |
| C 19.00 | Column | 570 | SUM OF WEIGHTED NET LONG AND SHORT POSITIONS |
| C 19.00 | Column | 579 | AFTER CAP |
| C 19.00 | Column | 580 | WEIGHTED NET LONG POSITIONS |
| C 19.00 | Column | 590 | WEIGHTED NET SHORT POSITIONS |
| C 19.00 | Column | 600 | SUM OF WEIGHTED NET LONG AND SHORT POSITIONS |
| C 19.00 | Column | 610 | OWN FUNDS REQUIREMENTS |
| C 19.00 | Row | 010 | TOTAL EXPOSURES |
| C 19.00 | Row | 020 | Of which: RE-SECURITISATIONS |
| C 19.00 | Row | 030 | ORIGINATOR: TOTAL EXPOSURES |
| C 19.00 | Row | 040 | SECURITISATIONS |
| C 19.00 | Row | 050 | RE-SECURITISATIONS |
| C 19.00 | Row | 060 | INVESTOR: TOTAL EXPOSURES |
| C 19.00 | Row | 070 | SECURITISATIONS |
| C 19.00 | Row | 080 | RE-SECURITISATIONS |
| C 19.00 | Row | 090 | SPONSOR: TOTAL EXPOSURES |
| C 19.00 | Row | 100 | SECURITISATIONS |
| C 19.00 | Row | 110 | RE-SECURITISATIONS |
| C 19.00 | Row | 119 | BREAKDOWN OF THE TOTAL SUM OF WEIGHTED NET LONG AND NET SHORT POSITIONS BY UNDERLYING TYPES |
| C 19.00 | Row | 120 | 1. Residential mortgages |
| C 19.00 | Row | 130 | 2. Commercial mortgages |
| C 19.00 | Row | 140 | 3. Credit card receivables |
| C 19.00 | Row | 150 | 4. Leasing |
| C 19.00 | Row | 160 | 5. Loans to corporates or SMEs |
| C 19.00 | Row | 170 | 6. Consumer loans |
| C 19.00 | Row | 180 | 7. Trade receivables |
| C 19.00 | Row | 190 | 8. Other assets |
| C 19.00 | Row | 200 | 9. Covered Bondes |
| C 19.00 | Row | 210 | 10. Other liabilities |
| C 20.00 | Column | 005 | All positions |
| C 20.00 | Column | 010 | Long |
| C 20.00 | Column | 020 | Short |
| C 20.00 | Column | 029 | (-) POSITIONS DEDUCTED FROM OWN FUNDS |
| C 20.00 | Column | 030 | (-) Long |
| C 20.00 | Column | 040 | (-) Short |
| C 20.00 | Column | 049 | Net positions |
| C 20.00 | Column | 050 | Long |
| C 20.00 | Column | 060 | Short |
| C 20.00 | Column | 068 | BREAKDOWN OF THE NET POSITIONS (LONG) ACCORDING TO SA AND IRB RISK WEIGHTS |
| C 20.00 | Column | 069 | RISK WEIGHTS < 1250% |
| C 20.00 | Column | 070 | 7 - 10% |
| C 20.00 | Column | 080 | 12 - 18% |
| C 20.00 | Column | 090 | 20 - 35% |
| C 20.00 | Column | 100 | 40 - 75% |
| C 20.00 | Column | 110 | 100% |
| C 20.00 | Column | 120 | 250% |
| C 20.00 | Column | 130 | 350% |
| C 20.00 | Column | 140 | 425% |
| C 20.00 | Column | 150 | 650% |
| C 20.00 | Column | 160 | Other |
| C 20.00 | Column | 169 | 1250% |
| C 20.00 | Column | 170 | RATED |
| C 20.00 | Column | 180 | UNRATED |
| C 20.00 | Column | 190 | SUPERVISORY FORMULA METHOD |
| C 20.00 | Column | 200 | AVERAGE RISK WEIGHT (%) |
| C 20.00 | Column | 210 | LOOK-THROUGH |
| C 20.00 | Column | 220 | INTERNAL ASSESMENT APPROACH |
| C 20.00 | Column | 230 | AVERAGE RISK WEIGHT (%) |
| C 20.00 | Column | 238 | BREAKDOWN OF THE NET POSITIONS (SHORT) ACCORDING TO SA AND IRB RISK WEIGHTS |
| C 20.00 | Column | 239 | RISK WEIGHTS < 1250% |
| C 20.00 | Column | 240 | 7 - 10% |
| C 20.00 | Column | 250 | 12 - 18% |
| C 20.00 | Column | 260 | 20 - 35% |
| C 20.00 | Column | 270 | 40 - 75% |
| C 20.00 | Column | 280 | 100% |
| C 20.00 | Column | 290 | 250% |
| C 20.00 | Column | 300 | 350% |
| C 20.00 | Column | 310 | 425% |
| C 20.00 | Column | 320 | 650% |
| C 20.00 | Column | 330 | Other |
| C 20.00 | Column | 339 | 1250% |
| C 20.00 | Column | 340 | RATED |
| C 20.00 | Column | 350 | UNRATED |
| C 20.00 | Column | 360 | SUPERVISORY FORMULA METHOD |
| C 20.00 | Column | 370 | AVERAGE RISK WEIGHT (%) |
| C 20.00 | Column | 380 | LOOK-THROUGH |
| C 20.00 | Column | 390 | INTERNAL ASSESMENT APPROACH |
| C 20.00 | Column | 400 | AVERAGE RISK WEIGHT (%) |
| C 20.00 | Column | 409 | BEFORE CAP |
| C 20.00 | Column | 410 | WEIGHTED NET LONG POSITIONS |
| C 20.00 | Column | 420 | WEIGHTED NET SHORT POSITIONS |
| C 20.00 | Column | 429 | AFTER CAP |
| C 20.00 | Column | 430 | WEIGHTED NET LONG POSITIONS |
| C 20.00 | Column | 440 | WEIGHTED NET SHORT POSITIONS |
| C 20.00 | Column | 450 | OWN FUNDS REQUIREMENTS |
| C 20.00 | Row | 010 | TOTAL EXPOSURES |
| C 20.00 | Row | 019 | Securitisation Positions |
| C 20.00 | Row | 020 | ORIGINATOR: TOTAL EXPOSURES |
| C 20.00 | Row | 030 | SECURITISATIONS |
| C 20.00 | Row | 040 | Other CTP positions |
| C 20.00 | Row | 050 | INVESTOR: TOTAL EXPOSURES |
| C 20.00 | Row | 060 | SECURITISATIONS |
| C 20.00 | Row | 070 | Other CTP positions |
| C 20.00 | Row | 080 | SPONSOR: TOTAL EXPOSURES |
| C 20.00 | Row | 090 | SECURITISATIONS |
| C 20.00 | Row | 100 | Other CTP positions |
| C 20.00 | Row | 109 | N-th to default credit derivatives |
| C 20.00 | Row | 110 | N-th to default credit derivatives |
| C 20.00 | Row | 120 | Other CTP positions |
| C 21.00 | Column | 005 | All positions |
| C 21.00 | Column | 010 | Long |
| C 21.00 | Column | 020 | Short |
| C 21.00 | Column | 029 | Net positions |
| C 21.00 | Column | 030 | Long |
| C 21.00 | Column | 040 | Short |
| C 21.00 | Column | 050 | Positions subject to capital charge |
| C 21.00 | Column | 060 | Own funds requirements |
| C 21.00 | Column | 070 | Total risk exposure amount |
| C 21.00 | Row | 010 | EQUITIES IN TRADING BOOK |
| C 21.00 | Row | 020 | General risk |
| C 21.00 | Row | 021 | Derivatives |
| C 21.00 | Row | 022 | Other assets and liabilities |
| C 21.00 | Row | 030 | Exchange traded stock-index futures broadly diversified subject to particular approach |
| C 21.00 | Row | 040 | Other equities than exchange traded stock-index futures broadly diversified |
| C 21.00 | Row | 050 | Specific risk |
| C 21.00 | Row | 080 | Particular Approach for position risk in CIUs |
| C 21.00 | Row | 090 | Other non-delta risks for options |
| C 21.00 | Row | 100 | Simplified method |
| C 21.00 | Row | 110 | Delta plus approach - additional requirements for gamma risk |
| C 21.00 | Row | 120 | Delta plus approach - additional requirements for vega risk |
| C 21.00 | Row | 130 | Scenario matrix approach |
| C 21.00 | Sheet | 001 | Total |
| C 21.00 | Sheet | 002 | Austria |
| C 21.00 | Sheet | 003 | Belgium |
| C 21.00 | Sheet | 004 | Bulgaria |
| C 21.00 | Sheet | 005 | Cyprus |
| C 21.00 | Sheet | 006 | Czech Republic |
| C 21.00 | Sheet | 007 | Denmark |
| C 21.00 | Sheet | 008 | Estonia |
| C 21.00 | Sheet | 009 | Finland |
| C 21.00 | Sheet | 010 | France |
| C 21.00 | Sheet | 011 | Germany |
| C 21.00 | Sheet | 012 | Greece |
| C 21.00 | Sheet | 013 | Hungary |
| C 21.00 | Sheet | 014 | Ireland |
| C 21.00 | Sheet | 015 | Italy |
| C 21.00 | Sheet | 016 | Latvia |
| C 21.00 | Sheet | 017 | Lithuania |
| C 21.00 | Sheet | 018 | Luxembourg |
| C 21.00 | Sheet | 019 | Malta |
| C 21.00 | Sheet | 020 | Netherlands |
| C 21.00 | Sheet | 021 | Poland |
| C 21.00 | Sheet | 022 | Portugal |
| C 21.00 | Sheet | 023 | Romania |
| C 21.00 | Sheet | 024 | Slovakia |
| C 21.00 | Sheet | 025 | Slovenia |
| C 21.00 | Sheet | 026 | Spain |
| C 21.00 | Sheet | 027 | Sweden |
| C 21.00 | Sheet | 028 | United Kingdom |
| C 21.00 | Sheet | 029 | Albania |
| C 21.00 | Sheet | 030 | Japan |
| C 21.00 | Sheet | 031 | Macedonia |
| C 21.00 | Sheet | 032 | Russian Federation |
| C 21.00 | Sheet | 033 | Serbia |
| C 21.00 | Sheet | 034 | Switzerland |
| C 21.00 | Sheet | 035 | Turkey |
| C 21.00 | Sheet | 036 | Ukraine |
| C 21.00 | Sheet | 037 | USA |
| C 21.00 | Sheet | 038 | Norway |
| C 21.00 | Sheet | 039 | Egypt |
| C 21.00 | Sheet | 040 | Iceland |
| C 21.00 | Sheet | 041 | Liechtenstein |
| C 21.00 | Sheet | 042 | Other |
| C 22.00 | Column | 019 | All positions |
| C 22.00 | Column | 020 | Long |
| C 22.00 | Column | 030 | Short |
| C 22.00 | Column | 039 | Net positions |
| C 22.00 | Column | 040 | Long |
| C 22.00 | Column | 050 | Short |
| C 22.00 | Column | 059 | POSITIONS SUBJECT TO CAPITAL CHARGE (Including redistribution of unmatched positions in currencies subject to special treatment for matched positions) |
| C 22.00 | Column | 060 | Long |
| C 22.00 | Column | 070 | Short |
| C 22.00 | Column | 080 | Matched |
| C 22.00 | Column | 090 | Own funds requirements |
| C 22.00 | Column | 100 | Total risk exposure amount |
| C 22.00 | Row | 010 | TOTAL POSITIONS IN NON-REPORTING CURRENCIES |
| C 22.00 | Row | 020 | Currencies closely correlated |
| C 22.00 | Row | 030 | All other currencies (including CIUs treated as different currencies) |
| C 22.00 | Row | 040 | Gold |
| C 22.00 | Row | 050 | Other non-delta risks for currency options |
| C 22.00 | Row | 060 | Simplified method |
| C 22.00 | Row | 070 | Delta plus approach - additional requirements for gamma risk |
| C 22.00 | Row | 080 | Delta plus approach - additional requirements for vega risk |
| C 22.00 | Row | 090 | Scenario matrix approach |
| C 22.00 | Row | 095 | BREAKDOWN OF TOTAL POSITIONS (REPORTING CURRENCY INCLUDED) BY EXPOSURE TYPES |
| C 22.00 | Row | 100 | Other assets and liabilities other than off-balance sheet items and derivatives |
| C 22.00 | Row | 110 | Off-balance sheet items |
| C 22.00 | Row | 120 | Derivatives |
| C 22.00 | Row | 125 | Memorandum items: CURRENCY POSITIONS |
| C 22.00 | Row | 130 | Euro |
| C 22.00 | Row | 140 | Lek |
| C 22.00 | Row | 150 | Argentine Peso |
| C 22.00 | Row | 160 | Australian Dollar |
| C 22.00 | Row | 170 | Brazilian Real |
| C 22.00 | Row | 180 | Bulgarian Lev |
| C 22.00 | Row | 190 | Canadian Dollar |
| C 22.00 | Row | 200 | Czech Koruna |
| C 22.00 | Row | 210 | Danish Krone |
| C 22.00 | Row | 220 | Egyptian Pound |
| C 22.00 | Row | 230 | Pound Sterling |
| C 22.00 | Row | 240 | Forint |
| C 22.00 | Row | 250 | Yen |
| C 22.00 | Row | 260 | Latvian Lats |
| C 22.00 | Row | 270 | Lithuanian Litas |
| C 22.00 | Row | 280 | Denar |
| C 22.00 | Row | 290 | Mexican Peso |
| C 22.00 | Row | 300 | Zloty |
| C 22.00 | Row | 310 | Romanian Leu |
| C 22.00 | Row | 320 | Russian Ruble |
| C 22.00 | Row | 330 | Serbian Dinar |
| C 22.00 | Row | 340 | Swedish Krona |
| C 22.00 | Row | 350 | Swiss Franc |
| C 22.00 | Row | 360 | Turkish Lira |
| C 22.00 | Row | 370 | Hryvnia |
| C 22.00 | Row | 380 | US Dollar |
| C 22.00 | Row | 390 | Iceland Krona |
| C 22.00 | Row | 400 | Norwegian Krone |
| C 22.00 | Row | 410 | Hong Kong Dollar |
| C 22.00 | Row | 420 | New Taiwan Dollar |
| C 22.00 | Row | 430 | New Zealand Dollar |
| C 22.00 | Row | 440 | Singapore Dollar |
| C 22.00 | Row | 450 | Won |
| C 22.00 | Row | 460 | Yuan Renminbi |
| C 22.00 | Row | 470 | Other |
| C 23.00 | Column | 005 | All positions |
| C 23.00 | Column | 010 | Long |
| C 23.00 | Column | 020 | Short |
| C 23.00 | Column | 029 | Net positions |
| C 23.00 | Column | 030 | Long |
| C 23.00 | Column | 040 | Short |
| C 23.00 | Column | 050 | Positions subject to capital charge |
| C 23.00 | Column | 060 | Capital requirements |
| C 23.00 | Column | 070 | Total risk exposure amount |
| C 23.00 | Row | 010 | TOTAL POSITIONS IN COMMODITIES |
| C 23.00 | Row | 020 | Precious metals (except gold) |
| C 23.00 | Row | 030 | Base metals |
| C 23.00 | Row | 040 | Agricultural products (softs) |
| C 23.00 | Row | 050 | Others |
| C 23.00 | Row | 060 | Of which energy products (oil, gas) |
| C 23.00 | Row | 070 | Maturity ladder approach |
| C 23.00 | Row | 080 | Extended maturity ladder approach |
| C 23.00 | Row | 090 | Simplified approach: All positions |
| C 23.00 | Row | 100 | Other non-delta risks for commodity options |
| C 23.00 | Row | 110 | Simplified method |
| C 23.00 | Row | 120 | Delta plus approach - additional requirements for gamma risk |
| C 23.00 | Row | 130 | Delta plus approach - additional requirements for vega risk |
| C 23.00 | Row | 140 | Scenario matrix approach |
| C 24.00 | Column | 029 | VaR |
| C 24.00 | Column | 030 | Multiplication factor (mc) x average of previous 60 working days (VaRavg) |
| C 24.00 | Column | 040 | Previous day (VaRt-1) |
| C 24.00 | Column | 049 | Stressed VaR |
| C 24.00 | Column | 050 | Multiplication factor (ms) x average of previous 60 working days (SVaRavg) |
| C 24.00 | Column | 060 | Latest available (SVaRt-1) |
| C 24.00 | Column | 069 | Incremental default and migration risk capital charge |
| C 24.00 | Column | 070 | 12 weeks average measure |
| C 24.00 | Column | 080 | Last measure |
| C 24.00 | Column | 089 | All price risks capital charge for CTP |
| C 24.00 | Column | 090 | Floor |
| C 24.00 | Column | 100 | 12 weeks average measure |
| C 24.00 | Column | 110 | Last measure |
| C 24.00 | Column | 120 | Own funds requirements |
| C 24.00 | Column | 130 | Total risk exposure amount |
| C 24.00 | Column | 140 | Number of overshootings |
| C 24.00 | Column | 150 | VaR Multiplication Factor (mc) |
| C 24.00 | Column | 160 | SVaR Multiplication Factor (ms) |
| C 24.00 | Column | 170 | Assumed charge for CTP floor - weighted net long positions after cap |
| C 24.00 | Column | 180 | Assumed charge for CTP floor - weighted net short positions after cap |
| C 24.00 | Row | 010 | TOTAL POSITIONS |
| C 24.00 | Row | 019 | Memorandum items: BREAKDOWN OF MARKET RISK |
| C 24.00 | Row | 020 | Traded debt instruments |
| C 24.00 | Row | 030 | TDI - General risk |
| C 24.00 | Row | 040 | TDI - Specific Risk |
| C 24.00 | Row | 050 | Equities |
| C 24.00 | Row | 060 | Equities - General risk |
| C 24.00 | Row | 070 | Equities - Specific Risk |
| C 24.00 | Row | 080 | Foreign Exchange risk |
| C 24.00 | Row | 090 | Commodities risk |
| C 24.00 | Row | 100 | Total amount for general risk |
| C 24.00 | Row | 110 | Total amount for specific risk |
| C 25.00 | Column | 010 | EXPOSURE VALUE |
| C 25.00 | Column | 020 | OTC Derivatives |
| C 25.00 | Column | 030 | SFT |
| C 25.00 | Column | 039 | VaR |
| C 25.00 | Column | 040 | MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg) |
| C 25.00 | Column | 050 | PREVIOUS DAY (VaRt-1) |
| C 25.00 | Column | 059 | STRESSED VaR |
| C 25.00 | Column | 060 | MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg) |
| C 25.00 | Column | 070 | LATEST AVAILABLE (SVaRt-1) |
| C 25.00 | Column | 080 | Own funds requirements |
| C 25.00 | Column | 090 | Total risk exposure amount |
| C 25.00 | Column | 099 | MEMORANDUM ITEMS |
| C 25.00 | Column | 100 | Number of counterparties |
| C 25.00 | Column | 110 | of which: proxy was used to determine credit spread |
| C 25.00 | Column | 120 | Incurred CVA |
| C 25.00 | Column | 129 | CVA Risk Hedge Notionals |
| C 25.00 | Column | 130 | Single Name CDS |
| C 25.00 | Column | 140 | Index CDS |
| C 25.00 | Row | 010 | CVA risk total |
| C 25.00 | Row | 020 | According to Advanced method |
| C 25.00 | Row | 030 | According to Standardised method |
| C 25.00 | Row | 040 | Based on OEM |
| C 26.00 | Column | 010 | Applicable limit |
| C 26.00 | Row | 010 | Non institutions |
| C 26.00 | Row | 020 | Credit institutions |
| C 26.00 | Row | 030 | Credit institutions in % |
| C 27.00 | Column | 002 | COUNTERPARTY IDENTIFICATION |
| C 27.00 | Column | 010 | Code |
| C 27.00 | Column | 020 | Name |
| C 27.00 | Column | 030 | LEI code |
| C 27.00 | Column | 040 | Residence of the counterparty |
| C 27.00 | Column | 050 | Sector of the counterparty |
| C 27.00 | Column | 060 | NACE code |
| C 27.00 | Column | 070 | Type of counterparty |
| C 27.00 | Row | 999 | Open |
| C 28.00 | Column | 002 | COUNTERPARTY |
| C 28.00 | Column | 010 | Code |
| C 28.00 | Column | 020 | Group or individual |
| C 28.00 | Column | 030 | Transactions where there is an exposure to underlying assets |
| C 28.00 | Column | 032 | ORIGINAL EXPOSURES |
| C 28.00 | Column | 040 | Total original exposure |
| C 28.00 | Column | 050 | Of which: defaulted |
| C 28.00 | Column | 052 | Direct exposures |
| C 28.00 | Column | 060 | Debt instruments |
| C 28.00 | Column | 070 | Equity instruments |
| C 28.00 | Column | 080 | Derivatives |
| C 28.00 | Column | 082 | Off balance sheet items |
| C 28.00 | Column | 090 | Loan commitments |
| C 28.00 | Column | 100 | Financial guarantees |
| C 28.00 | Column | 110 | Other commitments |
| C 28.00 | Column | 112 | Indirect exposures |
| C 28.00 | Column | 120 | Debt instruments |
| C 28.00 | Column | 130 | Equity instruments |
| C 28.00 | Column | 140 | Derivatives |
| C 28.00 | Column | 142 | Off balance sheet items |
| C 28.00 | Column | 150 | Loan commitments |
| C 28.00 | Column | 160 | Financial guarantees |
| C 28.00 | Column | 170 | Other commitments |
| C 28.00 | Column | 180 | Additional exposures arising from transactions where there is an exposure to underlying assets |
| C 28.00 | Column | 190 | (-) Value adjustments and provisions |
| C 28.00 | Column | 200 | (-) Exposures deducted from own funds |
| C 28.00 | Column | 202 | Exposure value before application of exemptions and CRM |
| C 28.00 | Column | 210 | Total |
| C 28.00 | Column | 220 | Of which: Non-trading book |
| C 28.00 | Column | 230 | % of eligible capital |
| C 28.00 | Column | 232 | ELIGIBLE CREDIT RISK MITIGATION (CRM) TECHNIQUES |
| C 28.00 | Column | 233 | (-) Substitution effect of eligible credit risk mitigation techniques |
| C 28.00 | Column | 240 | (-) Debt instruments |
| C 28.00 | Column | 250 | (-) Equity instruments |
| C 28.00 | Column | 260 | (-) Derivatives |
| C 28.00 | Column | 262 | (-) Off balance sheet items |
| C 28.00 | Column | 270 | (-) Loan commitments |
| C 28.00 | Column | 280 | (-) Financial Guarantees |
| C 28.00 | Column | 290 | (-) Other commitments |
| C 28.00 | Column | 300 | (-) Funded credit protection other than substitution effect |
| C 28.00 | Column | 310 | (-) Real estate |
| C 28.00 | Column | 320 | (-) Amounts exempted |
| C 28.00 | Column | 322 | Exposure value after application of exemptions and CRM |
| C 28.00 | Column | 330 | Total |
| C 28.00 | Column | 340 | Of which: Non-trading book |
| C 28.00 | Column | 350 | % of eligible capital |
| C 28.00 | Row | 999 | Open |
| C 29.00 | Column | 002 | COUNTERPARTY |
| C 29.00 | Column | 010 | Code |
| C 29.00 | Column | 020 | Group code |
| C 29.00 | Column | 030 | Transactions where there is an exposure to underlying assets |
| C 29.00 | Column | 040 | Type of connection |
| C 29.00 | Column | 042 | ORIGINAL EXPOSURES |
| C 29.00 | Column | 050 | Total original exposure |
| C 29.00 | Column | 060 | Of which: defaulted |
| C 29.00 | Column | 062 | Direct exposures |
| C 29.00 | Column | 070 | Debt instruments |
| C 29.00 | Column | 080 | Equity instruments |
| C 29.00 | Column | 090 | Derivatives |
| C 29.00 | Column | 092 | Off balance sheet items |
| C 29.00 | Column | 100 | Loan commitments |
| C 29.00 | Column | 110 | Financial guarantees |
| C 29.00 | Column | 120 | Other commitments |
| C 29.00 | Column | 122 | Indirect exposures |
| C 29.00 | Column | 130 | Debt instruments |
| C 29.00 | Column | 140 | Equity instruments |
| C 29.00 | Column | 150 | Derivatives |
| C 29.00 | Column | 152 | Off balance sheet items |
| C 29.00 | Column | 160 | Loan commitments |
| C 29.00 | Column | 170 | Financial guarantees |
| C 29.00 | Column | 180 | Other commitments |
| C 29.00 | Column | 190 | Additional exposures arising from transactions where there is an exposure to underlying assets |
| C 29.00 | Column | 200 | (-) Value adjustments and provisions |
| C 29.00 | Column | 210 | (-) Exposures deducted from own funds |
| C 29.00 | Column | 212 | Exposure value before application of exemptions and CRM |
| C 29.00 | Column | 220 | Total |
| C 29.00 | Column | 230 | Of which: Non-trading book |
| C 29.00 | Column | 240 | % of eligible capital |
| C 29.00 | Column | 242 | ELIGIBLE CREDIT RISK MITIGATION (CRM) TECHNIQUES |
| C 29.00 | Column | 243 | (-) Substitution effect of eligible credit risk mitigation techniques |
| C 29.00 | Column | 250 | (-) Debt instruments |
| C 29.00 | Column | 260 | (-) Equity instruments |
| C 29.00 | Column | 270 | (-) Derivatives |
| C 29.00 | Column | 272 | (-) Off balance sheet items |
| C 29.00 | Column | 280 | (-) Loan commitments |
| C 29.00 | Column | 290 | (-) Financial Guarantees |
| C 29.00 | Column | 300 | (-) Other commitments |
| C 29.00 | Column | 310 | (-) Funded credit protection other than substitution effect |
| C 29.00 | Column | 320 | (-) Real estate |
| C 29.00 | Column | 330 | (-) Amounts exempted |
| C 29.00 | Column | 332 | Exposure value after application of exemptions and CRM |
| C 29.00 | Column | 340 | Total |
| C 29.00 | Column | 350 | Of which: Non-trading book |
| C 29.00 | Column | 360 | % of eligible capital |
| C 29.00 | Row | 999 | Open |
| C 30.00 | Column | 002 | COUNTERPARTY |
| C 30.00 | Column | 010 | Code |
| C 30.00 | Column | 012 | MATURITY BUCKETS OF THE EXPOSURE |
| C 30.00 | Column | 020 | Up to 1 Month |
| C 30.00 | Column | 030 | Greater than 1 month up to 2 Months |
| C 30.00 | Column | 040 | Greater than 2 months up to 3 Months |
| C 30.00 | Column | 050 | Greater than 3 months up to 4 Months |
| C 30.00 | Column | 060 | Greater than 4 months up to 5 Months |
| C 30.00 | Column | 070 | Greater than 5 months up to 6 Months |
| C 30.00 | Column | 080 | Greater than 6 months up to 7 Months |
| C 30.00 | Column | 090 | Greater than 7 months up to 8 Months |
| C 30.00 | Column | 100 | Greater than 8 months up to 9 Months |
| C 30.00 | Column | 110 | Greater than 9 months up to 10 Months |
| C 30.00 | Column | 120 | Greater than 10 months up to 11 Months |
| C 30.00 | Column | 130 | Greater than 11 months up to 12 Months |
| C 30.00 | Column | 140 | Greater than 12 months up to 15 Months |
| C 30.00 | Column | 150 | Greater than 15 months up to 18 Months |
| C 30.00 | Column | 160 | Greater than 18 months up to 21 Months |
| C 30.00 | Column | 170 | Greater than 21 months up to 24 Months |
| C 30.00 | Column | 180 | Greater than 24 months up to 27 Months |
| C 30.00 | Column | 190 | Greater than 27 months up to 30 Months |
| C 30.00 | Column | 200 | Greater than 30 months up to 33 Months |
| C 30.00 | Column | 210 | Greater than 33 months up to 36 Months |
| C 30.00 | Column | 220 | Greater than 3 years up to 5 years |
| C 30.00 | Column | 230 | Greater than 5 years up to 10 years |
| C 30.00 | Column | 240 | Greater than 10 years |
| C 30.00 | Column | 250 | Undefined maturity |
| C 30.00 | Row | 999 | Open |
| C 31.00 | Column | 002 | COUNTERPARTY |
| C 31.00 | Column | 010 | Code |
| C 31.00 | Column | 020 | Group code |
| C 31.00 | Column | 022 | MATURITY BUCKETS OF THE EXPOSURE |
| C 31.00 | Column | 030 | Up to 1 Month |
| C 31.00 | Column | 040 | Greater than 1 month up to 2 Months |
| C 31.00 | Column | 050 | Greater than 2 months up to 3 Months |
| C 31.00 | Column | 060 | Greater than 3 months up to 4 Months |
| C 31.00 | Column | 070 | Greater than 4 months up to 5 Months |
| C 31.00 | Column | 080 | Greater than 5 months up to 6 Months |
| C 31.00 | Column | 090 | Greater than 6 months up to 7 Months |
| C 31.00 | Column | 100 | Greater than 7 months up to 8 Months |
| C 31.00 | Column | 110 | Greater than 8 months up to 9 Months |
| C 31.00 | Column | 120 | Greater than 9 months up to 10 Months |
| C 31.00 | Column | 130 | Greater than 10 months up to 11 Months |
| C 31.00 | Column | 140 | Greater than 11 months up to 12 Months |
| C 31.00 | Column | 150 | Greater than 12 months up to 15 Months |
| C 31.00 | Column | 160 | Greater than 15 months up to 18 Months |
| C 31.00 | Column | 170 | Greater than 18 months up to 21 Months |
| C 31.00 | Column | 180 | Greater than 21 months up to 24 Months |
| C 31.00 | Column | 190 | Greater than 24 months up to 27 Months |
| C 31.00 | Column | 200 | Greater than 27 months up to 30 Months |
| C 31.00 | Column | 210 | Greater than 30 months up to 33 Months |
| C 31.00 | Column | 220 | Greater than 33 months up to 36 Months |
| C 31.00 | Column | 230 | Greater than 3 years up to 5 years |
| C 31.00 | Column | 240 | Greater than 5 years up to 10 years |
| C 31.00 | Column | 250 | Greater than 10 years |
| C 31.00 | Column | 260 | Undefined maturity |
| C 31.00 | Row | 999 | Open |
| C 40.00 | Column | 010 | Accounting balance sheet value |
| C 40.00 | Column | 020 | Accounting value assuming no netting or other CRM |
| C 40.00 | Column | 030 | Value with netting rules (Derivatives) taking into account cash collateral |
| C 40.00 | Column | 040 | Add-on amount (SFT) |
| C 40.00 | Column | 050 | Add-on Mark-to-market method (assuming no netting or CRM) (Derivatives) |
| C 40.00 | Column | 060 | Add-on Mark-to-market method (alternative) (Derivatives) |
| C 40.00 | Column | 070 | Notional amount/Nominal value |
| C 40.00 | Column | 080 | Notional amount (same reference name) |
| C 40.00 | Column | 090 | Notional amount (same reference name and counterparty or CCP) |
| C 40.00 | Column | 100 | Notional amount (same reference name and bought protection from CCP) |
| C 40.00 | Column | 110 | Notional amount (same reference name and same or higher maturity) |
| C 40.00 | Row | 010 | Derivatives |
| C 40.00 | Row | 020 | Credit derivatives (protection sold) |
| C 40.00 | Row | 030 | Credit derivatives (protection sold), which are subject to close out clause |
| C 40.00 | Row | 040 | Credit derivatives (protection sold), which are not subject to close out clause |
| C 40.00 | Row | 050 | Credit derivatives (protection bought) |
| C 40.00 | Row | 060 | Financial derivatives |
| C 40.00 | Row | 070 | SFT covered by a master netting agreement |
| C 40.00 | Row | 080 | SFT not covered by a master netting agreement |
| C 40.00 | Row | 090 | Other Assets |
| C 40.00 | Row | 100 | Low-risk off-balance sheet items under the RSA |
| C 40.00 | Row | 110 | Revolving retail exposures; of which |
| C 40.00 | Row | 120 | Unconditionally cancellable credit cards commitments |
| C 40.00 | Row | 130 | Non revolving unconditionally cancellable commitments |
| C 40.00 | Row | 140 | Medium/low risk off-balance sheet items under the RSA |
| C 40.00 | Row | 150 | Medium risk off-balance sheet items under the RSA |
| C 40.00 | Row | 160 | Full risk off-balance sheet items under the RSA |
| C 40.00 | Row | 170 | (memo item) Drawn amount of revolving retail exposures |
| C 40.00 | Row | 180 | (memo item) Drawn amounts on unconditionally cancellable credit cards commitments |
| C 40.00 | Row | 190 | (memo item) Drawn amounts on non revolving unconditionally cancellable commitments |
| C 40.00 | Row | 200 | (memo item) Derecognised fiduciary items according to Article 429(11) of the CRR |
| C 40.00 | Row | 210 | Cash collateral received in derivatives transactions |
| C 40.00 | Row | 220 | Receivables for cash collateral posted in derivatives transactions |
| C 40.00 | Row | 230 | Securities received in a SFT that are recognised as an asset |
| C 40.00 | Row | 240 | SFT cash conduit lending (cash receivables) |
| C 41.00 | Column | 010 | On- and off- balance sheet exposures (SA exposures) |
| C 41.00 | Column | 020 | On- and off- balance sheet exposures (IRB exposures) |
| C 41.00 | Column | 030 | Nominal Value |
| C 41.00 | Row | 010 | Total on- and off-balance sheet exposures belonging to the banking book (breakdown according to the effective risk weight): |
| C 41.00 | Row | 020 | = 0% |
| C 41.00 | Row | 030 | > 0 and <= 12% |
| C 41.00 | Row | 040 | > 12 and <= 20% |
| C 41.00 | Row | 050 | > 20 and <= 50% |
| C 41.00 | Row | 060 | > 50 and <= 75% |
| C 41.00 | Row | 070 | > 75 and <= 100% |
| C 41.00 | Row | 080 | > 100 and <= 425% |
| C 41.00 | Row | 090 | > 425 and <= 1250% |
| C 41.00 | Row | 100 | Exposures in default |
| C 41.00 | Row | 110 | Low risk off-balance sheet items and off-balance sheet items attracting a 0% conversion factor under the solvency ratio (memo item) |
| C 42.00 | Column | 010 | Amount |
| C 42.00 | Row | 010 | Common Equity Tier 1 capital - fully phased-in definition |
| C 42.00 | Row | 020 | Common Equity Tier 1 capital - transitional definition |
| C 42.00 | Row | 030 | Total own funds - fully phased-in definition |
| C 42.00 | Row | 040 | Total own funds - transitional definition |
| C 42.00 | Row | 050 | Regulatory adjustments - CET1 - fully phased- in definition |
| C 42.00 | Row | 060 | Regulatory adjustments - CET1 - transitional definition |
| C 42.00 | Row | 070 | Regulatory adjustments - Total own funds - fully phased-in definition |
| C 42.00 | Row | 080 | Regulatory adjustments - Total own funds - transitional definition |
| C 43.00.a | Column | 010 | Leverage Ratio Exposure Value |
| C 43.00.a | Column | 020 | RWA |
| C 43.00.a | Row | 010 | Off-balance sheet items; of which |
| C 43.00.a | Row | 020 | Trade finance; of which |
| C 43.00.a | Row | 030 | Under official export credit insurance scheme |
| C 43.00.a | Row | 040 | Derivatives and SFTs subject to a cross-product netting agreement |
| C 43.00.a | Row | 050 | Derivatives not subject to a cross-product netting agreement |
| C 43.00.a | Row | 060 | SFTs not subject to a cross-product netting agreement |
| C 43.00.a | Row | 070 | Other assets belonging to the trading book |
| C 43.00.b | Column | 010 | Leverage Ratio Exposure Value: SA Exposures |
| C 43.00.b | Column | 030 | RWAs: SA exposures |
| C 43.00.b | Row | 080 | Covered bonds |
| C 43.00.b | Row | 090 | Exposures treated as sovereigns |
| C 43.00.b | Row | 100 | Central governments and Central banks |
| C 43.00.b | Row | 110 | Regional governments and local authorities treated as sovereigns |
| C 43.00.b | Row | 120 | MDBs and international organisations treated as sovereigns |
| C 43.00.b | Row | 130 | PSEs treated as sovereigns |
| C 43.00.b | Row | 140 | Exposures to regional governments, MDB, international organisations and PSE NOT treated as sovereigns; |
| C 43.00.b | Row | 150 | Regional governments and local authorities NOT treated as sovereigns |
| C 43.00.b | Row | 160 | MDBs NOT treated as sovereigns |
| C 43.00.b | Row | 170 | PSEs NOT treated as a sovereign |
| C 43.00.b | Row | 180 | Institutions |
| C 43.00.b | Row | 190 | Secured by mortgages of immovable properties; of which |
| C 43.00.b | Row | 200 | Secured by mortgages of residential properties |
| C 43.00.b | Row | 210 | Retail Exposures |
| C 43.00.b | Row | 220 | Retail SME |
| C 43.00.b | Row | 230 | Corporate |
| C 43.00.b | Row | 240 | Financial |
| C 43.00.b | Row | 250 | Non-financial |
| C 43.00.b | Row | 260 | SME exposures |
| C 43.00.b | Row | 270 | Corporate exposures other than SME |
| C 43.00.b | Row | 280 | Exposures in default |
| C 43.00.b | Row | 290 | Other exposures (eg equity and other non-credit obligation assets); of which |
| C 43.00.b | Row | 300 | Securitisation exposures |
| C 43.00.b | Row | 310 | Trade finance (Memo item); of which |
| C 43.00.b | Row | 320 | Under official export credit insurance scheme |
| C 43.00.c | Column | 020 | Leverage Ratio Exposure Value: IRB Exposures |
| C 43.00.c | Column | 040 | RWAs: IRB exposures |
| C 43.00.c | Row | 080 | Covered bonds |
| C 43.00.c | Row | 090 | Exposures treated as sovereigns |
| C 43.00.c | Row | 100 | Central governments and Central banks |
| C 43.00.c | Row | 110 | Regional governments and local authorities treated as sovereigns |
| C 43.00.c | Row | 120 | MDBs and international organisations treated as sovereigns |
| C 43.00.c | Row | 130 | PSEs treated as sovereigns |
| C 43.00.c | Row | 140 | Exposures to regional governments, MDB, international organisations and PSE NOT treated as sovereigns; |
| C 43.00.c | Row | 150 | Regional governments and local authorities NOT treated as sovereigns |
| C 43.00.c | Row | 160 | MDBs NOT treated as sovereigns |
| C 43.00.c | Row | 170 | PSEs NOT treated as a sovereign |
| C 43.00.c | Row | 180 | Institutions |
| C 43.00.c | Row | 190 | Secured by mortgages of immovable properties; of which |
| C 43.00.c | Row | 200 | Secured by mortgages of residential properties |
| C 43.00.c | Row | 210 | Retail Exposures |
| C 43.00.c | Row | 220 | Retail SME |
| C 43.00.c | Row | 230 | Corporate |
| C 43.00.c | Row | 240 | Financial |
| C 43.00.c | Row | 250 | Non-financial |
| C 43.00.c | Row | 260 | SME exposures |
| C 43.00.c | Row | 270 | Corporate exposures other than SME |
| C 43.00.c | Row | 280 | Exposures in default |
| C 43.00.c | Row | 290 | Other exposures (eg equity and other non-credit obligation assets); of which |
| C 43.00.c | Row | 300 | Securitisation exposures |
| C 43.00.c | Row | 310 | Trade finance (Memo item); of which |
| C 43.00.c | Row | 320 | Under official export credit insurance scheme |
| C 44.00 | Column | 010 | General Information |
| C 44.00 | Row | 010 | Institutions company structure |
| C 44.00 | Row | 020 | Derivatives treatment |
| C 44.00 | Row | 040 | Institution type |
| C 44.00 | Row | 050 | Reporting calculation method |
| C 45.00.a | Column | 010 | LR Exposure : Month-1-value |
| C 45.00.a | Column | 020 | LR Exposure : Month-2-value |
| C 45.00.a | Column | 030 | LR Exposure: Month-3-value |
| C 45.00.a | Row | 010 | SFT exposure according to CRR 220 |
| C 45.00.a | Row | 020 | SFT exposure according to CRR 222 |
| C 45.00.a | Row | 030 | Derivatives: Market value |
| C 45.00.a | Row | 040 | Derivatives: Add-on Mark-to-Market Method |
| C 45.00.a | Row | 050 | Derivatives: Original Exposure Method |
| C 45.00.a | Row | 060 | Undrawn credit facilities, which may be cancelled unconditionally at any time without notice |
| C 45.00.a | Row | 070 | Medium/low risk trade related off-balance sheet items |
| C 45.00.a | Row | 080 | Medium risk trade related off-balance sheet items and officially supported export finance related off-balance sheet items |
| C 45.00.a | Row | 090 | Other off-balance sheet items |
| C 45.00.a | Row | 100 | Other assets |
| C 45.00.a | Row | 110 | Tier 1 capital - fully phased-in definition |
| C 45.00.a | Row | 120 | Tier 1 capital - transitional definition |
| C 45.00.a | Row | 130 | Amount to be added due to CRR 429 (4), 2nd subparagraph |
| C 45.00.a | Row | 140 | Amount to be added due to CRR 429 (4), 2nd subparagraph - transitional definition |
| C 45.00.a | Row | 150 | Regulatory adjustments - Tier 1 - fully phased -in definition; of which |
| C 45.00.a | Row | 160 | Regulatory adjustments regarding own credit risk |
| C 45.00.a | Row | 170 | Regulatory adjustments -Tier 1- transitional definition |
| C 45.00.a | Row | 180 | Leverage Ratio -using a fully phased-in definition of Tier 1 |
| C 45.00.a | Row | 190 | Leverage Ratio -using a transitional definition of Tier 1 |
| C 45.00.b | Column | 040 | Leverage ratio calculated as the simple arithmetic mean of the monthly leverage ratio over a quarter |
| C 45.00.b | Row | 180 | Leverage Ratio -using a fully phased-in definition of Tier 1 |
| C 45.00.b | Row | 190 | Leverage Ratio -using a transitional definition of Tier 1 |
| C 46.00.a | Column | 010 | Financial sector entities |
| C 46.00.a | Column | 020 | Securitisation entities |
| C 46.00.a | Column | 030 | Commercial entities |
| C 46.00.a | Row | 010 | SFT covered by a master netting agreement (accounting value assuming no netting or other CRM) |
| C 46.00.a | Row | 020 | SFT covered by a master netting agreement add-on |
| C 46.00.a | Row | 030 | SFT not covered by a master netting agreement (accounting value assuming no netting or CRM) |
| C 46.00.a | Row | 040 | SFT not covered by a master netting agreement add-on |
| C 46.00.a | Row | 050 | Derivatives: Market value |
| C 46.00.a | Row | 060 | Derivatives: Add-on Mark-to-Market Method |
| C 46.00.a | Row | 070 | Derivatives: Original Exposure Method |
| C 46.00.a | Row | 080 | Undrawn credit facilities, which may be cancelled unconditionally at any time without notice |
| C 46.00.a | Row | 090 | Medium/low risk trade related off-balance sheet items |
| C 46.00.a | Row | 100 | Medium risk trade related off-balance sheet items and officially supported export finance related off-balance sheet items |
| C 46.00.a | Row | 110 | Other off-balance sheet items |
| C 46.00.a | Row | 120 | Other assets |
| C 46.00.a | Row | 140 | (memo item) Total accounting assets of the entities |
| C 46.00.a | Row | 150 | (memo item) Total accounting equity of the entities |
| C 46.00.b | Column | 010 | Financial entities |
| C 46.00.b | Column | 020 | Securitisation entities |
| C 46.00.b | Column | 030 | Commercial entities |
| C 46.00.b | Row | 130 | (memo item) Total value of investments in the entities |
| C 46.00.b | Row | 160 | (memo item) Inclusion factor |
| C 46.00.c | Column | 030 | Commercial entities |
| C 46.00.c | Row | 170 | (memo item) Accounting assets of the entities that are not considered in fields {LR6, 010, 003} to {LR6, 120, 003} |
| C 51.00.a | Column | 010 | Market value |
| C 51.00.a | Column | 020 | Value according to Art. 418 CRR |
| C 51.00.a | Column | 030 | Amount |
| C 51.00.a | Column | 040 | Undrawn amount of line |
| C 51.00.a | Row | 005 | ASSETS WHICH MEET THE REQUIREMENTS OF Arts. 416 AND 417 CRR |
| C 51.00.a | Row | 010 | cash |
| C 51.00.a | Row | 020 | exposures to central bank |
| C 51.00.a | Row | 030 | of which: exposures that can be withdrawn in times of stress |
| C 51.00.a | Row | 035 | Other transferable assets representing claims on or guaranteed by |
| C 51.00.a | Row | 036 | transferable assets representing claims on or guaranteed by the central government of a Member State, on a region with fiscal autonomy to raise and collect taxes, or of a third country in the domestic currency of the central or regional government, if the institution incurs a liquidity risk in that Member State or third country that it covers by holding those liquid assets |
| C 51.00.a | Row | 040 | representing claims |
| C 51.00.a | Row | 050 | guaranteed by |
| C 51.00.a | Row | 055 | transferable assets representing claims on or guaranteed by central banks and non-central government public sector entities in the domestic currency of the central bank and public sector entity |
| C 51.00.a | Row | 060 | representing claims on |
| C 51.00.a | Row | 070 | guaranteed by |
| C 51.00.a | Row | 075 | transferable assets representing claims on or guaranteed by the Bank for International Settlements, the International Monetary Fund, the Commission and multilateral development banks; |
| C 51.00.a | Row | 080 | representing claims on |
| C 51.00.a | Row | 090 | guaranteed by |
| C 51.00.a | Row | 095 | transferable assets representing claims on or guaranteed by the European Financial Stability Facility and the European Stability Mechanism |
| C 51.00.a | Row | 100 | representing claims on |
| C 51.00.a | Row | 110 | guaranteed by |
| C 51.00.a | Row | 115 | total shares or units in CIUs with underlying assets specified in Art. 416 CRR |
| C 51.00.a | Row | 120 | underlying assets in point (a) of Art. 416(1) CRR |
| C 51.00.a | Row | 130 | underlying assets in point (b) and (c) of Art. 416(1) CRR |
| C 51.00.a | Row | 140 | underlying assets in point (d) of Art. 416(1) CRR |
| C 51.00.a | Row | 150 | standby credit facilities granted by central banks within the scope of monetary policy to the extent that these facilities are not collateralised by liquid assets and excluding emergency liquidity assistance |
| C 51.00.a | Row | 155 | deposits with the central credit institution and other statutory or contractually available liquid funding from a central credit institution or institutions that are members of a network referred to in Art. 113(7) or eligible for the waiver provided in Art. 10 CRR, to the extent that this funding is not collateralized by liquid assets |
| C 51.00.a | Row | 160 | deposits |
| C 51.00.a | Row | 170 | contractually available liquid funding |
| C 51.00.a | Row | 615 | ASSETS WHICH DO NOT MEET THE REQUIREMENTS OF Art. 416 CRR BUT STILL MEET THE REQUIREMENTS OF ART. 417 (b) AND (c) CRR |
| C 51.00.a | Row | 616 | financial corporate bonds |
| C 51.00.a | Row | 620 | credit quality step 1 |
| C 51.00.a | Row | 630 | credit quality step 2 |
| C 51.00.a | Row | 640 | credit quality step 3 |
| C 51.00.a | Row | 645 | own issuances |
| C 51.00.a | Row | 650 | credit quality step 1 |
| C 51.00.a | Row | 660 | credit quality step 2 |
| C 51.00.a | Row | 670 | credit quality step 3 |
| C 51.00.a | Row | 675 | unsecured credit institution issuances |
| C 51.00.a | Row | 680 | credit quality step 1 |
| C 51.00.a | Row | 690 | credit quality step 2 |
| C 51.00.a | Row | 700 | credit quality step 3 |
| C 51.00.a | Row | 705 | non residential mortgage backed instruments not already reported in 1.10 |
| C 51.00.a | Row | 710 | credit quality step 1 |
| C 51.00.a | Row | 720 | credit quality step 2 |
| C 51.00.a | Row | 730 | credit quality step 3 |
| C 51.00.a | Row | 735 | residential mortgage backed instruments not already reported in 1.11 |
| C 51.00.a | Row | 740 | credit quality step 1 |
| C 51.00.a | Row | 750 | credit quality step 2 |
| C 51.00.a | Row | 760 | credit quality step 3 |
| C 51.00.a | Row | 770 | equities listed on a recognised exchange and major index linked equity instruments, not self issued or issued by financial institutions |
| C 51.00.a | Row | 780 | gold |
| C 51.00.a | Row | 790 | guaranteed bonds not already reported above |
| C 51.00.a | Row | 800 | covered bonds not already reported above |
| C 51.00.a | Row | 810 | corporate bonds not already reported above |
| C 51.00.a | Row | 820 | funds based on the assets reported in 4.5 -4.10 of the LCR-Assets' template |
| C 51.00.a | Row | 825 | other categories of central bank eligible securities or loans |
| C 51.00.a | Row | 830 | local government bonds |
| C 51.00.a | Row | 840 | commercial paper |
| C 51.00.a | Row | 850 | credit claims |
| C 51.00.a | Row | 855 | TREATMENT FOR JURISDICTIONS WITH INSUFFICIENT HQLA |
| C 51.00.a | Row | 860 | Use of derogation A (foreign currency) |
| C 51.00.a | Row | 870 | Use of derogation B (credit line from the relevant central bank) |
| C 51.00.a | Row | 875 | REPORTING OF SHAR'IAH COMPLIANT ASSETS AS ALTERNATIVE ASSETS UNDER 509(2)(i). Shar'iah -compliant financial products as alternative to assetss that would qualify as liquid assets for the purposes of Article 416, for the use of Shar'iah compliant banks |
| C 51.00.a | Row | 880 | credit quality step 1 |
| C 51.00.a | Row | 890 | credit quality step 2 |
| C 51.00.a | Row | 900 | credit quality step 3 |
| C 51.00.a | Sheet | 010 | Total currencies |
| C 51.00.b | Column | 005 | Extremely high liquidity and credit quality assets |
| C 51.00.b | Column | 010 | Market value |
| C 51.00.b | Column | 020 | Value according to Art. 418 CRR |
| C 51.00.b | Column | 025 | High liquidity and credit quality assets |
| C 51.00.b | Column | 030 | Market value |
| C 51.00.b | Column | 040 | Value according to Art. 418 CRR |
| C 51.00.b | Row | 180 | assets issued by a credit institution which has been set up by a Member State central or regional government where at least one of the conditions in Art. 416 (2)(a)(iii) CRR is met |
| C 51.00.b | Row | 185 | non financial corporate bonds |
| C 51.00.b | Row | 190 | credit quality step 1 |
| C 51.00.b | Row | 200 | credit quality step 2 |
| C 51.00.b | Row | 210 | credit quality step 3 |
| C 51.00.b | Row | 215 | bonds issued by a credit institution eligible for the treatment set out in Art. 129(4) or (5) CRR |
| C 51.00.b | Row | 220 | credit quality step 1 |
| C 51.00.b | Row | 230 | credit quality step 2 |
| C 51.00.b | Row | 240 | credit quality step 3 |
| C 51.00.b | Row | 245 | non residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR |
| C 51.00.b | Row | 250 | credit quality step 1 |
| C 51.00.b | Row | 260 | credit quality step 2 |
| C 51.00.b | Row | 270 | credit quality step 3 |
| C 51.00.b | Row | 275 | residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR |
| C 51.00.b | Row | 280 | credit quality step 1 |
| C 51.00.b | Row | 290 | credit quality step 2 |
| C 51.00.b | Row | 300 | credit quality step 3 |
| C 51.00.b | Row | 305 | bonds issued by a credit institution as defined in Art. 52(4) of Directive 2009/65/EC other than those referred to in 1.9 of LCR-Assets' template |
| C 51.00.b | Row | 310 | credit quality step 1 |
| C 51.00.b | Row | 320 | credit quality step 2 |
| C 51.00.b | Row | 330 | credit quality step 3 |
| C 51.00.b | Row | 335 | other transferable assets that are of extremely high liquidity and credit quality |
| C 51.00.b | Row | 340 | credit quality step 1 |
| C 51.00.b | Row | 350 | credit quality step 2 |
| C 51.00.b | Row | 360 | credit quality step 3 |
| C 51.00.b | Row | 365 | other transferable assets that are of high liquidity and credit quality |
| C 51.00.b | Row | 370 | credit quality step 1 |
| C 51.00.b | Row | 380 | credit quality step 2 |
| C 51.00.b | Row | 390 | credit quality step 3 |
| C 51.00.b | Row | 395 | ASSETS WHICH MEET THE REQUIREMENTS OF ART. 416 (1) (b) AND (d) BUT DO NOT MEET THE REQUIREMENTS OF ART. 417 (b)AND (c) CRR |
| C 51.00.b | Row | 400 | assets not controlled by a liquidity management function |
| C 51.00.b | Row | 410 | assets not legally and practically readily available at any time during the next 30 days to be liquidated via outright sale via a simple repurchase agreements on an approved repurchase markets |
| C 51.00.b | Row | 415 | ITEMS SUBJECT TO SUPPLEMENTARY REPORTING OF LIQUID ASSETS |
| C 51.00.b | Row | 420 | Cash |
| C 51.00.b | Row | 430 | Central bank exposures, to the extent that these exposures can be drawn down in times of stress |
| C 51.00.b | Row | 435 | transferable securities with a 0% risk weight and not an obligation of an institution or any of its affiliated entities |
| C 51.00.b | Row | 440 | representing claims on sovereigns |
| C 51.00.b | Row | 450 | claims guaranteed by sovereigns |
| C 51.00.b | Row | 460 | representing claims on or claims guaranteed by central banks |
| C 51.00.b | Row | 470 | representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities |
| C 51.00.b | Row | 480 | representing claims on or claims guaranteed by Bank for International Settlements, the International Monetary Fund, the European Union, the European Financial Stability Facility, the European Stability Mechanism or multilateral development banks |
| C 51.00.b | Row | 490 | Transferable securities other than those referred to in 3.3 of the LCR-Assets' template representing claims on or claims guaranteed by sovereigns or central banks issued in domestic currencies by the sovereign or central bank in the currency and country in which the liquidity risk is being taken or issued in foreign currencies, to the extent that holding of such debt matches the liquidity needs of the bank’s operations in that third country |
| C 51.00.b | Row | 495 | transferable securities with a 20% risk weight and not an obligation of an institution or any of its affiliated entities |
| C 51.00.b | Row | 500 | representing claims on sovereigns |
| C 51.00.b | Row | 510 | claims guaranteed by sovereigns |
| C 51.00.b | Row | 520 | representing claims on or claims guaranteed by central banks |
| C 51.00.b | Row | 530 | representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities |
| C 51.00.b | Row | 540 | representing claims on or claims guaranteed by multilateral development banks |
| C 51.00.b | Row | 550 | transferable securities other than those referred to in point 3.3 to 3.5 of the LCR-Assets's template that fulfil all the conditions specifed in Art. 5 of Annex III CRR |
| C 51.00.b | Row | 560 | transferable securities other than those referred to in 3.3 to 3.6 of the LCR-Assets' template that qualify for a 50 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and do not represent a claim on an SSPE, an institution or any of its affiliated entities |
| C 51.00.b | Row | 570 | transferable securities other than those referred to in 3.3 to 3.7 of the LCR-Assets' template that are collateralised by assets that qualify for a 35 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and are fully and completely secured by mortgages on residential property in accordance with Art. 125 CRR |
| C 51.00.b | Row | 580 | standby credit facilities granted by central banks within the scope of monetary policy to the extent that these facilities are not collateralised by liquid assets and excluding emergency liquidity assistance |
| C 51.00.b | Row | 590 | Legal or statutory minimum deposits with the central credit institution and other statutory or contractually available liquid funding from the central credit institution or institutions that are members of the network referred to in Art. 113(7) CRR, or eligible for the waiver provided in Art. 10, to the extent that this funding is not colateralised by liquid assets , if the credit institution belongs to a network in accordance with legal or statutory provisions. |
| C 51.00.b | Row | 600 | exchange traded, centrally cleared common equity shares, that are a constituent of a major stock index, denominated in the domestic currency of the Member State and not issued by an institution or any of its affiliates |
| C 51.00.b | Row | 610 | gold listed on a recognised exchange, held on an allocated basis |
| C 51.00.b | Sheet | 010 | Total currencies |
| C 51.00.w | Column | 010 | Market value |
| C 51.00.w | Column | 020 | Value according to Art. 418 CRR |
| C 51.00.w | Column | 030 | Amount |
| C 51.00.w | Column | 040 | Undrawn amount of line |
| C 51.00.w | Row | 005 | ASSETS WHICH MEET THE REQUIREMENTS OF Arts. 416 AND 417 CRR |
| C 51.00.w | Row | 010 | cash |
| C 51.00.w | Row | 020 | exposures to central bank |
| C 51.00.w | Row | 030 | of which: exposures that can be withdrawn in times of stress |
| C 51.00.w | Row | 035 | Other transferable assets representing claims on or guaranteed by |
| C 51.00.w | Row | 036 | transferable assets representing claims on or guaranteed by the central government of a Member State, on a region with fiscal autonomy to raise and collect taxes, or of a third country in the domestic currency of the central or regional government, if the institution incurs a liquidity risk in that Member State or third country that it covers by holding those liquid assets |
| C 51.00.w | Row | 040 | representing claims |
| C 51.00.w | Row | 050 | guaranteed by |
| C 51.00.w | Row | 055 | transferable assets representing claims on or guaranteed by central banks and non-central government public sector entities in the domestic currency of the central bank and public sector entity |
| C 51.00.w | Row | 060 | representing claims on |
| C 51.00.w | Row | 070 | guaranteed by |
| C 51.00.w | Row | 075 | transferable assets representing claims on or guaranteed by the Bank for International Settlements, the International Monetary Fund, the Commission and multilateral development banks; |
| C 51.00.w | Row | 080 | representing claims on |
| C 51.00.w | Row | 090 | guaranteed by |
| C 51.00.w | Row | 095 | transferable assets representing claims on or guaranteed by the European Financial Stability Facility and the European Stability Mechanism |
| C 51.00.w | Row | 100 | representing claims on |
| C 51.00.w | Row | 110 | guaranteed by |
| C 51.00.w | Row | 115 | total shares or units in CIUs with underlying assets specified in Art. 416 CRR |
| C 51.00.w | Row | 120 | underlying assets in point (a) of Art. 416(1) CRR |
| C 51.00.w | Row | 130 | underlying assets in point (b) and (c) of Art. 416(1) CRR |
| C 51.00.w | Row | 140 | underlying assets in point (d) of Art. 416(1) CRR |
| C 51.00.w | Row | 150 | standby credit facilities granted by central banks within the scope of monetary policy to the extent that these facilities are not collateralised by liquid assets and excluding emergency liquidity assistance |
| C 51.00.w | Row | 155 | deposits with the central credit institution and other statutory or contractually available liquid funding from a central credit institution or institutions that are members of a network referred to in Art. 113(7) or eligible for the waiver provided in Art. 10 CRR, to the extent that this funding is not collateralized by liquid assets |
| C 51.00.w | Row | 160 | deposits |
| C 51.00.w | Row | 170 | contractually available liquid funding |
| C 51.00.w | Row | 615 | ASSETS WHICH DO NOT MEET THE REQUIREMENTS OF Art. 416 CRR BUT STILL MEET THE REQUIREMENTS OF ART. 417 (b) AND (c) CRR |
| C 51.00.w | Row | 616 | financial corporate bonds |
| C 51.00.w | Row | 620 | credit quality step 1 |
| C 51.00.w | Row | 630 | credit quality step 2 |
| C 51.00.w | Row | 640 | credit quality step 3 |
| C 51.00.w | Row | 645 | own issuances |
| C 51.00.w | Row | 650 | credit quality step 1 |
| C 51.00.w | Row | 660 | credit quality step 2 |
| C 51.00.w | Row | 670 | credit quality step 3 |
| C 51.00.w | Row | 675 | unsecured credit institution issuances |
| C 51.00.w | Row | 680 | credit quality step 1 |
| C 51.00.w | Row | 690 | credit quality step 2 |
| C 51.00.w | Row | 700 | credit quality step 3 |
| C 51.00.w | Row | 705 | non residential mortgage backed instruments not already reported in 1.10 |
| C 51.00.w | Row | 710 | credit quality step 1 |
| C 51.00.w | Row | 720 | credit quality step 2 |
| C 51.00.w | Row | 730 | credit quality step 3 |
| C 51.00.w | Row | 735 | residential mortgage backed instruments not already reported in 1.11 |
| C 51.00.w | Row | 740 | credit quality step 1 |
| C 51.00.w | Row | 750 | credit quality step 2 |
| C 51.00.w | Row | 760 | credit quality step 3 |
| C 51.00.w | Row | 770 | equities listed on a recognised exchange and major index linked equity instruments, not self issued or issued by financial institutions |
| C 51.00.w | Row | 780 | gold |
| C 51.00.w | Row | 790 | guaranteed bonds not already reported above |
| C 51.00.w | Row | 800 | covered bonds not already reported above |
| C 51.00.w | Row | 810 | corporate bonds not already reported above |
| C 51.00.w | Row | 820 | funds based on the assets reported in 4.5 -4.10 of the LCR-Assets' template |
| C 51.00.w | Row | 825 | other categories of central bank eligible securities or loans |
| C 51.00.w | Row | 830 | local government bonds |
| C 51.00.w | Row | 840 | commercial paper |
| C 51.00.w | Row | 850 | credit claims |
| C 51.00.w | Row | 855 | TREATMENT FOR JURISDICTIONS WITH INSUFFICIENT HQLA |
| C 51.00.w | Row | 860 | Use of derogation A (foreign currency) |
| C 51.00.w | Row | 870 | Use of derogation B (credit line from the relevant central bank) |
| C 51.00.w | Row | 875 | REPORTING OF SHAR'IAH COMPLIANT ASSETS AS ALTERNATIVE ASSETS UNDER 509(2)(i). Shar'iah -compliant financial products as alternative to assetss that would qualify as liquid assets for the purposes of Article 416, for the use of Shar'iah compliant banks |
| C 51.00.w | Row | 880 | credit quality step 1 |
| C 51.00.w | Row | 890 | credit quality step 2 |
| C 51.00.w | Row | 900 | credit quality step 3 |
| C 51.00.w | Sheet | 999 | Significant currency |
| C 51.00.x | Column | 005 | Extremely high liquidity and credit quality assets |
| C 51.00.x | Column | 010 | Market value |
| C 51.00.x | Column | 020 | Value according to Art. 418 CRR |
| C 51.00.x | Column | 025 | High liquidity and credit quality assets |
| C 51.00.x | Column | 030 | Market value |
| C 51.00.x | Column | 040 | Value according to Art. 418 CRR |
| C 51.00.x | Row | 180 | assets issued by a credit institution which has been set up by a Member State central or regional government where at least one of the conditions in Art. 416 (2)(a)(iii) CRR is met |
| C 51.00.x | Row | 185 | non financial corporate bonds |
| C 51.00.x | Row | 190 | credit quality step 1 |
| C 51.00.x | Row | 200 | credit quality step 2 |
| C 51.00.x | Row | 210 | credit quality step 3 |
| C 51.00.x | Row | 215 | bonds issued by a credit institution eligible for the treatment set out in Art. 129(4) or (5) CRR |
| C 51.00.x | Row | 220 | credit quality step 1 |
| C 51.00.x | Row | 230 | credit quality step 2 |
| C 51.00.x | Row | 240 | credit quality step 3 |
| C 51.00.x | Row | 245 | non residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR |
| C 51.00.x | Row | 250 | credit quality step 1 |
| C 51.00.x | Row | 260 | credit quality step 2 |
| C 51.00.x | Row | 270 | credit quality step 3 |
| C 51.00.x | Row | 275 | residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR |
| C 51.00.x | Row | 280 | credit quality step 1 |
| C 51.00.x | Row | 290 | credit quality step 2 |
| C 51.00.x | Row | 300 | credit quality step 3 |
| C 51.00.x | Row | 305 | bonds issued by a credit institution as defined in Art. 52(4) of Directive 2009/65/EC other than those referred to in 1.9 of LCR-Assets' template |
| C 51.00.x | Row | 310 | credit quality step 1 |
| C 51.00.x | Row | 320 | credit quality step 2 |
| C 51.00.x | Row | 330 | credit quality step 3 |
| C 51.00.x | Row | 335 | other transferable assets that are of extremely high liquidity and credit quality |
| C 51.00.x | Row | 340 | credit quality step 1 |
| C 51.00.x | Row | 350 | credit quality step 2 |
| C 51.00.x | Row | 360 | credit quality step 3 |
| C 51.00.x | Row | 365 | other transferable assets that are of high liquidity and credit quality |
| C 51.00.x | Row | 370 | credit quality step 1 |
| C 51.00.x | Row | 380 | credit quality step 2 |
| C 51.00.x | Row | 390 | credit quality step 3 |
| C 51.00.x | Row | 395 | ASSETS WHICH MEET THE REQUIREMENTS OF ART. 416 (1) (b) AND (d) BUT DO NOT MEET THE REQUIREMENTS OF ART. 417 (b)AND (c) CRR |
| C 51.00.x | Row | 400 | assets not controlled by a liquidity management function |
| C 51.00.x | Row | 410 | assets not legally and practically readily available at any time during the next 30 days to be liquidated via outright sale via a simple repurchase agreements on an approved repurchase markets |
| C 51.00.x | Row | 415 | ITEMS SUBJECT TO SUPPLEMENTARY REPORTING OF LIQUID ASSETS |
| C 51.00.x | Row | 420 | Cash |
| C 51.00.x | Row | 430 | Central bank exposures, to the extent that these exposures can be drawn down in times of stress |
| C 51.00.x | Row | 435 | transferable securities with a 0% risk weight and not an obligation of an institution or any of its affiliated entities |
| C 51.00.x | Row | 440 | representing claims on sovereigns |
| C 51.00.x | Row | 450 | claims guaranteed by sovereigns |
| C 51.00.x | Row | 460 | representing claims on or claims guaranteed by central banks |
| C 51.00.x | Row | 470 | representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities |
| C 51.00.x | Row | 480 | representing claims on or claims guaranteed by Bank for International Settlements, the International Monetary Fund, the European Union, the European Financial Stability Facility, the European Stability Mechanism or multilateral development banks |
| C 51.00.x | Row | 490 | Transferable securities other than those referred to in 3.3 of the LCR-Assets' template representing claims on or claims guaranteed by sovereigns or central banks issued in domestic currencies by the sovereign or central bank in the currency and country in which the liquidity risk is being taken or issued in foreign currencies, to the extent that holding of such debt matches the liquidity needs of the bank’s operations in that third country |
| C 51.00.x | Row | 495 | transferable securities with a 20% risk weight and not an obligation of an institution or any of its affiliated entities |
| C 51.00.x | Row | 500 | representing claims on sovereigns |
| C 51.00.x | Row | 510 | claims guaranteed by sovereigns |
| C 51.00.x | Row | 520 | representing claims on or claims guaranteed by central banks |
| C 51.00.x | Row | 530 | representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities |
| C 51.00.x | Row | 540 | representing claims on or claims guaranteed by multilateral development banks |
| C 51.00.x | Row | 550 | transferable securities other than those referred to in point 3.3 to 3.5 of the LCR-Assets's template that fulfil all the conditions specifed in Art. 5 of Annex III CRR |
| C 51.00.x | Row | 560 | transferable securities other than those referred to in 3.3 to 3.6 of the LCR-Assets' template that qualify for a 50 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and do not represent a claim on an SSPE, an institution or any of its affiliated entities |
| C 51.00.x | Row | 570 | transferable securities other than those referred to in 3.3 to 3.7 of the LCR-Assets' template that are collateralised by assets that qualify for a 35 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and are fully and completely secured by mortgages on residential property in accordance with Art. 125 CRR |
| C 51.00.x | Row | 580 | standby credit facilities granted by central banks within the scope of monetary policy to the extent that these facilities are not collateralised by liquid assets and excluding emergency liquidity assistance |
| C 51.00.x | Row | 590 | Legal or statutory minimum deposits with the central credit institution and other statutory or contractually available liquid funding from the central credit institution or institutions that are members of the network referred to in Art. 113(7) CRR, or eligible for the waiver provided in Art. 10, to the extent that this funding is not colateralised by liquid assets , if the credit institution belongs to a network in accordance with legal or statutory provisions. |
| C 51.00.x | Row | 600 | exchange traded, centrally cleared common equity shares, that are a constituent of a major stock index, denominated in the domestic currency of the Member State and not issued by an institution or any of its affiliates |
| C 51.00.x | Row | 610 | gold listed on a recognised exchange, held on an allocated basis |
| C 51.00.x | Sheet | 999 | Significant currency |
| C 52.00.a | Column | 010 | Amount |
| C 52.00.a | Column | 020 | Outflow |
| C 52.00.a | Column | 030 | Market value |
| C 52.00.a | Column | 040 | Value according to Art. 418 CRR |
| C 52.00.a | Row | 005 | OUTFLOWS |
| C 52.00.a | Row | 006 | retail deposits |
| C 52.00.a | Row | 007 | covered by a Deposit Guarantee Scheme in accordance with Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country |
| C 52.00.a | Row | 020 | Part of an established relationship making withdrawal highly unlikely |
| C 52.00.a | Row | 030 | held in transactional accounts, including accounts to which salaries are regularly credited |
| C 52.00.a | Row | 040 | covered by a Deposit Guarantee Scheme according to Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country which do not qualify to be reported in items 1.1.1.1 or 1.1.1.2 |
| C 52.00.a | Row | 050 | uninsured retail deposits |
| C 52.00.a | Row | 055 | deposits subject to different outflows than specified in Art. 421(1) or 421(2) CRR |
| C 52.00.a | Row | 060 | Category 1 |
| C 52.00.a | Row | 070 | Category 2 |
| C 52.00.a | Row | 080 | Category 3 |
| C 52.00.a | Row | 090 | deposits in third countries where a higher outflow is applied |
| C 52.00.a | Row | 100 | deposits exempted from the calculation of outflows where the conditions of Art. 421(5)(a) and (b) CRR have been met |
| C 52.00.a | Row | 105 | outflows on other liabilities |
| C 52.00.a | Row | 1055 | liabilities not reported in 1.2.2 to 1.2.5 resulting from deposits by clients that are not financial customers |
| C 52.00.a | Row | 1060 | which are covered by a Deposit Guarantee Scheme in accordance with Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country |
| C 52.00.a | Row | 1070 | which are not covered by a Deposit Guarantee Scheme in accordance with Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country |
| C 52.00.a | Row | 1080 | net amount payable from the contracts listed in Annex II (net of collateral to be received that qualifies as liquid assets under Art. 416 CRR |
| C 52.00.a | Row | 1085 | liabilities for which the competent authority has determined a lower outflow in accordance with Art. 422(8) CRR |
| C 52.00.a | Row | 1090 | where all the conditions of Art. 422(8) (a), (b), (c) and (d) CRR are met |
| C 52.00.a | Row | 110 | liabilities resulting from the institution's own operating expenses |
| C 52.00.a | Row | 1100 | where point (d) of Art. 422(8)(d) has been waived by the competent authorities and all the conditions of Art. 422 (8) (a), (b), and (c) are met for the purposes of applying the intra-group treatment of Art. 19 (1)(b) in relation to institutions that are not subject to the waiver of Art. 8 liabilities for which the competent authority has determined a lower outflow in accordance with Art. 422(9) CRR |
| C 52.00.a | Row | 1105 | outflows not captured above |
| C 52.00.a | Row | 1110 | liabilities, including any contractual arrangements such as other off balance sheet and contingent funding obligations, including, but not limited to committed funding facilities, un-drawn loans and advances to wholesale counterparties, mortgages that have been agreed but not yet drawn down, credit cards, overdrafts, planned outflows related to renewal or extension of new retail or wholesale loans, planned derivative payables |
| C 52.00.a | Row | 1120 | trade finance off balance sheet related products, as defined in Art. 429 and Annex I |
| C 52.00.a | Row | 1130 | all other liabilities |
| C 52.00.a | Row | 1135 | additional Outflows |
| C 52.00.a | Row | 1140 | for collateral other than assets referred to in Art. 416.1(a) to (c) CRR which is posted by the institution for contracts listed in Annex II CRR and credit derivatives |
| C 52.00.a | Row | 1150 | corresponding to additional collateral needs that would result from a material deterioration in the credit quality of the institution |
| C 52.00.a | Row | 1160 | corresponding to additional collateral needs that would result from the impact of an adverse market scenario on the institution's derivatives transaction, financing transactions and other contracts if material |
| C 52.00.a | Row | 1170 | corresponding to the market value of securities or other assets sold short and to be delivered within the 30 days horizon unless the institution owns the securities to be delivered or has borrowed them at terms requiring their return only after the 30 day horizon and the securities do not form Part of the institutions liquid assets |
| C 52.00.a | Row | 1180 | corresponding to the excess collateral the institution holds that can be contractually called at any time by the counterparty |
| C 52.00.a | Row | 1190 | corresponding to collateral that is due to be returned to a counterparty |
| C 52.00.a | Row | 1200 | corresponding to collateral that corresponds to assets that would qualify as liquid assets for the purposes of Art. 416 CRR that can be substituted for assets corresponding to assets that would not qualify as liquid assets for the purposes of Art. 416 CRR without the consent of the institution. |
| C 52.00.a | Row | 1210 | deposits received as collateral |
| C 52.00.a | Row | 1215 | outflows from credit and liquidity facilities |
| C 52.00.a | Row | 1220 | maximum amount that can be drawn of undrawn committed credit facilities and undrawn committed liquidity facilities for retail clients |
| C 52.00.a | Row | 1225 | maximum amount that can be drawn of undrawn committed credit facilities and undrawn committed liquidity facilities for clients other than retail and financial customers |
| C 52.00.a | Row | 1230 | undrawn committed credit facilities |
| C 52.00.a | Row | 1240 | undrawn committed liquidity facilities |
| C 52.00.a | Row | 1250 | maximum amount that can be drawn of undrawn liquidity facilities that has been provided to an SSPE for the purpose of enabling such SSPE to purchase assets other than securities from clients that are not financial customers that exceeds the amount of assets currently purchased from clients and where the maximum amount that can be drawn is contractually limited to the amount of assets currently purchased |
| C 52.00.a | Row | 1255 | maximum amount that can be drawn of other undrawn committed credit faciltiies and undrawn committed liquidity facilities not reported in 1.4.1, 1.4.2 or 1.4.3 |
| C 52.00.a | Row | 1260 | granted to SSPEs other than those in 1.4.3 |
| C 52.00.a | Row | 1270 | arrangements under which the institution is required to buy or swap assets from an SSPE |
| C 52.00.a | Row | 1275 | extended to credit institutions |
| C 52.00.a | Row | 1280 | undrawn committed credit facilities |
| C 52.00.a | Row | 1290 | undrawn committed liquidity facilities |
| C 52.00.a | Row | 1295 | extended to financial institutions and investment firms |
| C 52.00.a | Row | 1300 | undrawn committed credit facilities |
| C 52.00.a | Row | 1310 | undrawn committed liquidity facilities |
| C 52.00.a | Row | 1320 | extended to other clients |
| C 52.00.a | Row | 1330 | extended to intra-group entity in accordance with Art. 424(5) CRR |
| C 52.00.a | Row | 1340 | maximum amount that can be drawn of undrawn credit and liquidity facilities granted for the purpose of funding promotional loans |
| C 52.00.a | Row | 1350 | maximum amount that can be drawn from all other contingent liabilities |
| C 52.00.a | Row | 1360 | Of which: extended to intra-group entity in accordance with Art. 424(5) CRR |
| C 52.00.a | Row | 1370 | Outflows according to Art. 105 CRD |
| C 52.00.a | Sheet | 010 | Total currencies |
| C 52.00.b | Column | 010 | Market value |
| C 52.00.b | Column | 015 | Where the counterparty is not a central bank |
| C 52.00.b | Column | 016 | extremely high liquidity and credit quality assets |
| C 52.00.b | Column | 030 | Value according to Art. 418 CRR |
| C 52.00.b | Column | 035 | high liquidity and credit quality |
| C 52.00.b | Column | 050 | Value according to Art. 418 CRR |
| C 52.00.b | Column | 065 | Where the counterparty is a central bank |
| C 52.00.b | Column | 066 | extremely high liquidity and credit quality assets |
| C 52.00.b | Column | 080 | Value according to Art. 418 CRR |
| C 52.00.b | Column | 085 | high liquidity and credit quality |
| C 52.00.b | Column | 100 | Value according to Art. 418 CRR |
| C 52.00.b | Row | 115 | Liabilities resulting from secured lending and capital market driven transactions as defined in Art. 192 CRR: |
| C 52.00.b | Row | 116 | Other transferable assets representing claims on or guaranteed by |
| C 52.00.b | Row | 117 | transferable assets representing claims on or guaranteed by the central government of a Member State, a region with fiscal autonomy to raise and collect taxes, or of a third country in the domestic currency of the central or regional government, if the institution incurs a liquidity risk in that Member State or third country that it covers by holding those liquidity assets |
| C 52.00.b | Row | 120 | representing claims |
| C 52.00.b | Row | 130 | guaranteed by |
| C 52.00.b | Row | 135 | transferable assets representing claims on or guaranteed by central banks and non-central government public sector entities in the domestic currency of the central bank and public sector entity |
| C 52.00.b | Row | 140 | representing claims on |
| C 52.00.b | Row | 150 | guaranteed by |
| C 52.00.b | Row | 155 | transferable assets representing claims on or guaranteed bythe Bank for International Settlements, the International Monetary Fund, the Commission and multilateral development banks; |
| C 52.00.b | Row | 160 | representing claims on |
| C 52.00.b | Row | 170 | guaranteed by |
| C 52.00.b | Row | 175 | transferable assets representing claims on or guaranteed by the European Financial Stability Facility and the European Stability Mechanism |
| C 52.00.b | Row | 180 | representing claims on |
| C 52.00.b | Row | 190 | guaranteed by |
| C 52.00.b | Row | 195 | total shares or units in CIUs with underlying assets specified in Art. 416 CRR |
| C 52.00.b | Row | 200 | underlying assets in point (a) of Art. 416(1) CRR |
| C 52.00.b | Row | 210 | underlying assets in point (b) and (c) of Art. 416(1) CRR |
| C 52.00.b | Row | 220 | underlying assets in point (d) of Art. 416(1) CRR |
| C 52.00.b | Row | 230 | assets issued by a credit institution which has been set up by a Member State central or regional government where at least one of the conditions in Art. 416 (2)(a)(iii) CRR is met |
| C 52.00.b | Row | 235 | non financial corporate bonds |
| C 52.00.b | Row | 240 | credit quality step 1 |
| C 52.00.b | Row | 250 | credit quality step 2 |
| C 52.00.b | Row | 260 | credit quality step 3 |
| C 52.00.b | Row | 265 | bonds issued by a credit institution eligible for the treatment set out in Art. 129(4) or (5) CRR |
| C 52.00.b | Row | 270 | credit quality step 1 |
| C 52.00.b | Row | 280 | credit quality step 2 |
| C 52.00.b | Row | 290 | credit quality step 3 |
| C 52.00.b | Row | 295 | non residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR |
| C 52.00.b | Row | 300 | credit quality step 1 |
| C 52.00.b | Row | 310 | credit quality step 2 |
| C 52.00.b | Row | 320 | credit quality step 3 |
| C 52.00.b | Row | 325 | residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR |
| C 52.00.b | Row | 330 | credit quality step 1 |
| C 52.00.b | Row | 340 | credit quality step 2 |
| C 52.00.b | Row | 350 | credit quality step 3 |
| C 52.00.b | Row | 355 | bonds issued by a credit institution as defined in Art. 52(4) of Directive 2009/65/EC other than those referred to in 1.9 of LCR-Assets' template |
| C 52.00.b | Row | 360 | credit quality step 1 |
| C 52.00.b | Row | 370 | credit quality step 2 |
| C 52.00.b | Row | 380 | credit quality step 3 |
| C 52.00.b | Row | 385 | other transferable assets that are of extremely high liquidity and credit quality |
| C 52.00.b | Row | 390 | credit quality step 1 |
| C 52.00.b | Row | 400 | credit quality step 2 |
| C 52.00.b | Row | 410 | credit quality step 3 |
| C 52.00.b | Row | 415 | other transferable assets that are of high liquidity and credit quality |
| C 52.00.b | Row | 420 | credit quality step 1 |
| C 52.00.b | Row | 430 | credit quality step 2 |
| C 52.00.b | Row | 440 | credit quality step 3 |
| C 52.00.b | Row | 445 | Assets which meet the requirements of Art. 416 point (1) (b) and (d) but do not meet the requirements of Art. 417 (b) and (c) CRR |
| C 52.00.b | Row | 450 | assets not controlled by a liquidity management function |
| C 52.00.b | Row | 460 | assets not legally and practically readily available at any time during the next 30 days to be liquidated via outright sale via a simple repurchase agreements on an approved repurchase markets |
| C 52.00.b | Row | 470 | Items subject to supplementary reporting of liquid assets |
| C 52.00.b | Row | 480 | Cash |
| C 52.00.b | Row | 490 | Central bank exposures, to the extent that these exposures can be drawn down in times of stress |
| C 52.00.b | Row | 495 | transferable securities with a 0% risk weight and not an obligation of an institution or any of its affiliated entities |
| C 52.00.b | Row | 500 | representing claims on sovereigns |
| C 52.00.b | Row | 510 | claims guaranteed by sovereigns |
| C 52.00.b | Row | 520 | representing claims on or claims guaranteed by central banks |
| C 52.00.b | Row | 530 | representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities |
| C 52.00.b | Row | 540 | representing claims on or claims guaranteed by Bank for International Settlements, the International Monetary Fund, the European Union, the European Financial Stability Facility, the European Stability Mechanism or multilateral development banks |
| C 52.00.b | Row | 550 | Transferable securities other than those referred to in 3.3 of the LCR-Assets' template representing claims on or claims guaranteed by sovereigns or central banks issued in domestic currencies by the sovereign or central bank in the currency and country in which the liquidity risk is being taken or issued in foreign currencies, to the extent that holding of such debt matches the liquidity needs of the bank’s operations in that third country |
| C 52.00.b | Row | 560 | transferable securities with a 20% risk weight and not an obligation of an institution or any of its affiliated entities |
| C 52.00.b | Row | 570 | representing claims on sovereigns |
| C 52.00.b | Row | 580 | claims guaranteed by sovereigns |
| C 52.00.b | Row | 590 | representing claims on or claims guaranteed by central banks |
| C 52.00.b | Row | 600 | representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities |
| C 52.00.b | Row | 610 | representing claims on or claims guaranteed by multilateral development banks |
| C 52.00.b | Row | 620 | transferable securities other than those referred to in point 3.3 to 3.5 of the LCR-Assets's template that fulfil all the conditions specifed in Art. 5 of Annex III CRR |
| C 52.00.b | Row | 630 | transferable securities other than those referred to in 3.3 to 3.6 of the LCR-Assets' template that qualify for a 50 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and do not represent a claim on an SSPE, an institution or any of its affiliated entities |
| C 52.00.b | Row | 640 | transferable securities other than those referred to in 3.3 to 3.7 of the LCR-Assets' template that are collateralised by assets that qualify for a 35 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and are fully and completely secured by mortgages on residential property in accordance with Art. 125 CRR |
| C 52.00.b | Row | 650 | standby credit facilities granted by central banks within the scope of monetary policy to the extent that these facilities are not collateralised by liquid assets and excluding emergency liquidity assistance |
| C 52.00.b | Row | 660 | Legal or statutory minimum deposits with the central credit institution and other statutory or contractually available liquid funding from the central credit institution or institutions that are members of the network referred to in Art. 113(7), or eligible for the waiver provided in Art. 10, to the extent that this funding is not colateralised by liqduid assets , if the credit institution belongs to a network in accordance with legal or statutory provisions. |
| C 52.00.b | Row | 670 | exchange traded, centrally cleared common equity shares, that are a constituent of a major stock index, denominated in the domestic currency of the Member State and not issued by an institution or any of its affiliates |
| C 52.00.b | Row | 680 | gold listed on a recognised exchange, held on an allocated basis |
| C 52.00.b | Row | 685 | ASSETS WHICH DO NOT MEET THE REQUIREMENTS OF Art. 416 CRR but still meet the requirements of Art. 417 (b) and (c) CRR. |
| C 52.00.b | Row | 686 | financial corporate bonds |
| C 52.00.b | Row | 690 | credit quality step 1 |
| C 52.00.b | Row | 700 | credit quality step 2 |
| C 52.00.b | Row | 710 | credit quality step 3 |
| C 52.00.b | Row | 715 | own issuances |
| C 52.00.b | Row | 720 | credit quality step 1 |
| C 52.00.b | Row | 730 | credit quality step 2 |
| C 52.00.b | Row | 740 | credit quality step 3 |
| C 52.00.b | Row | 745 | unsecured credit institution issuances |
| C 52.00.b | Row | 750 | credit quality step 1 |
| C 52.00.b | Row | 760 | credit quality step 2 |
| C 52.00.b | Row | 770 | credit quality step 3 |
| C 52.00.b | Row | 775 | non residential mortgage backed instruments not already reported in 1.10 of the LCR-Assets' template |
| C 52.00.b | Row | 780 | credit quality step 1 |
| C 52.00.b | Row | 790 | credit quality step 2 |
| C 52.00.b | Row | 800 | credit quality step 3 |
| C 52.00.b | Row | 805 | residential mortgage backed instruments not already reported in 1.11 of the LCR-Assets' template |
| C 52.00.b | Row | 810 | credit quality step 1 |
| C 52.00.b | Row | 820 | credit quality step 2 |
| C 52.00.b | Row | 830 | credit quality step 3 |
| C 52.00.b | Row | 840 | equities listed on a recognised exchange and major index linked equity instruments, not self issued or issued by financial institutions |
| C 52.00.b | Row | 850 | gold |
| C 52.00.b | Row | 860 | guaranteed bonds not already reported above |
| C 52.00.b | Row | 870 | covered bonds not already reported above |
| C 52.00.b | Row | 880 | corporate bonds not already reported above |
| C 52.00.b | Row | 890 | funds based on the assets reported in 4.5 -4.10 of the LCR-Assets' template |
| C 52.00.b | Row | 895 | other categories of central bank eligible securities or loans |
| C 52.00.b | Row | 900 | local government bonds |
| C 52.00.b | Row | 910 | commercial paper |
| C 52.00.b | Row | 920 | credit claims |
| C 52.00.b | Row | 925 | Reporting of Shar'iah compliant assets as an alternative assets under 509(2)(i) |
| C 52.00.b | Row | 926 | Shar'iah -compliant financial products as an alternative to assets that would qualify as liquid assets for the purposes of Art. 416 CRR, for the use of Shar'iah compliant banks |
| C 52.00.b | Row | 930 | credit quality step 1 |
| C 52.00.b | Row | 940 | credit quality step 2 |
| C 52.00.b | Row | 950 | credit quality step 3 |
| C 52.00.b | Sheet | 010 | Total currencies |
| C 52.00.c | Column | 015 | Where the counterparty is not a central bank |
| C 52.00.c | Column | 016 | extremely high liquidity and credit quality assets |
| C 52.00.c | Column | 020 | Amount due |
| C 52.00.c | Column | 035 | high liquidity and credit quality |
| C 52.00.c | Column | 040 | Amount due |
| C 52.00.c | Column | 055 | other liquidity and credit quality |
| C 52.00.c | Column | 060 | Amount due |
| C 52.00.c | Column | 065 | Where the counterparty is a central bank |
| C 52.00.c | Column | 066 | extremely high liquidity and credit quality assets |
| C 52.00.c | Column | 070 | Amount due |
| C 52.00.c | Column | 085 | high liquidity and credit quality |
| C 52.00.c | Column | 090 | Amount due |
| C 52.00.c | Column | 105 | other liquidity and credit quality |
| C 52.00.c | Column | 110 | Amount due |
| C 52.00.c | Column | 115 | Where the counterparty is the central government, a public sector entity of the Member state in which the credit istitution has been authorised or has establised a branch, or a multilateral development bank (Art.422.2(d) CRR) |
| C 52.00.c | Column | 116 | Assets which do not qualify as liquid assets in accordance with Art. 416 CRR |
| C 52.00.c | Column | 120 | Amount due |
| C 52.00.c | Row | 115 | Liabilities resulting from secured lending and capital market driven transactions as defined in Art. 192 CRR: |
| C 52.00.c | Row | 116 | Other transferable assets representing claims on or guaranteed by |
| C 52.00.c | Row | 117 | transferable assets representing claims on or guaranteed by the central government of a Member State, a region with fiscal autonomy to raise and collect taxes, or of a third country in the domestic currency of the central or regional government, if the institution incurs a liquidity risk in that Member State or third country that it covers by holding those liquidity assets |
| C 52.00.c | Row | 120 | representing claims |
| C 52.00.c | Row | 130 | guaranteed by |
| C 52.00.c | Row | 135 | transferable assets representing claims on or guaranteed by central banks and non-central government public sector entities in the domestic currency of the central bank and public sector entity |
| C 52.00.c | Row | 140 | representing claims on |
| C 52.00.c | Row | 150 | guaranteed by |
| C 52.00.c | Row | 155 | transferable assets representing claims on or guaranteed bythe Bank for International Settlements, the International Monetary Fund, the Commission and multilateral development banks; |
| C 52.00.c | Row | 160 | representing claims on |
| C 52.00.c | Row | 170 | guaranteed by |
| C 52.00.c | Row | 175 | transferable assets representing claims on or guaranteed by the European Financial Stability Facility and the European Stability Mechanism |
| C 52.00.c | Row | 180 | representing claims on |
| C 52.00.c | Row | 190 | guaranteed by |
| C 52.00.c | Row | 195 | total shares or units in CIUs with underlying assets specified in Art. 416 CRR |
| C 52.00.c | Row | 200 | underlying assets in point (a) of Art. 416(1) CRR |
| C 52.00.c | Row | 210 | underlying assets in point (b) and (c) of Art. 416(1) CRR |
| C 52.00.c | Row | 220 | underlying assets in point (d) of Art. 416(1) CRR |
| C 52.00.c | Row | 230 | assets issued by a credit institution which has been set up by a Member State central or regional government where at least one of the conditions in Art. 416 (2)(a)(iii) CRR is met |
| C 52.00.c | Row | 235 | non financial corporate bonds |
| C 52.00.c | Row | 240 | credit quality step 1 |
| C 52.00.c | Row | 250 | credit quality step 2 |
| C 52.00.c | Row | 260 | credit quality step 3 |
| C 52.00.c | Row | 265 | bonds issued by a credit institution eligible for the treatment set out in Art. 129(4) or (5) CRR |
| C 52.00.c | Row | 270 | credit quality step 1 |
| C 52.00.c | Row | 280 | credit quality step 2 |
| C 52.00.c | Row | 290 | credit quality step 3 |
| C 52.00.c | Row | 295 | non residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR |
| C 52.00.c | Row | 300 | credit quality step 1 |
| C 52.00.c | Row | 310 | credit quality step 2 |
| C 52.00.c | Row | 320 | credit quality step 3 |
| C 52.00.c | Row | 325 | residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR |
| C 52.00.c | Row | 330 | credit quality step 1 |
| C 52.00.c | Row | 340 | credit quality step 2 |
| C 52.00.c | Row | 350 | credit quality step 3 |
| C 52.00.c | Row | 355 | bonds issued by a credit institution as defined in Art. 52(4) of Directive 2009/65/EC other than those referred to in 1.9 of LCR-Assets' template |
| C 52.00.c | Row | 360 | credit quality step 1 |
| C 52.00.c | Row | 370 | credit quality step 2 |
| C 52.00.c | Row | 380 | credit quality step 3 |
| C 52.00.c | Row | 385 | other transferable assets that are of extremely high liquidity and credit quality |
| C 52.00.c | Row | 390 | credit quality step 1 |
| C 52.00.c | Row | 400 | credit quality step 2 |
| C 52.00.c | Row | 410 | credit quality step 3 |
| C 52.00.c | Row | 415 | other transferable assets that are of high liquidity and credit quality |
| C 52.00.c | Row | 420 | credit quality step 1 |
| C 52.00.c | Row | 430 | credit quality step 2 |
| C 52.00.c | Row | 440 | credit quality step 3 |
| C 52.00.c | Row | 445 | Assets which meet the requirements of Art. 416 point (1) (b) and (d) but do not meet the requirements of Art. 417 (b) and (c) CRR |
| C 52.00.c | Row | 450 | assets not controlled by a liquidity management function |
| C 52.00.c | Row | 460 | assets not legally and practically readily available at any time during the next 30 days to be liquidated via outright sale via a simple repurchase agreements on an approved repurchase markets |
| C 52.00.c | Row | 470 | Items subject to supplementary reporting of liquid assets |
| C 52.00.c | Row | 480 | Cash |
| C 52.00.c | Row | 490 | Central bank exposures, to the extent that these exposures can be drawn down in times of stress |
| C 52.00.c | Row | 495 | transferable securities with a 0% risk weight and not an obligation of an institution or any of its affiliated entities |
| C 52.00.c | Row | 500 | representing claims on sovereigns |
| C 52.00.c | Row | 510 | claims guaranteed by sovereigns |
| C 52.00.c | Row | 520 | representing claims on or claims guaranteed by central banks |
| C 52.00.c | Row | 530 | representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities |
| C 52.00.c | Row | 540 | representing claims on or claims guaranteed by Bank for International Settlements, the International Monetary Fund, the European Union, the European Financial Stability Facility, the European Stability Mechanism or multilateral development banks |
| C 52.00.c | Row | 550 | Transferable securities other than those referred to in 3.3 of the LCR-Assets' template representing claims on or claims guaranteed by sovereigns or central banks issued in domestic currencies by the sovereign or central bank in the currency and country in which the liquidity risk is being taken or issued in foreign currencies, to the extent that holding of such debt matches the liquidity needs of the bank’s operations in that third country |
| C 52.00.c | Row | 560 | transferable securities with a 20% risk weight and not an obligation of an institution or any of its affiliated entities |
| C 52.00.c | Row | 570 | representing claims on sovereigns |
| C 52.00.c | Row | 580 | claims guaranteed by sovereigns |
| C 52.00.c | Row | 590 | representing claims on or claims guaranteed by central banks |
| C 52.00.c | Row | 600 | representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities |
| C 52.00.c | Row | 610 | representing claims on or claims guaranteed by multilateral development banks |
| C 52.00.c | Row | 620 | transferable securities other than those referred to in point 3.3 to 3.5 of the LCR-Assets's template that fulfil all the conditions specifed in Art. 5 of Annex III CRR |
| C 52.00.c | Row | 630 | transferable securities other than those referred to in 3.3 to 3.6 of the LCR-Assets' template that qualify for a 50 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and do not represent a claim on an SSPE, an institution or any of its affiliated entities |
| C 52.00.c | Row | 640 | transferable securities other than those referred to in 3.3 to 3.7 of the LCR-Assets' template that are collateralised by assets that qualify for a 35 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and are fully and completely secured by mortgages on residential property in accordance with Art. 125 CRR |
| C 52.00.c | Row | 650 | standby credit facilities granted by central banks within the scope of monetary policy to the extent that these facilities are not collateralised by liquid assets and excluding emergency liquidity assistance |
| C 52.00.c | Row | 660 | Legal or statutory minimum deposits with the central credit institution and other statutory or contractually available liquid funding from the central credit institution or institutions that are members of the network referred to in Art. 113(7), or eligible for the waiver provided in Art. 10, to the extent that this funding is not colateralised by liqduid assets , if the credit institution belongs to a network in accordance with legal or statutory provisions. |
| C 52.00.c | Row | 670 | exchange traded, centrally cleared common equity shares, that are a constituent of a major stock index, denominated in the domestic currency of the Member State and not issued by an institution or any of its affiliates |
| C 52.00.c | Row | 680 | gold listed on a recognised exchange, held on an allocated basis |
| C 52.00.c | Row | 685 | ASSETS WHICH DO NOT MEET THE REQUIREMENTS OF Art. 416 CRR but still meet the requirements of Art. 417 (b) and (c ) CRR. |
| C 52.00.c | Row | 686 | financial corporate bonds |
| C 52.00.c | Row | 690 | credit quality step 1 |
| C 52.00.c | Row | 700 | credit quality step 2 |
| C 52.00.c | Row | 710 | credit quality step 3 |
| C 52.00.c | Row | 715 | own issuances |
| C 52.00.c | Row | 720 | credit quality step 1 |
| C 52.00.c | Row | 730 | credit quality step 2 |
| C 52.00.c | Row | 740 | credit quality step 3 |
| C 52.00.c | Row | 745 | unsecured credit institution issuances |
| C 52.00.c | Row | 750 | credit quality step 1 |
| C 52.00.c | Row | 760 | credit quality step 2 |
| C 52.00.c | Row | 770 | credit quality step 3 |
| C 52.00.c | Row | 775 | non residential mortgage backed instruments not already reported in 1.10 of the LCR-Assets' template |
| C 52.00.c | Row | 780 | credit quality step 1 |
| C 52.00.c | Row | 790 | credit quality step 2 |
| C 52.00.c | Row | 800 | credit quality step 3 |
| C 52.00.c | Row | 805 | residential mortgage backed instruments not already reported in 1.11 of the LCR-Assets' template |
| C 52.00.c | Row | 810 | credit quality step 1 |
| C 52.00.c | Row | 820 | credit quality step 2 |
| C 52.00.c | Row | 830 | credit quality step 3 |
| C 52.00.c | Row | 840 | equities listed on a recognised exchange and major index linked equity instruments, not self issued or issued by financial institutions |
| C 52.00.c | Row | 850 | gold |
| C 52.00.c | Row | 860 | guaranteed bonds not already reported above |
| C 52.00.c | Row | 870 | covered bonds not already reported above |
| C 52.00.c | Row | 880 | corporate bonds not already reported above |
| C 52.00.c | Row | 890 | funds based on the assets reported in 4.5 -4.10 of the LCR-Assets' template |
| C 52.00.c | Row | 895 | other categories of central bank eligible securities or loans |
| C 52.00.c | Row | 900 | local government bonds |
| C 52.00.c | Row | 910 | commercial paper |
| C 52.00.c | Row | 920 | credit claims |
| C 52.00.c | Row | 925 | Reporting of Shar'iah compliant assets as an alternative assets under 509(2)(i) |
| C 52.00.c | Row | 926 | Shar'iah -compliant financial products as an alternative to assets that would qualify as liquid assets for the purposes of Art. 416 CRR, for the use of Shar'iah compliant banks |
| C 52.00.c | Row | 930 | credit quality step 1 |
| C 52.00.c | Row | 940 | credit quality step 2 |
| C 52.00.c | Row | 950 | credit quality step 3 |
| C 52.00.c | Sheet | 010 | Total currencies |
| C 52.00.d | Column | 005 | Deposited by clients that are financial customers |
| C 52.00.d | Column | 010 | Amount |
| C 52.00.d | Column | 020 | Outflow |
| C 52.00.d | Column | 025 | Deposited by clients that are not financial customers |
| C 52.00.d | Column | 030 | Amount |
| C 52.00.d | Column | 040 | Outflow |
| C 52.00.d | Column | 050 | Amount |
| C 52.00.d | Row | 1000 | in the context of an established operational relationship other than that reported in 1.2.3.1.1 and 1.2.3.1.2 |
| C 52.00.d | Row | 1010 | of which are correspondent banking or prime brokerage services |
| C 52.00.d | Row | 1020 | in the context of common task sharing within an institutional protection scheme meeting the requirements of Art. 113(7) CRR or as a legal or statutory minimum deposit by another entity being a member of the same institutional protection scheme |
| C 52.00.d | Row | 1030 | to obtain cash clearing and central credit institution services and where the credit institution belongs to a network in accordance with legal or statutory provisions; |
| C 52.00.d | Row | 1040 | Deposits from credit institutions placed at central credit institutions that are considered as liquid assets in accordance with Art. 416(1)(f) CRR |
| C 52.00.d | Row | 1050 | liquidity lines for assets specified in Art. 416(1)(f) CRR |
| C 52.00.d | Row | 955 | deposits that have to be maintained by the depositor: |
| C 52.00.d | Row | 956 | in order to obtain clearing, custody or cash management services or other comparable services (excluding correspondent banking or prime brokerage services) |
| C 52.00.d | Row | 957 | which are covered by a Deposit Guarantee Scheme according to Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country |
| C 52.00.d | Row | 960 | of which there is evidence that the client is unable to withdraw amounts legally due over a 30 day horizon without compromising its operational functionality |
| C 52.00.d | Row | 970 | of which there is no evidence that the client is unable to withdraw amounts legally due over a 30 day horizon without compromising its operational functionality |
| C 52.00.d | Row | 975 | which are not covered by a Deposit Guarantee Scheme according to Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country |
| C 52.00.d | Row | 980 | of which there is evidence that the client is unable to withdraw amounts legally due over a 30 day horizon without compromising its operational functionality |
| C 52.00.d | Row | 990 | of which there is no evidence that the client is unable to withdraw amounts legally due over a 30 day horizon without compromising its operational functionality |
| C 52.00.d | Sheet | 010 | Total currencies |
| C 52.00.w | Column | 010 | Amount |
| C 52.00.w | Column | 020 | Outflow |
| C 52.00.w | Column | 030 | Market value |
| C 52.00.w | Column | 040 | Value according to Art. 418 CRR |
| C 52.00.w | Row | 005 | OUTFLOWS |
| C 52.00.w | Row | 006 | retail deposits |
| C 52.00.w | Row | 007 | covered by a Deposit Guarantee Scheme in accordance with Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country |
| C 52.00.w | Row | 020 | Part of an established relationship making withdrawal highly unlikely |
| C 52.00.w | Row | 030 | held in transactional accounts, including accounts to which salaries are regularly credited |
| C 52.00.w | Row | 040 | covered by a Deposit Guarantee Scheme according to Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country which do not qualify to be reported in items 1.1.1.1 or 1.1.1.2 |
| C 52.00.w | Row | 050 | uninsured retail deposits |
| C 52.00.w | Row | 055 | deposits subject to different outflows than specified in Art. 421(1) or 421(2) CRR |
| C 52.00.w | Row | 060 | Category 1 |
| C 52.00.w | Row | 070 | Category 2 |
| C 52.00.w | Row | 080 | Category 3 |
| C 52.00.w | Row | 090 | deposits in third countries where a higher outflow is applied |
| C 52.00.w | Row | 100 | deposits exempted from the calculation of outflows where the conditions of Art. 421(5)(a) and (b) CRR have been met |
| C 52.00.w | Row | 105 | outflows on other liabilities |
| C 52.00.w | Row | 1055 | liabilities not reported in 1.2.2 to 1.2.5 resulting from deposits by clients that are not financial customers |
| C 52.00.w | Row | 1060 | which are covered by a Deposit Guarantee Scheme in accordance with Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country |
| C 52.00.w | Row | 1070 | which are not covered by a Deposit Guarantee Scheme in accordance with Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country |
| C 52.00.w | Row | 1080 | net amount payable from the contracts listed in Annex II (net of collateral to be received that qualifies as liquid assets under Art. 416 CRR |
| C 52.00.w | Row | 1085 | liabilities for which the competent authority has determined a lower outflow in accordance with Art. 422(8) CRR |
| C 52.00.w | Row | 1090 | where all the conditions of Art. 422(8) (a), (b), (c) and (d) CRR are met |
| C 52.00.w | Row | 110 | liabilities resulting from the institution's own operating expenses |
| C 52.00.w | Row | 1100 | where point (d) of Art. 422(8)(d) has been waived by the competent authorities and all the conditions of Art. 422 (8) (a), (b), and (c) are met for the purposes of applying the intra-group treatment of Art. 19 (1)(b) in relation to institutions that are not subject to the waiver of Art. 8 liabilities for which the competent authority has determined a lower outflow in accordance with Art. 422(9) CRR |
| C 52.00.w | Row | 1105 | outflows not captured above |
| C 52.00.w | Row | 1110 | liabilities, including any contractual arrangements such as other off balance sheet and contingent funding obligations, including, but not limited to committed funding facilities, un-drawn loans and advances to wholesale counterparties, mortgages that have been agreed but not yet drawn down, credit cards, overdrafts, planned outflows related to renewal or extension of new retail or wholesale loans, planned derivative payables |
| C 52.00.w | Row | 1120 | trade finance off balance sheet related products, as defined in Art. 429 and Annex I |
| C 52.00.w | Row | 1130 | all other liabilities |
| C 52.00.w | Row | 1135 | additional Outflows |
| C 52.00.w | Row | 1140 | for collateral other than assets referred to in Art. 416.1(a) to (c) CRR which is posted by the institution for contracts listed in Annex II CRR and credit derivatives |
| C 52.00.w | Row | 1150 | corresponding to additional collateral needs that would result from a material deterioration in the credit quality of the institution |
| C 52.00.w | Row | 1160 | corresponding to additional collateral needs that would result from the impact of an adverse market scenario on the institution's derivatives transaction, financing transactions and other contracts if material |
| C 52.00.w | Row | 1170 | corresponding to the market value of securities or other assets sold short and to be delivered within the 30 days horizon unless the institution owns the securities to be delivered or has borrowed them at terms requiring their return only after the 30 day horizon and the securities do not form Part of the institutions liquid assets |
| C 52.00.w | Row | 1180 | corresponding to the excess collateral the institution holds that can be contractually called at any time by the counterparty |
| C 52.00.w | Row | 1190 | corresponding to collateral that is due to be returned to a counterparty |
| C 52.00.w | Row | 1200 | corresponding to collateral that corresponds to assets that would qualify as liquid assets for the purposes of Art. 416 CRR that can be substituted for assets corresponding to assets that would not qualify as liquid assets for the purposes of Art. 416 CRR without the consent of the institution. |
| C 52.00.w | Row | 1210 | deposits received as collateral |
| C 52.00.w | Row | 1215 | outflows from credit and liquidity facilities |
| C 52.00.w | Row | 1220 | maximum amount that can be drawn of undrawn committed credit facilities and undrawn committed liquidity facilities for retail clients |
| C 52.00.w | Row | 1225 | maximum amount that can be drawn of undrawn committed credit facilities and undrawn committed liquidity facilities for clients other than retail and financial customers |
| C 52.00.w | Row | 1230 | undrawn committed credit facilities |
| C 52.00.w | Row | 1240 | undrawn committed liquidity facilities |
| C 52.00.w | Row | 1250 | maximum amount that can be drawn of undrawn liquidity facilities that has been provided to an SSPE for the purpose of enabling such SSPE to purchase assets other than securities from clients that are not financial customers that exceeds the amount of assets currently purchased from clients and where the maximum amount that can be drawn is contractually limited to the amount of assets currently purchased |
| C 52.00.w | Row | 1255 | maximum amount that can be drawn of other undrawn committed credit faciltiies and undrawn committed liquidity facilities not reported in 1.4.1, 1.4.2 or 1.4.3 |
| C 52.00.w | Row | 1260 | granted to SSPEs other than those in 1.4.3 |
| C 52.00.w | Row | 1270 | arrangements under which the institution is required to buy or swap assets from an SSPE |
| C 52.00.w | Row | 1275 | extended to credit institutions |
| C 52.00.w | Row | 1280 | undrawn committed credit facilities |
| C 52.00.w | Row | 1290 | undrawn committed liquidity facilities |
| C 52.00.w | Row | 1295 | extended to financial institutions and investment firms |
| C 52.00.w | Row | 1300 | undrawn committed credit facilities |
| C 52.00.w | Row | 1310 | undrawn committed liquidity facilities |
| C 52.00.w | Row | 1320 | extended to other clients |
| C 52.00.w | Row | 1330 | extended to intra-group entity in accordance with Art. 424(5) CRR |
| C 52.00.w | Row | 1340 | maximum amount that can be drawn of undrawn credit and liquidity facilities granted for the purpose of funding promotional loans |
| C 52.00.w | Row | 1350 | maximum amount that can be drawn from all other contingent liabilities |
| C 52.00.w | Row | 1360 | Of which: extended to intra-group entity in accordance with Art. 424(5) CRR |
| C 52.00.w | Row | 1370 | Outflows according to Art. 105 CRD |
| C 52.00.w | Sheet | 999 | Significant currency |
| C 52.00.x | Column | 010 | Market value |
| C 52.00.x | Column | 015 | Where the counterparty is not a central bank |
| C 52.00.x | Column | 016 | extremely high liquidity and credit quality assets |
| C 52.00.x | Column | 030 | Value according to Art. 418 CRR |
| C 52.00.x | Column | 035 | high liquidity and credit quality |
| C 52.00.x | Column | 050 | Value according to Art. 418 CRR |
| C 52.00.x | Column | 065 | Where the counterparty is a central bank |
| C 52.00.x | Column | 066 | extremely high liquidity and credit quality assets |
| C 52.00.x | Column | 080 | Value according to Art. 418 CRR |
| C 52.00.x | Column | 085 | high liquidity and credit quality |
| C 52.00.x | Column | 100 | Value according to Art. 418 CRR |
| C 52.00.x | Row | 115 | Liabilities resulting from secured lending and capital market driven transactions as defined in Art. 192 CRR: |
| C 52.00.x | Row | 116 | Other transferable assets representing claims on or guaranteed by |
| C 52.00.x | Row | 117 | transferable assets representing claims on or guaranteed by the central government of a Member State, a region with fiscal autonomy to raise and collect taxes, or of a third country in the domestic currency of the central or regional government, if the institution incurs a liquidity risk in that Member State or third country that it covers by holding those liquidity assets |
| C 52.00.x | Row | 120 | representing claims |
| C 52.00.x | Row | 130 | guaranteed by |
| C 52.00.x | Row | 135 | transferable assets representing claims on or guaranteed by central banks and non-central government public sector entities in the domestic currency of the central bank and public sector entity |
| C 52.00.x | Row | 140 | representing claims on |
| C 52.00.x | Row | 150 | guaranteed by |
| C 52.00.x | Row | 155 | transferable assets representing claims on or guaranteed bythe Bank for International Settlements, the International Monetary Fund, the Commission and multilateral development banks; |
| C 52.00.x | Row | 160 | representing claims on |
| C 52.00.x | Row | 170 | guaranteed by |
| C 52.00.x | Row | 175 | transferable assets representing claims on or guaranteed by the European Financial Stability Facility and the European Stability Mechanism |
| C 52.00.x | Row | 180 | representing claims on |
| C 52.00.x | Row | 190 | guaranteed by |
| C 52.00.x | Row | 195 | total shares or units in CIUs with underlying assets specified in Art. 416 CRR |
| C 52.00.x | Row | 200 | underlying assets in point (a) of Art. 416(1) CRR |
| C 52.00.x | Row | 210 | underlying assets in point (b) and (c) of Art. 416(1) CRR |
| C 52.00.x | Row | 220 | underlying assets in point (d) of Art. 416(1) CRR |
| C 52.00.x | Row | 230 | assets issued by a credit institution which has been set up by a Member State central or regional government where at least one of the conditions in Art. 416 (2)(a)(iii) CRR is met |
| C 52.00.x | Row | 235 | non financial corporate bonds |
| C 52.00.x | Row | 240 | credit quality step 1 |
| C 52.00.x | Row | 250 | credit quality step 2 |
| C 52.00.x | Row | 260 | credit quality step 3 |
| C 52.00.x | Row | 265 | bonds issued by a credit institution eligible for the treatment set out in Art. 129(4) or (5) CRR |
| C 52.00.x | Row | 270 | credit quality step 1 |
| C 52.00.x | Row | 280 | credit quality step 2 |
| C 52.00.x | Row | 290 | credit quality step 3 |
| C 52.00.x | Row | 295 | non residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR |
| C 52.00.x | Row | 300 | credit quality step 1 |
| C 52.00.x | Row | 310 | credit quality step 2 |
| C 52.00.x | Row | 320 | credit quality step 3 |
| C 52.00.x | Row | 325 | residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR |
| C 52.00.x | Row | 330 | credit quality step 1 |
| C 52.00.x | Row | 340 | credit quality step 2 |
| C 52.00.x | Row | 350 | credit quality step 3 |
| C 52.00.x | Row | 355 | bonds issued by a credit institution as defined in Art. 52(4) of Directive 2009/65/EC other than those referred to in 1.9 of LCR-Assets' template |
| C 52.00.x | Row | 360 | credit quality step 1 |
| C 52.00.x | Row | 370 | credit quality step 2 |
| C 52.00.x | Row | 380 | credit quality step 3 |
| C 52.00.x | Row | 385 | other transferable assets that are of extremely high liquidity and credit quality |
| C 52.00.x | Row | 390 | credit quality step 1 |
| C 52.00.x | Row | 400 | credit quality step 2 |
| C 52.00.x | Row | 410 | credit quality step 3 |
| C 52.00.x | Row | 415 | other transferable assets that are of high liquidity and credit quality |
| C 52.00.x | Row | 420 | credit quality step 1 |
| C 52.00.x | Row | 430 | credit quality step 2 |
| C 52.00.x | Row | 440 | credit quality step 3 |
| C 52.00.x | Row | 445 | Assets which meet the requirements of Art. 416 point (1) (b) and (d) but do not meet the requirements of Art. 417 (b) and (c) CRR |
| C 52.00.x | Row | 450 | assets not controlled by a liquidity management function |
| C 52.00.x | Row | 460 | assets not legally and practically readily available at any time during the next 30 days to be liquidated via outright sale via a simple repurchase agreements on an approved repurchase markets |
| C 52.00.x | Row | 470 | Items subject to supplementary reporting of liquid assets |
| C 52.00.x | Row | 480 | Cash |
| C 52.00.x | Row | 490 | Central bank exposures, to the extent that these exposures can be drawn down in times of stress |
| C 52.00.x | Row | 495 | transferable securities with a 0% risk weight and not an obligation of an institution or any of its affiliated entities |
| C 52.00.x | Row | 500 | representing claims on sovereigns |
| C 52.00.x | Row | 510 | claims guaranteed by sovereigns |
| C 52.00.x | Row | 520 | representing claims on or claims guaranteed by central banks |
| C 52.00.x | Row | 530 | representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities |
| C 52.00.x | Row | 540 | representing claims on or claims guaranteed by Bank for International Settlements, the International Monetary Fund, the European Union, the European Financial Stability Facility, the European Stability Mechanism or multilateral development banks |
| C 52.00.x | Row | 550 | Transferable securities other than those referred to in 3.3 of the LCR-Assets' template representing claims on or claims guaranteed by sovereigns or central banks issued in domestic currencies by the sovereign or central bank in the currency and country in which the liquidity risk is being taken or issued in foreign currencies, to the extent that holding of such debt matches the liquidity needs of the bank’s operations in that third country |
| C 52.00.x | Row | 560 | transferable securities with a 20% risk weight and not an obligation of an institution or any of its affiliated entities |
| C 52.00.x | Row | 570 | representing claims on sovereigns |
| C 52.00.x | Row | 580 | claims guaranteed by sovereigns |
| C 52.00.x | Row | 590 | representing claims on or claims guaranteed by central banks |
| C 52.00.x | Row | 600 | representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities |
| C 52.00.x | Row | 610 | representing claims on or claims guaranteed by multilateral development banks |
| C 52.00.x | Row | 620 | transferable securities other than those referred to in point 3.3 to 3.5 of the LCR-Assets's template that fulfil all the conditions specifed in Art. 5 of Annex III CRR |
| C 52.00.x | Row | 630 | transferable securities other than those referred to in 3.3 to 3.6 of the LCR-Assets' template that qualify for a 50 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and do not represent a claim on an SSPE, an institution or any of its affiliated entities |
| C 52.00.x | Row | 640 | transferable securities other than those referred to in 3.3 to 3.7 of the LCR-Assets' template that are collateralised by assets that qualify for a 35 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and are fully and completely secured by mortgages on residential property in accordance with Art. 125 CRR |
| C 52.00.x | Row | 650 | standby credit facilities granted by central banks within the scope of monetary policy to the extent that these facilities are not collateralised by liquid assets and excluding emergency liquidity assistance |
| C 52.00.x | Row | 660 | Legal or statutory minimum deposits with the central credit institution and other statutory or contractually available liquid funding from the central credit institution or institutions that are members of the network referred to in Art. 113(7), or eligible for the waiver provided in Art. 10, to the extent that this funding is not colateralised by liqduid assets , if the credit institution belongs to a network in accordance with legal or statutory provisions. |
| C 52.00.x | Row | 670 | exchange traded, centrally cleared common equity shares, that are a constituent of a major stock index, denominated in the domestic currency of the Member State and not issued by an institution or any of its affiliates |
| C 52.00.x | Row | 680 | gold listed on a recognised exchange, held on an allocated basis |
| C 52.00.x | Row | 685 | ASSETS WHICH DO NOT MEET THE REQUIREMENTS OF Art. 416 CRR but still meet the requirements of Art. 417 (b) and (c) CRR. |
| C 52.00.x | Row | 686 | financial corporate bonds |
| C 52.00.x | Row | 690 | credit quality step 1 |
| C 52.00.x | Row | 700 | credit quality step 2 |
| C 52.00.x | Row | 710 | credit quality step 3 |
| C 52.00.x | Row | 715 | own issuances |
| C 52.00.x | Row | 720 | credit quality step 1 |
| C 52.00.x | Row | 730 | credit quality step 2 |
| C 52.00.x | Row | 740 | credit quality step 3 |
| C 52.00.x | Row | 745 | unsecured credit institution issuances |
| C 52.00.x | Row | 750 | credit quality step 1 |
| C 52.00.x | Row | 760 | credit quality step 2 |
| C 52.00.x | Row | 770 | credit quality step 3 |
| C 52.00.x | Row | 775 | non residential mortgage backed instruments not already reported in 1.10 of the LCR-Assets' template |
| C 52.00.x | Row | 780 | credit quality step 1 |
| C 52.00.x | Row | 790 | credit quality step 2 |
| C 52.00.x | Row | 800 | credit quality step 3 |
| C 52.00.x | Row | 805 | residential mortgage backed instruments not already reported in 1.11 of the LCR-Assets' template |
| C 52.00.x | Row | 810 | credit quality step 1 |
| C 52.00.x | Row | 820 | credit quality step 2 |
| C 52.00.x | Row | 830 | credit quality step 3 |
| C 52.00.x | Row | 840 | equities listed on a recognised exchange and major index linked equity instruments, not self issued or issued by financial institutions |
| C 52.00.x | Row | 850 | gold |
| C 52.00.x | Row | 860 | guaranteed bonds not already reported above |
| C 52.00.x | Row | 870 | covered bonds not already reported above |
| C 52.00.x | Row | 880 | corporate bonds not already reported above |
| C 52.00.x | Row | 890 | funds based on the assets reported in 4.5 -4.10 of the LCR-Assets' template |
| C 52.00.x | Row | 895 | other categories of central bank eligible securities or loans |
| C 52.00.x | Row | 900 | local government bonds |
| C 52.00.x | Row | 910 | commercial paper |
| C 52.00.x | Row | 920 | credit claims |
| C 52.00.x | Row | 925 | Reporting of Shar'iah compliant assets as an alternative assets under 509(2)(i) |
| C 52.00.x | Row | 926 | Shar'iah -compliant financial products as an alternative to assets that would qualify as liquid assets for the purposes of Art. 416 CRR, for the use of Shar'iah compliant banks |
| C 52.00.x | Row | 930 | credit quality step 1 |
| C 52.00.x | Row | 940 | credit quality step 2 |
| C 52.00.x | Row | 950 | credit quality step 3 |
| C 52.00.x | Sheet | 999 | Significant currency |
| C 52.00.y | Column | 015 | Where the counterparty is not a central bank |
| C 52.00.y | Column | 016 | extremely high liquidity and credit quality assets |
| C 52.00.y | Column | 020 | Amount due |
| C 52.00.y | Column | 035 | high liquidity and credit quality |
| C 52.00.y | Column | 040 | Amount due |
| C 52.00.y | Column | 055 | other liquidity and credit quality |
| C 52.00.y | Column | 060 | Amount due |
| C 52.00.y | Column | 065 | Where the counterparty is a central bank |
| C 52.00.y | Column | 066 | extremely high liquidity and credit quality assets |
| C 52.00.y | Column | 070 | Amount due |
| C 52.00.y | Column | 085 | high liquidity and credit quality |
| C 52.00.y | Column | 090 | Amount due |
| C 52.00.y | Column | 105 | other liquidity and credit quality |
| C 52.00.y | Column | 110 | Amount due |
| C 52.00.y | Column | 115 | Where the counterparty is the central government, a public sector entity of the Member state in which the credit istitution has been authorised or has establised a branch, or a multilateral development bank (Art.422.2(d) CRR) |
| C 52.00.y | Column | 116 | Assets which do not qualify as liquid assets in accordance with Art. 416 CRR |
| C 52.00.y | Column | 120 | Amount due |
| C 52.00.y | Row | 115 | Liabilities resulting from secured lending and capital market driven transactions as defined in Art. 192 CRR: |
| C 52.00.y | Row | 116 | Other transferable assets representing claims on or guaranteed by |
| C 52.00.y | Row | 117 | transferable assets representing claims on or guaranteed by the central government of a Member State, a region with fiscal autonomy to raise and collect taxes, or of a third country in the domestic currency of the central or regional government, if the institution incurs a liquidity risk in that Member State or third country that it covers by holding those liquidity assets |
| C 52.00.y | Row | 120 | representing claims |
| C 52.00.y | Row | 130 | guaranteed by |
| C 52.00.y | Row | 135 | transferable assets representing claims on or guaranteed by central banks and non-central government public sector entities in the domestic currency of the central bank and public sector entity |
| C 52.00.y | Row | 140 | representing claims on |
| C 52.00.y | Row | 150 | guaranteed by |
| C 52.00.y | Row | 155 | transferable assets representing claims on or guaranteed bythe Bank for International Settlements, the International Monetary Fund, the Commission and multilateral development banks; |
| C 52.00.y | Row | 160 | representing claims on |
| C 52.00.y | Row | 170 | guaranteed by |
| C 52.00.y | Row | 175 | transferable assets representing claims on or guaranteed by the European Financial Stability Facility and the European Stability Mechanism |
| C 52.00.y | Row | 180 | representing claims on |
| C 52.00.y | Row | 190 | guaranteed by |
| C 52.00.y | Row | 195 | total shares or units in CIUs with underlying assets specified in Art. 416 CRR |
| C 52.00.y | Row | 200 | underlying assets in point (a) of Art. 416(1) CRR |
| C 52.00.y | Row | 210 | underlying assets in point (b) and (c) of Art. 416(1) CRR |
| C 52.00.y | Row | 220 | underlying assets in point (d) of Art. 416(1) CRR |
| C 52.00.y | Row | 230 | assets issued by a credit institution which has been set up by a Member State central or regional government where at least one of the conditions in Art. 416 (2)(a)(iii) CRR is met |
| C 52.00.y | Row | 235 | non financial corporate bonds |
| C 52.00.y | Row | 240 | credit quality step 1 |
| C 52.00.y | Row | 250 | credit quality step 2 |
| C 52.00.y | Row | 260 | credit quality step 3 |
| C 52.00.y | Row | 265 | bonds issued by a credit institution eligible for the treatment set out in Art. 129(4) or (5) CRR |
| C 52.00.y | Row | 270 | credit quality step 1 |
| C 52.00.y | Row | 280 | credit quality step 2 |
| C 52.00.y | Row | 290 | credit quality step 3 |
| C 52.00.y | Row | 295 | non residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR |
| C 52.00.y | Row | 300 | credit quality step 1 |
| C 52.00.y | Row | 310 | credit quality step 2 |
| C 52.00.y | Row | 320 | credit quality step 3 |
| C 52.00.y | Row | 325 | residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR |
| C 52.00.y | Row | 330 | credit quality step 1 |
| C 52.00.y | Row | 340 | credit quality step 2 |
| C 52.00.y | Row | 350 | credit quality step 3 |
| C 52.00.y | Row | 355 | bonds issued by a credit institution as defined in Art. 52(4) of Directive 2009/65/EC other than those referred to in 1.9 of LCR-Assets' template |
| C 52.00.y | Row | 360 | credit quality step 1 |
| C 52.00.y | Row | 370 | credit quality step 2 |
| C 52.00.y | Row | 380 | credit quality step 3 |
| C 52.00.y | Row | 385 | other transferable assets that are of extremely high liquidity and credit quality |
| C 52.00.y | Row | 390 | credit quality step 1 |
| C 52.00.y | Row | 400 | credit quality step 2 |
| C 52.00.y | Row | 410 | credit quality step 3 |
| C 52.00.y | Row | 415 | other transferable assets that are of high liquidity and credit quality |
| C 52.00.y | Row | 420 | credit quality step 1 |
| C 52.00.y | Row | 430 | credit quality step 2 |
| C 52.00.y | Row | 440 | credit quality step 3 |
| C 52.00.y | Row | 445 | Assets which meet the requirements of Art. 416 point (1) (b) and (d) but do not meet the requirements of Art. 417 (b) and (c) CRR |
| C 52.00.y | Row | 450 | assets not controlled by a liquidity management function |
| C 52.00.y | Row | 460 | assets not legally and practically readily available at any time during the next 30 days to be liquidated via outright sale via a simple repurchase agreements on an approved repurchase markets |
| C 52.00.y | Row | 470 | Items subject to supplementary reporting of liquid assets |
| C 52.00.y | Row | 480 | Cash |
| C 52.00.y | Row | 490 | Central bank exposures, to the extent that these exposures can be drawn down in times of stress |
| C 52.00.y | Row | 495 | transferable securities with a 0% risk weight and not an obligation of an institution or any of its affiliated entities |
| C 52.00.y | Row | 500 | representing claims on sovereigns |
| C 52.00.y | Row | 510 | claims guaranteed by sovereigns |
| C 52.00.y | Row | 520 | representing claims on or claims guaranteed by central banks |
| C 52.00.y | Row | 530 | representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities |
| C 52.00.y | Row | 540 | representing claims on or claims guaranteed by Bank for International Settlements, the International Monetary Fund, the European Union, the European Financial Stability Facility, the European Stability Mechanism or multilateral development banks |
| C 52.00.y | Row | 550 | Transferable securities other than those referred to in 3.3 of the LCR-Assets' template representing claims on or claims guaranteed by sovereigns or central banks issued in domestic currencies by the sovereign or central bank in the currency and country in which the liquidity risk is being taken or issued in foreign currencies, to the extent that holding of such debt matches the liquidity needs of the bank’s operations in that third country |
| C 52.00.y | Row | 560 | transferable securities with a 20% risk weight and not an obligation of an institution or any of its affiliated entities |
| C 52.00.y | Row | 570 | representing claims on sovereigns |
| C 52.00.y | Row | 580 | claims guaranteed by sovereigns |
| C 52.00.y | Row | 590 | representing claims on or claims guaranteed by central banks |
| C 52.00.y | Row | 600 | representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities |
| C 52.00.y | Row | 610 | representing claims on or claims guaranteed by multilateral development banks |
| C 52.00.y | Row | 620 | transferable securities other than those referred to in point 3.3 to 3.5 of the LCR-Assets's template that fulfil all the conditions specifed in Art. 5 of Annex III CRR |
| C 52.00.y | Row | 630 | transferable securities other than those referred to in 3.3 to 3.6 of the LCR-Assets' template that qualify for a 50 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and do not represent a claim on an SSPE, an institution or any of its affiliated entities |
| C 52.00.y | Row | 640 | transferable securities other than those referred to in 3.3 to 3.7 of the LCR-Assets' template that are collateralised by assets that qualify for a 35 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and are fully and completely secured by mortgages on residential property in accordance with Art. 125 CRR |
| C 52.00.y | Row | 650 | standby credit facilities granted by central banks within the scope of monetary policy to the extent that these facilities are not collateralised by liquid assets and excluding emergency liquidity assistance |
| C 52.00.y | Row | 660 | Legal or statutory minimum deposits with the central credit institution and other statutory or contractually available liquid funding from the central credit institution or institutions that are members of the network referred to in Art. 113(7), or eligible for the waiver provided in Art. 10, to the extent that this funding is not colateralised by liqduid assets , if the credit institution belongs to a network in accordance with legal or statutory provisions. |
| C 52.00.y | Row | 670 | exchange traded, centrally cleared common equity shares, that are a constituent of a major stock index, denominated in the domestic currency of the Member State and not issued by an institution or any of its affiliates |
| C 52.00.y | Row | 680 | gold listed on a recognised exchange, held on an allocated basis |
| C 52.00.y | Row | 685 | ASSETS WHICH DO NOT MEET THE REQUIREMENTS OF Art. 416 CRR but still meet the requirements of Art. 417 (b) and (c ) CRR. |
| C 52.00.y | Row | 686 | financial corporate bonds |
| C 52.00.y | Row | 690 | credit quality step 1 |
| C 52.00.y | Row | 700 | credit quality step 2 |
| C 52.00.y | Row | 710 | credit quality step 3 |
| C 52.00.y | Row | 715 | own issuances |
| C 52.00.y | Row | 720 | credit quality step 1 |
| C 52.00.y | Row | 730 | credit quality step 2 |
| C 52.00.y | Row | 740 | credit quality step 3 |
| C 52.00.y | Row | 745 | unsecured credit institution issuances |
| C 52.00.y | Row | 750 | credit quality step 1 |
| C 52.00.y | Row | 760 | credit quality step 2 |
| C 52.00.y | Row | 770 | credit quality step 3 |
| C 52.00.y | Row | 775 | non residential mortgage backed instruments not already reported in 1.10 of the LCR-Assets' template |
| C 52.00.y | Row | 780 | credit quality step 1 |
| C 52.00.y | Row | 790 | credit quality step 2 |
| C 52.00.y | Row | 800 | credit quality step 3 |
| C 52.00.y | Row | 805 | residential mortgage backed instruments not already reported in 1.11 of the LCR-Assets' template |
| C 52.00.y | Row | 810 | credit quality step 1 |
| C 52.00.y | Row | 820 | credit quality step 2 |
| C 52.00.y | Row | 830 | credit quality step 3 |
| C 52.00.y | Row | 840 | equities listed on a recognised exchange and major index linked equity instruments, not self issued or issued by financial institutions |
| C 52.00.y | Row | 850 | gold |
| C 52.00.y | Row | 860 | guaranteed bonds not already reported above |
| C 52.00.y | Row | 870 | covered bonds not already reported above |
| C 52.00.y | Row | 880 | corporate bonds not already reported above |
| C 52.00.y | Row | 890 | funds based on the assets reported in 4.5 -4.10 of the LCR-Assets' template |
| C 52.00.y | Row | 895 | other categories of central bank eligible securities or loans |
| C 52.00.y | Row | 900 | local government bonds |
| C 52.00.y | Row | 910 | commercial paper |
| C 52.00.y | Row | 920 | credit claims |
| C 52.00.y | Row | 925 | Reporting of Shar'iah compliant assets as an alternative assets under 509(2)(i) |
| C 52.00.y | Row | 926 | Shar'iah -compliant financial products as an alternative to assets that would qualify as liquid assets for the purposes of Art. 416 CRR, for the use of Shar'iah compliant banks |
| C 52.00.y | Row | 930 | credit quality step 1 |
| C 52.00.y | Row | 940 | credit quality step 2 |
| C 52.00.y | Row | 950 | credit quality step 3 |
| C 52.00.y | Sheet | 999 | Significant currency |
| C 52.00.z | Column | 005 | Deposited by clients that are financial customers |
| C 52.00.z | Column | 010 | Amount |
| C 52.00.z | Column | 020 | Outflow |
| C 52.00.z | Column | 025 | Deposited by clients that are not financial customers |
| C 52.00.z | Column | 030 | Amount |
| C 52.00.z | Column | 040 | Outflow |
| C 52.00.z | Column | 050 | Amount |
| C 52.00.z | Row | 1000 | in the context of an established operational relationship other than that reported in 1.2.3.1.1 and 1.2.3.1.2 |
| C 52.00.z | Row | 1010 | of which are correspondent banking or prime brokerage services |
| C 52.00.z | Row | 1020 | in the context of common task sharing within an institutional protection scheme meeting the requirements of Art. 113(7) CRR or as a legal or statutory minimum deposit by another entity being a member of the same institutional protection scheme |
| C 52.00.z | Row | 1030 | to obtain cash clearing and central credit institution services and where the credit institution belongs to a network in accordance with legal or statutory provisions; |
| C 52.00.z | Row | 1040 | Deposits from credit institutions placed at central credit institutions that are considered as liquid assets in accordance with Art. 416(1)(f) CRR |
| C 52.00.z | Row | 1050 | liquidity lines for assets specified in Art. 416(1)(f) CRR |
| C 52.00.z | Row | 955 | deposits that have to be maintained by the depositor: |
| C 52.00.z | Row | 956 | in order to obtain clearing, custody or cash management services or other comparable services (excluding correspondent banking or prime brokerage services) |
| C 52.00.z | Row | 957 | which are covered by a Deposit Guarantee Scheme according to Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country |
| C 52.00.z | Row | 960 | of which there is evidence that the client is unable to withdraw amounts legally due over a 30 day horizon without compromising its operational functionality |
| C 52.00.z | Row | 970 | of which there is no evidence that the client is unable to withdraw amounts legally due over a 30 day horizon without compromising its operational functionality |
| C 52.00.z | Row | 975 | which are not covered by a Deposit Guarantee Scheme according to Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country |
| C 52.00.z | Row | 980 | of which there is evidence that the client is unable to withdraw amounts legally due over a 30 day horizon without compromising its operational functionality |
| C 52.00.z | Row | 990 | of which there is no evidence that the client is unable to withdraw amounts legally due over a 30 day horizon without compromising its operational functionality |
| C 52.00.z | Sheet | 999 | Significant currency |
| C 53.00.a | Column | 010 | Amount |
| C 53.00.a | Column | 020 | Inflow |
| C 53.00.a | Row | 005 | INFLOWS |
| C 53.00.a | Row | 006 | INFLOWS (CAPPED) |
| C 53.00.a | Row | 007 | Monies due from customers that are not financial customers |
| C 53.00.a | Row | 010 | Monies due from retail customers |
| C 53.00.a | Row | 020 | monies due from non-financial corporate customers payment |
| C 53.00.a | Row | 030 | Of which: that the institution owing those monies treats according to Art. 422 (3) and (4) CRR |
| C 53.00.a | Row | 040 | monies due from central banks |
| C 53.00.a | Row | 050 | Of which: that the institution owing those monies treats according to Art. 422 (3) and (4) CRR |
| C 53.00.a | Row | 060 | monies due from other entities |
| C 53.00.a | Row | 065 | Monies due from financial customers |
| C 53.00.a | Row | 070 | that the institution owing those monies treats according to Art. 422(3) and (4) CRR |
| C 53.00.a | Row | 080 | that the competent authority has granted the permission to apply a lower outflow percentage according to Art. 422.8 CRR |
| C 53.00.a | Row | 090 | monies due from trade financing transactions according to Art. 425(2) point (b) CRR |
| C 53.00.a | Row | 100 | assets with an undefined contractual end date that are callable within 30 days |
| C 53.00.a | Row | 1000 | monies due from borrowers and bond investors related to mortgage lending funded by bonds eligible for the treatment set out in Art. 129(4), (5) or (6) CRR or in defined in Art. 52(4) of Directive 2009/65/EC |
| C 53.00.a | Row | 1010 | inflows from promotional loans that the institution has passed through |
| C 53.00.a | Row | 1020 | inflows qualifying fro the treatment set out in Art. 113(6) or 113(7) CRR |
| C 53.00.a | Row | 1030 | inflows from intra-group entity approved by competent authority |
| C 53.00.a | Row | 110 | monies due from positions in major index equity instruments provided that there is no double counting with liquid assets |
| C 53.00.a | Row | 935 | Undrawn credit and liquidity facilities and other commitments received from intra-group entity in accordance with Art. 425(4) CRR |
| C 53.00.a | Row | 940 | where all the conditions of Art. 425.4 (a), (b) and (c) are met |
| C 53.00.a | Row | 950 | where point (d) of Art. 425(4) has been waived by the competent authorities and all the conditions of Art. 425(4) (a), (b) and (c) are met for the purposes of applying the intra-group treatment of Art. 19(1)(b) in relation to institutions that are not subject to the waiver of Art. 7, undrawn credit and liquidity facilities and other commitments received from intra-group entity in accordance with Art. 425(5) CRR |
| C 53.00.a | Row | 960 | net receivables expected from the contracts listed in Annex II (net of collateral to be received that qualifies as liquid assets under Art. 416) CRR |
| C 53.00.a | Row | 970 | payments due on liquid assets not reflected in the market value of the asset |
| C 53.00.a | Row | 980 | other inflows |
| C 53.00.a | Row | 990 | TOTAL CASH INFLOWS EXCLUDED DUE TO THE CAP |
| C 53.00.a | Row | 995 | INFLOWS EXEMPT FROM THE CAP |
| C 53.00.a | Sheet | 010 | Total currencies |
| C 53.00.b | Column | 005 | Extremely high liquidity and credit quality assets |
| C 53.00.b | Column | 010 | Amount due |
| C 53.00.b | Column | 025 | High liquidity and credit quality assets |
| C 53.00.b | Column | 030 | Amount due |
| C 53.00.b | Column | 045 | other liquidity and credit quality assets |
| C 53.00.b | Column | 050 | Amount due |
| C 53.00.b | Row | 115 | Monies due from secured lending and capital market driven transactions as defined in Art. 192 CRR: |
| C 53.00.b | Row | 116 | Other transferable assets representing claims on or guaranteed by |
| C 53.00.b | Row | 117 | transferable assets representing claims on or guaranteed by the central government of a Member State, a region with fiscal autonomy to raise and collect taxes, or of a third country in the domestic currency of the central or regional government, if the institution incurs a liquidity risk in that Member State or third country that it covers by holding those liquidity assets |
| C 53.00.b | Row | 120 | representing claims |
| C 53.00.b | Row | 130 | guaranteed by |
| C 53.00.b | Row | 135 | transferable assets representing claims on or guaranteed bycentral banks and non-central government public sector entities in the domestic currency of the central bank and public sector entity |
| C 53.00.b | Row | 140 | representing claims on |
| C 53.00.b | Row | 150 | guaranteed by |
| C 53.00.b | Row | 155 | transferable assets representing claims on or guaranteed bythe Bank for International Settlements, the International Monetary Fund, the Commission and multilateral development banks; |
| C 53.00.b | Row | 160 | representing claims on |
| C 53.00.b | Row | 170 | guaranteed by |
| C 53.00.b | Row | 175 | transferable assets representing claims on or guaranteed by the European Financial Stability Facility and the European Stability Mechanism |
| C 53.00.b | Row | 180 | representing claims on |
| C 53.00.b | Row | 190 | guaranteed by |
| C 53.00.b | Row | 195 | total shares or units in CIUs with underlying assets specified in Art. 416 CRR |
| C 53.00.b | Row | 200 | underlying assets in point (a) of Art. 416(1) CRR |
| C 53.00.b | Row | 210 | underlying assets in point (b) and (c) of Art. 416(1) CRR |
| C 53.00.b | Row | 220 | underlying assets in point (d) of Art. 416(1) CRR |
| C 53.00.b | Row | 230 | assets issued by a credit institution which has been set up by a Member State central or regional government where at least one of the conditions in Art. 416 (2)(a)(iii) CRR is met |
| C 53.00.b | Row | 235 | non financial corporate bonds |
| C 53.00.b | Row | 240 | credit quality step 1 |
| C 53.00.b | Row | 250 | credit quality step 2 |
| C 53.00.b | Row | 260 | credit quality step 3 |
| C 53.00.b | Row | 265 | bonds issued by a credit institution eligible for the treatment set out in Art. 129(4) or (5) CRR |
| C 53.00.b | Row | 270 | credit quality step 1 |
| C 53.00.b | Row | 280 | credit quality step 2 |
| C 53.00.b | Row | 290 | credit quality step 3 |
| C 53.00.b | Row | 295 | non residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR |
| C 53.00.b | Row | 300 | credit quality step 1 |
| C 53.00.b | Row | 310 | credit quality step 2 |
| C 53.00.b | Row | 320 | credit quality step 3 |
| C 53.00.b | Row | 325 | residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR |
| C 53.00.b | Row | 330 | credit quality step 1 |
| C 53.00.b | Row | 340 | credit quality step 2 |
| C 53.00.b | Row | 350 | credit quality step 3 |
| C 53.00.b | Row | 355 | bonds issued by a credit institution as defined in Art. 52(4) of Directive 2009/65/EC other than those referred to in 1.9 of LCR-Assets' template |
| C 53.00.b | Row | 360 | credit quality step 1 |
| C 53.00.b | Row | 370 | credit quality step 2 |
| C 53.00.b | Row | 380 | credit quality step 3 |
| C 53.00.b | Row | 385 | other transferable assets that are of extremely high liquidity and credit quality |
| C 53.00.b | Row | 390 | credit quality step 1 |
| C 53.00.b | Row | 400 | credit quality step 2 |
| C 53.00.b | Row | 410 | credit quality step 3 |
| C 53.00.b | Row | 415 | other transferable assets that are of high liquidity and credit quality |
| C 53.00.b | Row | 420 | credit quality step 1 |
| C 53.00.b | Row | 430 | credit quality step 2 |
| C 53.00.b | Row | 440 | credit quality step 3 |
| C 53.00.b | Row | 445 | Assets which meet the requirements of Art. 416 point (1) (b) and (d) but do not meet the requirements of Art. 417 (b) and (c) CRR |
| C 53.00.b | Row | 450 | assets not controlled by a liquidity management function |
| C 53.00.b | Row | 460 | assets not legally and practically readily available at any time during the next 30 days to be liquidated via outright sale via a simple repurchase agreements on an approved repurchase markets |
| C 53.00.b | Row | 465 | Items subject to supplementary reporting of liquid assets |
| C 53.00.b | Row | 470 | Cash |
| C 53.00.b | Row | 480 | Central bank exposures, to the extent that these exposures can be drawn down in times of stress |
| C 53.00.b | Row | 485 | transferable securities with a 0% risk weight and not an obligation of an institution or any of its affiliated entities |
| C 53.00.b | Row | 490 | representing claims on sovereigns |
| C 53.00.b | Row | 500 | claims guaranteed by sovereigns |
| C 53.00.b | Row | 510 | representing claims on or claims guaranteed by central banks |
| C 53.00.b | Row | 520 | representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities |
| C 53.00.b | Row | 530 | representing claims on or claims guaranteed by Bank for International Settlements, the International Monetary Fund, the European Union, the European Financial Stability Facility, the European Stability Mechanism or multilateral development banks |
| C 53.00.b | Row | 540 | Transferable securities other than those referred to in 3.3 of the LCR-Assets' template representing claims on or claims guaranteed by sovereigns or central banks issued in domestic currencies by the sovereign or central bank in the currency and country in which the liquidity risk is being taken or issued in foreign currencies, to the extent that holding of such debt matches the liquidity needs of the bank’s operations in that third country |
| C 53.00.b | Row | 545 | transferable securities with a 20% risk weight and not an obligation of an institution or any of its affiliated entities |
| C 53.00.b | Row | 550 | representing claims on sovereigns |
| C 53.00.b | Row | 560 | claims guaranteed by sovereigns |
| C 53.00.b | Row | 570 | representing claims on or claims guaranteed by central banks |
| C 53.00.b | Row | 580 | representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities |
| C 53.00.b | Row | 590 | representing claims on or claims guaranteed by multilateral development banks |
| C 53.00.b | Row | 600 | transferable securities other than those referred to in point 3.3 to 3.5 of the LCR-Assets's template that fulfil all the conditions specifed in Art. 5 of Annex III CRR |
| C 53.00.b | Row | 610 | transferable securities other than those referred to in 3.3 to 3.6 of the LCR-Assets' template that qualify for a 50 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and do not represent a claim on an SSPE, an institution or any of its affiliated entities |
| C 53.00.b | Row | 620 | transferable securities other than those referred to in 3.3 to 3.7 of the LCR-Assets' template that are collateralised by assets that qualify for a 35 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and are fully and completely secured by mortgages on residential property in accordance with Art. 125 CRR |
| C 53.00.b | Row | 630 | standby credit facilities granted by central banks within the scope of monetary policy to the extent that these facilities are not collateralised by liquid assets and excluding emergency liquidity assistance |
| C 53.00.b | Row | 640 | Legal or statutory minimum deposits with the central credit institution and other statutory or contractually available liquid funding from the central credit institution or institutions that are members of the network referred to in Art. 113(7) CRR, or eligible for the waiver provided in Art. 10 CRR, to the extent that this funding is not colateralised by liqduid assets , if the credit institution belongs to a network in accordance with legal or statutory provisions. |
| C 53.00.b | Row | 650 | exchange traded, centrally cleared common equity shares, that are a constituent of a major stock index, denominated in the domestic currency of the Member State and not issued by an institution or any of its affiliates |
| C 53.00.b | Row | 660 | gold listed on a recognised exchange, held on an allocated basis |
| C 53.00.b | Row | 665 | ASSETS WHICH DO NOT MEET THE REQUIREMENTS OF Art. 416 CRR but still meet the requirements of Art. 417 (b) and (c ) CRR. |
| C 53.00.b | Row | 666 | financial corporate bonds |
| C 53.00.b | Row | 670 | credit quality step 1 |
| C 53.00.b | Row | 680 | credit quality step 2 |
| C 53.00.b | Row | 690 | credit quality step 3 |
| C 53.00.b | Row | 695 | own issuances |
| C 53.00.b | Row | 700 | credit quality step 1 |
| C 53.00.b | Row | 710 | credit quality step 2 |
| C 53.00.b | Row | 720 | credit quality step 3 |
| C 53.00.b | Row | 725 | unsecured credit institution issuances |
| C 53.00.b | Row | 730 | credit quality step 1 |
| C 53.00.b | Row | 740 | credit quality step 2 |
| C 53.00.b | Row | 750 | credit quality step 3 |
| C 53.00.b | Row | 755 | non residential mortgage backed instruments not already reported in 1.10 of the LCR-Assets' template |
| C 53.00.b | Row | 760 | credit quality step 1 |
| C 53.00.b | Row | 770 | credit quality step 2 |
| C 53.00.b | Row | 780 | credit quality step 3 |
| C 53.00.b | Row | 785 | residential mortgage backed instruments not already reported in 1.11 of the LCR-Assets' template |
| C 53.00.b | Row | 790 | credit quality step 1 |
| C 53.00.b | Row | 800 | credit quality step 2 |
| C 53.00.b | Row | 810 | credit quality step 3 |
| C 53.00.b | Row | 820 | equities listed on a recognised exchange and major index linked equity instruments, not self issued or issued by financial institutions |
| C 53.00.b | Row | 830 | gold |
| C 53.00.b | Row | 840 | guaranteed bonds not already reported above |
| C 53.00.b | Row | 850 | covered bonds not already reported above |
| C 53.00.b | Row | 860 | corporate bonds not already reported above |
| C 53.00.b | Row | 870 | funds based on the assets reported in 4.5 -4.10 of the LCR-Assets' template |
| C 53.00.b | Row | 875 | other categories of central bank eligible securities or loans |
| C 53.00.b | Row | 880 | local government bonds |
| C 53.00.b | Row | 890 | commercial paper |
| C 53.00.b | Row | 900 | credit claims |
| C 53.00.b | Row | 905 | Shar'iah -compliant financial products as an alternative to assets that would qualify as liquid assets for the purposes of Art. 416 CRR, for the use of Shar'iah compliant banks |
| C 53.00.b | Row | 910 | credit quality step 1 |
| C 53.00.b | Row | 920 | credit quality step 2 |
| C 53.00.b | Row | 930 | credit quality step 3 |
| C 53.00.b | Sheet | 010 | Total currencies |
| C 53.00.c | Column | 005 | Extremely high liquidity and credit quality assets |
| C 53.00.c | Column | 020 | Market value of the assets securing transactions |
| C 53.00.c | Column | 025 | High liquidity and credit quality assets |
| C 53.00.c | Column | 040 | Market value of the assets securing transactions |
| C 53.00.c | Column | 045 | other liquidity and credit quality assets |
| C 53.00.c | Column | 060 | Market value of the assets securing transactions |
| C 53.00.c | Row | 115 | Monies due from secured lending and capital market driven transactions as defined in Art. 192 CRR: |
| C 53.00.c | Row | 116 | Other transferable assets representing claims on or guaranteed by |
| C 53.00.c | Row | 117 | transferable assets representing claims on or guaranteed by the central government of a Member State, a region with fiscal autonomy to raise and collect taxes, or of a third country in the domestic currency of the central or regional government, if the institution incurs a liquidity risk in that Member State or third country that it covers by holding those liquidity assets |
| C 53.00.c | Row | 120 | representing claims |
| C 53.00.c | Row | 130 | guaranteed by |
| C 53.00.c | Row | 135 | transferable assets representing claims on or guaranteed by central banks and non-central government public sector entities in the domestic currency of the central bank and public sector entity |
| C 53.00.c | Row | 140 | representing claims on |
| C 53.00.c | Row | 150 | guaranteed by |
| C 53.00.c | Row | 155 | transferable assets representing claims on or guaranteed by the Bank for International Settlements, the International Monetary Fund, the Commission and multilateral development banks; |
| C 53.00.c | Row | 160 | representing claims on |
| C 53.00.c | Row | 170 | guaranteed by |
| C 53.00.c | Row | 175 | transferable assets representing claims on or guaranteed by the European Financial Stability Facility and the European Stability Mechanism |
| C 53.00.c | Row | 180 | representing claims on |
| C 53.00.c | Row | 190 | guaranteed by |
| C 53.00.c | Row | 195 | total shares or units in CIUs with underlying assets specified in Art. 416 CRR |
| C 53.00.c | Row | 200 | underlying assets in point (a) of Art. 416(1) CRR |
| C 53.00.c | Row | 210 | underlying assets in point (b) and (c) of Art. 416(1) CRR |
| C 53.00.c | Row | 220 | underlying assets in point (d) of Art. 416(1) CRR |
| C 53.00.c | Row | 230 | assets issued by a credit institution which has been set up by a Member State central or regional government where at least one of the conditions in Art. 416 (2)(a)(iii) CRR is met |
| C 53.00.c | Row | 235 | non financial corporate bonds |
| C 53.00.c | Row | 240 | credit quality step 1 |
| C 53.00.c | Row | 250 | credit quality step 2 |
| C 53.00.c | Row | 260 | credit quality step 3 |
| C 53.00.c | Row | 265 | bonds issued by a credit institution eligible for the treatment set out in Art. 129(4) or (5) CRR |
| C 53.00.c | Row | 270 | credit quality step 1 |
| C 53.00.c | Row | 280 | credit quality step 2 |
| C 53.00.c | Row | 290 | credit quality step 3 |
| C 53.00.c | Row | 295 | non residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR |
| C 53.00.c | Row | 300 | credit quality step 1 |
| C 53.00.c | Row | 310 | credit quality step 2 |
| C 53.00.c | Row | 320 | credit quality step 3 |
| C 53.00.c | Row | 325 | residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR |
| C 53.00.c | Row | 330 | credit quality step 1 |
| C 53.00.c | Row | 340 | credit quality step 2 |
| C 53.00.c | Row | 350 | credit quality step 3 |
| C 53.00.c | Row | 355 | bonds issued by a credit institution as defined in Art. 52(4) of Directive 2009/65/EC other than those referred to in 1.9 of LCR-Assets' template |
| C 53.00.c | Row | 360 | credit quality step 1 |
| C 53.00.c | Row | 370 | credit quality step 2 |
| C 53.00.c | Row | 380 | credit quality step 3 |
| C 53.00.c | Row | 385 | other transferable assets that are of extremely high liquidity and credit quality |
| C 53.00.c | Row | 390 | credit quality step 1 |
| C 53.00.c | Row | 400 | credit quality step 2 |
| C 53.00.c | Row | 410 | credit quality step 3 |
| C 53.00.c | Row | 415 | other transferable assets that are of high liquidity and credit quality |
| C 53.00.c | Row | 420 | credit quality step 1 |
| C 53.00.c | Row | 430 | credit quality step 2 |
| C 53.00.c | Row | 440 | credit quality step 3 |
| C 53.00.c | Row | 445 | Assets which meet the requirements of Art. 416 point (1) (b) and (d) but do not meet the requirements of Art. 417 (b) and (c) CRR |
| C 53.00.c | Row | 450 | assets not controlled by a liquidity management function |
| C 53.00.c | Row | 460 | assets not legally and practically readily available at any time during the next 30 days to be liquidated via outright sale via a simple repurchase agreements on an approved repurchase markets |
| C 53.00.c | Row | 465 | Items subject to supplementary reporting of liquid assets |
| C 53.00.c | Row | 470 | Cash |
| C 53.00.c | Row | 480 | Central bank exposures, to the extent that these exposures can be drawn down in times of stress |
| C 53.00.c | Row | 485 | transferable securities with a 0% risk weight and not an obligation of an institution or any of its affiliated entities |
| C 53.00.c | Row | 490 | representing claims on sovereigns |
| C 53.00.c | Row | 500 | claims guaranteed by sovereigns |
| C 53.00.c | Row | 510 | representing claims on or claims guaranteed by central banks |
| C 53.00.c | Row | 520 | representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities |
| C 53.00.c | Row | 530 | representing claims on or claims guaranteed by Bank for International Settlements, the International Monetary Fund, the European Union, the European Financial Stability Facility, the European Stability Mechanism or multilateral development banks |
| C 53.00.c | Row | 540 | Transferable securities other than those referred to in 3.3 of the LCR-Assets' template representing claims on or claims guaranteed by sovereigns or central banks issued in domestic currencies by the sovereign or central bank in the currency and country in which the liquidity risk is being taken or issued in foreign currencies, to the extent that holding of such debt matches the liquidity needs of the bank’s operations in that third country |
| C 53.00.c | Row | 545 | transferable securities with a 20% risk weight and not an obligation of an institution or any of its affiliated entities |
| C 53.00.c | Row | 550 | representing claims on sovereigns |
| C 53.00.c | Row | 560 | claims guaranteed by sovereigns |
| C 53.00.c | Row | 570 | representing claims on or claims guaranteed by central banks |
| C 53.00.c | Row | 580 | representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities |
| C 53.00.c | Row | 590 | representing claims on or claims guaranteed by multilateral development banks |
| C 53.00.c | Row | 600 | transferable securities other than those referred to in point 3.3 to 3.5 of the LCR-Assets's template that fulfil all the conditions specifed in Art. 5 of Annex III CRR |
| C 53.00.c | Row | 610 | transferable securities other than those referred to in 3.3 to 3.6 of the LCR-Assets' template that qualify for a 50 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and do not represent a claim on an SSPE, an institution or any of its affiliated entities |
| C 53.00.c | Row | 620 | transferable securities other than those referred to in 3.3 to 3.7 of the LCR-Assets' template that are collateralised by assets that qualify for a 35 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and are fully and completely secured by mortgages on residential property in accordance with Art. 125 CRR |
| C 53.00.c | Row | 630 | standby credit facilities granted by central banks within the scope of monetary policy to the extent that these facilities are not collateralised by liquid assets and excluding emergency liquidity assistance |
| C 53.00.c | Row | 640 | Legal or statutory minimum deposits with the central credit institution and other statutory or contractually available liquid funding from the central credit institution or institutions that are members of the network referred to in Art. 113(7) CRR, or eligible for the waiver provided in Art. 10 CRR , to the extent that this funding is not colateralised by liqduid assets , if the credit institution belongs to a network in accordance with legal or statutory provisions. |
| C 53.00.c | Row | 650 | exchange traded, centrally cleared common equity shares, that are a constituent of a major stock index, denominated in the domestic currency of the Member State and not issued by an institution or any of its affiliates |
| C 53.00.c | Row | 660 | gold listed on a recognised exchange, held on an allocated basis |
| C 53.00.c | Row | 665 | ASSETS WHICH DO NOT MEET THE REQUIREMENTS OF Art. 416 CRR but still meet the requirements of Art. 417 (b) and (c ) CRR. |
| C 53.00.c | Row | 666 | financial corporate bonds |
| C 53.00.c | Row | 670 | credit quality step 1 |
| C 53.00.c | Row | 680 | credit quality step 2 |
| C 53.00.c | Row | 690 | credit quality step 3 |
| C 53.00.c | Row | 695 | own issuances |
| C 53.00.c | Row | 700 | credit quality step 1 |
| C 53.00.c | Row | 710 | credit quality step 2 |
| C 53.00.c | Row | 720 | credit quality step 3 |
| C 53.00.c | Row | 725 | unsecured credit institution issuances |
| C 53.00.c | Row | 730 | credit quality step 1 |
| C 53.00.c | Row | 740 | credit quality step 2 |
| C 53.00.c | Row | 750 | credit quality step 3 |
| C 53.00.c | Row | 755 | non residential mortgage backed instruments not already reported in 1.10 of the LCR-Assets' template |
| C 53.00.c | Row | 760 | credit quality step 1 |
| C 53.00.c | Row | 770 | credit quality step 2 |
| C 53.00.c | Row | 780 | credit quality step 3 |
| C 53.00.c | Row | 785 | residential mortgage backed instruments not already reported in 1.11 of the LCR-Assets' template |
| C 53.00.c | Row | 790 | credit quality step 1 |
| C 53.00.c | Row | 800 | credit quality step 2 |
| C 53.00.c | Row | 810 | credit quality step 3 |
| C 53.00.c | Row | 820 | equities listed on a recognised exchange and major index linked equity instruments, not self issued or issued by financial institutions |
| C 53.00.c | Row | 830 | gold |
| C 53.00.c | Row | 840 | guaranteed bonds not already reported above |
| C 53.00.c | Row | 850 | covered bonds not already reported above |
| C 53.00.c | Row | 860 | corporate bonds not already reported above |
| C 53.00.c | Row | 870 | funds based on the assets reported in 4.5 -4.10 of the LCR-Assets' template |
| C 53.00.c | Row | 875 | other categories of central bank eligible securities or loans |
| C 53.00.c | Row | 880 | local government bonds |
| C 53.00.c | Row | 890 | commercial paper |
| C 53.00.c | Row | 900 | credit claims |
| C 53.00.c | Row | 905 | Shar'iah -compliant financial products as an alternative to assets that would qualify as liquid assets for the purposes of Art. 416 CRR, for the use of Shar'iah compliant banks |
| C 53.00.c | Row | 910 | credit quality step 1 |
| C 53.00.c | Row | 920 | credit quality step 2 |
| C 53.00.c | Row | 930 | credit quality step 3 |
| C 53.00.c | Sheet | 010 | Total currencies |
| C 53.00.w | Column | 010 | Amount |
| C 53.00.w | Column | 020 | Inflow |
| C 53.00.w | Row | 005 | INFLOWS |
| C 53.00.w | Row | 006 | INFLOWS (CAPPED) |
| C 53.00.w | Row | 007 | Monies due from customers that are not financial customers |
| C 53.00.w | Row | 010 | Monies due from retail customers |
| C 53.00.w | Row | 020 | monies due from non-financial corporate customers payment |
| C 53.00.w | Row | 030 | Of which: that the institution owing those monies treats according to Art. 422 (3) and (4) CRR |
| C 53.00.w | Row | 040 | monies due from central banks |
| C 53.00.w | Row | 050 | Of which: that the institution owing those monies treats according to Art. 422 (3) and (4) CRR |
| C 53.00.w | Row | 060 | monies due from other entities |
| C 53.00.w | Row | 065 | Monies due from financial customers |
| C 53.00.w | Row | 070 | that the institution owing those monies treats according to Art. 422(3) and (4) CRR |
| C 53.00.w | Row | 080 | that the competent authority has granted the permission to apply a lower outflow percentage according to Art. 422.8 CRR |
| C 53.00.w | Row | 090 | monies due from trade financing transactions according to Art. 425(2) point (b) CRR |
| C 53.00.w | Row | 100 | assets with an undefined contractual end date that are callable within 30 days |
| C 53.00.w | Row | 1000 | monies due from borrowers and bond investors related to mortgage lending funded by bonds eligible for the treatment set out in Art. 129(4), (5) or (6) CRR or in defined in Art. 52(4) of Directive 2009/65/EC |
| C 53.00.w | Row | 1010 | inflows from promotional loans that the institution has passed through |
| C 53.00.w | Row | 1020 | inflows qualifying fro the treatment set out in Art. 113(6) or 113(7) CRR |
| C 53.00.w | Row | 1030 | inflows from intra-group entity approved by competent authority |
| C 53.00.w | Row | 110 | monies due from positions in major index equity instruments provided that there is no double counting with liquid assets |
| C 53.00.w | Row | 935 | Undrawn credit and liquidity facilities and other commitments received from intra-group entity in accordance with Art. 425(4) CRR |
| C 53.00.w | Row | 940 | where all the conditions of Art. 425.4 (a), (b) and (c) are met |
| C 53.00.w | Row | 950 | where point (d) of Art. 425(4) has been waived by the competent authorities and all the conditions of Art. 425(4) (a), (b) and (c) are met for the purposes of applying the intra-group treatment of Art. 19(1)(b) in relation to institutions that are not subject to the waiver of Art. 7, undrawn credit and liquidity facilities and other commitments received from intra-group entity in accordance with Art. 425(5) CRR |
| C 53.00.w | Row | 960 | net receivables expected from the contracts listed in Annex II (net of collateral to be received that qualifies as liquid assets under Art. 416) CRR |
| C 53.00.w | Row | 970 | payments due on liquid assets not reflected in the market value of the asset |
| C 53.00.w | Row | 980 | other inflows |
| C 53.00.w | Row | 990 | TOTAL CASH INFLOWS EXCLUDED DUE TO THE CAP |
| C 53.00.w | Row | 995 | INFLOWS EXEMPT FROM THE CAP |
| C 53.00.w | Sheet | 999 | Significant currency |
| C 53.00.x | Column | 005 | Extremely high liquidity and credit quality assets |
| C 53.00.x | Column | 010 | Amount due |
| C 53.00.x | Column | 025 | High liquidity and credit quality assets |
| C 53.00.x | Column | 030 | Amount due |
| C 53.00.x | Column | 045 | other liquidity and credit quality assets |
| C 53.00.x | Column | 050 | Amount due |
| C 53.00.x | Row | 115 | Monies due from secured lending and capital market driven transactions as defined in Art. 192 CRR: |
| C 53.00.x | Row | 116 | Other transferable assets representing claims on or guaranteed by |
| C 53.00.x | Row | 117 | transferable assets representing claims on or guaranteed by the central government of a Member State, a region with fiscal autonomy to raise and collect taxes, or of a third country in the domestic currency of the central or regional government, if the institution incurs a liquidity risk in that Member State or third country that it covers by holding those liquidity assets |
| C 53.00.x | Row | 120 | representing claims |
| C 53.00.x | Row | 130 | guaranteed by |
| C 53.00.x | Row | 135 | transferable assets representing claims on or guaranteed bycentral banks and non-central government public sector entities in the domestic currency of the central bank and public sector entity |
| C 53.00.x | Row | 140 | representing claims on |
| C 53.00.x | Row | 150 | guaranteed by |
| C 53.00.x | Row | 155 | transferable assets representing claims on or guaranteed bythe Bank for International Settlements, the International Monetary Fund, the Commission and multilateral development banks; |
| C 53.00.x | Row | 160 | representing claims on |
| C 53.00.x | Row | 170 | guaranteed by |
| C 53.00.x | Row | 175 | transferable assets representing claims on or guaranteed by the European Financial Stability Facility and the European Stability Mechanism |
| C 53.00.x | Row | 180 | representing claims on |
| C 53.00.x | Row | 190 | guaranteed by |
| C 53.00.x | Row | 195 | total shares or units in CIUs with underlying assets specified in Art. 416 CRR |
| C 53.00.x | Row | 200 | underlying assets in point (a) of Art. 416(1) CRR |
| C 53.00.x | Row | 210 | underlying assets in point (b) and (c) of Art. 416(1) CRR |
| C 53.00.x | Row | 220 | underlying assets in point (d) of Art. 416(1) CRR |
| C 53.00.x | Row | 230 | assets issued by a credit institution which has been set up by a Member State central or regional government where at least one of the conditions in Art. 416 (2)(a)(iii) CRR is met |
| C 53.00.x | Row | 235 | non financial corporate bonds |
| C 53.00.x | Row | 240 | credit quality step 1 |
| C 53.00.x | Row | 250 | credit quality step 2 |
| C 53.00.x | Row | 260 | credit quality step 3 |
| C 53.00.x | Row | 265 | bonds issued by a credit institution eligible for the treatment set out in Art. 129(4) or (5) CRR |
| C 53.00.x | Row | 270 | credit quality step 1 |
| C 53.00.x | Row | 280 | credit quality step 2 |
| C 53.00.x | Row | 290 | credit quality step 3 |
| C 53.00.x | Row | 295 | non residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR |
| C 53.00.x | Row | 300 | credit quality step 1 |
| C 53.00.x | Row | 310 | credit quality step 2 |
| C 53.00.x | Row | 320 | credit quality step 3 |
| C 53.00.x | Row | 325 | residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR |
| C 53.00.x | Row | 330 | credit quality step 1 |
| C 53.00.x | Row | 340 | credit quality step 2 |
| C 53.00.x | Row | 350 | credit quality step 3 |
| C 53.00.x | Row | 355 | bonds issued by a credit institution as defined in Art. 52(4) of Directive 2009/65/EC other than those referred to in 1.9 of LCR-Assets' template |
| C 53.00.x | Row | 360 | credit quality step 1 |
| C 53.00.x | Row | 370 | credit quality step 2 |
| C 53.00.x | Row | 380 | credit quality step 3 |
| C 53.00.x | Row | 385 | other transferable assets that are of extremely high liquidity and credit quality |
| C 53.00.x | Row | 390 | credit quality step 1 |
| C 53.00.x | Row | 400 | credit quality step 2 |
| C 53.00.x | Row | 410 | credit quality step 3 |
| C 53.00.x | Row | 415 | other transferable assets that are of high liquidity and credit quality |
| C 53.00.x | Row | 420 | credit quality step 1 |
| C 53.00.x | Row | 430 | credit quality step 2 |
| C 53.00.x | Row | 440 | credit quality step 3 |
| C 53.00.x | Row | 445 | Assets which meet the requirements of Art. 416 point (1) (b) and (d) but do not meet the requirements of Art. 417 (b) and (c) CRR |
| C 53.00.x | Row | 450 | assets not controlled by a liquidity management function |
| C 53.00.x | Row | 460 | assets not legally and practically readily available at any time during the next 30 days to be liquidated via outright sale via a simple repurchase agreements on an approved repurchase markets |
| C 53.00.x | Row | 465 | Items subject to supplementary reporting of liquid assets |
| C 53.00.x | Row | 470 | Cash |
| C 53.00.x | Row | 480 | Central bank exposures, to the extent that these exposures can be drawn down in times of stress |
| C 53.00.x | Row | 485 | transferable securities with a 0% risk weight and not an obligation of an institution or any of its affiliated entities |
| C 53.00.x | Row | 490 | representing claims on sovereigns |
| C 53.00.x | Row | 500 | claims guaranteed by sovereigns |
| C 53.00.x | Row | 510 | representing claims on or claims guaranteed by central banks |
| C 53.00.x | Row | 520 | representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities |
| C 53.00.x | Row | 530 | representing claims on or claims guaranteed by Bank for International Settlements, the International Monetary Fund, the European Union, the European Financial Stability Facility, the European Stability Mechanism or multilateral development banks |
| C 53.00.x | Row | 540 | Transferable securities other than those referred to in 3.3 of the LCR-Assets' template representing claims on or claims guaranteed by sovereigns or central banks issued in domestic currencies by the sovereign or central bank in the currency and country in which the liquidity risk is being taken or issued in foreign currencies, to the extent that holding of such debt matches the liquidity needs of the bank’s operations in that third country |
| C 53.00.x | Row | 545 | transferable securities with a 20% risk weight and not an obligation of an institution or any of its affiliated entities |
| C 53.00.x | Row | 550 | representing claims on sovereigns |
| C 53.00.x | Row | 560 | claims guaranteed by sovereigns |
| C 53.00.x | Row | 570 | representing claims on or claims guaranteed by central banks |
| C 53.00.x | Row | 580 | representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities |
| C 53.00.x | Row | 590 | representing claims on or claims guaranteed by multilateral development banks |
| C 53.00.x | Row | 600 | transferable securities other than those referred to in point 3.3 to 3.5 of the LCR-Assets's template that fulfil all the conditions specifed in Art. 5 of Annex III CRR |
| C 53.00.x | Row | 610 | transferable securities other than those referred to in 3.3 to 3.6 of the LCR-Assets' template that qualify for a 50 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and do not represent a claim on an SSPE, an institution or any of its affiliated entities |
| C 53.00.x | Row | 620 | transferable securities other than those referred to in 3.3 to 3.7 of the LCR-Assets' template that are collateralised by assets that qualify for a 35 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and are fully and completely secured by mortgages on residential property in accordance with Art. 125 CRR |
| C 53.00.x | Row | 630 | standby credit facilities granted by central banks within the scope of monetary policy to the extent that these facilities are not collateralised by liquid assets and excluding emergency liquidity assistance |
| C 53.00.x | Row | 640 | Legal or statutory minimum deposits with the central credit institution and other statutory or contractually available liquid funding from the central credit institution or institutions that are members of the network referred to in Art. 113(7) CRR, or eligible for the waiver provided in Art. 10 CRR, to the extent that this funding is not colateralised by liqduid assets , if the credit institution belongs to a network in accordance with legal or statutory provisions. |
| C 53.00.x | Row | 650 | exchange traded, centrally cleared common equity shares, that are a constituent of a major stock index, denominated in the domestic currency of the Member State and not issued by an institution or any of its affiliates |
| C 53.00.x | Row | 660 | gold listed on a recognised exchange, held on an allocated basis |
| C 53.00.x | Row | 665 | ASSETS WHICH DO NOT MEET THE REQUIREMENTS OF Art. 416 CRR but still meet the requirements of Art. 417 (b) and (c ) CRR. |
| C 53.00.x | Row | 666 | financial corporate bonds |
| C 53.00.x | Row | 670 | credit quality step 1 |
| C 53.00.x | Row | 680 | credit quality step 2 |
| C 53.00.x | Row | 690 | credit quality step 3 |
| C 53.00.x | Row | 695 | own issuances |
| C 53.00.x | Row | 700 | credit quality step 1 |
| C 53.00.x | Row | 710 | credit quality step 2 |
| C 53.00.x | Row | 720 | credit quality step 3 |
| C 53.00.x | Row | 725 | unsecured credit institution issuances |
| C 53.00.x | Row | 730 | credit quality step 1 |
| C 53.00.x | Row | 740 | credit quality step 2 |
| C 53.00.x | Row | 750 | credit quality step 3 |
| C 53.00.x | Row | 755 | non residential mortgage backed instruments not already reported in 1.10 of the LCR-Assets' template |
| C 53.00.x | Row | 760 | credit quality step 1 |
| C 53.00.x | Row | 770 | credit quality step 2 |
| C 53.00.x | Row | 780 | credit quality step 3 |
| C 53.00.x | Row | 785 | residential mortgage backed instruments not already reported in 1.11 of the LCR-Assets' template |
| C 53.00.x | Row | 790 | credit quality step 1 |
| C 53.00.x | Row | 800 | credit quality step 2 |
| C 53.00.x | Row | 810 | credit quality step 3 |
| C 53.00.x | Row | 820 | equities listed on a recognised exchange and major index linked equity instruments, not self issued or issued by financial institutions |
| C 53.00.x | Row | 830 | gold |
| C 53.00.x | Row | 840 | guaranteed bonds not already reported above |
| C 53.00.x | Row | 850 | covered bonds not already reported above |
| C 53.00.x | Row | 860 | corporate bonds not already reported above |
| C 53.00.x | Row | 870 | funds based on the assets reported in 4.5 -4.10 of the LCR-Assets' template |
| C 53.00.x | Row | 875 | other categories of central bank eligible securities or loans |
| C 53.00.x | Row | 880 | local government bonds |
| C 53.00.x | Row | 890 | commercial paper |
| C 53.00.x | Row | 900 | credit claims |
| C 53.00.x | Row | 905 | Shar'iah -compliant financial products as an alternative to assets that would qualify as liquid assets for the purposes of Art. 416 CRR, for the use of Shar'iah compliant banks |
| C 53.00.x | Row | 910 | credit quality step 1 |
| C 53.00.x | Row | 920 | credit quality step 2 |
| C 53.00.x | Row | 930 | credit quality step 3 |
| C 53.00.x | Sheet | 999 | Significant currency |
| C 53.00.y | Column | 005 | Extremely high liquidity and credit quality assets |
| C 53.00.y | Column | 020 | Market value of the assets securing transactions |
| C 53.00.y | Column | 025 | High liquidity and credit quality assets |
| C 53.00.y | Column | 040 | Market value of the assets securing transactions |
| C 53.00.y | Column | 045 | other liquidity and credit quality assets |
| C 53.00.y | Column | 060 | Market value of the assets securing transactions |
| C 53.00.y | Row | 115 | Monies due from secured lending and capital market driven transactions as defined in Art. 192 CRR: |
| C 53.00.y | Row | 116 | Other transferable assets representing claims on or guaranteed by |
| C 53.00.y | Row | 117 | transferable assets representing claims on or guaranteed by the central government of a Member State, a region with fiscal autonomy to raise and collect taxes, or of a third country in the domestic currency of the central or regional government, if the institution incurs a liquidity risk in that Member State or third country that it covers by holding those liquidity assets |
| C 53.00.y | Row | 120 | representing claims |
| C 53.00.y | Row | 130 | guaranteed by |
| C 53.00.y | Row | 135 | transferable assets representing claims on or guaranteed by central banks and non-central government public sector entities in the domestic currency of the central bank and public sector entity |
| C 53.00.y | Row | 140 | representing claims on |
| C 53.00.y | Row | 150 | guaranteed by |
| C 53.00.y | Row | 155 | transferable assets representing claims on or guaranteed by the Bank for International Settlements, the International Monetary Fund, the Commission and multilateral development banks; |
| C 53.00.y | Row | 160 | representing claims on |
| C 53.00.y | Row | 170 | guaranteed by |
| C 53.00.y | Row | 175 | transferable assets representing claims on or guaranteed by the European Financial Stability Facility and the European Stability Mechanism |
| C 53.00.y | Row | 180 | representing claims on |
| C 53.00.y | Row | 190 | guaranteed by |
| C 53.00.y | Row | 195 | total shares or units in CIUs with underlying assets specified in Art. 416 CRR |
| C 53.00.y | Row | 200 | underlying assets in point (a) of Art. 416(1) CRR |
| C 53.00.y | Row | 210 | underlying assets in point (b) and (c) of Art. 416(1) CRR |
| C 53.00.y | Row | 220 | underlying assets in point (d) of Art. 416(1) CRR |
| C 53.00.y | Row | 230 | assets issued by a credit institution which has been set up by a Member State central or regional government where at least one of the conditions in Art. 416 (2)(a)(iii) CRR is met |
| C 53.00.y | Row | 235 | non financial corporate bonds |
| C 53.00.y | Row | 240 | credit quality step 1 |
| C 53.00.y | Row | 250 | credit quality step 2 |
| C 53.00.y | Row | 260 | credit quality step 3 |
| C 53.00.y | Row | 265 | bonds issued by a credit institution eligible for the treatment set out in Art. 129(4) or (5) CRR |
| C 53.00.y | Row | 270 | credit quality step 1 |
| C 53.00.y | Row | 280 | credit quality step 2 |
| C 53.00.y | Row | 290 | credit quality step 3 |
| C 53.00.y | Row | 295 | non residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR |
| C 53.00.y | Row | 300 | credit quality step 1 |
| C 53.00.y | Row | 310 | credit quality step 2 |
| C 53.00.y | Row | 320 | credit quality step 3 |
| C 53.00.y | Row | 325 | residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR |
| C 53.00.y | Row | 330 | credit quality step 1 |
| C 53.00.y | Row | 340 | credit quality step 2 |
| C 53.00.y | Row | 350 | credit quality step 3 |
| C 53.00.y | Row | 355 | bonds issued by a credit institution as defined in Art. 52(4) of Directive 2009/65/EC other than those referred to in 1.9 of LCR-Assets' template |
| C 53.00.y | Row | 360 | credit quality step 1 |
| C 53.00.y | Row | 370 | credit quality step 2 |
| C 53.00.y | Row | 380 | credit quality step 3 |
| C 53.00.y | Row | 385 | other transferable assets that are of extremely high liquidity and credit quality |
| C 53.00.y | Row | 390 | credit quality step 1 |
| C 53.00.y | Row | 400 | credit quality step 2 |
| C 53.00.y | Row | 410 | credit quality step 3 |
| C 53.00.y | Row | 415 | other transferable assets that are of high liquidity and credit quality |
| C 53.00.y | Row | 420 | credit quality step 1 |
| C 53.00.y | Row | 430 | credit quality step 2 |
| C 53.00.y | Row | 440 | credit quality step 3 |
| C 53.00.y | Row | 445 | Assets which meet the requirements of Art. 416 point (1) (b) and (d) but do not meet the requirements of Art. 417 (b) and (c) CRR |
| C 53.00.y | Row | 450 | assets not controlled by a liquidity management function |
| C 53.00.y | Row | 460 | assets not legally and practically readily available at any time during the next 30 days to be liquidated via outright sale via a simple repurchase agreements on an approved repurchase markets |
| C 53.00.y | Row | 465 | Items subject to supplementary reporting of liquid assets |
| C 53.00.y | Row | 470 | Cash |
| C 53.00.y | Row | 480 | Central bank exposures, to the extent that these exposures can be drawn down in times of stress |
| C 53.00.y | Row | 485 | transferable securities with a 0% risk weight and not an obligation of an institution or any of its affiliated entities |
| C 53.00.y | Row | 490 | representing claims on sovereigns |
| C 53.00.y | Row | 500 | claims guaranteed by sovereigns |
| C 53.00.y | Row | 510 | representing claims on or claims guaranteed by central banks |
| C 53.00.y | Row | 520 | representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities |
| C 53.00.y | Row | 530 | representing claims on or claims guaranteed by Bank for International Settlements, the International Monetary Fund, the European Union, the European Financial Stability Facility, the European Stability Mechanism or multilateral development banks |
| C 53.00.y | Row | 540 | Transferable securities other than those referred to in 3.3 of the LCR-Assets' template representing claims on or claims guaranteed by sovereigns or central banks issued in domestic currencies by the sovereign or central bank in the currency and country in which the liquidity risk is being taken or issued in foreign currencies, to the extent that holding of such debt matches the liquidity needs of the bank’s operations in that third country |
| C 53.00.y | Row | 545 | transferable securities with a 20% risk weight and not an obligation of an institution or any of its affiliated entities |
| C 53.00.y | Row | 550 | representing claims on sovereigns |
| C 53.00.y | Row | 560 | claims guaranteed by sovereigns |
| C 53.00.y | Row | 570 | representing claims on or claims guaranteed by central banks |
| C 53.00.y | Row | 580 | representing claims on or claims guaranteed by non-central government public sector entities, regions with fiscal autonomy to raise and collect taxes and local authorities |
| C 53.00.y | Row | 590 | representing claims on or claims guaranteed by multilateral development banks |
| C 53.00.y | Row | 600 | transferable securities other than those referred to in point 3.3 to 3.5 of the LCR-Assets's template that fulfil all the conditions specifed in Art. 5 of Annex III CRR |
| C 53.00.y | Row | 610 | transferable securities other than those referred to in 3.3 to 3.6 of the LCR-Assets' template that qualify for a 50 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and do not represent a claim on an SSPE, an institution or any of its affiliated entities |
| C 53.00.y | Row | 620 | transferable securities other than those referred to in 3.3 to 3.7 of the LCR-Assets' template that are collateralised by assets that qualify for a 35 % or better risk weight under Chapter 2, Title II of Part Three or are internally rated as having an equivalent credit quality, and are fully and completely secured by mortgages on residential property in accordance with Art. 125 CRR |
| C 53.00.y | Row | 630 | standby credit facilities granted by central banks within the scope of monetary policy to the extent that these facilities are not collateralised by liquid assets and excluding emergency liquidity assistance |
| C 53.00.y | Row | 640 | Legal or statutory minimum deposits with the central credit institution and other statutory or contractually available liquid funding from the central credit institution or institutions that are members of the network referred to in Art. 113(7) CRR, or eligible for the waiver provided in Art. 10 CRR , to the extent that this funding is not colateralised by liqduid assets , if the credit institution belongs to a network in accordance with legal or statutory provisions. |
| C 53.00.y | Row | 650 | exchange traded, centrally cleared common equity shares, that are a constituent of a major stock index, denominated in the domestic currency of the Member State and not issued by an institution or any of its affiliates |
| C 53.00.y | Row | 660 | gold listed on a recognised exchange, held on an allocated basis |
| C 53.00.y | Row | 665 | ASSETS WHICH DO NOT MEET THE REQUIREMENTS OF Art. 416 CRR but still meet the requirements of Art. 417 (b) and (c ) CRR. |
| C 53.00.y | Row | 666 | financial corporate bonds |
| C 53.00.y | Row | 670 | credit quality step 1 |
| C 53.00.y | Row | 680 | credit quality step 2 |
| C 53.00.y | Row | 690 | credit quality step 3 |
| C 53.00.y | Row | 695 | own issuances |
| C 53.00.y | Row | 700 | credit quality step 1 |
| C 53.00.y | Row | 710 | credit quality step 2 |
| C 53.00.y | Row | 720 | credit quality step 3 |
| C 53.00.y | Row | 725 | unsecured credit institution issuances |
| C 53.00.y | Row | 730 | credit quality step 1 |
| C 53.00.y | Row | 740 | credit quality step 2 |
| C 53.00.y | Row | 750 | credit quality step 3 |
| C 53.00.y | Row | 755 | non residential mortgage backed instruments not already reported in 1.10 of the LCR-Assets' template |
| C 53.00.y | Row | 760 | credit quality step 1 |
| C 53.00.y | Row | 770 | credit quality step 2 |
| C 53.00.y | Row | 780 | credit quality step 3 |
| C 53.00.y | Row | 785 | residential mortgage backed instruments not already reported in 1.11 of the LCR-Assets' template |
| C 53.00.y | Row | 790 | credit quality step 1 |
| C 53.00.y | Row | 800 | credit quality step 2 |
| C 53.00.y | Row | 810 | credit quality step 3 |
| C 53.00.y | Row | 820 | equities listed on a recognised exchange and major index linked equity instruments, not self issued or issued by financial institutions |
| C 53.00.y | Row | 830 | gold |
| C 53.00.y | Row | 840 | guaranteed bonds not already reported above |
| C 53.00.y | Row | 850 | covered bonds not already reported above |
| C 53.00.y | Row | 860 | corporate bonds not already reported above |
| C 53.00.y | Row | 870 | funds based on the assets reported in 4.5 -4.10 of the LCR-Assets' template |
| C 53.00.y | Row | 875 | other categories of central bank eligible securities or loans |
| C 53.00.y | Row | 880 | local government bonds |
| C 53.00.y | Row | 890 | commercial paper |
| C 53.00.y | Row | 900 | credit claims |
| C 53.00.y | Row | 905 | Shar'iah -compliant financial products as an alternative to assets that would qualify as liquid assets for the purposes of Art. 416 CRR, for the use of Shar'iah compliant banks |
| C 53.00.y | Row | 910 | credit quality step 1 |
| C 53.00.y | Row | 920 | credit quality step 2 |
| C 53.00.y | Row | 930 | credit quality step 3 |
| C 53.00.y | Sheet | 999 | Significant currency |
| C 54.00.a | Column | 005 | Other assets |
| C 54.00.a | Column | 006 | Within 30 days |
| C 54.00.a | Column | 010 | Notional |
| C 54.00.a | Column | 020 | Market value |
| C 54.00.a | Column | 025 | Over 30 days |
| C 54.00.a | Column | 030 | Notional |
| C 54.00.a | Column | 040 | Market value |
| C 54.00.a | Row | 005 | ASSETS |
| C 54.00.a | Row | 010 | cash and exposures to central banks |
| C 54.00.a | Row | 020 | other transferable assets according to Art. 416(1)(b) CRR |
| C 54.00.a | Row | 025 | other transferable assets representing claims on or guaranteed by |
| C 54.00.a | Row | 030 | transferable assets representing claims on or guaranteed by the central government of a Member State, on a region with fiscal autonomy to raise and collect taxes, or of a third country in the domestic currency of the central or regional government, if the Institution incurs a liquidity risk in that Member State or third country that it covers by holding those liquid assets |
| C 54.00.a | Row | 040 | transferable assets representing claims on or guaranteed by central banks and non-central government public sector entities in the domestic currency of the central bank and public sector entity |
| C 54.00.a | Row | 050 | transferable assets representing claims on or guaranteed by the Bank for International Settlements, the International Monetary Fund, the Commission and multilateral development banks |
| C 54.00.a | Row | 060 | transferable assets representing claims on or guaranteed by the European Financial Stability Facility and the European Stability Mechanism |
| C 54.00.a | Sheet | 010 | Total currencies |
| C 54.00.w | Column | 005 | Other assets |
| C 54.00.w | Column | 006 | Within 30 days |
| C 54.00.w | Column | 010 | Notional |
| C 54.00.w | Column | 020 | Market value |
| C 54.00.w | Column | 025 | Over 30 days |
| C 54.00.w | Column | 030 | Notional |
| C 54.00.w | Column | 040 | Market value |
| C 54.00.w | Row | 005 | ASSETS |
| C 54.00.w | Row | 010 | cash and exposures to central banks |
| C 54.00.w | Row | 020 | other transferable assets according to Art. 416(1)(b) CRR |
| C 54.00.w | Row | 025 | other transferable assets representing claims on or guaranteed by |
| C 54.00.w | Row | 030 | transferable assets representing claims on or guaranteed by the central government of a Member State, on a region with fiscal autonomy to raise and collect taxes, or of a third country in the domestic currency of the central or regional government, if the Institution incurs a liquidity risk in that Member State or third country that it covers by holding those liquid assets |
| C 54.00.w | Row | 040 | transferable assets representing claims on or guaranteed by central banks and non-central government public sector entities in the domestic currency of the central bank and public sector entity |
| C 54.00.w | Row | 050 | transferable assets representing claims on or guaranteed by the Bank for International Settlements, the International Monetary Fund, the Commission and multilateral development banks |
| C 54.00.w | Row | 060 | transferable assets representing claims on or guaranteed by the European Financial Stability Facility and the European Stability Mechanism |
| C 54.00.w | Sheet | 999 | Significant currency |
| C 60.00.a | Column | 005 | amount extremely high liquidity and credit quality |
| C 60.00.a | Column | 010 | within three months |
| C 60.00.a | Column | 020 | between three and 6 months |
| C 60.00.a | Column | 030 | between 6 and 9 months |
| C 60.00.a | Column | 040 | between 9 and 12 months |
| C 60.00.a | Column | 050 | after 12 months |
| C 60.00.a | Column | 055 | amount high liquidity and credit quality |
| C 60.00.a | Column | 060 | within three months |
| C 60.00.a | Column | 070 | between three and 6 months |
| C 60.00.a | Column | 080 | between 6 and 9 months |
| C 60.00.a | Column | 090 | between 9 and 12 months |
| C 60.00.a | Column | 100 | after 12 months |
| C 60.00.a | Column | 105 | amount other assets |
| C 60.00.a | Column | 110 | within three months |
| C 60.00.a | Column | 120 | between three and 6 months |
| C 60.00.a | Column | 130 | between 6 and 9 months |
| C 60.00.a | Column | 140 | between 9 and 12 months |
| C 60.00.a | Column | 150 | after 12 months |
| C 60.00.a | Row | 005 | ITEMS REQUIRING STABLE FUNDING |
| C 60.00.a | Row | 006 | assets referred to in Art. 416 CRR |
| C 60.00.a | Row | 010 | cash |
| C 60.00.a | Row | 020 | exposures to central bank |
| C 60.00.a | Row | 030 | Of which: exposures that can be withdrawn in times of stress |
| C 60.00.a | Row | 035 | transferable assets representing claims on or guaranteed by the central government of a Member State, a region with fiscal autonomy to raise and collect taxes, or of a third country in the domestic currency of the central or regional government, if the institution incurs a liquidity risk in that Member State or third country that it covers by holding those liquidity assets |
| C 60.00.a | Row | 040 | representing claims |
| C 60.00.a | Row | 050 | guaranteed by |
| C 60.00.a | Row | 055 | transferable assets representing claims on or guaranteed by central banks and non-central government public sector entities in the domestic currency of the central bank and public sector entity |
| C 60.00.a | Row | 060 | representing claims |
| C 60.00.a | Row | 070 | guaranteed by |
| C 60.00.a | Row | 075 | transferable assets representing claims on or guaranteed by the Bank for International Settlements, the International Monetary Fund, the European Commission and multilateral development banks; |
| C 60.00.a | Row | 080 | representing claims |
| C 60.00.a | Row | 090 | guaranteed by |
| C 60.00.a | Row | 100 | amount unencumbered |
| C 60.00.a | Row | 110 | amount encumbered for a period within three months |
| C 60.00.a | Row | 120 | amount encumbered for a period between three and 6 months |
| C 60.00.a | Row | 130 | amount encumbered for a period between 6 and 9 months |
| C 60.00.a | Row | 140 | amount encumbered for a period between 9 and 12 months |
| C 60.00.a | Row | 150 | amount encumbered for a period greater than 12 months |
| C 60.00.a | Row | 151 | transferable assets representing claims on or guaranteed by the European Financial Stability Facility and the European Stability Mechanism |
| C 60.00.a | Row | 152 | representing claims |
| C 60.00.a | Row | 153 | guaranteed by |
| C 60.00.a | Row | 155 | total shares or units in CIUs with underlying assets specified in Art. 416 CRR |
| C 60.00.a | Row | 160 | underlying assets in point (a) of Art. 416(1) CRR |
| C 60.00.a | Row | 170 | underlying assets in point (b) and (c) of Art. 416(1) CRR |
| C 60.00.a | Row | 175 | underlying assets in point (d) of Art. 416(1) CRR |
| C 60.00.a | Row | 180 | amount unencumbered |
| C 60.00.a | Row | 190 | amount encumbered for a period within three months |
| C 60.00.a | Row | 200 | amount encumbered for a period between three and 6 months |
| C 60.00.a | Row | 210 | amount encumbered for a period between 6 and 9 months |
| C 60.00.a | Row | 220 | amount encumbered for a period between 9 and 12 months |
| C 60.00.a | Row | 230 | amount encumbered for a period greater than 12 months |
| C 60.00.a | Row | 231 | deposits with the central credit institution and other statutory or contractually available liquid funding from a central credit institution or institutions that are members of a network referred to in Article 113(7) or eligible for the waiver provided in Article 10 CRR, to the extent that this funding is not collateralized by liquid assets |
| C 60.00.a | Row | 232 | deposits |
| C 60.00.a | Row | 233 | contractually available liquid funding |
| C 60.00.a | Row | 234 | Assets issued by a credit institution which has been set up by a Member State central or regional government where at least one of the conditions in Article 416(2)(a)(iii) is met |
| C 60.00.a | Row | 235 | Other transferable assets not specified elsewhere |
| C 60.00.a | Row | 240 | amount unencumbered |
| C 60.00.a | Row | 250 | amount encumbered for a period within three months |
| C 60.00.a | Row | 260 | amount encumbered for a period between three and 6 months |
| C 60.00.a | Row | 270 | amount encumbered for a period between 6 and 9 months |
| C 60.00.a | Row | 280 | amount encumbered for a period between 9 and 12 months |
| C 60.00.a | Row | 290 | amount encumbered for a period greater than 12 months |
| C 60.00.a | Row | 295 | non financial corporate bonds |
| C 60.00.a | Row | 300 | amount unencumbered |
| C 60.00.a | Row | 310 | amount encumbered for a period within three months |
| C 60.00.a | Row | 320 | amount encumbered for a period between three and 6 months |
| C 60.00.a | Row | 330 | amount encumbered for a period between 6 and 9 months |
| C 60.00.a | Row | 340 | amount encumbered for a period between 9 and 12 months |
| C 60.00.a | Row | 350 | amount encumbered for a period greater than 12 months |
| C 60.00.a | Row | 351 | non residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR |
| C 60.00.a | Row | 352 | amount unencumbered |
| C 60.00.a | Row | 353 | amount encumbered for a period within three months |
| C 60.00.a | Row | 354 | amount encumbered for a period between three and 6 months |
| C 60.00.a | Row | 355 | amount encumbered for a period between 6 and 9 months |
| C 60.00.a | Row | 356 | amount encumbered for a period between 9 and 12 months |
| C 60.00.a | Row | 357 | amount encumbered for a period greater than 12 months |
| C 60.00.a | Row | 358 | residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR |
| C 60.00.a | Row | 359 | amount unencumbered |
| C 60.00.a | Row | 360 | amount encumbered for a period within three months |
| C 60.00.a | Row | 361 | amount encumbered for a period between three and 6 months |
| C 60.00.a | Row | 362 | amount encumbered for a period between 6 and 9 months |
| C 60.00.a | Row | 363 | amount encumbered for a period between 9 and 12 months |
| C 60.00.a | Row | 364 | amount encumbered for a period greater than 12 months |
| C 60.00.a | Row | 365 | bonds eligible for the treatment set out in Art. 129(4) or (5), which meet the criteria in Art. 416(2)(a) CRR |
| C 60.00.a | Row | 366 | amount unencumbered |
| C 60.00.a | Row | 370 | amount encumbered for a period within three months |
| C 60.00.a | Row | 380 | amount encumbered for a period between three and 6 months |
| C 60.00.a | Row | 390 | amount encumbered for a period between 6 and 9 months |
| C 60.00.a | Row | 400 | amount encumbered for a period between 9 and 12 months |
| C 60.00.a | Row | 410 | amount encumbered for a period greater than 12 months |
| C 60.00.a | Row | 415 | bonds as defined in Art. 52(4) of Directive 2009/65/EC other than those referred to in 1.1.9 |
| C 60.00.a | Row | 420 | amount unencumbered |
| C 60.00.a | Row | 430 | amount encumbered for a period within three months |
| C 60.00.a | Row | 440 | amount encumbered for a period between three and 6 months |
| C 60.00.a | Row | 450 | amount encumbered for a period between 6 and 9 months |
| C 60.00.a | Row | 460 | amount encumbered for a period between 9 and 12 months |
| C 60.00.a | Row | 470 | amount encumbered for a period greater than 12 months |
| C 60.00.a | Row | 475 | securities and money market instruments not reported in 1.1 qualifying for credit step 1 under Art. 122 CRR |
| C 60.00.a | Row | 480 | amount unencumbered |
| C 60.00.a | Row | 490 | amount encumbered for a period within three months |
| C 60.00.a | Row | 500 | amount encumbered for a period between three and 6 months |
| C 60.00.a | Row | 510 | amount encumbered for a period between 6 and 9 months |
| C 60.00.a | Row | 520 | amount encumbered for a period between 9 and 12 months |
| C 60.00.a | Row | 530 | amount encumbered for a period greater than 12 months |
| C 60.00.a | Row | 535 | securities and money market instruments not reported in 1.1 qualifying for credit step 2 under Art. 122 CRR |
| C 60.00.a | Row | 540 | amount unencumbered |
| C 60.00.a | Row | 550 | amount encumbered for a period within three months |
| C 60.00.a | Row | 560 | amount encumbered for a period between three and 6 months |
| C 60.00.a | Row | 570 | amount encumbered for a period between 6 and 9 months |
| C 60.00.a | Row | 580 | amount encumbered for a period between 9 and 12 months |
| C 60.00.a | Row | 590 | amount encumbered for a period greater than 12 months |
| C 60.00.a | Row | 595 | other securities and money market instruments not reported elsewhere |
| C 60.00.a | Row | 600 | amount unencumbered |
| C 60.00.a | Row | 610 | amount encumbered for a period within three months |
| C 60.00.a | Row | 620 | amount encumbered for a period between three and 6 months |
| C 60.00.a | Row | 630 | amount encumbered for a period between 6 and 9 months |
| C 60.00.a | Row | 640 | amount encumbered for a period between 9 and 12 months |
| C 60.00.a | Row | 650 | amount encumbered for a period greater than 12 months |
| C 60.00.a | Row | 655 | equity securities of non-financial entities listed on a major index in a recognised exchange |
| C 60.00.a | Row | 660 | amount unencumbered |
| C 60.00.a | Row | 670 | amount encumbered for a period within three months |
| C 60.00.a | Row | 680 | amount encumbered for a period between three and 6 months |
| C 60.00.a | Row | 690 | amount encumbered for a period between 6 and 9 months |
| C 60.00.a | Row | 700 | amount encumbered for a period between 9 and 12 months |
| C 60.00.a | Row | 710 | amount encumbered for a period greater than 12 months |
| C 60.00.a | Row | 715 | other equity securities |
| C 60.00.a | Row | 720 | amount unencumbered |
| C 60.00.a | Row | 730 | amount encumbered for a period within three months |
| C 60.00.a | Row | 740 | amount encumbered for a period between three and 6 months |
| C 60.00.a | Row | 750 | amount encumbered for a period between 6 and 9 months |
| C 60.00.a | Row | 760 | amount encumbered for a period between 9 and 12 months |
| C 60.00.a | Row | 770 | amount encumbered for a period greater than 12 months |
| C 60.00.a | Row | 775 | gold |
| C 60.00.a | Row | 780 | amount unencumbered |
| C 60.00.a | Row | 790 | amount encumbered for a period within three months |
| C 60.00.a | Row | 800 | amount encumbered for a period between three and 6 months |
| C 60.00.a | Row | 810 | amount encumbered for a period between 6 and 9 months |
| C 60.00.a | Row | 820 | amount encumbered for a period between 9 and 12 months |
| C 60.00.a | Row | 830 | amount encumbered for a period greater than 12 months |
| C 60.00.a | Row | 835 | other precious metals |
| C 60.00.a | Row | 840 | amount unencumbered |
| C 60.00.a | Row | 850 | amount encumbered for a period within three months |
| C 60.00.a | Row | 860 | amount encumbered for a period between three and 6 months |
| C 60.00.a | Row | 870 | amount encumbered for a period between 6 and 9 months |
| C 60.00.a | Row | 880 | amount encumbered for a period between 9 and 12 months |
| C 60.00.a | Row | 890 | amount encumbered for a period greater than 12 months |
| C 60.00.a | Sheet | 010 | Total currencies |
| C 60.00.b | Column | 005 | Total amount |
| C 60.00.b | Column | 010 | within three months |
| C 60.00.b | Column | 020 | between three and 6 months |
| C 60.00.b | Column | 030 | between 6 and 9 months |
| C 60.00.b | Column | 040 | between 9 and 12 months |
| C 60.00.b | Column | 050 | after 12 months |
| C 60.00.b | Row | 1000 | amount encumbered for a period between 9 and 12 months |
| C 60.00.b | Row | 1010 | amount encumbered for a period greater than 12 months |
| C 60.00.b | Row | 1015 | the borrowers of which are sovereigns, central banks and public sector entities |
| C 60.00.b | Row | 1020 | amount unencumbered |
| C 60.00.b | Row | 1030 | amount encumbered for a period within three months |
| C 60.00.b | Row | 1040 | amount encumbered for a period between three and 6 months |
| C 60.00.b | Row | 1050 | amount encumbered for a period between 6 and 9 months |
| C 60.00.b | Row | 1060 | amount encumbered for a period between 9 and 12 months |
| C 60.00.b | Row | 1070 | amount encumbered for a period greater than 12 months |
| C 60.00.b | Row | 1075 | the borrowers of which are not reported in item 1.9.1, 1.9.2 or 1.9.3 other than financial customers |
| C 60.00.b | Row | 1080 | amount unencumbered |
| C 60.00.b | Row | 1090 | amount encumbered for a period within three months |
| C 60.00.b | Row | 1100 | amount encumbered for a period between three and 6 months |
| C 60.00.b | Row | 1110 | amount encumbered for a period between 6 and 9 months |
| C 60.00.b | Row | 1120 | amount encumbered for a period between 9 and 12 months |
| C 60.00.b | Row | 1130 | amount encumbered for a period greater than 12 months |
| C 60.00.b | Row | 1135 | the borrowers of which are credit institutions |
| C 60.00.b | Row | 1140 | amount unencumbered |
| C 60.00.b | Row | 1150 | amount encumbered for a period within three months |
| C 60.00.b | Row | 1160 | amount encumbered for a period between three and 6 months |
| C 60.00.b | Row | 1170 | amount encumbered for a period between 6 and 9 months |
| C 60.00.b | Row | 1180 | amount encumbered for a period between 9 and 12 months |
| C 60.00.b | Row | 1190 | amount encumbered for a period greater than 12 months |
| C 60.00.b | Row | 1195 | the borrowers of which are financial customers (not referred to in 1.9.1, 1.9.2) other than credit institutions |
| C 60.00.b | Row | 1200 | amount unencumbered |
| C 60.00.b | Row | 1210 | amount encumbered for a period within three months |
| C 60.00.b | Row | 1220 | amount encumbered for a period between three and 6 months |
| C 60.00.b | Row | 1230 | amount encumbered for a period between 6 and 9 months |
| C 60.00.b | Row | 1240 | amount encumbered for a period between 9 and 12 months |
| C 60.00.b | Row | 1250 | amount encumbered for a period greater than 12 months |
| C 60.00.b | Row | 1255 | non-renewable loans and receivables reported in 1.9 that are collateralised by real estate |
| C 60.00.b | Row | 1260 | collateralised by commercial real estate (CRE) |
| C 60.00.b | Row | 1270 | collateralised by residential real estate (PRE) |
| C 60.00.b | Row | 1280 | match funded (pass-through) via bond eligible for treatment set out in Art. 129 (4) or (5) CRR as defined in Art. 52(4) of Directive 2009/65/EC |
| C 60.00.b | Row | 1290 | derivatives receivables |
| C 60.00.b | Row | 1300 | any other assets |
| C 60.00.b | Row | 1310 | assets deducted from own funds not requiring stable funding |
| C 60.00.b | Row | 1320 | undrawn committed credit facilities that qualify as 'medium risk' or 'medium/low risk' under Annex I. |
| C 60.00.b | Row | 895 | non-renewable loans and receivables |
| C 60.00.b | Row | 896 | the borrowers of which are natural persons other than commercial sole proprietors and partnerships |
| C 60.00.b | Row | 900 | amount unencumbered |
| C 60.00.b | Row | 910 | amount encumbered for a period within three months |
| C 60.00.b | Row | 920 | amount encumbered for a period between three and 6 months |
| C 60.00.b | Row | 930 | amount encumbered for a period between 6 and 9 months |
| C 60.00.b | Row | 940 | amount encumbered for a period between 9 and 12 months |
| C 60.00.b | Row | 950 | amount encumbered for a period greater than 12 months |
| C 60.00.b | Row | 955 | SMEs that qualify for the retail exposure under the Standardised or IRB approaches for credit risk or to a company which is eligible for the treatment mentioned in Art. 153(4) CRR and where the aggregate deposit placed by the client or group of connected clients is less than EUR 1 million |
| C 60.00.b | Row | 960 | amount unencumbered |
| C 60.00.b | Row | 970 | amount encumbered for a period within three months |
| C 60.00.b | Row | 980 | amount encumbered for a period between three and 6 months |
| C 60.00.b | Row | 990 | amount encumbered for a period between 6 and 9 months |
| C 60.00.b | Sheet | 010 | Total currencies |
| C 60.00.w | Column | 005 | amount extremely high liquidity and credit quality |
| C 60.00.w | Column | 010 | within three months |
| C 60.00.w | Column | 020 | between three and 6 months |
| C 60.00.w | Column | 030 | between 6 and 9 months |
| C 60.00.w | Column | 040 | between 9 and 12 months |
| C 60.00.w | Column | 050 | after 12 months |
| C 60.00.w | Column | 055 | amount high liquidity and credit quality |
| C 60.00.w | Column | 060 | within three months |
| C 60.00.w | Column | 070 | between three and 6 months |
| C 60.00.w | Column | 080 | between 6 and 9 months |
| C 60.00.w | Column | 090 | between 9 and 12 months |
| C 60.00.w | Column | 100 | after 12 months |
| C 60.00.w | Column | 105 | amount other assets |
| C 60.00.w | Column | 110 | within three months |
| C 60.00.w | Column | 120 | between three and 6 months |
| C 60.00.w | Column | 130 | between 6 and 9 months |
| C 60.00.w | Column | 140 | between 9 and 12 months |
| C 60.00.w | Column | 150 | after 12 months |
| C 60.00.w | Row | 005 | ITEMS REQUIRING STABLE FUNDING |
| C 60.00.w | Row | 006 | assets referred to in Art. 416 CRR |
| C 60.00.w | Row | 010 | cash |
| C 60.00.w | Row | 020 | exposures to central bank |
| C 60.00.w | Row | 030 | Of which: exposures that can be withdrawn in times of stress |
| C 60.00.w | Row | 035 | transferable assets representing claims on or guaranteed by the central government of a Member State, a region with fiscal autonomy to raise and collect taxes, or of a third country in the domestic currency of the central or regional government, if the institution incurs a liquidity risk in that Member State or third country that it covers by holding those liquidity assets |
| C 60.00.w | Row | 040 | representing claims |
| C 60.00.w | Row | 050 | guaranteed by |
| C 60.00.w | Row | 055 | transferable assets representing claims on or guaranteed by central banks and non-central government public sector entities in the domestic currency of the central bank and public sector entity |
| C 60.00.w | Row | 060 | representing claims |
| C 60.00.w | Row | 070 | guaranteed by |
| C 60.00.w | Row | 075 | transferable assets representing claims on or guaranteed by the Bank for International Settlements, the International Monetary Fund, the European Commission and multilateral development banks; |
| C 60.00.w | Row | 080 | representing claims |
| C 60.00.w | Row | 090 | guaranteed by |
| C 60.00.w | Row | 100 | amount unencumbered |
| C 60.00.w | Row | 110 | amount encumbered for a period within three months |
| C 60.00.w | Row | 120 | amount encumbered for a period between three and 6 months |
| C 60.00.w | Row | 130 | amount encumbered for a period between 6 and 9 months |
| C 60.00.w | Row | 140 | amount encumbered for a period between 9 and 12 months |
| C 60.00.w | Row | 150 | amount encumbered for a period greater than 12 months |
| C 60.00.w | Row | 151 | transferable assets representing claims on or guaranteed by the European Financial Stability Facility and the European Stability Mechanism |
| C 60.00.w | Row | 152 | representing claims |
| C 60.00.w | Row | 153 | guaranteed by |
| C 60.00.w | Row | 155 | total shares or units in CIUs with underlying assets specified in Art. 416 CRR |
| C 60.00.w | Row | 160 | underlying assets in point (a) of Art. 416(1) CRR |
| C 60.00.w | Row | 170 | underlying assets in point (b) and (c) of Art. 416(1) CRR |
| C 60.00.w | Row | 175 | underlying assets in point (d) of Art. 416(1) CRR |
| C 60.00.w | Row | 180 | amount unencumbered |
| C 60.00.w | Row | 190 | amount encumbered for a period within three months |
| C 60.00.w | Row | 200 | amount encumbered for a period between three and 6 months |
| C 60.00.w | Row | 210 | amount encumbered for a period between 6 and 9 months |
| C 60.00.w | Row | 220 | amount encumbered for a period between 9 and 12 months |
| C 60.00.w | Row | 230 | amount encumbered for a period greater than 12 months |
| C 60.00.w | Row | 231 | deposits with the central credit institution and other statutory or contractually available liquid funding from a central credit institution or institutions that are members of a network referred to in Article 113(7) or eligible for the waiver provided in Article 10 CRR, to the extent that this funding is not collateralized by liquid assets |
| C 60.00.w | Row | 232 | deposits |
| C 60.00.w | Row | 233 | contractually available liquid funding |
| C 60.00.w | Row | 234 | Assets issued by a credit institution which has been set up by a Member State central or regional government where at least one of the conditions in Article 416(2)(a)(iii) is met |
| C 60.00.w | Row | 235 | Other transferable assets not specified elsewhere |
| C 60.00.w | Row | 240 | amount unencumbered |
| C 60.00.w | Row | 250 | amount encumbered for a period within three months |
| C 60.00.w | Row | 260 | amount encumbered for a period between three and 6 months |
| C 60.00.w | Row | 270 | amount encumbered for a period between 6 and 9 months |
| C 60.00.w | Row | 280 | amount encumbered for a period between 9 and 12 months |
| C 60.00.w | Row | 290 | amount encumbered for a period greater than 12 months |
| C 60.00.w | Row | 295 | non financial corporate bonds |
| C 60.00.w | Row | 300 | amount unencumbered |
| C 60.00.w | Row | 310 | amount encumbered for a period within three months |
| C 60.00.w | Row | 320 | amount encumbered for a period between three and 6 months |
| C 60.00.w | Row | 330 | amount encumbered for a period between 6 and 9 months |
| C 60.00.w | Row | 340 | amount encumbered for a period between 9 and 12 months |
| C 60.00.w | Row | 350 | amount encumbered for a period greater than 12 months |
| C 60.00.w | Row | 351 | non residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR |
| C 60.00.w | Row | 352 | amount unencumbered |
| C 60.00.w | Row | 353 | amount encumbered for a period within three months |
| C 60.00.w | Row | 354 | amount encumbered for a period between three and 6 months |
| C 60.00.w | Row | 355 | amount encumbered for a period between 6 and 9 months |
| C 60.00.w | Row | 356 | amount encumbered for a period between 9 and 12 months |
| C 60.00.w | Row | 357 | amount encumbered for a period greater than 12 months |
| C 60.00.w | Row | 358 | residential mortgage backed instruments issued by a credit institution if demonstrated to be of the highest credit quality as established by EBA pursuant to the criteria in Art. 509 (3),(4) and (5) CRR |
| C 60.00.w | Row | 359 | amount unencumbered |
| C 60.00.w | Row | 360 | amount encumbered for a period within three months |
| C 60.00.w | Row | 361 | amount encumbered for a period between three and 6 months |
| C 60.00.w | Row | 362 | amount encumbered for a period between 6 and 9 months |
| C 60.00.w | Row | 363 | amount encumbered for a period between 9 and 12 months |
| C 60.00.w | Row | 364 | amount encumbered for a period greater than 12 months |
| C 60.00.w | Row | 365 | bonds eligible for the treatment set out in Art. 129(4) or (5), which meet the criteria in Art. 416(2)(a) CRR |
| C 60.00.w | Row | 366 | amount unencumbered |
| C 60.00.w | Row | 370 | amount encumbered for a period within three months |
| C 60.00.w | Row | 380 | amount encumbered for a period between three and 6 months |
| C 60.00.w | Row | 390 | amount encumbered for a period between 6 and 9 months |
| C 60.00.w | Row | 400 | amount encumbered for a period between 9 and 12 months |
| C 60.00.w | Row | 410 | amount encumbered for a period greater than 12 months |
| C 60.00.w | Row | 415 | bonds as defined in Art. 52(4) of Directive 2009/65/EC other than those referred to in 1.1.9 |
| C 60.00.w | Row | 420 | amount unencumbered |
| C 60.00.w | Row | 430 | amount encumbered for a period within three months |
| C 60.00.w | Row | 440 | amount encumbered for a period between three and 6 months |
| C 60.00.w | Row | 450 | amount encumbered for a period between 6 and 9 months |
| C 60.00.w | Row | 460 | amount encumbered for a period between 9 and 12 months |
| C 60.00.w | Row | 470 | amount encumbered for a period greater than 12 months |
| C 60.00.w | Row | 475 | securities and money market instruments not reported in 1.1 qualifying for credit step 1 under Art. 122 CRR |
| C 60.00.w | Row | 480 | amount unencumbered |
| C 60.00.w | Row | 490 | amount encumbered for a period within three months |
| C 60.00.w | Row | 500 | amount encumbered for a period between three and 6 months |
| C 60.00.w | Row | 510 | amount encumbered for a period between 6 and 9 months |
| C 60.00.w | Row | 520 | amount encumbered for a period between 9 and 12 months |
| C 60.00.w | Row | 530 | amount encumbered for a period greater than 12 months |
| C 60.00.w | Row | 535 | securities and money market instruments not reported in 1.1 qualifying for credit step 2 under Art. 122 CRR |
| C 60.00.w | Row | 540 | amount unencumbered |
| C 60.00.w | Row | 550 | amount encumbered for a period within three months |
| C 60.00.w | Row | 560 | amount encumbered for a period between three and 6 months |
| C 60.00.w | Row | 570 | amount encumbered for a period between 6 and 9 months |
| C 60.00.w | Row | 580 | amount encumbered for a period between 9 and 12 months |
| C 60.00.w | Row | 590 | amount encumbered for a period greater than 12 months |
| C 60.00.w | Row | 595 | other securities and money market instruments not reported elsewhere |
| C 60.00.w | Row | 600 | amount unencumbered |
| C 60.00.w | Row | 610 | amount encumbered for a period within three months |
| C 60.00.w | Row | 620 | amount encumbered for a period between three and 6 months |
| C 60.00.w | Row | 630 | amount encumbered for a period between 6 and 9 months |
| C 60.00.w | Row | 640 | amount encumbered for a period between 9 and 12 months |
| C 60.00.w | Row | 650 | amount encumbered for a period greater than 12 months |
| C 60.00.w | Row | 655 | equity securities of non-financial entities listed on a major index in a recognised exchange |
| C 60.00.w | Row | 660 | amount unencumbered |
| C 60.00.w | Row | 670 | amount encumbered for a period within three months |
| C 60.00.w | Row | 680 | amount encumbered for a period between three and 6 months |
| C 60.00.w | Row | 690 | amount encumbered for a period between 6 and 9 months |
| C 60.00.w | Row | 700 | amount encumbered for a period between 9 and 12 months |
| C 60.00.w | Row | 710 | amount encumbered for a period greater than 12 months |
| C 60.00.w | Row | 715 | other equity securities |
| C 60.00.w | Row | 720 | amount unencumbered |
| C 60.00.w | Row | 730 | amount encumbered for a period within three months |
| C 60.00.w | Row | 740 | amount encumbered for a period between three and 6 months |
| C 60.00.w | Row | 750 | amount encumbered for a period between 6 and 9 months |
| C 60.00.w | Row | 760 | amount encumbered for a period between 9 and 12 months |
| C 60.00.w | Row | 770 | amount encumbered for a period greater than 12 months |
| C 60.00.w | Row | 775 | gold |
| C 60.00.w | Row | 780 | amount unencumbered |
| C 60.00.w | Row | 790 | amount encumbered for a period within three months |
| C 60.00.w | Row | 800 | amount encumbered for a period between three and 6 months |
| C 60.00.w | Row | 810 | amount encumbered for a period between 6 and 9 months |
| C 60.00.w | Row | 820 | amount encumbered for a period between 9 and 12 months |
| C 60.00.w | Row | 830 | amount encumbered for a period greater than 12 months |
| C 60.00.w | Row | 835 | other precious metals |
| C 60.00.w | Row | 840 | amount unencumbered |
| C 60.00.w | Row | 850 | amount encumbered for a period within three months |
| C 60.00.w | Row | 860 | amount encumbered for a period between three and 6 months |
| C 60.00.w | Row | 870 | amount encumbered for a period between 6 and 9 months |
| C 60.00.w | Row | 880 | amount encumbered for a period between 9 and 12 months |
| C 60.00.w | Row | 890 | amount encumbered for a period greater than 12 months |
| C 60.00.w | Sheet | 999 | Significant currency |
| C 60.00.x | Column | 005 | Total amount |
| C 60.00.x | Column | 010 | within three months |
| C 60.00.x | Column | 020 | between three and 6 months |
| C 60.00.x | Column | 030 | between 6 and 9 months |
| C 60.00.x | Column | 040 | between 9 and 12 months |
| C 60.00.x | Column | 050 | after 12 months |
| C 60.00.x | Row | 1000 | amount encumbered for a period between 9 and 12 months |
| C 60.00.x | Row | 1010 | amount encumbered for a period greater than 12 months |
| C 60.00.x | Row | 1015 | the borrowers of which are sovereigns, central banks and public sector entities |
| C 60.00.x | Row | 1020 | amount unencumbered |
| C 60.00.x | Row | 1030 | amount encumbered for a period within three months |
| C 60.00.x | Row | 1040 | amount encumbered for a period between three and 6 months |
| C 60.00.x | Row | 1050 | amount encumbered for a period between 6 and 9 months |
| C 60.00.x | Row | 1060 | amount encumbered for a period between 9 and 12 months |
| C 60.00.x | Row | 1070 | amount encumbered for a period greater than 12 months |
| C 60.00.x | Row | 1075 | the borrowers of which are not reported in item 1.9.1, 1.9.2 or 1.9.3 other than financial customers |
| C 60.00.x | Row | 1080 | amount unencumbered |
| C 60.00.x | Row | 1090 | amount encumbered for a period within three months |
| C 60.00.x | Row | 1100 | amount encumbered for a period between three and 6 months |
| C 60.00.x | Row | 1110 | amount encumbered for a period between 6 and 9 months |
| C 60.00.x | Row | 1120 | amount encumbered for a period between 9 and 12 months |
| C 60.00.x | Row | 1130 | amount encumbered for a period greater than 12 months |
| C 60.00.x | Row | 1135 | the borrowers of which are credit institutions |
| C 60.00.x | Row | 1140 | amount unencumbered |
| C 60.00.x | Row | 1150 | amount encumbered for a period within three months |
| C 60.00.x | Row | 1160 | amount encumbered for a period between three and 6 months |
| C 60.00.x | Row | 1170 | amount encumbered for a period between 6 and 9 months |
| C 60.00.x | Row | 1180 | amount encumbered for a period between 9 and 12 months |
| C 60.00.x | Row | 1190 | amount encumbered for a period greater than 12 months |
| C 60.00.x | Row | 1195 | the borrowers of which are financial customers (not referred to in 1.9.1, 1.9.2) other than credit institutions |
| C 60.00.x | Row | 1200 | amount unencumbered |
| C 60.00.x | Row | 1210 | amount encumbered for a period within three months |
| C 60.00.x | Row | 1220 | amount encumbered for a period between three and 6 months |
| C 60.00.x | Row | 1230 | amount encumbered for a period between 6 and 9 months |
| C 60.00.x | Row | 1240 | amount encumbered for a period between 9 and 12 months |
| C 60.00.x | Row | 1250 | amount encumbered for a period greater than 12 months |
| C 60.00.x | Row | 1255 | non-renewable loans and receivables reported in 1.9 that are collateralised by real estate |
| C 60.00.x | Row | 1260 | collateralised by commercial real estate (CRE) |
| C 60.00.x | Row | 1270 | collateralised by residential real estate (PRE) |
| C 60.00.x | Row | 1280 | match funded (pass-through) via bond eligible for treatment set out in Art. 129 (4) or (5) CRR as defined in Art. 52(4) of Directive 2009/65/EC |
| C 60.00.x | Row | 1290 | derivatives receivables |
| C 60.00.x | Row | 1300 | any other assets |
| C 60.00.x | Row | 1310 | assets deducted from own funds not requiring stable funding |
| C 60.00.x | Row | 1320 | undrawn committed credit facilities that qualify as 'medium risk' or 'medium/low risk' under Annex I. |
| C 60.00.x | Row | 895 | non-renewable loans and receivables |
| C 60.00.x | Row | 896 | the borrowers of which are natural persons other than commercial sole proprietors and partnerships |
| C 60.00.x | Row | 900 | amount unencumbered |
| C 60.00.x | Row | 910 | amount encumbered for a period within three months |
| C 60.00.x | Row | 920 | amount encumbered for a period between three and 6 months |
| C 60.00.x | Row | 930 | amount encumbered for a period between 6 and 9 months |
| C 60.00.x | Row | 940 | amount encumbered for a period between 9 and 12 months |
| C 60.00.x | Row | 950 | amount encumbered for a period greater than 12 months |
| C 60.00.x | Row | 955 | SMEs that qualify for the retail exposure under the Standardised or IRB approaches for credit risk or to a company which is eligible for the treatment mentioned in Art. 153(4) CRR and where the aggregate deposit placed by the client or group of connected clients is less than EUR 1 million |
| C 60.00.x | Row | 960 | amount unencumbered |
| C 60.00.x | Row | 970 | amount encumbered for a period within three months |
| C 60.00.x | Row | 980 | amount encumbered for a period between three and 6 months |
| C 60.00.x | Row | 990 | amount encumbered for a period between 6 and 9 months |
| C 60.00.x | Sheet | 999 | Significant currency |
| C 61.00.a | Column | 005 | Amount |
| C 61.00.a | Column | 050 | after 12 months |
| C 61.00.a | Row | 005 | ITEMS PROVIDING STABLE FUNDING |
| C 61.00.a | Row | 006 | own funds after deduction have been applied where apropriate |
| C 61.00.a | Row | 010 | tier 1 capital instruments |
| C 61.00.a | Row | 020 | tier 2 capital instruments |
| C 61.00.a | Row | 030 | Memorandum item: Capital instruments and subordinated loans not eligible having an effective maturity of one year or greater |
| C 61.00.a | Sheet | 010 | Total currencies |
| C 61.00.b | Column | 005 | Amount |
| C 61.00.b | Column | 010 | within three months |
| C 61.00.b | Column | 020 | between three and 6 months |
| C 61.00.b | Column | 030 | between 6 and 9 months |
| C 61.00.b | Column | 040 | between 9 and 12 months |
| C 61.00.b | Column | 050 | after 12 months |
| C 61.00.b | Row | 035 | liabilities excluding own funds |
| C 61.00.b | Row | 036 | retail deposits: |
| C 61.00.b | Row | 040 | as defined in Art. 411(2) that qualify for the treatment in Art. 421(1) CRR |
| C 61.00.b | Row | 050 | as defined in Art. 411(2) that qualify for the treatment in Art. 421(2) CRR |
| C 61.00.b | Row | 060 | subject to higher outflows than specified in Art. 421(1) or 421(2) CRR |
| C 61.00.b | Row | 065 | liabilities from customers that are not financial customers |
| C 61.00.b | Row | 066 | liabilities from secured lending and capital market driven transactions |
| C 61.00.b | Row | 070 | collateralised by extremely high liquidity and credit quality assets |
| C 61.00.b | Row | 080 | collateralised by high liquidity and credit quality assets |
| C 61.00.b | Row | 090 | collateralised by any other assets |
| C 61.00.b | Row | 100 | liabilities from unsecured lending transactions |
| C 61.00.b | Row | 105 | liabilities that qualify for the treatment in Article 422(3) and (4) |
| C 61.00.b | Row | 110 | liabilities reported in 1.2.2.2.1 which are covered by a Deposit Guarantee Scheme in accordance with Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country |
| C 61.00.b | Row | 120 | liabilities reported in 1.2.2.2.1 which fall under point (b) of Art. 422(3) CRR |
| C 61.00.b | Row | 130 | liabilities reported in 1.2.2.2.1 which fall under point (d) of Art. 422(3) CRR |
| C 61.00.b | Row | 135 | liabilities from customers that are financial customers |
| C 61.00.b | Row | 136 | liabilities from secured lending and capital market driven transactions |
| C 61.00.b | Row | 140 | collateralised by extremely high liquidity and credit quality assets |
| C 61.00.b | Row | 150 | collateralised by high liquidity and credit quality assets |
| C 61.00.b | Row | 160 | collateralised by any other assets |
| C 61.00.b | Row | 170 | liabilities from unsecured lending transactions |
| C 61.00.b | Row | 175 | Of which: liabilities that qualify for the treatment in Art. 422.4(3) and (4) CRR |
| C 61.00.b | Row | 180 | liabilities reported in 1.2.3.2.1 which are covered by a Deposit Guarantee Scheme according to Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country |
| C 61.00.b | Row | 190 | liabilities reported in 1.2.3.2.1 which fall under point (b) of Art. 422(3) CRR |
| C 61.00.b | Row | 200 | liabilities reported in 1.2.3.2.1 which fall under point (d) of Art. 422(3) CRR |
| C 61.00.b | Row | 210 | liabilities resulting from securities issued qualifying for the treatment in Art. 129(4) or (5) CRR |
| C 61.00.b | Row | 220 | liabilities resulting from securities defined in Art. 52(4) of Directive 2009/65/EC |
| C 61.00.b | Row | 230 | other liabilities resulting from securities issued |
| C 61.00.b | Row | 240 | liabilities from derivatives payables contracts |
| C 61.00.b | Row | 250 | any other liabilities |
| C 61.00.b | Sheet | 010 | Total currencies |
| C 61.00.w | Column | 005 | Amount |
| C 61.00.w | Column | 050 | after 12 months |
| C 61.00.w | Row | 005 | ITEMS PROVIDING STABLE FUNDING |
| C 61.00.w | Row | 006 | own funds after deduction have been applied where apropriate |
| C 61.00.w | Row | 010 | tier 1 capital instruments |
| C 61.00.w | Row | 020 | tier 2 capital instruments |
| C 61.00.w | Row | 030 | Memorandum item: Capital instruments and subordinated loans not eligible having an effective maturity of one year or greater |
| C 61.00.w | Sheet | 999 | Significant currency |
| C 61.00.x | Column | 005 | Amount |
| C 61.00.x | Column | 010 | within three months |
| C 61.00.x | Column | 020 | between three and 6 months |
| C 61.00.x | Column | 030 | between 6 and 9 months |
| C 61.00.x | Column | 040 | between 9 and 12 months |
| C 61.00.x | Column | 050 | after 12 months |
| C 61.00.x | Row | 035 | liabilities excluding own funds |
| C 61.00.x | Row | 036 | retail deposits: |
| C 61.00.x | Row | 040 | as defined in Art. 411(2) that qualify for the treatment in Art. 421(1) CRR |
| C 61.00.x | Row | 050 | as defined in Art. 411(2) that qualify for the treatment in Art. 421(2) CRR |
| C 61.00.x | Row | 060 | subject to higher outflows than specified in Art. 421(1) or 421(2) CRR |
| C 61.00.x | Row | 065 | liabilities from customers that are not financial customers |
| C 61.00.x | Row | 066 | liabilities from secured lending and capital market driven transactions |
| C 61.00.x | Row | 070 | collateralised by extremely high liquidity and credit quality assets |
| C 61.00.x | Row | 080 | collateralised by high liquidity and credit quality assets |
| C 61.00.x | Row | 090 | collateralised by any other assets |
| C 61.00.x | Row | 100 | liabilities from unsecured lending transactions |
| C 61.00.x | Row | 105 | liabilities that qualify for the treatment in Article 422(3) and (4) |
| C 61.00.x | Row | 110 | liabilities reported in 1.2.2.2.1 which are covered by a Deposit Guarantee Scheme in accordance with Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country |
| C 61.00.x | Row | 120 | liabilities reported in 1.2.2.2.1 which fall under point (b) of Art. 422(3) CRR |
| C 61.00.x | Row | 130 | liabilities reported in 1.2.2.2.1 which fall under point (d) of Art. 422(3) CRR |
| C 61.00.x | Row | 135 | liabilities from customers that are financial customers |
| C 61.00.x | Row | 136 | liabilities from secured lending and capital market driven transactions |
| C 61.00.x | Row | 140 | collateralised by extremely high liquidity and credit quality assets |
| C 61.00.x | Row | 150 | collateralised by high liquidity and credit quality assets |
| C 61.00.x | Row | 160 | collateralised by any other assets |
| C 61.00.x | Row | 170 | liabilities from unsecured lending transactions |
| C 61.00.x | Row | 175 | Of which: liabilities that qualify for the treatment in Art. 422.4(3) and (4) CRR |
| C 61.00.x | Row | 180 | liabilities reported in 1.2.3.2.1 which are covered by a Deposit Guarantee Scheme according to Directive 94/19/EC or an equivalent deposit guarantee scheme in a third country |
| C 61.00.x | Row | 190 | liabilities reported in 1.2.3.2.1 which fall under point (b) of Art. 422(3) CRR |
| C 61.00.x | Row | 200 | liabilities reported in 1.2.3.2.1 which fall under point (d) of Art. 422(3) CRR |
| C 61.00.x | Row | 210 | liabilities resulting from securities issued qualifying for the treatment in Art. 129(4) or (5) CRR |
| C 61.00.x | Row | 220 | liabilities resulting from securities defined in Art. 52(4) of Directive 2009/65/EC |
| C 61.00.x | Row | 230 | other liabilities resulting from securities issued |
| C 61.00.x | Row | 240 | liabilities from derivatives payables contracts |
| C 61.00.x | Row | 250 | any other liabilities |
| C 61.00.x | Sheet | 999 | Significant currency |
| F 00.01 | Column | 010 | Nature of Report |
| F 00.01 | Row | 010 | Accounting standard |
| F 00.01 | Row | 020 | Reporting level |
| F 00.01 | Row | 030 | Scope of Consolidation |
| F 01.01 | Column | 010 | Carrying amount |
| F 01.01 | Row | 010 | Cash and cash balances at central banks |
| F 01.01 | Row | 020 | Cash on hand |
| F 01.01 | Row | 030 | Cash balances at central banks |
| F 01.01 | Row | 040 | Other demand deposits |
| F 01.01 | Row | 050 | Financial assets held for trading |
| F 01.01 | Row | 060 | Derivatives |
| F 01.01 | Row | 070 | Equity instruments |
| F 01.01 | Row | 080 | Debt securities |
| F 01.01 | Row | 090 | Loans and advances |
| F 01.01 | Row | 091 | Trading financial assets |
| F 01.01 | Row | 092 | Derivatives |
| F 01.01 | Row | 093 | Equity instruments |
| F 01.01 | Row | 094 | Debt securities |
| F 01.01 | Row | 095 | Loans and advances |
| F 01.01 | Row | 100 | Financial assets designated at fair value through profit or loss |
| F 01.01 | Row | 110 | Equity instruments |
| F 01.01 | Row | 120 | Debt securities |
| F 01.01 | Row | 130 | Loans and advances |
| F 01.01 | Row | 140 | Available-for-sale financial assets |
| F 01.01 | Row | 150 | Equity instruments |
| F 01.01 | Row | 160 | Debt securities |
| F 01.01 | Row | 170 | Loans and advances |
| F 01.01 | Row | 171 | Non-trading non-derivative financial assets measured at fair value through profit or loss |
| F 01.01 | Row | 172 | Equity instruments |
| F 01.01 | Row | 173 | Debt securities |
| F 01.01 | Row | 174 | Loans and advances |
| F 01.01 | Row | 175 | Non-trading non-derivative financial assets measured at fair value to equity |
| F 01.01 | Row | 176 | Equity instruments |
| F 01.01 | Row | 177 | Debt securities |
| F 01.01 | Row | 178 | Loan and advances |
| F 01.01 | Row | 180 | Loans and receivables |
| F 01.01 | Row | 190 | Debt securities |
| F 01.01 | Row | 200 | Loans and advances |
| F 01.01 | Row | 210 | Held-to-maturity investments |
| F 01.01 | Row | 220 | Debt securities |
| F 01.01 | Row | 230 | Loans and advances |
| F 01.01 | Row | 231 | Non-trading debt instruments measured at a cost-based method |
| F 01.01 | Row | 232 | Debt securities |
| F 01.01 | Row | 233 | Loans and advances |
| F 01.01 | Row | 234 | Other non-trading non-derivative financial assets |
| F 01.01 | Row | 235 | Equity instruments |
| F 01.01 | Row | 236 | Debt securities |
| F 01.01 | Row | 237 | Loans and advances |
| F 01.01 | Row | 240 | Derivatives – Hedge accounting |
| F 01.01 | Row | 250 | Fair value changes of the hedged items in portfolio hedge of interest rate risk |
| F 01.01 | Row | 260 | Investments in subsidiaries, joint ventures and associates |
| F 01.01 | Row | 270 | Tangible assets |
| F 01.01 | Row | 280 | Property, plant and equipment |
| F 01.01 | Row | 290 | Investment property |
| F 01.01 | Row | 300 | Intangible assets |
| F 01.01 | Row | 310 | Goodwill |
| F 01.01 | Row | 320 | Other intangible assets |
| F 01.01 | Row | 330 | Tax assets |
| F 01.01 | Row | 340 | Current tax assets |
| F 01.01 | Row | 350 | Deferred tax assets |
| F 01.01 | Row | 360 | Other assets |
| F 01.01 | Row | 370 | Non-current assets and disposal groups classified as held for sale |
| F 01.01 | Row | 380 | Total assets |
| F 01.02 | Column | 010 | Carrying amount |
| F 01.02 | Row | 010 | Financial liabilities held for trading |
| F 01.02 | Row | 020 | Derivatives |
| F 01.02 | Row | 030 | Short positions |
| F 01.02 | Row | 040 | Deposits |
| F 01.02 | Row | 050 | Debt securities issued |
| F 01.02 | Row | 060 | Other financial liabilities |
| F 01.02 | Row | 061 | Trading financial liabilities |
| F 01.02 | Row | 062 | Derivatives |
| F 01.02 | Row | 063 | Short positions |
| F 01.02 | Row | 064 | Deposits |
| F 01.02 | Row | 065 | Debt securities issued |
| F 01.02 | Row | 066 | Other financial liabilities |
| F 01.02 | Row | 070 | Financial liabilities designated at fair value through profit or loss |
| F 01.02 | Row | 080 | Deposits |
| F 01.02 | Row | 090 | Debt securities issued |
| F 01.02 | Row | 100 | Other financial liabilities |
| F 01.02 | Row | 110 | Financial liabilities measured at amortised cost |
| F 01.02 | Row | 120 | Deposits |
| F 01.02 | Row | 130 | Debt securities issued |
| F 01.02 | Row | 140 | Other financial liabilities |
| F 01.02 | Row | 141 | Non-trading non-derivative financial liabilities measured at a cost-based method |
| F 01.02 | Row | 142 | Deposits |
| F 01.02 | Row | 143 | Debt securities issued |
| F 01.02 | Row | 144 | Other financial liabilities |
| F 01.02 | Row | 150 | Derivatives – Hedge accounting |
| F 01.02 | Row | 160 | Fair value changes of the hedged items in portfolio hedge of interest rate risk |
| F 01.02 | Row | 170 | Provisions |
| F 01.02 | Row | 175 | Funds for general banking risk [if presented within liabilities] |
| F 01.02 | Row | 180 | Pension and other post employment defined benefit obligations |
| F 01.02 | Row | 190 | Other long term employee benefits |
| F 01.02 | Row | 200 | Restructuring |
| F 01.02 | Row | 210 | Pending legal issues and tax litigation |
| F 01.02 | Row | 220 | Commitments and guarantees given |
| F 01.02 | Row | 230 | Other provisions |
| F 01.02 | Row | 240 | Tax liabilities |
| F 01.02 | Row | 250 | Current tax liabilities |
| F 01.02 | Row | 260 | Deferred tax liabilities |
| F 01.02 | Row | 270 | Share capital repayable on demand |
| F 01.02 | Row | 280 | Other liabilities |
| F 01.02 | Row | 290 | Liabilities included in disposal groups classified as held for sale |
| F 01.02 | Row | 300 | Total liabilities |
| F 01.03 | Column | 010 | Carrying amount |
| F 01.03 | Row | 010 | Capital |
| F 01.03 | Row | 020 | Paid up capital |
| F 01.03 | Row | 030 | Unpaid capital which has been called up |
| F 01.03 | Row | 040 | Share premium |
| F 01.03 | Row | 050 | Equity instruments issued other than capital |
| F 01.03 | Row | 060 | Equity component of compound financial instruments |
| F 01.03 | Row | 070 | Other equity instruments issued |
| F 01.03 | Row | 080 | Other equity |
| F 01.03 | Row | 090 | Accumulated other comprehensive income |
| F 01.03 | Row | 095 | Items that will not be reclassified to profit and loss |
| F 01.03 | Row | 100 | Tangible assets |
| F 01.03 | Row | 110 | Intangible assets |
| F 01.03 | Row | 120 | Actuarial gains or loss on defined benefit pension plans |
| F 01.03 | Row | 122 | Non-current assets and disposal groups classified as held for sale |
| F 01.03 | Row | 124 | Share of other recognised income and expense of investments in subsidiaries, joint ventures and associates |
| F 01.03 | Row | 128 | Items that may be reclassified to profit and loss |
| F 01.03 | Row | 130 | Hedges of net investments in foreign operations [effective portion] |
| F 01.03 | Row | 140 | Foreign currency translation |
| F 01.03 | Row | 150 | Hedging derivatives. Cash flow hedges [effective portion] |
| F 01.03 | Row | 160 | Available-for-sale financial assets |
| F 01.03 | Row | 170 | Non-current assets and disposal groups classified as held for sale |
| F 01.03 | Row | 180 | Share of other recognised income and expense of investments in subsidiaries, joint ventures and associates |
| F 01.03 | Row | 190 | Retained earnings |
| F 01.03 | Row | 200 | Revaluation reserves |
| F 01.03 | Row | 201 | Tangible assets |
| F 01.03 | Row | 202 | Equity instruments |
| F 01.03 | Row | 203 | Debt securities |
| F 01.03 | Row | 204 | Other |
| F 01.03 | Row | 205 | Fair value reserves |
| F 01.03 | Row | 206 | Hedges of net investments in foreign operations |
| F 01.03 | Row | 207 | Hedging derivatives. Cash flow hedges |
| F 01.03 | Row | 208 | Hedging derivatives. Other hedges |
| F 01.03 | Row | 209 | Non-trading non-derivative financial assets measured at fair value to equity |
| F 01.03 | Row | 210 | Other reserves |
| F 01.03 | Row | 215 | Funds for general banking risks [if presented within equity] |
| F 01.03 | Row | 220 | Reserves or accumulated losses of investments in subsidiaries, joint ventures and associates |
| F 01.03 | Row | 230 | Other |
| F 01.03 | Row | 235 | First consolidation differences |
| F 01.03 | Row | 240 | (-) Treasury shares |
| F 01.03 | Row | 250 | Profit or loss attributable to Owners of the parent |
| F 01.03 | Row | 260 | (-) Interim dividends |
| F 01.03 | Row | 270 | Minority interests [Non-controlling interests] |
| F 01.03 | Row | 280 | Accumulated Other Comprehensive Income |
| F 01.03 | Row | 290 | Other items |
| F 01.03 | Row | 300 | Total equity |
| F 01.03 | Row | 310 | Total equity and total liabilities |
| F 02.00 | Column | 010 | Current period |
| F 02.00 | Row | 010 | Interest income |
| F 02.00 | Row | 020 | Financial assets held for trading |
| F 02.00 | Row | 030 | Financial assets designated at fair value through profit or loss |
| F 02.00 | Row | 040 | Available-for-sale financial assets |
| F 02.00 | Row | 050 | Loans and receivables |
| F 02.00 | Row | 060 | Held-to-maturity investments |
| F 02.00 | Row | 070 | Derivatives - Hedge accounting, interest rate risk |
| F 02.00 | Row | 080 | Other assets |
| F 02.00 | Row | 090 | (Interest expense) |
| F 02.00 | Row | 100 | (Financial liabilities held for trading) |
| F 02.00 | Row | 110 | (Financial liabilities designated at fair value through profit or loss |
| F 02.00 | Row | 120 | (Financial liabilities measured at amortised cost) |
| F 02.00 | Row | 130 | (Derivatives - Hedge accounting, interest rate risk) |
| F 02.00 | Row | 140 | (Other liabilities) |
| F 02.00 | Row | 150 | (Expenses on share capital repayable on demand) |
| F 02.00 | Row | 160 | Dividend income |
| F 02.00 | Row | 170 | Financial assets held for trading |
| F 02.00 | Row | 180 | Financial assets designated at fair value through profit or loss |
| F 02.00 | Row | 190 | Available-for-sale financial assets |
| F 02.00 | Row | 200 | Fee and commission income |
| F 02.00 | Row | 210 | (Fee and commission Expenses) |
| F 02.00 | Row | 220 | Gains or (-) losses on financial assets & liabilities not measured at fair value through profit or loss, net |
| F 02.00 | Row | 230 | Available-for-sale financial assets |
| F 02.00 | Row | 240 | Loans and receivables |
| F 02.00 | Row | 250 | Held-to-maturity investments |
| F 02.00 | Row | 260 | Financial liabilities measured at amortised cost |
| F 02.00 | Row | 270 | Other |
| F 02.00 | Row | 280 | Gains or (-) losses on financial assets and liabilities held for trading, net |
| F 02.00 | Row | 285 | Gains or (-) losses on trading financial assets and liabilities, net |
| F 02.00 | Row | 290 | Gains or (-) losses on financial assets and liabilities designated at fair value through profit or loss, net |
| F 02.00 | Row | 295 | Gains or (-) losses on non trading financial assets and liabilities, net |
| F 02.00 | Row | 300 | Gains or (-) losses from hedge accounting, net |
| F 02.00 | Row | 310 | Exchange differences [gain or (-) loss], net |
| F 02.00 | Row | 320 | Gains or (-) losses on derecognition of investments in subsidiaries, joint ventures and associates, net |
| F 02.00 | Row | 330 | Gains or (-) losses on derecognition of non financial assets other than held for sale, net |
| F 02.00 | Row | 340 | Other operating income |
| F 02.00 | Row | 350 | (Other operating Expenses) |
| F 02.00 | Row | 355 | TOTAL OPERATING INCOME, NET |
| F 02.00 | Row | 360 | (Administrative Expenses) |
| F 02.00 | Row | 370 | (Staff Expenses) |
| F 02.00 | Row | 380 | (Other administrative Expenses) |
| F 02.00 | Row | 390 | (Depreciation) |
| F 02.00 | Row | 400 | (Property, Plant and Equipment) |
| F 02.00 | Row | 410 | (Investment Properties) |
| F 02.00 | Row | 415 | (Goodwill) |
| F 02.00 | Row | 420 | (Other intangible assets) |
| F 02.00 | Row | 430 | (Provisions or (-) reversal of provisions) |
| F 02.00 | Row | 440 | (Commitments and guarantees given) |
| F 02.00 | Row | 450 | (Other provisions) |
| F 02.00 | Row | 455 | (Increases or (-) decreases of the fund for general banking risks, net) |
| F 02.00 | Row | 460 | (Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss) |
| F 02.00 | Row | 470 | (Financial assets measured at cost [unquoted equity and related derivatives]) |
| F 02.00 | Row | 480 | (Available- for-sale financial assets) |
| F 02.00 | Row | 490 | (Loans and receivables |
| F 02.00 | Row | 500 | (Held to maturity investments) |
| F 02.00 | Row | 510 | (Impairment or (-) reversal of impairment of investments in subsidiaries, joint ventures and associates) |
| F 02.00 | Row | 520 | (Impairment or (-) reversal of impairment on non-financial assets) |
| F 02.00 | Row | 530 | (Property, plant and equipment) |
| F 02.00 | Row | 540 | (Investment properties) |
| F 02.00 | Row | 550 | (Goodwill) |
| F 02.00 | Row | 560 | (Other intangible assets) |
| F 02.00 | Row | 570 | (Other) |
| F 02.00 | Row | 580 | Negative goodwill recognised in profit or loss |
| F 02.00 | Row | 590 | Share of the profit or (-) loss of investments in subsidiaries, joint ventures and associates |
| F 02.00 | Row | 600 | Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations |
| F 02.00 | Row | 610 | Profit or (-) loss before tax from continuing operations |
| F 02.00 | Row | 620 | (Tax Expenses or (-) income related to profit or loss from continuing operations) |
| F 02.00 | Row | 630 | Profit or (-) loss after tax from continuing operations |
| F 02.00 | Row | 632 | Extraordinary profit or (-) loss after tax |
| F 02.00 | Row | 633 | Extraordinary profit or loss before tax |
| F 02.00 | Row | 634 | (Tax Expenses or (-) income related to extraordinary profit or loss) |
| F 02.00 | Row | 640 | Profit or (-) loss after tax from discontinued operations |
| F 02.00 | Row | 650 | Profit or (-) loss before tax from discontinued operations |
| F 02.00 | Row | 660 | (Tax Expenses or (-) income related to discontinued operations) |
| F 02.00 | Row | 670 | Profit or (-) loss for the year |
| F 02.00 | Row | 680 | Attributable to minority interest [non-controlling interests] |
| F 02.00 | Row | 690 | Attributable to owners of the parent |
| F 03.00 | Column | 010 | Current period |
| F 03.00 | Row | 010 | Profit or (-) loss for the year |
| F 03.00 | Row | 020 | Other comprehensive income |
| F 03.00 | Row | 030 | Items that will Not to be reclassified to profit or loss |
| F 03.00 | Row | 040 | Tangible assets |
| F 03.00 | Row | 050 | Intangible assets |
| F 03.00 | Row | 060 | Actuarial gains (losses) on defined benefit pension plans |
| F 03.00 | Row | 070 | Non-current assets and disposal groups held for sale |
| F 03.00 | Row | 080 | Share of other recognised income and expense of entities accounted for using the equity method |
| F 03.00 | Row | 090 | Income tax relating to items that will not be reclassified |
| F 03.00 | Row | 100 | Items that may be reclassified to profit or loss |
| F 03.00 | Row | 110 | Hedge of net investments in foreign operations [effective portion] |
| F 03.00 | Row | 120 | Valuation gains or (-) losses taken to equity |
| F 03.00 | Row | 130 | Transferred to profit or loss |
| F 03.00 | Row | 140 | Other reclassifications |
| F 03.00 | Row | 150 | Foreign currency translation |
| F 03.00 | Row | 160 | Translation gains or (-) losses taken to equity |
| F 03.00 | Row | 170 | Transferred to profit or loss |
| F 03.00 | Row | 180 | Other reclassifications |
| F 03.00 | Row | 190 | Cash flow hedges [effective portion] |
| F 03.00 | Row | 200 | Valuation gains or (-) losses taken to equity |
| F 03.00 | Row | 210 | Transferred to profit or loss |
| F 03.00 | Row | 220 | Transferred to initial carrying amount of hedged items |
| F 03.00 | Row | 230 | Other reclassifications |
| F 03.00 | Row | 240 | Available-for-sale financial assets |
| F 03.00 | Row | 250 | Valuation gains or (-) losses taken to equity |
| F 03.00 | Row | 260 | Transferred to profit or loss |
| F 03.00 | Row | 270 | Other reclassifications |
| F 03.00 | Row | 280 | Non-current assets and disposal groups held for sale |
| F 03.00 | Row | 290 | Valuation gains or (-) losses taken to equity |
| F 03.00 | Row | 300 | Transferred to profit or loss |
| F 03.00 | Row | 310 | Other reclassifications |
| F 03.00 | Row | 320 | Share of other recognised income and expense of investment in subsidiaries, joint venture and associate |
| F 03.00 | Row | 330 | Income tax relating to items that may be reclassified to profit or (-) loss |
| F 03.00 | Row | 340 | Total comprehensive income for the year |
| F 03.00 | Row | 350 | Attributable to minority interest [Non-controlling interest] |
| F 03.00 | Row | 360 | Attributable to owners of the parent |
| F 04.01 | Column | 010 | Carrying amount |
| F 04.01 | Column | 020 | Amount of cumulative change in the fair values attributable to changes in the credit risk |
| F 04.01 | Row | 010 | Equity instruments |
| F 04.01 | Row | 020 | of which: at cost |
| F 04.01 | Row | 030 | of which: credit institutions |
| F 04.01 | Row | 040 | of which: other financial corporations |
| F 04.01 | Row | 050 | of which: non-financial corporations |
| F 04.01 | Row | 060 | Debt securities |
| F 04.01 | Row | 070 | Central banks |
| F 04.01 | Row | 080 | General governments |
| F 04.01 | Row | 090 | Credit institutions |
| F 04.01 | Row | 100 | Other financial corporations |
| F 04.01 | Row | 110 | Non-financial corporations |
| F 04.01 | Row | 120 | Loans and advances |
| F 04.01 | Row | 130 | Central banks |
| F 04.01 | Row | 140 | General governments |
| F 04.01 | Row | 150 | Credit institutions |
| F 04.01 | Row | 160 | Other financial corporations |
| F 04.01 | Row | 170 | Non-financial corporations |
| F 04.01 | Row | 180 | Households |
| F 04.02 | Column | 010 | Carrying amount |
| F 04.02 | Column | 020 | Amount of cumulative change in the fair values attributable to changes in the credit risk |
| F 04.02 | Row | 010 | Equity instruments |
| F 04.02 | Row | 020 | of which: at cost |
| F 04.02 | Row | 030 | of which: credit institutions |
| F 04.02 | Row | 040 | of which: other financial corporations |
| F 04.02 | Row | 050 | of which: non-financial corporations |
| F 04.02 | Row | 060 | Debt securities |
| F 04.02 | Row | 070 | Central banks |
| F 04.02 | Row | 080 | General governments |
| F 04.02 | Row | 090 | Credit institutions |
| F 04.02 | Row | 100 | Other financial corporations |
| F 04.02 | Row | 110 | Non-financial corporations |
| F 04.02 | Row | 120 | Loans and advances |
| F 04.02 | Row | 130 | Central banks |
| F 04.02 | Row | 140 | General governments |
| F 04.02 | Row | 150 | Credit institutions |
| F 04.02 | Row | 160 | Other financial corporations |
| F 04.02 | Row | 170 | Non-financial corporations |
| F 04.02 | Row | 180 | Households |
| F 04.02 | Row | 190 | Financial assets designated at fair value through profit or loss |
| F 04.03 | Column | 010 | Carrying amount of unimpaired assets |
| F 04.03 | Column | 020 | Carrying amount of impaired assets |
| F 04.03 | Column | 030 | Carrying amount |
| F 04.03 | Column | 040 | Accumulated impairment |
| F 04.03 | Row | 010 | Equity instruments |
| F 04.03 | Row | 020 | of which: at cost |
| F 04.03 | Row | 030 | of which: credit institutions |
| F 04.03 | Row | 040 | of which: other financial corporations |
| F 04.03 | Row | 050 | of which: non-financial corporations |
| F 04.03 | Row | 060 | Debt securities |
| F 04.03 | Row | 070 | Central banks |
| F 04.03 | Row | 080 | General governments |
| F 04.03 | Row | 090 | Credit institutions |
| F 04.03 | Row | 100 | Other financial corporations |
| F 04.03 | Row | 110 | Non-financial corporations |
| F 04.03 | Row | 120 | Loans and advances |
| F 04.03 | Row | 130 | Central banks |
| F 04.03 | Row | 140 | General governments |
| F 04.03 | Row | 150 | Credit institutions |
| F 04.03 | Row | 160 | Other financial corporations |
| F 04.03 | Row | 170 | Non-financial corporations |
| F 04.03 | Row | 180 | Households |
| F 04.03 | Row | 190 | Available-for-sale financial assets |
| F 04.04 | Column | 010 | Unimpaired assets |
| F 04.04 | Column | 020 | Impaired assets [gross carrying amount] |
| F 04.04 | Column | 030 | Specific allowances for individually assessed financial assets |
| F 04.04 | Column | 040 | Specific allowances for collectively assessed financial assets |
| F 04.04 | Column | 050 | Collective allowances for incurred but not reported losses |
| F 04.04 | Column | 060 | Carrying amount |
| F 04.04 | Row | 010 | Debt securities |
| F 04.04 | Row | 020 | Central banks |
| F 04.04 | Row | 030 | General governments |
| F 04.04 | Row | 040 | Credit institutions |
| F 04.04 | Row | 050 | Other financial corporations |
| F 04.04 | Row | 060 | Non-financial corporations |
| F 04.04 | Row | 070 | Loans and advances |
| F 04.04 | Row | 080 | Central banks |
| F 04.04 | Row | 090 | General governments |
| F 04.04 | Row | 100 | Credit institutions |
| F 04.04 | Row | 110 | Other financial corporations |
| F 04.04 | Row | 120 | Non-financial corporations |
| F 04.04 | Row | 130 | Households |
| F 04.04 | Row | 140 | Loans and receivables |
| F 04.04 | Row | 150 | Debt securities |
| F 04.04 | Row | 160 | Central banks |
| F 04.04 | Row | 170 | General governments |
| F 04.04 | Row | 180 | Credit institutions |
| F 04.04 | Row | 190 | Other financial corporations |
| F 04.04 | Row | 200 | Non-financial corporations |
| F 04.04 | Row | 210 | Loans and advances |
| F 04.04 | Row | 220 | Central banks |
| F 04.04 | Row | 230 | General governments |
| F 04.04 | Row | 240 | Credit institutions |
| F 04.04 | Row | 250 | Other financial corporations |
| F 04.04 | Row | 260 | Non-financial corporations |
| F 04.04 | Row | 270 | Households |
| F 04.04 | Row | 280 | Held-to-maturity |
| F 04.05 | Column | 010 | Carrying amount |
| F 04.05 | Row | 010 | Loans and advances |
| F 04.05 | Row | 020 | Debt securities |
| F 04.05 | Row | 030 | Subordinated [for the issuer] financial assets |
| F 04.06 | Column | 010 | Carrying amount |
| F 04.06 | Column | 020 | Amount of cumulative change in the fair values attributable to changes in the credit risk |
| F 04.06 | Row | 010 | Equity instruments |
| F 04.06 | Row | 020 | of which: unquoted |
| F 04.06 | Row | 030 | of which: credit institutions |
| F 04.06 | Row | 040 | of which: other financial corporations |
| F 04.06 | Row | 050 | of which: non-financial corporations |
| F 04.06 | Row | 060 | Debt securities |
| F 04.06 | Row | 070 | Central banks |
| F 04.06 | Row | 080 | General governments |
| F 04.06 | Row | 090 | Credit institutions |
| F 04.06 | Row | 100 | Other financial corporations |
| F 04.06 | Row | 110 | Non-financial corporations |
| F 04.06 | Row | 120 | Loans and advances |
| F 04.06 | Row | 130 | Central banks |
| F 04.06 | Row | 140 | General governments |
| F 04.06 | Row | 150 | Credit institutions |
| F 04.06 | Row | 160 | Other financial corporations |
| F 04.06 | Row | 170 | Non-financial corporations |
| F 04.06 | Row | 180 | Households |
| F 04.07 | Column | 010 | Carrying amount |
| F 04.07 | Column | 020 | Amount of cumulative change in the fair values attributable to changes in the credit risk |
| F 04.07 | Row | 010 | Equity instruments |
| F 04.07 | Row | 020 | of which: unquoted |
| F 04.07 | Row | 030 | of which: credit institutions |
| F 04.07 | Row | 040 | of which: other financial corporations |
| F 04.07 | Row | 050 | of which: non-financial corporations |
| F 04.07 | Row | 060 | Debt securities |
| F 04.07 | Row | 070 | Central banks |
| F 04.07 | Row | 080 | General governments |
| F 04.07 | Row | 090 | Credit institutions |
| F 04.07 | Row | 100 | Other financial corporations |
| F 04.07 | Row | 110 | Non-financial corporations |
| F 04.07 | Row | 120 | Loans and advances |
| F 04.07 | Row | 130 | Central banks |
| F 04.07 | Row | 140 | General governments |
| F 04.07 | Row | 150 | Credit institutions |
| F 04.07 | Row | 160 | Other financial corporations |
| F 04.07 | Row | 170 | Non-financial corporations |
| F 04.07 | Row | 180 | Households |
| F 04.07 | Row | 190 | Non-trading non-derivative financial assets measured at fair value through profit or loss |
| F 04.08 | Column | 010 | Carrying amount |
| F 04.08 | Column | 020 | Amount of cumulative change in the fair values attributable to changes in the credit risk |
| F 04.08 | Row | 010 | Equity instruments |
| F 04.08 | Row | 020 | of which: unquoted |
| F 04.08 | Row | 030 | of which: credit institutions |
| F 04.08 | Row | 040 | of which: other financial corporations |
| F 04.08 | Row | 050 | of which: non-financial corporations |
| F 04.08 | Row | 060 | Debt securities |
| F 04.08 | Row | 070 | Central banks |
| F 04.08 | Row | 080 | General governments |
| F 04.08 | Row | 090 | Credit institutions |
| F 04.08 | Row | 100 | Other financial corporations |
| F 04.08 | Row | 110 | Non-financial corporations |
| F 04.08 | Row | 120 | Loans and advances |
| F 04.08 | Row | 130 | Central banks |
| F 04.08 | Row | 140 | General governments |
| F 04.08 | Row | 150 | Credit institutions |
| F 04.08 | Row | 160 | Other financial corporations |
| F 04.08 | Row | 170 | Non-financial corporations |
| F 04.08 | Row | 180 | Households |
| F 04.08 | Row | 190 | Non-trading non-derivative financial assets measured at fair value to equity |
| F 04.09 | Column | 010 | Unimpaired assets |
| F 04.09 | Column | 020 | Impaired assets [gross carrying amount] |
| F 04.09 | Column | 030 | Specific allowances for credit risk |
| F 04.09 | Column | 040 | General allowances for credit risk |
| F 04.09 | Column | 050 | Carrying amount |
| F 04.09 | Row | 010 | Debt securities |
| F 04.09 | Row | 020 | Central banks |
| F 04.09 | Row | 030 | General governments |
| F 04.09 | Row | 040 | Credit institutions |
| F 04.09 | Row | 050 | Other financial corporations |
| F 04.09 | Row | 060 | Non-financial corporations |
| F 04.09 | Row | 070 | Loans and advances |
| F 04.09 | Row | 080 | Central banks |
| F 04.09 | Row | 090 | General governments |
| F 04.09 | Row | 100 | Credit institutions |
| F 04.09 | Row | 110 | Other financial corporations |
| F 04.09 | Row | 120 | Non-financial corporations |
| F 04.09 | Row | 130 | Households |
| F 04.09 | Row | 140 | Non-trading debt instruments measured at a cost-based method |
| F 04.10 | Column | 010 | Carrying amount |
| F 04.10 | Row | 010 | Equity instruments |
| F 04.10 | Row | 020 | of which: unquoted |
| F 04.10 | Row | 030 | of which: credit institutions |
| F 04.10 | Row | 040 | of which: other financial corporations |
| F 04.10 | Row | 050 | of which: non-financial corporations |
| F 04.10 | Row | 060 | Debt securities |
| F 04.10 | Row | 070 | Central banks |
| F 04.10 | Row | 080 | General governments |
| F 04.10 | Row | 090 | Credit institutions |
| F 04.10 | Row | 100 | Other financial corporations |
| F 04.10 | Row | 110 | Non-financial corporations |
| F 04.10 | Row | 120 | Loans and advances |
| F 04.10 | Row | 130 | Central banks |
| F 04.10 | Row | 140 | General governments |
| F 04.10 | Row | 150 | Credit institutions |
| F 04.10 | Row | 160 | Other financial corporations |
| F 04.10 | Row | 170 | Non-financial corporations |
| F 04.10 | Row | 180 | Households |
| F 04.10 | Row | 190 | Other non-trading non-derivative financial assets |
| F 05.00 | Column | 010 | Central banks |
| F 05.00 | Column | 020 | General governments |
| F 05.00 | Column | 030 | Credit institutions |
| F 05.00 | Column | 040 | Other financial corporations |
| F 05.00 | Column | 050 | Non-financial corporations |
| F 05.00 | Column | 060 | Households |
| F 05.00 | Row | 010 | On demand [call] and short notice [current account] |
| F 05.00 | Row | 020 | Credit card debt |
| F 05.00 | Row | 030 | Trade receivables |
| F 05.00 | Row | 040 | Finance leases |
| F 05.00 | Row | 050 | Reverse repurchase loans |
| F 05.00 | Row | 060 | Other term loans |
| F 05.00 | Row | 070 | Advances that are not loans |
| F 05.00 | Row | 080 | Loans and advances |
| F 05.00 | Row | 090 | of which: mortgage loans (Real estate collateralized loans) |
| F 05.00 | Row | 100 | of which: other collateralized loans |
| F 05.00 | Row | 110 | of which: credit for consumption |
| F 05.00 | Row | 120 | of which: lending for house purchase |
| F 05.00 | Row | 130 | of which: project finance loans |
| F 06.00 | Column | 010 | Non financial corporations [Gross carrying amount] |
| F 06.00 | Column | 020 | Accumulated impairment or Accumulated changes in fair value due to credit risk |
| F 06.00 | Row | 010 | A Agriculture, forestry and fishing |
| F 06.00 | Row | 020 | B Mining and quarrying |
| F 06.00 | Row | 030 | C Manufacturing |
| F 06.00 | Row | 040 | D Electricity, gas, steam and air conditioning supply |
| F 06.00 | Row | 050 | E Water supply |
| F 06.00 | Row | 060 | F Construction |
| F 06.00 | Row | 070 | G Wholesale and retail trade |
| F 06.00 | Row | 080 | H Transport ans storage |
| F 06.00 | Row | 090 | I Accommodation and food service activities |
| F 06.00 | Row | 100 | J Information and communication |
| F 06.00 | Row | 110 | L Real estate activities |
| F 06.00 | Row | 120 | M Professional, scientific and technical activities |
| F 06.00 | Row | 130 | N Administrative and support service activities |
| F 06.00 | Row | 140 | O Public administration and defence, compulsory social security |
| F 06.00 | Row | 150 | P Education |
| F 06.00 | Row | 160 | Q Human health services and social work activities |
| F 06.00 | Row | 170 | R Arts, entertainment and recreation |
| F 06.00 | Row | 180 | S Other services |
| F 06.00 | Row | 190 | Loans and advances |
| F 07.00 | Column | 009 | Past due but not impaired |
| F 07.00 | Column | 010 | <= 30 days |
| F 07.00 | Column | 020 | > 30 days <= 60 days |
| F 07.00 | Column | 030 | > 60 days <= 90 days |
| F 07.00 | Column | 040 | > 90 days <= 180days |
| F 07.00 | Column | 050 | > 180 days <= 1year |
| F 07.00 | Column | 060 | > 1year |
| F 07.00 | Column | 070 | Carrying amount of the impaired assets |
| F 07.00 | Column | 080 | Specific allowances for individually assessed financial assets |
| F 07.00 | Column | 090 | Specific allowances for collectively assessed financial assets |
| F 07.00 | Column | 100 | Collective allowances for incurred but not reported losses |
| F 07.00 | Column | 102 | Specific allowances for credit risk |
| F 07.00 | Column | 103 | General allowances for credit risk |
| F 07.00 | Column | 104 | General allowances for banking risks |
| F 07.00 | Column | 110 | Accumulated write-offs |
| F 07.00 | Row | 010 | Equity instruments |
| F 07.00 | Row | 020 | of which: at cost |
| F 07.00 | Row | 030 | of which: credit institutions |
| F 07.00 | Row | 040 | of which: other financial corporations |
| F 07.00 | Row | 050 | of which: non-financial corporations |
| F 07.00 | Row | 060 | Debt securities |
| F 07.00 | Row | 070 | Central banks |
| F 07.00 | Row | 080 | General governments |
| F 07.00 | Row | 090 | Credit institutions |
| F 07.00 | Row | 100 | Other financial corporations |
| F 07.00 | Row | 110 | Non-financial corporations |
| F 07.00 | Row | 120 | Loans and advances |
| F 07.00 | Row | 130 | Central banks |
| F 07.00 | Row | 140 | General governments |
| F 07.00 | Row | 150 | Credit institutions |
| F 07.00 | Row | 160 | Other financial corporations |
| F 07.00 | Row | 170 | Non-financial corporations |
| F 07.00 | Row | 180 | Households |
| F 07.00 | Row | 190 | Total |
| F 07.00 | Row | 195 | Loans and advances by product, by collateral and by subordination |
| F 07.00 | Row | 200 | On demand [call] and short notice [current account] |
| F 07.00 | Row | 210 | Credit card debt |
| F 07.00 | Row | 220 | Trade receivables |
| F 07.00 | Row | 230 | Finance leases |
| F 07.00 | Row | 240 | Reverse repurchase loans |
| F 07.00 | Row | 250 | Other term loans |
| F 07.00 | Row | 260 | Advances that are not loans |
| F 07.00 | Row | 270 | of which: mortgage loans (Real estate collateralized loans) |
| F 07.00 | Row | 280 | of which: other collateralized loans |
| F 07.00 | Row | 290 | of which: credit for consumption |
| F 07.00 | Row | 300 | of which: lending for house purchase |
| F 07.00 | Row | 310 | of which: project finance loans |
| F 08.01.a | Column | 009 | Carrying amount |
| F 08.01.a | Column | 010 | Held for trading |
| F 08.01.a | Column | 020 | Designated at fair value through profit or loss |
| F 08.01.a | Column | 030 | Amortised cost |
| F 08.01.a | Column | 034 | Trading |
| F 08.01.a | Column | 035 | At a cost-based method |
| F 08.01.a | Column | 040 | Amount of cumulative change in fair values attributable to changes in credit risk |
| F 08.01.a | Column | 050 | Amount contractually required to pay at maturity |
| F 08.01.a | Row | 010 | Derivatives |
| F 08.01.a | Row | 020 | Short positions |
| F 08.01.a | Row | 030 | Equity instruments |
| F 08.01.a | Row | 040 | Debt securities |
| F 08.01.a | Row | 050 | Deposits |
| F 08.01.a | Row | 060 | Central banks |
| F 08.01.a | Row | 070 | Current accounts / overnight deposits |
| F 08.01.a | Row | 080 | Deposits with agreed maturity |
| F 08.01.a | Row | 090 | Deposits redeemable at notice |
| F 08.01.a | Row | 100 | Repurchase agreements |
| F 08.01.a | Row | 110 | General governments |
| F 08.01.a | Row | 120 | Current accounts / overnight deposits |
| F 08.01.a | Row | 130 | Deposits with agreed maturity |
| F 08.01.a | Row | 140 | Deposits redeemable at notice |
| F 08.01.a | Row | 150 | Repurchase agreements |
| F 08.01.a | Row | 160 | Credit institutions |
| F 08.01.a | Row | 170 | Current accounts / overnight deposits |
| F 08.01.a | Row | 180 | Deposits with agreed maturity |
| F 08.01.a | Row | 190 | Deposits redeemable at notice |
| F 08.01.a | Row | 200 | Repurchase agreements |
| F 08.01.a | Row | 210 | Other financial corporations |
| F 08.01.a | Row | 220 | Current accounts / overnight deposits |
| F 08.01.a | Row | 230 | Deposits with agreed maturity |
| F 08.01.a | Row | 240 | Deposits redeemable at notice |
| F 08.01.a | Row | 250 | Repurchase agreements |
| F 08.01.a | Row | 260 | Non-financial corporations |
| F 08.01.a | Row | 270 | Current accounts / overnight deposits |
| F 08.01.a | Row | 280 | Deposits with agreed maturity |
| F 08.01.a | Row | 290 | Deposits redeemable at notice |
| F 08.01.a | Row | 300 | Repurchase agreements |
| F 08.01.a | Row | 310 | Households |
| F 08.01.a | Row | 320 | Current accounts / overnight deposits |
| F 08.01.a | Row | 330 | Deposits with agreed maturity |
| F 08.01.a | Row | 340 | Deposits redeemable at notice |
| F 08.01.a | Row | 350 | Repurchase agreements |
| F 08.01.a | Row | 360 | Debt securities issued |
| F 08.01.a | Row | 370 | Certificates of deposits |
| F 08.01.a | Row | 380 | Asset-backed securities |
| F 08.01.a | Row | 390 | Covered bonds |
| F 08.01.a | Row | 400 | Hybrid contracts |
| F 08.01.a | Row | 410 | Other debt securities issued |
| F 08.01.a | Row | 420 | Convertible compound financial instruments |
| F 08.01.a | Row | 430 | Non-convertible |
| F 08.01.a | Row | 440 | Other financial liabilities |
| F 08.01.b | Column | 009 | Carrying amount |
| F 08.01.b | Column | 010 | Held for trading |
| F 08.01.b | Column | 020 | Designated at fair value through profit or loss |
| F 08.01.b | Column | 030 | Amortised cost |
| F 08.01.b | Column | 034 | Trading |
| F 08.01.b | Column | 035 | At a cost-based method |
| F 08.01.b | Column | 040 | Amount of cumulative change in fair values attributable to changes in credit risk |
| F 08.01.b | Row | 450 | Total financial liabilities |
| F 08.02 | Column | 010 | Designated at fair value through profit or loss |
| F 08.02 | Column | 020 | At amortized cost |
| F 08.02 | Column | 030 | At a cost-based method |
| F 08.02 | Row | 010 | Deposits |
| F 08.02 | Row | 020 | Debt securities issued |
| F 08.02 | Row | 030 | Subordinated financial liabilities |
| F 09.01 | Column | 010 | Nominal amount |
| F 09.01 | Row | 010 | Loan commitments given |
| F 09.01 | Row | 020 | Of which: Defaulted |
| F 09.01 | Row | 030 | Central banks |
| F 09.01 | Row | 040 | General governments |
| F 09.01 | Row | 050 | Credit institutions |
| F 09.01 | Row | 060 | Other financial corporations |
| F 09.01 | Row | 070 | Non-financial corporations |
| F 09.01 | Row | 080 | Households |
| F 09.01 | Row | 090 | Financial guarantees given |
| F 09.01 | Row | 100 | Of which: Defaulted |
| F 09.01 | Row | 110 | Central banks |
| F 09.01 | Row | 120 | General governments |
| F 09.01 | Row | 130 | Credit institutions |
| F 09.01 | Row | 140 | Other financial corporations |
| F 09.01 | Row | 150 | Non-financial corporations |
| F 09.01 | Row | 160 | Households |
| F 09.01 | Row | 170 | Other Commitments given |
| F 09.01 | Row | 180 | Of which: Defaulted |
| F 09.01 | Row | 190 | Central banks |
| F 09.01 | Row | 200 | General governments |
| F 09.01 | Row | 210 | Credit institutions |
| F 09.01 | Row | 220 | Other financial corporations |
| F 09.01 | Row | 230 | Non-financial corporations |
| F 09.01 | Row | 240 | Households |
| F 09.02 | Column | 010 | Maximum collateral/guarantee that can be considered |
| F 09.02 | Column | 020 | Nominal amount |
| F 09.02 | Row | 010 | Loan commitments received |
| F 09.02 | Row | 020 | Central banks |
| F 09.02 | Row | 030 | General governments |
| F 09.02 | Row | 040 | Credit institutions |
| F 09.02 | Row | 050 | Other financial corporations |
| F 09.02 | Row | 060 | Non-financial corporations |
| F 09.02 | Row | 070 | Households |
| F 09.02 | Row | 080 | Financial guarantees received |
| F 09.02 | Row | 090 | Central banks |
| F 09.02 | Row | 100 | General governments |
| F 09.02 | Row | 110 | Credit institutions |
| F 09.02 | Row | 120 | Other financial corporations |
| F 09.02 | Row | 130 | Non-financial corporations |
| F 09.02 | Row | 140 | Households |
| F 09.02 | Row | 150 | Other Commitments Received |
| F 09.02 | Row | 160 | Central banks |
| F 09.02 | Row | 170 | General governments |
| F 09.02 | Row | 180 | Credit institutions |
| F 09.02 | Row | 190 | Other financial corporations |
| F 09.02 | Row | 200 | Non-financial corporations |
| F 09.02 | Row | 210 | Households |
| F 10.00 | Column | 009 | Carrying amount |
| F 10.00 | Column | 010 | Financial assets held for trading |
| F 10.00 | Column | 020 | Financial liabilities held for trading |
| F 10.00 | Column | 021 | Mark-to-market (Mark-to-Model) value |
| F 10.00 | Column | 022 | Positive value. Trading |
| F 10.00 | Column | 025 | Negative value. Trading |
| F 10.00 | Column | 029 | Notional amount |
| F 10.00 | Column | 030 | Total Trading |
| F 10.00 | Column | 040 | Of which: sold |
| F 10.00 | Row | 010 | Interest rate |
| F 10.00 | Row | 020 | of which: economic hedges |
| F 10.00 | Row | 030 | OTC options |
| F 10.00 | Row | 040 | OTC other |
| F 10.00 | Row | 050 | Organized market options |
| F 10.00 | Row | 060 | Organized market other |
| F 10.00 | Row | 070 | Equity |
| F 10.00 | Row | 080 | of which: economic hedges |
| F 10.00 | Row | 090 | OTC options |
| F 10.00 | Row | 100 | OTC other |
| F 10.00 | Row | 110 | Organized market options |
| F 10.00 | Row | 120 | Organized market other |
| F 10.00 | Row | 130 | Foreign exchange and gold |
| F 10.00 | Row | 140 | of which: economic hedges |
| F 10.00 | Row | 150 | OTC options |
| F 10.00 | Row | 160 | OTC other |
| F 10.00 | Row | 170 | Organized market options |
| F 10.00 | Row | 180 | Organized market other |
| F 10.00 | Row | 190 | Credit |
| F 10.00 | Row | 200 | of which: economic hedges |
| F 10.00 | Row | 210 | Credit default swap |
| F 10.00 | Row | 220 | Credit spread option |
| F 10.00 | Row | 230 | Total return swap |
| F 10.00 | Row | 240 | Other |
| F 10.00 | Row | 250 | Commodity |
| F 10.00 | Row | 260 | of which: economic hedges |
| F 10.00 | Row | 270 | Other |
| F 10.00 | Row | 280 | of which: economic hedges |
| F 10.00 | Row | 290 | Derivatives |
| F 10.00 | Row | 300 | of which: OTC - credit institutions |
| F 10.00 | Row | 310 | of which: OTC - other financial corporations |
| F 10.00 | Row | 320 | of which: OTC - rest |
| F 11.01 | Column | 009 | Carrying amount |
| F 11.01 | Column | 010 | Assets |
| F 11.01 | Column | 020 | Liabilities |
| F 11.01 | Column | 029 | Notional amount |
| F 11.01 | Column | 030 | Total hedging |
| F 11.01 | Column | 040 | Of which: sold |
| F 11.01 | Row | 010 | Interest rate |
| F 11.01 | Row | 020 | OTC options |
| F 11.01 | Row | 030 | OTC other |
| F 11.01 | Row | 040 | Organized market options |
| F 11.01 | Row | 050 | Organized market other |
| F 11.01 | Row | 060 | Equity |
| F 11.01 | Row | 070 | OTC options |
| F 11.01 | Row | 080 | OTC other |
| F 11.01 | Row | 090 | Organized market options |
| F 11.01 | Row | 100 | Organized market other |
| F 11.01 | Row | 110 | Foreign exchange |
| F 11.01 | Row | 120 | OTC options |
| F 11.01 | Row | 130 | OTC other |
| F 11.01 | Row | 140 | Organized market options |
| F 11.01 | Row | 150 | Organized market other |
| F 11.01 | Row | 160 | Credit |
| F 11.01 | Row | 170 | Credit default swap |
| F 11.01 | Row | 180 | Credit spread option |
| F 11.01 | Row | 190 | Total return swap |
| F 11.01 | Row | 200 | Other |
| F 11.01 | Row | 210 | Commodity |
| F 11.01 | Row | 220 | Other |
| F 11.01 | Row | 230 | Fair value hedges |
| F 11.01 | Row | 240 | Interest rate |
| F 11.01 | Row | 250 | OTC options |
| F 11.01 | Row | 260 | OTC other |
| F 11.01 | Row | 270 | Organized market options |
| F 11.01 | Row | 280 | Organized market other |
| F 11.01 | Row | 290 | Equity |
| F 11.01 | Row | 300 | OTC options |
| F 11.01 | Row | 310 | OTC other |
| F 11.01 | Row | 320 | Organized market options |
| F 11.01 | Row | 330 | Organized market other |
| F 11.01 | Row | 340 | Foreign exchange |
| F 11.01 | Row | 350 | OTC options |
| F 11.01 | Row | 360 | OTC other |
| F 11.01 | Row | 370 | Organized market options |
| F 11.01 | Row | 380 | Organized market other |
| F 11.01 | Row | 390 | Credit |
| F 11.01 | Row | 400 | Credit default swap |
| F 11.01 | Row | 410 | Credit spread option |
| F 11.01 | Row | 420 | Total return swap |
| F 11.01 | Row | 430 | Other |
| F 11.01 | Row | 440 | Commodity |
| F 11.01 | Row | 450 | Other |
| F 11.01 | Row | 460 | Cash flow hedges |
| F 11.01 | Row | 470 | Hedge of net investments in a foreign operation |
| F 11.01 | Row | 480 | Portfolio Fair value hedges of interest rate risk |
| F 11.01 | Row | 490 | Portfolio Cash flow hedges of interest rate risk |
| F 11.01 | Row | 500 | Derivatives-Hedge accounting |
| F 11.01 | Row | 510 | of which: OTC - credit institutions |
| F 11.01 | Row | 520 | of which: OTC - other financial corporations |
| F 11.01 | Row | 530 | of which: OTC - rest |
| F 11.02 | Column | 009 | Notional amount |
| F 11.02 | Column | 010 | Total hedging |
| F 11.02 | Column | 020 | Of which: sold |
| F 11.02 | Row | 010 | Interest rate |
| F 11.02 | Row | 020 | OTC options |
| F 11.02 | Row | 030 | OTC other |
| F 11.02 | Row | 040 | Organized market options |
| F 11.02 | Row | 050 | Organized market other |
| F 11.02 | Row | 060 | Equity |
| F 11.02 | Row | 070 | OTC options |
| F 11.02 | Row | 080 | OTC other |
| F 11.02 | Row | 090 | Organized market options |
| F 11.02 | Row | 100 | Organized market other |
| F 11.02 | Row | 110 | Foreign exchange |
| F 11.02 | Row | 120 | OTC options |
| F 11.02 | Row | 130 | OTC other |
| F 11.02 | Row | 140 | Organized market options |
| F 11.02 | Row | 150 | Organized market other |
| F 11.02 | Row | 160 | Credit |
| F 11.02 | Row | 170 | Credit default swap |
| F 11.02 | Row | 180 | Credit spread option |
| F 11.02 | Row | 190 | Total return swap |
| F 11.02 | Row | 200 | Other |
| F 11.02 | Row | 210 | Commodity |
| F 11.02 | Row | 220 | Other |
| F 11.02 | Row | 230 | Derivatives - Hedge Accounting |
| F 11.02 | Row | 240 | of which: OTC - credit institutions |
| F 11.02 | Row | 250 | of which: OTC - other financial corporations |
| F 11.02 | Row | 260 | of which: OTC - rest |
| F 12.00 | Column | 010 | Opening balance |
| F 12.00 | Column | 020 | Increases due to amounts set aside for estimated loan losses during the period |
| F 12.00 | Column | 030 | Decreases due to amounts reversed for estimated loan losses during the period |
| F 12.00 | Column | 040 | Decreases due to amounts taken against allowances |
| F 12.00 | Column | 050 | Transfers between allowances |
| F 12.00 | Column | 060 | Other adjustments |
| F 12.00 | Column | 070 | Closing balance |
| F 12.00 | Column | 080 | Recoveries recorded directly to the statement of profit or loss |
| F 12.00 | Column | 090 | Value adjustments recorded directly to the statement of profit or loss |
| F 12.00 | Row | 010 | Equity instruments |
| F 12.00 | Row | 020 | Specific allowances for individually assessed financial assets |
| F 12.00 | Row | 030 | Debt securities |
| F 12.00 | Row | 040 | Central banks |
| F 12.00 | Row | 050 | General governments |
| F 12.00 | Row | 060 | Credit institutions |
| F 12.00 | Row | 070 | Other financial corporations |
| F 12.00 | Row | 080 | Non-financial corporations |
| F 12.00 | Row | 090 | Loans and advances |
| F 12.00 | Row | 100 | Central banks |
| F 12.00 | Row | 110 | General governments |
| F 12.00 | Row | 120 | Credit institutions |
| F 12.00 | Row | 130 | Other financial corporations |
| F 12.00 | Row | 140 | Non-financial corporations |
| F 12.00 | Row | 150 | Households |
| F 12.00 | Row | 160 | Specific allowances for collectively assessed financial assets |
| F 12.00 | Row | 170 | Debt securities |
| F 12.00 | Row | 180 | Central banks |
| F 12.00 | Row | 190 | General governments |
| F 12.00 | Row | 200 | Credit institutions |
| F 12.00 | Row | 210 | Other financial corporations |
| F 12.00 | Row | 220 | Non-financial corporations |
| F 12.00 | Row | 230 | Loans and advances |
| F 12.00 | Row | 240 | Central banks |
| F 12.00 | Row | 250 | General governments |
| F 12.00 | Row | 260 | Credit institutions |
| F 12.00 | Row | 270 | Other financial corporations |
| F 12.00 | Row | 280 | Non-financial corporations |
| F 12.00 | Row | 290 | Households |
| F 12.00 | Row | 300 | Collective allowances for incurred but not reported losses on financial assets |
| F 12.00 | Row | 310 | Debt securities |
| F 12.00 | Row | 320 | Loans and advances |
| F 12.00 | Row | 330 | Specific allowances for credit risk |
| F 12.00 | Row | 340 | Debt securities |
| F 12.00 | Row | 350 | Central banks |
| F 12.00 | Row | 360 | General governments |
| F 12.00 | Row | 370 | Credit institutions |
| F 12.00 | Row | 380 | Other financial corporations |
| F 12.00 | Row | 390 | Non-financial corporations |
| F 12.00 | Row | 400 | Loans and advances |
| F 12.00 | Row | 410 | Central banks |
| F 12.00 | Row | 420 | General governments |
| F 12.00 | Row | 430 | Credit institutions |
| F 12.00 | Row | 440 | Other financial corporations |
| F 12.00 | Row | 450 | Non-financial corporations |
| F 12.00 | Row | 460 | Households |
| F 12.00 | Row | 470 | General allowances for credit risk |
| F 12.00 | Row | 480 | Debt securities |
| F 12.00 | Row | 490 | Loans and advances |
| F 12.00 | Row | 500 | General allowances for banking risks |
| F 12.00 | Row | 510 | Debt securities |
| F 12.00 | Row | 520 | Loans and advances |
| F 12.00 | Row | 530 | Total |
| F 13.01 | Column | 009 | Mortgage loans (Real estate collateralized loans) |
| F 13.01 | Column | 010 | Residential |
| F 13.01 | Column | 020 | Commercial |
| F 13.01 | Column | 029 | Other collateralized loans |
| F 13.01 | Column | 030 | Cash [Debt instruments issued] |
| F 13.01 | Column | 040 | Rest |
| F 13.01 | Column | 050 | Financial guarantees received |
| F 13.01 | Row | 010 | Loans and advances |
| F 13.01 | Row | 020 | of which: Other financial corporations |
| F 13.01 | Row | 030 | of which: Non-financial corporations |
| F 13.01 | Row | 040 | of which: Households |
| F 13.02 | Column | 010 | Carrying amount |
| F 13.02 | Row | 010 | Non-current assets held-for-sale |
| F 13.02 | Row | 020 | Property, plant and equipment |
| F 13.02 | Row | 030 | Investment property |
| F 13.02 | Row | 040 | Equity and debt instruments |
| F 13.02 | Row | 050 | Other |
| F 13.02 | Row | 060 | Total |
| F 13.03 | Column | 010 | Carrying amount |
| F 13.03 | Row | 010 | Foreclosure (tangible assets) |
| F 14.00 | Column | 009 | Fair value hierarchy |
| F 14.00 | Column | 010 | Level 1 |
| F 14.00 | Column | 020 | Level 2 |
| F 14.00 | Column | 030 | Level 3 |
| F 14.00 | Column | 039 | Change in fair value for the period |
| F 14.00 | Column | 040 | Level 2 |
| F 14.00 | Column | 050 | Level 3 |
| F 14.00 | Column | 059 | Accumulated change in fair value before taxes |
| F 14.00 | Column | 060 | Level 1 |
| F 14.00 | Column | 070 | Level 2 |
| F 14.00 | Column | 080 | Level 3 |
| F 14.00 | Row | 009 | ASSETS |
| F 14.00 | Row | 010 | Financial assets held for trading |
| F 14.00 | Row | 020 | Derivatives |
| F 14.00 | Row | 030 | Equity instruments |
| F 14.00 | Row | 040 | Debt securities |
| F 14.00 | Row | 050 | Loans and advances |
| F 14.00 | Row | 060 | Financial assets designated at fair value through profit or loss |
| F 14.00 | Row | 070 | Equity instruments |
| F 14.00 | Row | 080 | Debt securities |
| F 14.00 | Row | 090 | Loans and advances |
| F 14.00 | Row | 100 | Available-for-sale financial assets |
| F 14.00 | Row | 110 | Equity instruments |
| F 14.00 | Row | 120 | Debt securities |
| F 14.00 | Row | 130 | Loans and advances |
| F 14.00 | Row | 140 | Derivatives – Hedge accounting |
| F 14.00 | Row | 149 | LIABILITIES |
| F 14.00 | Row | 150 | Financial liabilities held for trading |
| F 14.00 | Row | 160 | Derivatives |
| F 14.00 | Row | 170 | Short positions |
| F 14.00 | Row | 180 | Deposits |
| F 14.00 | Row | 190 | Debt securities issued |
| F 14.00 | Row | 200 | Other financial liabilities |
| F 14.00 | Row | 210 | Financial liabilities designated at fair value through profit or loss |
| F 14.00 | Row | 220 | Deposits |
| F 14.00 | Row | 230 | Debt securities issued |
| F 14.00 | Row | 240 | Other financial liabilities |
| F 14.00 | Row | 250 | Derivatives – Hedge accounting |
| F 15.00.a | Column | 008 | Transferred financial assets entirely recognized |
| F 15.00.a | Column | 009 | Transferred assets |
| F 15.00.a | Column | 010 | Carrying amount |
| F 15.00.a | Column | 020 | Of which: securitizations |
| F 15.00.a | Column | 030 | Of which: repurchase agreements |
| F 15.00.a | Column | 069 | Transferred financial assets recognized to the extent of the institutions continuing involvement |
| F 15.00.a | Column | 070 | Principal amount outstanding of the original assets |
| F 15.00.a | Column | 080 | Carrying amount of assets still recognised [continuing involvement] |
| F 15.00.a | Column | 100 | Principal amount outstanding of transferred financial assets entirely derecognised for which the institution retains servicing rights |
| F 15.00.a | Column | 110 | Amounts derecognised for capital purposes |
| F 15.00.a | Row | 010 | Financial assets held for trading |
| F 15.00.a | Row | 020 | Equity instruments |
| F 15.00.a | Row | 030 | Debt securities |
| F 15.00.a | Row | 040 | Loans and advances |
| F 15.00.a | Row | 041 | Trading financial assets |
| F 15.00.a | Row | 042 | Equity instruments |
| F 15.00.a | Row | 043 | Debt securities |
| F 15.00.a | Row | 044 | Loans and advances |
| F 15.00.a | Row | 050 | Financial assets designated at fair value through profit or loss |
| F 15.00.a | Row | 060 | Equity instruments |
| F 15.00.a | Row | 070 | Debt securities |
| F 15.00.a | Row | 080 | Loans and advances |
| F 15.00.a | Row | 090 | Available-for-sale financial assets |
| F 15.00.a | Row | 100 | Equity instruments |
| F 15.00.a | Row | 110 | Debt securities |
| F 15.00.a | Row | 120 | Loans and advances |
| F 15.00.a | Row | 121 | Non-trading non-derivative financial assets measured at fair value through profit or loss |
| F 15.00.a | Row | 122 | Equity instruments |
| F 15.00.a | Row | 123 | Debt securities |
| F 15.00.a | Row | 124 | Loan and advances |
| F 15.00.a | Row | 125 | Non-trading non-derivative financial assets measured at fair value to equity |
| F 15.00.a | Row | 126 | Equity instruments |
| F 15.00.a | Row | 127 | Debt securities |
| F 15.00.a | Row | 128 | Loan and advances |
| F 15.00.a | Row | 130 | Loans and receivables |
| F 15.00.a | Row | 140 | Debt securities |
| F 15.00.a | Row | 150 | Loans and advances |
| F 15.00.a | Row | 160 | Held-to-maturity investments |
| F 15.00.a | Row | 170 | Debt securities |
| F 15.00.a | Row | 180 | Loans and advances |
| F 15.00.a | Row | 181 | Non-trading debt instruments measured at a cost-based method |
| F 15.00.a | Row | 182 | Debt securities |
| F 15.00.a | Row | 183 | Loans and advances |
| F 15.00.a | Row | 184 | Other non-trading non-derivative financial assets |
| F 15.00.a | Row | 185 | Equity instruments |
| F 15.00.a | Row | 186 | Debt securities |
| F 15.00.a | Row | 187 | Loans and advances |
| F 15.00.a | Row | 190 | Total |
| F 15.00.b | Column | 039 | Associated liabilities |
| F 15.00.b | Column | 040 | Carrying amount |
| F 15.00.b | Column | 050 | Of which securitizations |
| F 15.00.b | Column | 060 | Of which repurchase agreements |
| F 15.00.b | Column | 089 | Transferred financial assets recognized to the extent of the institutions continuing involvement |
| F 15.00.b | Column | 090 | Carrying amount of associated liabilities |
| F 15.00.b | Row | 010 | Financial assets held for trading |
| F 15.00.b | Row | 020 | Equity instruments |
| F 15.00.b | Row | 030 | Debt securities |
| F 15.00.b | Row | 040 | Loans and advances |
| F 15.00.b | Row | 041 | Trading financial assets |
| F 15.00.b | Row | 042 | Equity instruments |
| F 15.00.b | Row | 043 | Debt securities |
| F 15.00.b | Row | 044 | Loans and advances |
| F 15.00.b | Row | 050 | Financial assets designated at fair value through profit or loss |
| F 15.00.b | Row | 060 | Equity instruments |
| F 15.00.b | Row | 070 | Debt securities |
| F 15.00.b | Row | 080 | Loans and advances |
| F 15.00.b | Row | 090 | Available-for-sale financial assets |
| F 15.00.b | Row | 100 | Equity instruments |
| F 15.00.b | Row | 110 | Debt securities |
| F 15.00.b | Row | 120 | Loans and advances |
| F 15.00.b | Row | 121 | Non-trading non-derivative financial assets measured at fair value through profit or loss |
| F 15.00.b | Row | 122 | Equity instruments |
| F 15.00.b | Row | 123 | Debt securities |
| F 15.00.b | Row | 124 | Loan and advances |
| F 15.00.b | Row | 125 | Non-trading non-derivative financial assets measured at fair value to equity |
| F 15.00.b | Row | 126 | Equity instruments |
| F 15.00.b | Row | 127 | Debt securities |
| F 15.00.b | Row | 128 | Loan and advances |
| F 15.00.b | Row | 130 | Loans and receivables |
| F 15.00.b | Row | 140 | Debt securities |
| F 15.00.b | Row | 150 | Loans and advances |
| F 15.00.b | Row | 160 | Held-to-maturity investments |
| F 15.00.b | Row | 170 | Debt securities |
| F 15.00.b | Row | 180 | Loans and advances |
| F 15.00.b | Row | 181 | Non-trading debt instruments measured at a cost-based method |
| F 15.00.b | Row | 182 | Debt securities |
| F 15.00.b | Row | 183 | Loans and advances |
| F 15.00.b | Row | 184 | Other non-trading non-derivative financial assets |
| F 15.00.b | Row | 185 | Equity instruments |
| F 15.00.b | Row | 186 | Debt securities |
| F 15.00.b | Row | 187 | Loans and advances |
| F 15.00.b | Row | 190 | Total |
| F 16.01.a | Column | 010 | Income |
| F 16.01.a | Column | 020 | Expenses |
| F 16.01.a | Row | 010 | Derivatives |
| F 16.01.a | Row | 020 | Debt securities |
| F 16.01.a | Row | 030 | Central banks |
| F 16.01.a | Row | 040 | General governments |
| F 16.01.a | Row | 050 | Credit institutions |
| F 16.01.a | Row | 060 | Other financial corporations |
| F 16.01.a | Row | 070 | Non-financial corporations |
| F 16.01.a | Row | 080 | Loans and advances |
| F 16.01.a | Row | 090 | Central banks |
| F 16.01.a | Row | 100 | General governments |
| F 16.01.a | Row | 110 | Credit institutions |
| F 16.01.a | Row | 120 | Other financial corporations |
| F 16.01.a | Row | 130 | Non-financial corporations |
| F 16.01.a | Row | 140 | Households |
| F 16.01.a | Row | 150 | Other assets |
| F 16.01.a | Row | 160 | Deposits |
| F 16.01.a | Row | 170 | Central banks |
| F 16.01.a | Row | 180 | General governments |
| F 16.01.a | Row | 190 | Credit institutions |
| F 16.01.a | Row | 200 | Other financial corporations |
| F 16.01.a | Row | 210 | Non-financial corporations |
| F 16.01.a | Row | 220 | Households |
| F 16.01.a | Row | 230 | Debt securities issued |
| F 16.01.a | Row | 240 | Other financial liabilities |
| F 16.01.a | Row | 250 | Derivatives - Hedge accounting, interest rate risk |
| F 16.01.a | Row | 260 | Other Liabilities |
| F 16.01.b | Column | 010 | Income |
| F 16.01.b | Column | 020 | Expenses |
| F 16.01.b | Row | 270 | Interest |
| F 16.02 | Column | 010 | Current period |
| F 16.02 | Row | 010 | Equity instruments |
| F 16.02 | Row | 020 | Debt securities |
| F 16.02 | Row | 030 | Loans and advances |
| F 16.02 | Row | 040 | Deposits |
| F 16.02 | Row | 050 | Debt securities issued |
| F 16.02 | Row | 060 | Other financial liabilities |
| F 16.02 | Row | 070 | Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss |
| F 16.03 | Column | 010 | Current period |
| F 16.03 | Row | 010 | Derivatives |
| F 16.03 | Row | 020 | Equity instruments |
| F 16.03 | Row | 030 | Debt securities |
| F 16.03 | Row | 040 | Loans and advances |
| F 16.03 | Row | 050 | Short positions |
| F 16.03 | Row | 060 | Deposits |
| F 16.03 | Row | 070 | Debt securities issued |
| F 16.03 | Row | 080 | Other financial liabilities |
| F 16.03 | Row | 090 | Gains or (-) losses on financial assets and liabilities held for trading, net |
| F 16.03 | Row | 100 | Derivatives |
| F 16.03 | Row | 110 | Equity instruments |
| F 16.03 | Row | 120 | Debt securities |
| F 16.03 | Row | 130 | Loans and advances |
| F 16.03 | Row | 140 | Short positions |
| F 16.03 | Row | 150 | Deposits |
| F 16.03 | Row | 160 | Debt securities issued |
| F 16.03 | Row | 170 | Other financial liabilities |
| F 16.03 | Row | 180 | Gains or (-) losses on trading financial assets and liabilities, net |
| F 16.04 | Column | 010 | Current period |
| F 16.04 | Row | 010 | Interest rate instruments and related derivatives |
| F 16.04 | Row | 020 | Equity instruments and related derivatives |
| F 16.04 | Row | 030 | Foreign exchange trading and related derivatives |
| F 16.04 | Row | 040 | Credit risk instruments and related derivatives |
| F 16.04 | Row | 050 | Commodities and related derivatives |
| F 16.04 | Row | 060 | Other |
| F 16.04 | Row | 070 | Gains or (-) losses on financial assets and liabilities held for trading, net |
| F 16.04 | Row | 080 | Interest rate instruments and related derivatives |
| F 16.04 | Row | 090 | Equity instruments and related derivatives |
| F 16.04 | Row | 100 | Foreign exchange trading and related derivatives |
| F 16.04 | Row | 110 | Credit risk instruments and related derivatives |
| F 16.04 | Row | 120 | Commodities and related derivatives |
| F 16.04 | Row | 130 | Other |
| F 16.04 | Row | 140 | Gains or (-) losses on trading financial assets and liabilities, net |
| F 16.05 | Column | 010 | Current period |
| F 16.05 | Column | 020 | Amount of change in FV due to changes in the credit risk |
| F 16.05 | Row | 010 | Equity instruments |
| F 16.05 | Row | 020 | Debt securities |
| F 16.05 | Row | 030 | Loans and advances |
| F 16.05 | Row | 040 | Deposits |
| F 16.05 | Row | 050 | Debt securities issued |
| F 16.05 | Row | 060 | Other financial liabilities |
| F 16.05 | Row | 070 | Gains or (-) losses on financial assets and liabilities designated at fair value through profit or loss, net |
| F 16.05 | Row | 080 | Equity instruments |
| F 16.05 | Row | 090 | Debt securities |
| F 16.05 | Row | 100 | Loans and advances |
| F 16.05 | Row | 110 | Deposits |
| F 16.05 | Row | 120 | Debt securities issued |
| F 16.05 | Row | 130 | Other financial liabilities |
| F 16.05 | Row | 140 | Gains or (-) losses on non-trading financial assets and liabilities, net |
| F 16.06 | Column | 010 | Current period |
| F 16.06 | Row | 010 | Fair value changes of the hedging instrument [including discontinuation] |
| F 16.06 | Row | 020 | Fair value changes of the hedged item attributable to the hedged risk |
| F 16.06 | Row | 030 | Ineffectiveness in profit or loss from cash flow hedges |
| F 16.06 | Row | 040 | Ineffectiveness in profit or loss from hedges of net investments in foreign operations |
| F 16.06 | Row | 050 | Gains or (-) losses from hedge accounting, net |
| F 16.07.a | Column | 009 | Current period |
| F 16.07.a | Column | 010 | Additions |
| F 16.07.a | Column | 020 | Reversals |
| F 16.07.a | Column | 030 | Total |
| F 16.07.a | Row | 010 | Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss |
| F 16.07.a | Row | 020 | Financial assets measured at cost [unquoted equity and related derivatives] |
| F 16.07.a | Row | 030 | Available-for-sale financial assets |
| F 16.07.a | Row | 040 | Loans and receivables |
| F 16.07.a | Row | 050 | Held-to-maturity investments |
| F 16.07.a | Row | 060 | Impairment or (-) reversal of impairment of investment in subsidiaries, joint ventures and associates |
| F 16.07.a | Row | 070 | Subsidiaries |
| F 16.07.a | Row | 080 | Joint ventures |
| F 16.07.a | Row | 090 | Associates |
| F 16.07.a | Row | 100 | Impairment or (-) reversal of impairment on non-financial assets |
| F 16.07.a | Row | 110 | Property, plant and equipment |
| F 16.07.a | Row | 120 | Investment properties |
| F 16.07.a | Row | 130 | Goodwill |
| F 16.07.a | Row | 140 | Other intangible assets |
| F 16.07.a | Row | 150 | Total |
| F 16.07.a | Row | 160 | Interest income on impaired financial assets accrued |
| F 16.07.b | Column | 040 | Accumulated impairment |
| F 16.07.b | Row | 060 | Impairment or (-) reversal of impairment of investment in subsidiaries, joint ventures and associates |
| F 16.07.b | Row | 070 | Subsidiaries |
| F 16.07.b | Row | 080 | Joint ventures |
| F 16.07.b | Row | 090 | Associates |
| F 16.07.b | Row | 100 | Impairment or (-) reversal of impairment on non-financial assets |
| F 16.07.b | Row | 110 | Property, plant and equipment |
| F 16.07.b | Row | 120 | Investment properties |
| F 16.07.b | Row | 130 | Goodwill |
| F 16.07.b | Row | 140 | Other intangible assets |
| F 16.07.b | Row | 150 | Total |
| F 17.01 | Column | 010 | Accounting scope of consolidation [carrying amount] |
| F 17.01 | Row | 010 | Cash and cash balances at central banks |
| F 17.01 | Row | 020 | Cash on hand |
| F 17.01 | Row | 030 | Cash balances at central banks |
| F 17.01 | Row | 040 | Other demand deposits |
| F 17.01 | Row | 050 | Financial assets held for trading |
| F 17.01 | Row | 060 | Derivatives |
| F 17.01 | Row | 070 | Equity instruments |
| F 17.01 | Row | 080 | Debt securities |
| F 17.01 | Row | 090 | Loans and advances |
| F 17.01 | Row | 091 | Trading financial assets |
| F 17.01 | Row | 092 | Derivatives |
| F 17.01 | Row | 093 | Equity instruments |
| F 17.01 | Row | 094 | Debt securities |
| F 17.01 | Row | 095 | Loans and advances |
| F 17.01 | Row | 100 | Financial assets designated at fair value through profit or loss |
| F 17.01 | Row | 110 | Equity instruments |
| F 17.01 | Row | 120 | Debt securities |
| F 17.01 | Row | 130 | Loans and advances |
| F 17.01 | Row | 140 | Available-for-sale financial assets |
| F 17.01 | Row | 150 | Equity instruments |
| F 17.01 | Row | 160 | Debt securities |
| F 17.01 | Row | 170 | Loans and advances |
| F 17.01 | Row | 171 | Non-trading non-derivative financial assets measured at fair value through profit or loss |
| F 17.01 | Row | 172 | Equity instruments |
| F 17.01 | Row | 173 | Debt securities |
| F 17.01 | Row | 174 | Loan and advances |
| F 17.01 | Row | 175 | Non-trading non-derivative financial assets measured at fair value to equity |
| F 17.01 | Row | 176 | Equity instruments |
| F 17.01 | Row | 177 | Debt securities |
| F 17.01 | Row | 178 | Loan and advances |
| F 17.01 | Row | 180 | Loans and receivables |
| F 17.01 | Row | 190 | Debt securities |
| F 17.01 | Row | 200 | Loans and advances |
| F 17.01 | Row | 210 | Held-to-maturity investments |
| F 17.01 | Row | 220 | Debt securities |
| F 17.01 | Row | 230 | Loans and advances |
| F 17.01 | Row | 231 | Non-trading debt instruments measured at a cost-based method |
| F 17.01 | Row | 232 | Debt securities |
| F 17.01 | Row | 233 | Loans and advances |
| F 17.01 | Row | 234 | Other non-trading non-derivative financial assets |
| F 17.01 | Row | 235 | Equity instruments |
| F 17.01 | Row | 236 | Debt securities |
| F 17.01 | Row | 237 | Loans and advances |
| F 17.01 | Row | 240 | Derivatives – Hedge accounting |
| F 17.01 | Row | 250 | Fair value changes of the hedged items in portfolio hedge of interest rate risk |
| F 17.01 | Row | 260 | Investments in subsidiaries, joint ventures and associates |
| F 17.01 | Row | 270 | Assets under reinsurance and insurance contracts |
| F 17.01 | Row | 280 | Tangible assets |
| F 17.01 | Row | 290 | Intangible assets |
| F 17.01 | Row | 300 | Goodwill |
| F 17.01 | Row | 310 | Other intangible assets |
| F 17.01 | Row | 320 | Tax assets |
| F 17.01 | Row | 330 | Current tax assets |
| F 17.01 | Row | 340 | Deferred tax assets |
| F 17.01 | Row | 350 | Other assets |
| F 17.01 | Row | 360 | Non-current assets and disposal groups classified as held for sale |
| F 17.01 | Row | 370 | Total assets |
| F 17.02 | Column | 010 | Accounting scope of consolidation [carrying amount] |
| F 17.02 | Row | 010 | Loan commitments given |
| F 17.02 | Row | 020 | Financial guarantees given |
| F 17.02 | Row | 030 | Other Commitments given |
| F 17.02 | Row | 040 | Off-balance sheet exposures |
| F 17.03 | Column | 010 | Accounting scope of consolidation [carrying amount] |
| F 17.03 | Row | 010 | Financial liabilities held for trading |
| F 17.03 | Row | 020 | Derivatives |
| F 17.03 | Row | 030 | Short positions |
| F 17.03 | Row | 040 | Deposits |
| F 17.03 | Row | 050 | Debt securities issued |
| F 17.03 | Row | 060 | Other financial liabilities |
| F 17.03 | Row | 061 | Trading financial liabilities |
| F 17.03 | Row | 062 | Derivatives |
| F 17.03 | Row | 063 | Short positions |
| F 17.03 | Row | 064 | Deposits |
| F 17.03 | Row | 065 | Debt securities issued |
| F 17.03 | Row | 066 | Other financial liabilities |
| F 17.03 | Row | 070 | Financial liabilities designated at fair value through profit or loss |
| F 17.03 | Row | 080 | Deposits |
| F 17.03 | Row | 090 | Debt securities issued |
| F 17.03 | Row | 100 | Other financial liabilities |
| F 17.03 | Row | 110 | Financial liabilities measured at amortised cost |
| F 17.03 | Row | 120 | Deposits |
| F 17.03 | Row | 130 | Debt securities issued |
| F 17.03 | Row | 140 | Other financial liabilities |
| F 17.03 | Row | 141 | Non-trading non-derivative financial liabilities measured at a cost-based method |
| F 17.03 | Row | 142 | Deposits |
| F 17.03 | Row | 143 | Debt securities issued |
| F 17.03 | Row | 144 | Other financial liabilities |
| F 17.03 | Row | 150 | Derivatives – Hedge accounting |
| F 17.03 | Row | 160 | Fair value changes of the hedged items in portfolio hedge of interest rate risk |
| F 17.03 | Row | 170 | Liabilities under reinsurance and insurance contracts |
| F 17.03 | Row | 180 | Provisions |
| F 17.03 | Row | 190 | Tax liabilities |
| F 17.03 | Row | 200 | Current tax liabilities |
| F 17.03 | Row | 210 | Deferred tax liabilities |
| F 17.03 | Row | 220 | Share capital repayable on demand |
| F 17.03 | Row | 230 | Other liabilities |
| F 17.03 | Row | 240 | Liabilities included in disposal groups classified as held for sale |
| F 17.03 | Row | 250 | Total liabilities |
| F 17.03 | Row | 260 | Capital |
| F 17.03 | Row | 270 | Share premium |
| F 17.03 | Row | 280 | Equity instruments issued other than capital |
| F 17.03 | Row | 290 | Other equity |
| F 17.03 | Row | 300 | Accumulated other comprehensive income |
| F 17.03 | Row | 310 | Retained earnings |
| F 17.03 | Row | 320 | Revaluation reserves |
| F 17.03 | Row | 325 | Fair value reserves |
| F 17.03 | Row | 330 | Other reserves |
| F 17.03 | Row | 335 | First consolidation differences |
| F 17.03 | Row | 340 | (-) Treasury shares |
| F 17.03 | Row | 350 | Profit or loss attributable to Owners of the parent |
| F 17.03 | Row | 360 | (-) Interim dividends |
| F 17.03 | Row | 370 | Minority interests [Non-controlling interests] |
| F 17.03 | Row | 380 | Total equity |
| F 17.03 | Row | 390 | Total equity and total liabilities |
| F 20.01 | Column | 010 | Domestic activities |
| F 20.01 | Column | 020 | Non-domestic activities |
| F 20.01 | Row | 010 | Cash and cash balances at central banks |
| F 20.01 | Row | 020 | Cash on hand |
| F 20.01 | Row | 030 | Cash balances at central banks |
| F 20.01 | Row | 040 | Other demand deposits |
| F 20.01 | Row | 050 | Financial assets held for trading |
| F 20.01 | Row | 060 | Derivatives |
| F 20.01 | Row | 070 | Equity instruments |
| F 20.01 | Row | 080 | Debt securities |
| F 20.01 | Row | 090 | Loans and advances |
| F 20.01 | Row | 091 | Trading financial assets |
| F 20.01 | Row | 092 | Derivatives held for trading |
| F 20.01 | Row | 093 | Equity instruments |
| F 20.01 | Row | 094 | Debt securities |
| F 20.01 | Row | 095 | Loans and advances |
| F 20.01 | Row | 100 | Financial assets designated at fair value through profit or loss |
| F 20.01 | Row | 110 | Equity instruments |
| F 20.01 | Row | 120 | Debt securities |
| F 20.01 | Row | 130 | Loans and advances |
| F 20.01 | Row | 140 | Available-for-sale financial assets |
| F 20.01 | Row | 150 | Equity instruments |
| F 20.01 | Row | 160 | Debt securities |
| F 20.01 | Row | 170 | Loans and advances |
| F 20.01 | Row | 171 | Non-trading non-derivative financial assets measured at fair value through profit or loss |
| F 20.01 | Row | 172 | Equity instruments |
| F 20.01 | Row | 173 | Debt securities |
| F 20.01 | Row | 174 | Loan and advances |
| F 20.01 | Row | 175 | Non-trading non-derivative financial assets measured at fair value to equity |
| F 20.01 | Row | 176 | Equity instruments |
| F 20.01 | Row | 177 | Debt securities |
| F 20.01 | Row | 178 | Loan and advances |
| F 20.01 | Row | 180 | Loans and receivables |
| F 20.01 | Row | 190 | Debt securities |
| F 20.01 | Row | 200 | Loans and advances |
| F 20.01 | Row | 210 | Held-to-maturity investments |
| F 20.01 | Row | 220 | Debt securities |
| F 20.01 | Row | 230 | Loans and advances |
| F 20.01 | Row | 231 | Non-trading debt instruments measured at a cost-based method |
| F 20.01 | Row | 232 | Debt securities |
| F 20.01 | Row | 233 | Loans and advances |
| F 20.01 | Row | 234 | Other non-trading non-derivative financial assets |
| F 20.01 | Row | 235 | Equity instruments |
| F 20.01 | Row | 236 | Debt securities |
| F 20.01 | Row | 237 | Loans and advances |
| F 20.01 | Row | 240 | Derivatives – Hedge accounting |
| F 20.01 | Row | 250 | Fair value changes of the hedged items in portfolio hedge of interest rate risk |
| F 20.01 | Row | 260 | Tangible assets |
| F 20.01 | Row | 270 | Intangible assets |
| F 20.01 | Row | 280 | Investments in subsidiaries, joint ventures and associates |
| F 20.01 | Row | 290 | Tax assets |
| F 20.01 | Row | 300 | Other assets |
| F 20.01 | Row | 310 | Non-current assets and disposal groups classified as held for sale |
| F 20.01 | Row | 320 | Total assets |
| F 20.02 | Column | 010 | Domestic activities |
| F 20.02 | Column | 020 | Non-domestic activities |
| F 20.02 | Row | 010 | Financial liabilities held for trading |
| F 20.02 | Row | 020 | Derivatives |
| F 20.02 | Row | 030 | Short positions |
| F 20.02 | Row | 040 | Deposits |
| F 20.02 | Row | 050 | Debt securities issued |
| F 20.02 | Row | 060 | Other financial liabilities |
| F 20.02 | Row | 061 | Trading financial liabilities |
| F 20.02 | Row | 062 | Derivatives held for trading |
| F 20.02 | Row | 063 | Short positions |
| F 20.02 | Row | 064 | Deposits |
| F 20.02 | Row | 065 | Debt securities issued |
| F 20.02 | Row | 066 | Other financial liabilities |
| F 20.02 | Row | 070 | Financial liabilities designated at fair value through profit or loss |
| F 20.02 | Row | 080 | Deposits |
| F 20.02 | Row | 090 | Debt securities issued |
| F 20.02 | Row | 100 | Other financial liabilities |
| F 20.02 | Row | 110 | Financial liabilities measured at amortised cost |
| F 20.02 | Row | 120 | Deposits |
| F 20.02 | Row | 130 | Debt securities issued |
| F 20.02 | Row | 140 | Other financial liabilities |
| F 20.02 | Row | 141 | Non-trading non-derivative financial liabilities measured at a cost-based method |
| F 20.02 | Row | 142 | Deposits |
| F 20.02 | Row | 143 | Debt securities issued |
| F 20.02 | Row | 144 | Other financial liabilities |
| F 20.02 | Row | 150 | Derivatives – Hedge accounting |
| F 20.02 | Row | 160 | Fair value changes of the hedged items in portfolio hedge of interest rate risk |
| F 20.02 | Row | 170 | Provisions |
| F 20.02 | Row | 180 | Tax liabilities |
| F 20.02 | Row | 190 | Share capital repayable on demand |
| F 20.02 | Row | 200 | Other liabilities |
| F 20.02 | Row | 210 | Liabilities included in disposal groups classified as held for sale |
| F 20.02 | Row | 220 | Liabilities |
| F 20.03 | Column | 010 | Domestic activities |
| F 20.03 | Column | 020 | Non-domestic activities |
| F 20.03 | Row | 010 | Interest income |
| F 20.03 | Row | 020 | (Interest expense) |
| F 20.03 | Row | 030 | (Expenses on share capital repayable on demand) |
| F 20.03 | Row | 040 | Dividend income |
| F 20.03 | Row | 050 | Fee and commission income |
| F 20.03 | Row | 060 | (Fee and commission expenses) |
| F 20.03 | Row | 070 | Realised gains or (-) losses on financial assets & liabilities not measured at fair value through profit or loss, net |
| F 20.03 | Row | 080 | Gains or (-) losses on financial assets and liabilities held for trading, net |
| F 20.03 | Row | 085 | Gains or (-) losses on trading financial assets and liabilities, net |
| F 20.03 | Row | 090 | Gains or (-) losses on financial assets and liabilities designated at fair value through profit or loss, net |
| F 20.03 | Row | 095 | Gains or (-) losses on non trading financial assets and liabilities, net |
| F 20.03 | Row | 100 | Gains or (-) losses from hedge accounting, net |
| F 20.03 | Row | 110 | Exchange differences [gain or (-) loss], net |
| F 20.03 | Row | 120 | Gains or (-) losses on derecognition of investments in subsidiaries, joint ventures and associates, net |
| F 20.03 | Row | 130 | Gains or (-) losses on derecognition of non financial assets other than held for sale, net |
| F 20.03 | Row | 140 | Other operating income |
| F 20.03 | Row | 150 | (Other operating expenses) |
| F 20.03 | Row | 155 | TOTAL OPERATING INCOME, NET |
| F 20.03 | Row | 160 | (Administrative expenses) |
| F 20.03 | Row | 170 | (Depreciation) |
| F 20.03 | Row | 175 | (Increases or (-) decreases of the fund for general banking risks, net) |
| F 20.03 | Row | 180 | (Provisions or (-) reversal of provisions) |
| F 20.03 | Row | 190 | (Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss) |
| F 20.03 | Row | 200 | (Impairment or (-) reversal of impairment of investments in subsidiaries, joint ventures and associates) |
| F 20.03 | Row | 210 | (Impairment or (-) reversal of impairment on non-financial assets) |
| F 20.03 | Row | 220 | Negative goodwill recognised in profit or loss |
| F 20.03 | Row | 230 | Share of the profit or (-) loss of investments in subsidiaries, joint ventures and associates |
| F 20.03 | Row | 240 | Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations |
| F 20.03 | Row | 250 | Profit or (-) loss before tax from continuing operations |
| F 20.03 | Row | 260 | (Tax expense or (-) income related to profit or loss from continuing operations) |
| F 20.03 | Row | 270 | Profit or (-) loss after tax from continuing operations |
| F 20.03 | Row | 275 | Extraordinary profit or (-) loss after tax |
| F 20.03 | Row | 280 | Profit or (-) loss after tax from discontinued operations |
| F 20.03 | Row | 290 | Profit or (-) loss for the year |
| F 20.04 | Column | 010 | Carrying amount |
| F 20.04 | Column | 020 | Of which: defaulted |
| F 20.04 | Column | 030 | Accumulated impairment, or accumulated changes in fair value due to credit risk |
| F 20.04 | Row | 010 | Derivatives |
| F 20.04 | Row | 020 | Of which: credit institutions |
| F 20.04 | Row | 030 | Of which: other financial corporations |
| F 20.04 | Row | 040 | Equity instruments |
| F 20.04 | Row | 050 | Of which: credit institutions |
| F 20.04 | Row | 060 | Of which: other financial corporations |
| F 20.04 | Row | 070 | Of which: non-financial corporations |
| F 20.04 | Row | 080 | Debt securities |
| F 20.04 | Row | 090 | Central banks |
| F 20.04 | Row | 100 | General governments |
| F 20.04 | Row | 110 | Credit institutions |
| F 20.04 | Row | 120 | Other financial corporations |
| F 20.04 | Row | 130 | Non-financial corporations |
| F 20.04 | Row | 140 | Loans and advances |
| F 20.04 | Row | 150 | Central banks |
| F 20.04 | Row | 160 | General governments |
| F 20.04 | Row | 170 | Credit institutions |
| F 20.04 | Row | 180 | Other financial corporations |
| F 20.04 | Row | 190 | Non-financial corporations |
| F 20.04 | Row | 200 | Of which: Small and medium sized enterprises |
| F 20.04 | Row | 210 | Of which: Commercial real estate |
| F 20.04 | Row | 220 | Households |
| F 20.04 | Row | 230 | Of which: Residential mortgage loans |
| F 20.04 | Row | 240 | Of which: Credit for consumption |
| F 20.04 | Sheet | 999 | Country of residence of the counterparty |
| F 20.05.a | Column | 010 | Nominal amount |
| F 20.05.a | Column | 020 | Of which: defaulted |
| F 20.05.a | Row | 010 | Loan commitments given |
| F 20.05.a | Row | 020 | Financial guarantees given |
| F 20.05.a | Row | 030 | Other commitments given |
| F 20.05.a | Sheet | 999 | Country of residence of the counterparty |
| F 20.05.b | Column | 030 | Provisions for commitments and guarantees given |
| F 20.05.b | Row | 010 | Loan commitments given |
| F 20.05.b | Row | 020 | Financial guarantees given |
| F 20.05.b | Row | 030 | Other commitments given |
| F 20.05.b | Sheet | 999 | Country of residence of the counterparty |
| F 20.06 | Column | 010 | Carrying amount |
| F 20.06 | Row | 010 | Derivatives |
| F 20.06 | Row | 020 | Of which: credit institutions |
| F 20.06 | Row | 030 | Of which: other financial corporations |
| F 20.06 | Row | 040 | Short positions |
| F 20.06 | Row | 050 | Of which: credit institutions |
| F 20.06 | Row | 060 | Of which: other financial corporations |
| F 20.06 | Row | 070 | Deposits |
| F 20.06 | Row | 080 | Central banks |
| F 20.06 | Row | 090 | General governments |
| F 20.06 | Row | 100 | Credit institutions |
| F 20.06 | Row | 110 | Other financial corporations |
| F 20.06 | Row | 120 | Non-financial corporations |
| F 20.06 | Row | 130 | Households |
| F 20.06 | Sheet | 999 | Country of residence of the counterparty |
| F 20.07 | Column | 010 | Non financial corporations [Gross carrying amount] |
| F 20.07 | Column | 020 | Accumulated impairment or Accumulated changes in fair value due to credit risk |
| F 20.07 | Row | 010 | A Agriculture, forestry and fishing |
| F 20.07 | Row | 020 | B Mining and quarrying |
| F 20.07 | Row | 030 | C Manufacturing |
| F 20.07 | Row | 040 | D Electricity, gas, steam and air conditioning supply |
| F 20.07 | Row | 050 | E Water supply |
| F 20.07 | Row | 060 | F Construction |
| F 20.07 | Row | 070 | G Wholesale and retail trade |
| F 20.07 | Row | 080 | H Transport ans storage |
| F 20.07 | Row | 090 | I Accommodation and food service activities |
| F 20.07 | Row | 100 | J Information and communication |
| F 20.07 | Row | 110 | L Real estate activities |
| F 20.07 | Row | 120 | M Professional, scientific and technical activities |
| F 20.07 | Row | 130 | N Administrative and support service activities |
| F 20.07 | Row | 140 | O Public administration and defence, compulsory social security |
| F 20.07 | Row | 150 | P Education |
| F 20.07 | Row | 160 | Q Human health services and social work activities |
| F 20.07 | Row | 170 | R Arts, entertainment and recreation |
| F 20.07 | Row | 180 | S Other services |
| F 20.07 | Row | 190 | Loans and advances |
| F 20.07 | Sheet | 999 | Country of residence of the counterparty |
| F 21.00 | Column | 010 | Carrying amount |
| F 21.00 | Row | 010 | Property plant and equipment |
| F 21.00 | Row | 020 | revaluation model |
| F 21.00 | Row | 030 | cost model |
| F 21.00 | Row | 040 | Investment property |
| F 21.00 | Row | 050 | fair value model |
| F 21.00 | Row | 060 | cost model |
| F 21.00 | Row | 070 | Other intangible assets |
| F 21.00 | Row | 080 | revaluation model |
| F 21.00 | Row | 090 | cost model |
| F 22.01 | Column | 010 | Income and expenses of the current period |
| F 22.01 | Row | 010 | Fee and commission income |
| F 22.01 | Row | 020 | Securities |
| F 22.01 | Row | 030 | Issuances |
| F 22.01 | Row | 040 | Transfer orders |
| F 22.01 | Row | 050 | Other |
| F 22.01 | Row | 060 | Clearing and settlement |
| F 22.01 | Row | 070 | Asset management |
| F 22.01 | Row | 080 | Custody [by type of customer] |
| F 22.01 | Row | 090 | Collective investment |
| F 22.01 | Row | 100 | Other |
| F 22.01 | Row | 110 | Central administration services for collective investment |
| F 22.01 | Row | 120 | Fiduciary transactions |
| F 22.01 | Row | 130 | Payment services |
| F 22.01 | Row | 140 | Customer resources distributed but not managed [by type of product] |
| F 22.01 | Row | 150 | Collective investment |
| F 22.01 | Row | 160 | Insurance products |
| F 22.01 | Row | 170 | Other |
| F 22.01 | Row | 180 | Structured Finance |
| F 22.01 | Row | 190 | Servicing of securitization activities |
| F 22.01 | Row | 200 | Loan commitments given |
| F 22.01 | Row | 210 | Financial guarantees given |
| F 22.01 | Row | 220 | Other |
| F 22.01 | Row | 230 | (Fee and commission expenses) |
| F 22.01 | Row | 240 | (Clearing and settlement) |
| F 22.01 | Row | 250 | (Custody) |
| F 22.01 | Row | 260 | (Servicing of securitization activities) |
| F 22.01 | Row | 270 | (Loan commitments received) |
| F 22.01 | Row | 280 | (Financial guarantees received) |
| F 22.01 | Row | 290 | (Other) |
| F 22.02 | Column | 010 | Assets involved in the services provided by the institution |
| F 22.02 | Row | 010 | Asset management [by type of customer] |
| F 22.02 | Row | 020 | Collective investment |
| F 22.02 | Row | 030 | Pension funds |
| F 22.02 | Row | 040 | Customer portfolios managed on a discretionary basis |
| F 22.02 | Row | 050 | Other investment vehicles |
| F 22.02 | Row | 060 | Custody assets [by type of customer] |
| F 22.02 | Row | 070 | Collective investment |
| F 22.02 | Row | 080 | Other |
| F 22.02 | Row | 090 | Of which: entrusted to other entities |
| F 22.02 | Row | 100 | Central administrative services for collective investment |
| F 22.02 | Row | 110 | Fiduciary transactions |
| F 22.02 | Row | 120 | Payment services |
| F 22.02 | Row | 130 | Customer resources distributed but not managed [by type of product] |
| F 22.02 | Row | 140 | Collective investment |
| F 22.02 | Row | 150 | Insurance products |
| F 22.02 | Row | 160 | Other |
| F 30.01 | Column | 010 | Carrying amount of financial assets recognised in the balance sheet |
| F 30.01 | Column | 020 | Of which: liquidity support drawn |
| F 30.01 | Column | 030 | Fair value of liquidity support drawn |
| F 30.01 | Column | 040 | Carrying amount of financial liabilities recognised in the balance sheet |
| F 30.01 | Column | 050 | Nominal amount off-balance sheet items given by the reporting entity |
| F 30.01 | Column | 060 | Of which: nominal amount of loan commitments given |
| F 30.01 | Column | 070 | Losses incurred by the reporting entity in the current period |
| F 30.01 | Row | 010 | Total |
| F 30.02 | Column | 010 | Securitisation activities via Special Purpose Entities |
| F 30.02 | Column | 020 | Asset management |
| F 30.02 | Column | 030 | Other activities |
| F 30.02 | Row | 010 | Selected financial assets recognised in the reporting institution's balance sheet |
| F 30.02 | Row | 020 | of which: non-performing |
| F 30.02 | Row | 030 | Derivatives |
| F 30.02 | Row | 040 | Equity instruments |
| F 30.02 | Row | 050 | Debt securities |
| F 30.02 | Row | 060 | Loans and advances |
| F 30.02 | Row | 070 | Selected equity and financial liabilities recognised in the reporting institution's balance sheet |
| F 30.02 | Row | 080 | Equity instruments issued |
| F 30.02 | Row | 090 | Derivatives |
| F 30.02 | Row | 100 | Deposits |
| F 30.02 | Row | 110 | Debt securities issued |
| F 30.02 | Row | 120 | Off-balance sheet items given by the reporting institution |
| F 30.02 | Row | 130 | of which: defaulted |
| F 31.01 | Column | 010 | Parent and entities with joint control or significance influence |
| F 31.01 | Column | 020 | Subsidiaries and other entities of the same group |
| F 31.01 | Column | 030 | Associates and joint ventures |
| F 31.01 | Column | 040 | Key management of the institution or its parent |
| F 31.01 | Column | 050 | Other related parties |
| F 31.01 | Row | 010 | Selected financial assets |
| F 31.01 | Row | 020 | Equity instruments |
| F 31.01 | Row | 030 | Debt securities |
| F 31.01 | Row | 040 | Loans and advances |
| F 31.01 | Row | 050 | of which: Impaired financial assets |
| F 31.01 | Row | 060 | Selected financial liabilities |
| F 31.01 | Row | 070 | Deposits |
| F 31.01 | Row | 080 | Debt securities issued |
| F 31.01 | Row | 090 | Nominal amount of loan commitments, financial guarantees and other commitments given |
| F 31.01 | Row | 100 | of which: defaulted |
| F 31.01 | Row | 110 | Loan commitments, financial guarantees and other commitments received |
| F 31.01 | Row | 120 | Notional amount of derivatives |
| F 31.01 | Row | 130 | Allowances and provisions for impaired debt instruments, defaulted guarantees and defaulted commitments |
| F 31.02 | Column | 010 | Parent and parent entities with joint control or significant influence |
| F 31.02 | Column | 020 | Subsidiaries and other entities of the same group |
| F 31.02 | Column | 030 | Associates and joint ventures |
| F 31.02 | Column | 040 | Key management of the instruction or its parent |
| F 31.02 | Column | 050 | Other related parties |
| F 31.02 | Row | 010 | Interest Income |
| F 31.02 | Row | 020 | Interest expenses |
| F 31.02 | Row | 030 | Dividend income |
| F 31.02 | Row | 040 | Fee and commission income |
| F 31.02 | Row | 050 | Fee and commission expenses |
| F 31.02 | Row | 060 | Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss |
| F 31.02 | Row | 070 | Gains or (-) losses on derecognition of non-financial assets |
| F 31.02 | Row | 080 | Expenses or (-) reversals of expenses from current period in respect of impaired debt instruments, defaulted guarantees and defaulted commitments |
| F 40.01 | Column | 010 | LEI code |
| F 40.01 | Column | 020 | Entity code |
| F 40.01 | Column | 030 | Entity name |
| F 40.01 | Column | 040 | Entry date |
| F 40.01 | Column | 050 | Share Capital |
| F 40.01 | Column | 060 | Equity of Investee |
| F 40.01 | Column | 070 | Total assets of Investee |
| F 40.01 | Column | 080 | Profit (loss) of Investee |
| F 40.01 | Column | 090 | Jurisdiction of Incorporation |
| F 40.01 | Column | 100 | NACE code |
| F 40.01 | Column | 110 | Accumulated equity interest (%) |
| F 40.01 | Column | 120 | Voting rights (%) |
| F 40.01 | Column | 130 | Group structure (relationship) |
| F 40.01 | Column | 140 | Accounting treatment (IFRS Group) |
| F 40.01 | Column | 150 | Accounting treatment (CRR Group) |
| F 40.01 | Column | 160 | Carrying amount |
| F 40.01 | Column | 170 | Acquisition cost |
| F 40.01 | Column | 180 | Goodwill link to Investee |
| F 40.01 | Column | 190 | Fair value of investments for which there are published price quotations |
| F 40.01 | Row | 999 | Open |
| F 40.02 | Column | 010 | Security code |
| F 40.02 | Column | 020 | Entity code |
| F 40.02 | Column | 030 | Holding company LEI code |
| F 40.02 | Column | 040 | Holding company code |
| F 40.02 | Column | 050 | Holding company name |
| F 40.02 | Column | 060 | Accumulated equity interest (%) |
| F 40.02 | Column | 070 | Carrying amount |
| F 40.02 | Column | 080 | Acquisition cost |
| F 40.02 | Row | 999 | Open |
| F 41.01 | Column | 010 | Fair value |
| F 41.01 | Column | 019 | Fair value hierarchy |
| F 41.01 | Column | 020 | Level 1 |
| F 41.01 | Column | 030 | Level 2 |
| F 41.01 | Column | 040 | Level 3 |
| F 41.01 | Row | 009 | ASSETS |
| F 41.01 | Row | 010 | Loans and receivables |
| F 41.01 | Row | 020 | Debt securities |
| F 41.01 | Row | 030 | Loans and advances |
| F 41.01 | Row | 040 | Held-to-maturity investments |
| F 41.01 | Row | 050 | Debt securities |
| F 41.01 | Row | 060 | Loans and advances |
| F 41.01 | Row | 069 | LIABILITIES |
| F 41.01 | Row | 070 | Financial liabilities measured at amortised cost |
| F 41.01 | Row | 080 | Deposits |
| F 41.01 | Row | 090 | Debt securities issued |
| F 41.01 | Row | 100 | Other financial liabilities |
| F 41.02 | Column | 010 | Accounting mismatch |
| F 41.02 | Column | 020 | Evaluation on a fair value basis |
| F 41.02 | Column | 030 | Hybrid contracts |
| F 41.02 | Row | 009 | ASSETS |
| F 41.02 | Row | 010 | Financial assets designated at fair value through profit or loss |
| F 41.02 | Row | 020 | Equity Instruments |
| F 41.02 | Row | 030 | Debt securities |
| F 41.02 | Row | 040 | Loans and advances |
| F 41.02 | Row | 049 | LIABILITIES |
| F 41.02 | Row | 050 | Financial liabilities designated at fair value through profit or loss |
| F 41.02 | Row | 060 | Deposits |
| F 41.02 | Row | 070 | Debt securities issued |
| F 41.02 | Row | 080 | Other financial liabilities |
| F 41.03 | Column | 010 | Carrying amount |
| F 41.03 | Row | 009 | FINANCIAL ASSETS |
| F 41.03 | Row | 010 | Financial assets held for trading |
| F 41.03 | Row | 020 | Available-for-sale[Host contracts] |
| F 41.03 | Row | 030 | Loans and receivables[Host contracts] |
| F 41.03 | Row | 040 | Held-to-maturity investments [Host contracts] |
| F 41.03 | Row | 049 | FINANCIAL LIABILITIES |
| F 41.03 | Row | 050 | Financial liabilities held for trading |
| F 41.03 | Row | 060 | Financial liabilities measured at amortised cost [Host contracts] |
| F 42.00 | Column | 010 | Carrying amount |
| F 42.00 | Row | 010 | Property plant and equipment |
| F 42.00 | Row | 020 | revaluation model |
| F 42.00 | Row | 030 | cost model |
| F 42.00 | Row | 040 | Investment property |
| F 42.00 | Row | 050 | fair value model |
| F 42.00 | Row | 060 | cost model |
| F 42.00 | Row | 070 | Other intangible assets |
| F 42.00 | Row | 080 | revaluation model |
| F 42.00 | Row | 090 | cost model |
| F 43.00 | Column | 010 | Pensions and other post employment defined benefit obligations |
| F 43.00 | Column | 020 | Other long term employee benefits |
| F 43.00 | Column | 030 | Restructuring |
| F 43.00 | Column | 040 | Pending legal issues and tax litigation |
| F 43.00 | Column | 050 | Commitments and guarantees given |
| F 43.00 | Column | 060 | Other provisions |
| F 43.00 | Column | 070 | Total |
| F 43.00 | Row | 010 | Opening balance [carrying amount at the beginning of the period] |
| F 43.00 | Row | 020 | Additions, including increases in existing provisions |
| F 43.00 | Row | 030 | Amounts used |
| F 43.00 | Row | 040 | Unused amounts reversed during the period |
| F 43.00 | Row | 050 | Increase in the discounted amount [passage of time] and effect of any change in the discount rate |
| F 43.00 | Row | 060 | Other movements |
| F 43.00 | Row | 070 | Closing balance [carrying amount at the end of the period] |
| F 44.01 | Column | 010 | Amount Type |
| F 44.01 | Row | 010 | Fair value, defined benefit plan assets |
| F 44.01 | Row | 020 | Of which: Financial instruments issued by the institution |
| F 44.01 | Row | 030 | Equity instruments |
| F 44.01 | Row | 040 | Debt instruments |
| F 44.01 | Row | 050 | Real estate |
| F 44.01 | Row | 060 | Other defined benefit plan assets |
| F 44.01 | Row | 070 | Present value of defined benefit obligations |
| F 44.01 | Row | 080 | Effect of the asset ceiling |
| F 44.01 | Row | 090 | Net defined benefit assets [Carrying amount] |
| F 44.01 | Row | 100 | Provisions for pension and other post-employment defined benefit obligations [Carrying amount] |
| F 44.01 | Row | 110 | Memo item: Fair value of any right to reimbursement recognised as an asset |
| F 44.02 | Column | 010 | Defined benefit obligations |
| F 44.02 | Row | 010 | Opening balance [present value] |
| F 44.02 | Row | 020 | Current service cost |
| F 44.02 | Row | 030 | Interest cost |
| F 44.02 | Row | 040 | Contributions paid |
| F 44.02 | Row | 050 | Actuarial (-) gains or losses from changes in demographic assumptions |
| F 44.02 | Row | 060 | Actuarial (-) gains or losses from changes in financial assumptions |
| F 44.02 | Row | 070 | Foreign currency translation (flow) increase or (-) decrease |
| F 44.02 | Row | 080 | Benefits paid |
| F 44.02 | Row | 090 | Past service cost, including gains and losses arising from settlements |
| F 44.02 | Row | 100 | Increase or (-) decrease through business combinations and disposal |
| F 44.02 | Row | 110 | Other increases or (-) decreases |
| F 44.02 | Row | 120 | Closing balance [present value] |
| F 44.03 | Column | 010 | Current period |
| F 44.03 | Row | 010 | Pension and similar expenses |
| F 44.03 | Row | 020 | Share based payments |
| F 45.01 | Column | 010 | Current period |
| F 45.01 | Column | 020 | Amount of change in FV due to changes in the credit risk |
| F 45.01 | Row | 010 | Financial assets designated at fair value through profit or loss |
| F 45.01 | Row | 020 | Financial liabilities designated at fair value through profit or loss |
| F 45.01 | Row | 030 | Gains or (-) losses on financial assets and liabilities at fair value through profit or loss |
| F 45.02 | Column | 010 | Current period |
| F 45.02 | Row | 020 | Investment property |
| F 45.02 | Row | 030 | Intangible assets |
| F 45.02 | Row | 040 | Other assets |
| F 45.02 | Row | 050 | Gains or (-) losses on derecognition of non-financial assets other than held for sale |
| F 45.03 | Column | 010 | Income |
| F 45.03 | Column | 020 | Expenses |
| F 45.03 | Row | 010 | Changes in fair value in tangible assets measured using the fair value model |
| F 45.03 | Row | 020 | Investment property |
| F 45.03 | Row | 030 | Operating leases other investment property |
| F 45.03 | Row | 040 | Other |
| F 45.03 | Row | 050 | Other operating income and expenses |
| F 46.00 | Column | 010 | Capital |
| F 46.00 | Column | 020 | Share premium |
| F 46.00 | Column | 030 | Equity instruments issued other than capital |
| F 46.00 | Column | 040 | Other equity |
| F 46.00 | Column | 050 | Accumulated Other Comprehensive Income |
| F 46.00 | Column | 060 | Retained earnings |
| F 46.00 | Column | 070 | Revaluation reserves |
| F 46.00 | Column | 075 | Fair value reserves |
| F 46.00 | Column | 080 | Other reserves |
| F 46.00 | Column | 085 | First consolidation differences |
| F 46.00 | Column | 090 | (-) Treasury shares |
| F 46.00 | Column | 100 | Profit or (-) loss attributable to owners of the parent |
| F 46.00 | Column | 110 | (-) Interim dividends |
| F 46.00 | Column | 119 | Minority interest |
| F 46.00 | Column | 120 | Accumulated Other Comprehensive Income |
| F 46.00 | Column | 130 | Other items |
| F 46.00 | Column | 140 | Total |
| F 46.00 | Row | 010 | Opening balance [before restatement] |
| F 46.00 | Row | 020 | Effects of corrections of errors |
| F 46.00 | Row | 030 | Effects of changes in accounting policies |
| F 46.00 | Row | 040 | Opening balance [current year] |
| F 46.00 | Row | 050 | Issuance of Ordinary Shares |
| F 46.00 | Row | 060 | Issuance of Preference Shares |
| F 46.00 | Row | 070 | Issuance of Other Equity Instruments [e.g. options, warrants..] |
| F 46.00 | Row | 080 | Exercise/Expiration of Other Equity Instrument [e.g. options, warrants…] |
| F 46.00 | Row | 090 | Conversion of Debt to Equity |
| F 46.00 | Row | 100 | Capital Reduction |
| F 46.00 | Row | 110 | Dividends |
| F 46.00 | Row | 120 | Purchase of Treasury Shares |
| F 46.00 | Row | 130 | Sale/Cancellation of Treasury Shares |
| F 46.00 | Row | 140 | Reclassification of Financial Instruments from Equity to Liability |
| F 46.00 | Row | 150 | Reclassification of Financial Instruments from Liability to Equity |
| F 46.00 | Row | 160 | Transfers among Components of Equity |
| F 46.00 | Row | 170 | Equity Increase (Decrease) Resulting from Business Combination |
| F 46.00 | Row | 180 | Share based payments |
| F 46.00 | Row | 190 | Other Increase (Decrease) in Equity |
| F 46.00 | Row | 200 | Total comprehensive income for the year |
| F 46.00 | Row | 210 | Closing balance [current year] |

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| **Domains** | |
| **Domain Code** | **Domain Label** |
| AP | Approach |
| AS | Accounting standard |
| AT | Metric |
| BA | Base items |
| BT | Boolean total |
| CB | Covered bond |
| CC | Clients code |
| CG | Collateral/Guarantees |
| CI | Callability of the instruments |
| CP | Credit protection |
| CQ | Credit quality |
| CS | Contingent scenario |
| CT | Counterparty |
| CU | Currency |
| EC | Exposure classes |
| ER | External ratings |
| ET | Event type |
| GA | Geographical area |
| ID | Integers |
| IM | Impairment |
| LE | Legal entity |
| LQ | Liquidity |
| MA | Type of market |
| MC | Main category |
| NC | NACE code |
| OF | Computability in own funds |
| PC | Percentages |
| PI | Positions in the instrument |
| PL | Portfolio |
| PU | Purpose |
| RF | Reference period |
| RL | Reporting level |
| RP | Related parties/Relationships |
| RS | Role in the securitisation process |
| RT | Risk transfer treatment |
| SC | Scope of consolidation |
| SE | Securitisation |
| ST | Securitisation structure |
| SY | Security |
| TA | Type of activity |
| TI | Time interval |
| TP | Correlation Trading Portfolio |
| TR | Type of risk |
| UE | Underlying exposures in securitisations |
| ZZ | Code Lists |

| **Dimensions** | |
| --- | --- |
| **Dimension Code** | **Dimension Label** |
| ACT | Accounting treatment |
| ALM | Use of allocation mechanism |
| ALO | Type of allowance |
| APL | Accounting portfolio |
| APR | Approach for prudential purposes |
| AST | Accounting standard |
| ATY | Metric |
| BAS | Base |
| BLI | Business line |
| CBC | Covered bond issuance |
| CCC | Main category of the collateral of the collateral |
| CEG | Country where the exposure is generated |
| CFO | Conversion factors for off-balance sheet items |
| CLC | Collateral status of the collateral |
| CLS | Collateral status |
| CMA | Country of the market |
| CNO | Controlling and non-controlling owners |
| COF | Eligibility for own funds for transitional period |
| COI | Callability of the instruments |
| CPC | Counterparty sector of the collateral |
| CPE | Counterparty sector of the source of encumbrance |
| CPS | Counterparty sector |
| CPY | Counterparty |
| CPZ | Size of the counterparty |
| CQC | Exposures by Credit Quality steps at reporting date of the collateral |
| CQI | Exposures by Credit Quality steps at inception |
| CQS | Exposures by Credit Quality steps at reporting date |
| CRA | Credit rating agency /Covered bond regime |
| CRM | CRM Effects/Collateral |
| CSC | Contingent scenario |
| CUC | Currency of the collateral |
| CUE | Currency of the exposure |
| CUS | Currency with significant liabilities |
| DOF | Deducted from own funds |
| DPS | Derivatives Purchased/Sold |
| DST | Time from the due time for settlement |
| ECB | Exposure class before reassignment |
| ECC | Exposure class of the collateral received |
| ECG | Exposure class of the collateral given |
| ECW | Exposure classes used for weightening purposes |
| ENC | Encumbrance |
| ETY | Event Type |
| EUT | Time of encumbrance |
| EXC | Exposure class |
| EXT | Use of external ratings |
| FBS | Forbearance status |
| FVH | Fair value hierarchy |
| GCC | Group of connected clients |
| GTC | Guarantor of the collateral |
| GTR | Guarantor |
| HFI | Hybrid instruments |
| IMS | Impairment status |
| INC | Individual clients |
| INV | Significant investments |
| LAC | Location of the activities |
| LEC | Legal entity |
| LIQ | General liquidity requirements |
| LQA | Liquidity quality of assets |
| LQC | Liquidity quality of collateral received |
| LQG | Liquidity quality of collateral given |
| LTV | Loan to value |
| MCC | Main category of collateral or guarantee given |
| MCD | Main category of the Defined benefit plan assets |
| MCE | Main category that generates income or expenses |
| MCG | Main category of collateral or guarantee received |
| MCI | Main category provided of Investee |
| MCL | Main category that generates the deferred tax liability |
| MCP | Main category of the off-balance sheet item that generates the provision |
| MCS | Main category of the source of encumbrance |
| MCT | Main category of the transferred financial asset to which the liability is associated to |
| MCU | Main category of the underlying |
| MCY | Main category |
| MRW | Methods to determine risk weights |
| NAC | NACE code counterparty |
| OFS | Own funds |
| OGR | Obligor grade |
| PAU | Partial use |
| PFS | Performing status |
| PIN | Positions in the instrument |
| PLT | Accounting portfolio of the transferred financial asset to which the liability is associated to |
| PRP | Prudential portfolio |
| PUR | Purpose |
| RCP | Residence of counterparty |
| REC | To be reclassified to profit or loss |
| REF | Reference date or period |
| RES | Residual maturity |
| RLV | Reporting level |
| RPC | Related parties/Relationship of the collateral |
| RPR | Related parties/Relationships |
| RSP | Role in the securitisation process |
| RWC | Risk weights of the collateral |
| RWS | Risk weights |
| SCC | Specific contract clauses or netting agreements |
| SCO | Scope of consolidation |
| SEC | Securitisation |
| SLQ | Specific liquidity requirements |
| SOL | Subject to operating lease (reporting entity lessor) |
| SST | Securitisation structure |
| STC | Security |
| SUB | Subordinated |
| TAC | Type of assets with collateral received |
| TCP | Type of credit protection |
| TIF | Type of investment firm |
| TMA | Type of market |
| TOC | Type of obligation with collateral given |
| TOF | Transitionally treated as in Own Funds |
| TPD | Time past due |
| TRI | Type of risk |
| TRT | Type of risk transfer |
| TSE | Type of securitisation |
| TYA | Type of activity |
| TYR | Type of activity of Related parties/Relationships |
| UES | Type of underlying |

| **Members** | | |
| --- | --- | --- |
| **Member ID** | **Member**  **Code** | **Member Label** |
| 1000 | AP:x1 | 1250% for positions not subject to any method |
| 1006 | AP:x2 | Advanced Measurement Approach |
| 1007 | AP:x3 | Advanced method |
| 1008 | AP:x4 | Alternative Standardised Approach |
| 1009 | AP:x5 | Approach for general risk for equities |
| 1010 | AP:x6 | Approach for specific risk for correlation trading portfolio |
| 1011 | AP:x7 | Approach for specific risk for equities |
| 1012 | AP:x8 | Approach for specific risk for non securitisation debt instruments |
| 1013 | AP:x9 | Approach for specific risk for securitisation instruments |
| 1014 | AP:x10 | Approaches for general risk for debt instruments |
| 1015 | AP:x11 | Approaches for options |
| 1016 | AP:x12 | Basic Indicator Approach |
| 1020 | AP:x15 | Risk weighted exposure amounts calculated using PD, LGD and M |
| 1022 | AP:x16 | Alternative treatment for exposures secured by real estate |
| 1024 | AP:x17 | Risk weighted exposure amounts calculated using RW, other |
| 1027 | AP:x18 | Ratings Based Method |
| 1028 | AP:x19 | Supervisory formula method |
| 1029 | AP:x20 | Specialized lending slotting criteria |
| 1036 | AP:x22 | Duration-based approach |
| 1037 | AP:x23 | Extended maturity ladder approach |
| 1038 | AP:x24 | External rating not available |
| 1040 | AP:x25 | Internal Assessment Approach |
| 1041 | AP:x26 | Internal models approach for market risk |
| 1042 | AP:x27 | IRB Approach |
| 1044 | AP:x28 | IRB approach - Securitisation exposures |
| 1045 | AP:x29 | Risk weighted exposure amounts calculated using RW |
| 1046 | AP:x30 | Look-Through-Approach |
| 1050 | AP:x31 | Maturity ladder approach |
| 1051 | AP:x32 | Maturity-based approach |
| 1052 | AP:x33 | Internal models approach |
| 1053 | AP:x34 | PD/LGD approach |
| 1054 | AP:x35 | Simple Risk Weight approach |
| 1055 | AP:x36 | Methods to calculate risk weights do not apply |
| 1056 | AP:x37 | Methods using external ratings |
| 1061 | AP:x38 | Original Exposure Method |
| 1062 | AP:x39 | Particular approach for CIUs reported as debt instruments |
| 1063 | AP:x40 | Particular approach for CIUs reported as equity |
| 1066 | AP:x41 | Simplified approach |
| 1068 | AP:x42 | Standardised Approach |
| 1071 | AP:x43 | Standardised approach for equity risk |
| 1072 | AP:x44 | Standardised approach for foreign-exchange risk |
| 1073 | AP:x45 | Standardised Approach, IRB Approach |
| 1074 | AP:x46 | Standardised approaches for commodities risk |
| 1075 | AP:x47 | Standardised approaches for interest rate risk |
| 1076 | AP:x48 | Standardised approaches for market risk |
| 1078 | AP:x49 | Standardised Method |
| 1084 | AT:mi1 | 10% CET1 threshold |
| 1086 | AT:mi2 | 17.65% CET1 threshold |
| 1088 | AT:si3 | Accounting consolidation |
| 1089 | AT:ei4 | Accounting standard |
| 1090 | AT:ei5 | Accounting treatment of the securitisation |
| 1092 | AT:mi7 | Accumulated impairment |
| 1093 | AT:mi8 | Accumulated write-offs |
| 1094 | AT:mi9 | Acquisition cost |
| 1096 | AT:mi11 | Actuarial gains or losses from changes in demographic assumptions (flow) |
| 1097 | AT:mi12 | Actuarial gains or losses from changes in financial assumptions (flow) |
| 1099 | AT:md13 | Additions (flow) |
| 1100 | AT:md14 | Additions, including increases in existing provisions (flow) |
| 1101 | AT:mi15 | Adjusted stressed VaR |
| 1102 | AT:mi16 | Adjusted VaR |
| 1105 | AT:mi17 | Adjustment to the risk-weighted exposure amount due to maturity mismatches |
| 1106 | AT:mi18 | Adjustment to Value used for market risk, net, weighted after cap due to infringement of the due diligence provisions |
| 1108 | AT:mi19 | After transitional provisions |
| 1109 | AT:md20 | All changes in Defined benefit obligations (flow) |
| 1111 | AT:md21 | All changes in Provisions (flow) |
| 1112 | AT:mi22 | All price risk capital charge for CTP |
| 1113 | AT:mi23 | All price risk capital charge for CTP Floor |
| 1114 | AT:mi24 | All price risk charge for CTP 12 weeks average |
| 1115 | AT:mi25 | All price risk charge for CTP last measure |
| 1116 | AT:md26 | All Reclassifications (flow) |
| 1118 | AT:mi27 | Alleviation of own funds requirements due to diversification |
| 1119 | AT:mi28 | Alleviation of own funds requirements due to risk mitigation techniques |
| 1120 | AT:mi29 | Alleviation of own funds requirements due to the expected loss captured in business practices |
| 1121 | AT:mi30 | Amount assigned to direct credit substitutes |
| 1122 | AT:mi31 | Amount assigned to eligible liquidity facilities |
| 1123 | AT:mi32 | Amount assigned to IRS / CRS |
| 1124 | AT:mi33 | Amount assigned to other off-balance sheet items |
| 1126 | AT:mi34 | Amount contractually required to pay at maturity |
| 1127 | AT:mi35 | Amount of Assets involved in the services provided by the institution |
| 1130 | AT:mi37 | Amount of cumulative change in fair values attributable to changes in credit risk |
| 1140 | AT:mi40 | Amount that exceeds the limit for grandfathering of instruments not constituting State aid |
| 1141 | AT:mi41 | Amount that exceeds the limits for grandfathering |
| 1152 | AT:mi42 | Amount used for LGD adjustment |
| 1153 | AT:mi43 | Amounts derecognised for capital purposes |
| 1154 | AT:mi44 | Amounts exempted from the LE regime |
| 1155 | AT:mi45 | Amounts not recognised as an asset, due to limits of paragraph 58 (b) |
| 1156 | AT:md46 | Amounts used (flow) |
| 1158 | AT:mi47 | Applicable limit for institutions |
| 1159 | AT:pi48 | Applicable percentage limit for institutions |
| 1160 | AT:mi49 | Applicable limit for non institutions |
| 1161 | AT:ei50 | Approach used for the securitised exposures |
| 1163 | AT:mi52 | Assumed charge for CTP floor - weighted positions after cap |
| 1164 | AT:mi63 | Average incremental default and migration risk capital charge |
| 1165 | AT:pi54 | Average risk weight |
| 1166 | AT:mi159 | Amount of accumulated impairment |
| 1167 | AT:mi56 | Base amount for calculating the limit |
| 1168 | AT:mi57 | Base for calculating the limit for grandfathering of instruments not constituting State aid |
| 1169 | AT:mi58 | Amount before transitional provisions |
| 1170 | AT:md59 | Benefits paid (flow) |
| 1171 | AT:md60 | Business combinations or divestitures (flow) |
| 1174 | MC:x1 | Capital ratio |
| 1175 | AT:md62 | Capital Reduction (flow) |
| 1177 | AT:mi53 | Carrying amount |
| 1179 | AT:mi65 | Carrying amount [before restatement] |
| 1182 | AT:md67 | Carrying amount of Collateral obtained during the period (flow) |
| 1186 | AT:md68 | Changes in allowances for credit losses other than Decreases due to amounts taken against allowances, Increases due to amounts set aside for estimated loan losses during the period, Decreases due to amounts reversed for estimated loan losses during the period, Transfers between allowances (flow) |
| 1187 | AT:md69 | Changes in Defined benefit obligations other than Current service cost, Interest cost, Contributions paid by plan participants, Actuarial gains and losses, Foreign currency exchange, Benefits paid, Past service cost, Business combinations or divestiture |
| 1188 | AT:md70 | Changes in Equity from business combinations (flow) |
| 1189 | AT:md71 | Changes in Equity from share based payments (flow) |
| 1190 | AT:md72 | Changes in equity other than those explicitly reported |
| 1192 | AT:md73 | Changes in Provisions other than Additions, including increases in existing provisions, Amounts used, Unused amounts reversed during the period, Increase in the discounted amount and effect of any change in the discount rate (flow) |
| 1193 | AT:si74 | Code of the originator of the securitisation |
| 1195 | AT:bi75 | Compliance with the retention requirement |
| 1196 | AT:mi76 | Computable amount |
| 1197 | AT:mi77 | Computable amount - Individual basis |
| 1199 | AT:mi78 | Computable amount, gross |
| 1200 | AT:mi79 | Computable amount, net |
| 1201 | AT:mi80 | Computable amount, offsetting position |
| 1202 | AT:mi81 | Amount including transitional provisions |
| 1205 | AT:md83 | Contributions paid by plan participants (flow) |
| 1206 | AT:pi84 | Conversion factor applied to revolving securitisation |
| 1207 | AT:md85 | Conversion of debt to equity (flow) |
| 1209 | AT:ei86 | Country of origin of the ultimate underlying of the transaction |
| 1216 | AT:mi87 | CRM substitution effects Inflows including value adjustments and provisions |
| 1217 | AT:mi88 | CRM substitution effects Inflows, net of value adjustments and provisions |
| 1218 | AT:mi89 | CRM substitution effects Outflows including value adjustments and provisions |
| 1221 | AT:mi90 | CRM Financial collateral: adjusted value (Cvam) |
| 1223 | AT:mi91 | CRM Funded credit protection (Cva) |
| 1224 | AT:mi92 | CRM substitution effects - Funded credit protection |
| 1225 | AT:mi93 | CRM substitution effects - Unfunded credit protection: adjusted values (GA) |
| 1226 | AT:mi94 | CRM substitution effects - Value of Credit derivatives |
| 1227 | AT:mi95 | CRM substitution effects - Value of Financial collateral: simple method |
| 1228 | AT:mi96 | CRM substitution effects - Value of Guarantees |
| 1229 | AT:mi97 | CRM substitution effects - Value of Other funded credit protection |
| 1232 | AT:mi100 | CRM substitution effects Outflows, net of value adjustments and provisions |
| 1233 | AT:mi101 | CRM Volatility adjustment to the exposure |
| 1234 | AT:mi102 | CRM Volatility and maturity adjustments |
| 1236 | AT:md103 | Current period (flow) |
| 1237 | AT:md104 | Current service cost (flow) |
| 1238 | AT:md105 | Decreases due to amounts reversed for estimated loan losses during the period (flow) |
| 1239 | AT:md106 | Decreases due to amounts taken against allowances (flow) |
| 1241 | AT:ei107 | Derivative treatment |
| 1242 | AT:md108 | Dividends (flow) |
| 1243 | AT:mi109 | Effects of changes in accounting policies |
| 1244 | AT:mi110 | Effects of corrections of errors |
| 1245 | AT:pi111 | ELGD |
| 1247 | AT:mi112 | Eligible amount without transitional provisions |
| 1248 | AT:di113 | Entry date |
| 1249 | AT:md114 | Exercise/Expiration of equity Instruments other than capital Instruments (flow) |
| 1251 | AT:mi115 | Expected loss amount |
| 1253 | AT:mi116 | Exposure after CRM substitution effects pre conversion factors, including value adjustments and provisions |
| 1254 | AT:mi117 | Exposure after CRM substitution effects pre conversion factors, net of value adjustments and provisions |
| 1255 | AT:mi118 | Exposure net of value adjustments and provisions |
| 1257 | AT:mi119 | Exposure value |
| 1258 | AT:mi120 | Exposure value - all exposures |
| 1260 | AT:mi121 | Exposure Value deducted from own funds |
| 1261 | AT:mi122 | Exposure value, including value adjustments and provisions |
| 1262 | AT:mi123 | Exposure value, including value adjustments and provisions, deducted from own funds |
| 1263 | AT:mi124 | Exposure value, including value adjustments and provisions, subject to risk weights |
| 1264 | AT:mi125 | Exposure value, net of value adjustments and provisions |
| 1265 | AT:mi126 | Exposure value, net of value adjustments and provisions, deducted from own funds |
| 1266 | AT:mi127 | Exposure value, net of value adjustments and provisions, subject to risk weights |
| 1267 | AT:pi128 | Exposure weighted average LGD |
| 1268 | AT:mi129 | Fair value |
| 1269 | AT:di130 | First foreseeable termination date |
| 1270 | AT:md131 | Foreign currency translation (flow) |
| 1271 | AT:mi132 | Fully adjusted exposure value (E\*), net of value adjustments and provisions |
| 1272 | AT:mi133 | Fully adjusted exposure value E\* including value adjustments and provisions |
| 1274 | AT:mi134 | Goodwill included in carrying amount |
| 1276 | AT:mi135 | Accumulated change in fair value before taxes |
| 1278 | AT:mi136 | Gross carrying amount |
| 1292 | AT:ei138 | Group structure |
| 1293 | AT:md139 | Increase in the discounted amount and effect of any change in the discount rate (flow) |
| 1295 | AT:md140 | Increases due to amounts set aside for estimated loan losses during the period (flow) |
| 1296 | AT:mi141 | Incremental default and migration risk capital charge |
| 1297 | AT:mi142 | Incremental default and migration risk capital charge last measure |
| 1299 | AT:mi143 | Incurred CVA |
| 1300 | AT:ei144 | Institution type |
| 1301 | AT:ei145 | Institution company structure |
| 1302 | AT:bi146 | Institution or equivalent |
| 1303 | AT:md147 | Interest cost (flow) |
| 1304 | AT:si148 | Internal code of the securitisation |
| 1306 | AT:md149 | Issuance of equity Instruments other than capital instruments (flow) |
| 1307 | AT:md150 | Issuance of ordinary shares (flow) |
| 1308 | AT:md151 | Issuance of preference shares (flow) |
| 1309 | AT:ei152 | Jurisdiction of incorporation |
| 1311 | AT:mi154 | Exposure value before application of exemptions and CRM |
| 1314 | AT:di157 | Legal final maturity date |
| 1315 | AT:pi158 | LGD |
| 1316 | AT:mi55 | Limit for grandfathering |
| 1317 | AT:mi160 | Limit for grandfathering of instruments not constituting State aid |
| 1318 | AT:mi161 | Losses stemming from lending collateralised |
| 1319 | AT:mi162 | Losses stemming from lending collateralised - Valued with mortgage lending value |
| 1320 | AT:ii163 | Maturity value (days) |
| 1321 | AT:mi164 | Maximum amount of the collateral/guarantee that can be considered |
| 1323 | AT:md165 | Maximum single loss due to operational risk (flow) |
| 1327 | AT:si168 | Name of entity |
| 1328 | AT:si169 | Name of Holding entity |
| 1338 | AT:mi170 | Notional amount |
| 1341 | AT:mi171 | Notional amount retained or repurchased of credit protection |
| 1343 | AT:mi172 | Notional amount, Maximum collateral/guarantee that can be considered |
| 1345 | AT:ii174 | Number of counterparties |
| 1346 | AT:ii175 | Number of exposures |
| 1347 | AT:id176 | Number of loss events (flow) |
| 1348 | AT:ii177 | Number of obligors |
| 1349 | AT:ii178 | Number of overshootings |
| 1351 | AT:mi179 | Observed new defaults for the period (flow) |
| 1353 | AT:mi180 | Original exposure pre conversion factors |
| 1355 | AT:di181 | Origination date of the securitisation |
| 1356 | AT:mi182 | Overall effect (adjustment) due to infringement of the due diligence provisions |
| 1358 | AT:mi183 | Own funds requirement before alleviation due to expected loss, diversification and risk mitigation techniques |
| 1359 | AT:mi184 | Own funds requirements |
| 1364 | AT:pi185 | Own funds requirements before securitisation (Kirb) |
| 1365 | AT:md186 | Past service cost (flow) |
| 1366 | AT:pi187 | PD assigned to the obligor grade or pool |
| 1367 | AT:pi188 | Percentage for calculating the limit for grandfathering of instruments not constituting State aid |
| 1374 | AT:pi189 | Percentage of participation of the reporting institution in the securitisation |
| 1375 | AT:pi190 | Percentage of retention of securitisations at reporting date |
| 1380 | AT:mi191 | Present value |
| 1381 | AT:mi192 | Latest available stressed VaR |
| 1382 | AT:mi193 | Previous day VaR |
| 1383 | AT:mi194 | Price difference exposure due to unsettled transactions |
| 1384 | AT:mi195 | Principal amount outstanding |
| 1386 | MC:x2 | Prudential filters |
| 1387 | AT:md197 | Purchase of Treasury Shares (flow) |
| 1388 | AT:mi198 | Qualifying amount |
| 1389 | AT:md199 | Reclassification of financial instruments from equity to liability (flow) |
| 1390 | AT:md200 | Reclassification of financial instruments from liability to equity (flow) |
| 1391 | AT:md201 | Reclassifications other than valuation gains and losses taken to equity, Transferred to profit or loss (flow) |
| 1392 | AT:md202 | Reclassifications other than valuation gains and losses taken to equity, Transferred to profit or loss, Transferred to initial carrying amount of hedged items (flow) |
| 1393 | AT:md203 | Recoveries recorded directly to the income statement (flow) |
| 1394 | AT:mi204 | Reduction in RWA due to value adjustments and provisions |
| 1396 | AT:ei205 | Type of connection with group |
| 1398 | AT:ei206 | Reporting calculation method |
| 1399 | AT:ei207 | Reporting level |
| 1403 | AT:md210 | Reversals (flow) |
| 1404 | AT:mi211 | Risk adjustments and provisions |
| 1406 | AT:mi212 | Risk weighted exposure amount |
| 1408 | AT:mi213 | Risk weighted exposure amount after CAP |
| 1410 | AT:mi214 | Risk weighted exposure amount before CAP |
| 1412 | AT:ei215 | Role in the securitisation process |
| 1413 | AT:md216 | Sale/Cancellation of Treasury Shares (flow) |
| 1414 | AT:si217 | Scope of data (levels of consolidation code) |
| 1415 | AT:ei218 | Sector |
| 1416 | AT:ei219 | Sector of the counterparty |
| 1420 | AT:pi221 | Share of equity interest |
| 1422 | AT:pi223 | Share of voting rights |
| 1423 | AT:ei224 | Solvency treatment of the securitisation |
| 1425 | AT:mi225 | Stressed VAR |
| 1427 | AT:md226 | Sum of the five largest losses due to operational risk (flow) |
| 1429 | MC:x3 | Surplus/Deficit of own funds |
| 1430 | AT:pi227 | SVaR Multiplication factor |
| 1435 | AT:mi228 | Threshold applied in data collection - highest |
| 1436 | AT:mi229 | Threshold applied in data collection - lowest |
| 1438 | AT:mi230 | Total amount of securitisation exposures originated |
| 1440 | AT:mi231 | Total amount of underlying securitised exposures of every originator |
| 1441 | AT:mi232 | Total amount of underlying securitised exposures of every originator at origination date |
| 1445 | AT:md233 | Total comprehensive income for the year (flow) |
| 1446 | AT:md234 | Total loss due to operational risk (flow) |
| 1448 | AT:mi235 | Total risk exposure amount |
| 1452 | AT:mi236 | Total risk exposure amount contribution to the group |
| 1453 | AT:mi237 | Total risk exposure amount, Risk weighted exposure amount |
| 1454 | AT:bi238 | Is a transaction where there is an exposure to underlying assets |
| 1455 | AT:md239 | Transferred to initial carrying amount of hedged items (flow) |
| 1456 | AT:md240 | Transferred to profit or loss (flow) |
| 1457 | AT:md241 | Transfers among components of Equity (flow) |
| 1458 | AT:md242 | Transfers between allowances (flow) |
| 1459 | AT:mi243 | Transitional computable amount |
| 1464 | AT:mi244 | Transitional provisions |
| 1468 | AT:ei245 | Type of retention applied |
| 1469 | AT:ei246 | Type of risk transfer |
| 1470 | AT:ei247 | Type of underlying |
| 1471 | AT:ei248 | Type of securitisation |
| 1473 | AT:md249 | Change in fair value for the period (flow) |
| 1478 | AT:mi250 | Unsettled transactions at settlement price |
| 1479 | AT:md251 | Unused amounts reversed during the period (flow) |
| 1480 | AT:md252 | Valuation gains and losses taken to equity (flow) |
| 1481 | AT:mi253 | Value adjustments and provision associated with the original exposure |
| 1485 | AT:md254 | Value adjustments recorded directly to the income statement (flow) |
| 1487 | AT:mi255 | Value used for market risk, gross |
| 1488 | AT:mi256 | Value used for market risk, net |
| 1490 | AT:mi257 | Value used for market risk, net, weighted after cap |
| 1491 | AT:mi258 | Value used for market risk, net, weighted before cap |
| 1492 | AT:mi259 | Value used for market risk, subject to capital charge |
| 1493 | AT:mi260 | Value used for market risk, to be deducted from own funds |
| 1502 | AT:mi261 | VAR |
| 1503 | AT:pi262 | VaR Multiplication factor |
| 1506 | BA:x6 | Assets |
| 1508 | BA:x2 | Equity |
| 1509 | BA:x3 | Expenses |
| 1510 | BA:x9 | Exposures |
| 1511 | BA:x5 | Income |
| 1512 | BA:x1 | Income or expenses |
| 1513 | BA:x7 | Liabilities |
| 1514 | BA:x8 | Liabilities and Equity |
| 1515 | BA:x0 | Memorandum items |
| 1516 | BA:x10 | Off balance sheet items |
| 1517 | BA:x11 | Own funds |
| 1518 | BT:x0 | Boolean Tool residual category - Total/NA |
| 1519 | BT:x2 | False |
| 1520 | BT:x3 | Non-controlling interests |
| 1521 | BT:x4 | Owners of the parent |
| 1523 | BT:x5 | True |
| 1533 | RT:x2 | Transferred. Entirely derecognised |
| 1535 | RT:x3 | Transferred. Entirely recognised |
| 1536 | RT:x4 | Transferred. Partially derecognized |
| 1537 | RT:x5 | Transferred. Partially or entirely derecognized |
| 1538 | RT:x6 | Transferred. Recognized to the extent of the institutions continuing involvement |
| 1539 | RT:x7 | Transferred financial assets |
| 1541 | OF:x1 | AT1 Capital |
| 1542 | OF:x2 | CET1 Capital |
| 1552 | OF:x3 | Eligible Capital |
| 1553 | OF:x4 | Non-eligible |
| 1554 | OF:x5 | Non-eligible as AT1 due to reversible situations |
| 1555 | OF:x6 | Non-eligible as CET1 due to reversible situations |
| 1556 | OF:x7 | Non-eligible as T2 due to reversible situations |
| 1559 | OF:x8 | T1 Capital |
| 1560 | OF:x9 | T2 Capital |
| 1561 | OF:x10 | Total own funds |
| 1562 | OF:x11 | Transitionally recognised as AT1 Capital items |
| 1563 | OF:x12 | Transitionally recognised as CET1 Capital items |
| 1564 | OF:x13 | Transitionally recognised as Own funds items |
| 1565 | OF:x14 | Transitionally recognised as T2 Capital items |
| 1566 | CI:x1 | Instruments with a call exercisable after the reporting date, and which do not meet the conditions in Article 49 of CRR after the date of effective maturity |
| 1567 | CI:x2 | Instruments with a call exercisable after the reporting date, and which meet the conditions in Article 49 of CRR after the date of effective maturity |
| 1568 | CI:x3 | Instruments with a call exercisable prior to or on 20 July 2011, and which do not meet the conditions in Article 49 of CRR after the date of effective maturity |
| 1569 | CI:x4 | Instruments with a call or an incentive to redeem |
| 1570 | CI:x5 | Instruments without a call or an incentive to redeem |
| 1571 | CI:x0 | Not applicable/ All instruments |
| 1572 | CP:x1 | Cash and equivalents held by third parties |
| 1573 | CP:x2 | Credit derivatives - LGD adjustment effect |
| 1574 | CP:x3 | Credit derivatives - Substitution effect |
| 1575 | CP:x4 | Credit derivatives protection |
| 1576 | CP:x5 | CRM techniques double default treatment |
| 1577 | CP:x6 | CRM techniques Exposure value adjustment effect (Financial collateral comprehensive method SA) |
| 1578 | CP:x7 | CRM techniques Exposure value adjustment effect [LE] |
| 1579 | CP:x8 | CRM techniques LGD adjustment effect |
| 1580 | CP:x9 | CRM techniques RW adjustment effect (alternative Approach for real estate) |
| 1581 | CP:x10 | CRM techniques substitution effect |
| 1582 | CP:x11 | Financial collateral comprehensive method SA |
| 1583 | CP:x12 | Financial collateral LGD adjustment effect |
| 1584 | CP:x13 | Financial collateral simple method |
| 1585 | CP:x14 | Funded credit derivatives issued |
| 1586 | CP:x15 | Funded credit derivatives issued repurchased |
| 1587 | CP:x16 | Funded credit derivatives total mitigation |
| 1588 | CP:x17 | Funded credit protection - LGD adjustment effect |
| 1590 | CP:x18 | Funded credit protection other than financial collateral excluding life insurance policies pledged to the lending institutions substitution effect |
| 1591 | CP:x19 | Funded credit protection other than financial collateral with substitution effect |
| 1592 | CP:x20 | Funded credit protection with effects other than substitution [LE] |
| 1593 | CP:x21 | Guarantees other than credit derivatives - LGD adjustment effect |
| 1594 | CP:x22 | Guarantees other than credit derivatives - Substitution effect |
| 1595 | CP:x23 | Instruments issued by third party with the obligation to repurchase by request |
| 1596 | CP:x24 | Life insurance policies pledged to the lending institutions LGD adjustment effect |
| 1597 | CP:x25 | Life insurance policies pledged to the lending institutions substitution effect |
| 1598 | CP:x26 | Mortgages on residential property |
| 1599 | CP:x27 | Mortgages on commercial immovable property |
| 1600 | CP:x0 | Not applicable/ All credit protections |
| 1601 | CP:x29 | Other eligible collateral under the IRB approach |
| 1602 | CP:x30 | Other physical collateral eligible for CRM under IRB approach |
| 1603 | CP:x31 | Real estate excluding immovable property for which alternative treatment is used |
| 1604 | CP:x32 | Receivables eligible for CRM under IRB approach |
| 1607 | CP:x33 | Secured by mortgages on immovable property |
| 1609 | CP:x34 | Unfunded credit guarantees |
| 1610 | CP:x35 | Unfunded credit protection - LGD adjustment effect |
| 1611 | CP:x36 | Unfunded credit protection - Substitution effect |
| 1612 | CP:x37 | With credit protection |
| 1613 | CQ:x1 | ALL OTHER CQS |
| 1614 | CQ:x2 | CQS 1 |
| 1615 | CQ:x3 | CQS 1 & S/T CQS 1 |
| 1616 | CQ:x4 | CQS 10 |
| 1617 | CQ:x5 | CQS 11 |
| 1618 | CQ:x6 | CQS 2 |
| 1620 | CQ:x7 | CQS 3 |
| 1622 | CQ:x8 | CQS 4 |
| 1623 | CQ:x9 | CQS 4 & S/T CQS 2 |
| 1624 | CQ:x10 | CQS 5 |
| 1625 | CQ:x11 | CQS 6 |
| 1626 | CQ:x12 | CQS 7 & S/T CQS 3 |
| 1627 | CQ:x13 | CQS 8 |
| 1628 | CQ:x14 | CQS 9 |
| 1629 | CQ:x15 | CQS other |
| 1630 | CQ:x0 | Not applicable/ All credit quality steps |
| 1631 | CT:x10 | Central banks |
| 1632 | CT:x2 | Central governments or central banks |
| 1636 | CT:x9 | Counterparties other than central banks |
| 1638 | CT:x4 | Counterparties other than financial corporations |
| 1639 | CT:x11 | Counterparties other than SME |
| 1640 | CT:x12 | Credit institutions |
| 1644 | CT:x8 | Financial corporations |
| 1648 | CT:x3 | Financial entities |
| 1649 | CT:x1 | General governments |
| 1650 | CT:x5 | Households |
| 1653 | CT:x6 | Institutions |
| 1654 | CT:x13 | International Organisations |
| 1655 | CT:x14 | Large regulated financial entities and unregulated financial entities |
| 1656 | CT:x15 | Multilateral Development Banks |
| 1657 | CT:x20 | Non-financial corporations |
| 1660 | CT:x0 | Not applicable/ All counterparties |
| 1663 | CT:x19 | Public sector entities |
| 1664 | CT:x16 | Regional governments or local authorities |
| 1665 | CT:x21 | Regulated financial entities not large |
| 1666 | CT:x22 | Retail |
| 1668 | CT:x23 | SME |
| 1669 | CU:ALL | Lek |
| 1670 | CU:ARS | Argentine Peso |
| 1671 | CU:AUD | Australian Dollar |
| 1672 | CU:BRL | Brazilian Real |
| 1673 | CU:BGN | Bulgarian Lev |
| 1674 | CU:CAD | Canadian Dollar |
| 1675 | CU:x7 | Currencies closely correlated |
| 1676 | CU:x8 | Currencies not closely correlated |
| 1677 | CU:CZK | Czech Koruna |
| 1678 | CU:DKK | Danish Krone |
| 1679 | CU:EGP | Egyptian Pound |
| 1680 | CU:EUR | Euro |
| 1681 | CU:GBP | Pound Sterling |
| 1682 | CU:HUF | Forint |
| 1683 | CU:JPY | Yen |
| 1684 | CU:LVL | Latvian Lats |
| 1685 | CU:LTL | Lithuanian Litas |
| 1686 | CU:MKD | Denar |
| 1687 | CU:MXN | Mexican Peso |
| 1688 | CU:x0 | Not applicable/ All currencies |
| 1689 | CU:x21 | Other (interest rate) |
| 1690 | CU:x22 | OTHER (foreign exchange, internal models) |
| 1691 | CU:PLN | Zloty |
| 1692 | CU:RON | New Romanian Leu |
| 1693 | CU:RUB | Russian Ruble |
| 1694 | CU:RSD | Serbian Dinar |
| 1695 | CU:SEK | Swedish Krona |
| 1696 | CU:CHF | Swiss Franc |
| 1697 | CU:TRY | Turkish Lira |
| 1698 | CU:UAH | Hryvnia |
| 1699 | CU:USD | US Dollar |
| 1700 | EC:x1 | Equity exposures |
| 1705 | EC:x2 | Exposures to corporates other than specialised lending |
| 1706 | EC:x3 | Exposures to corporates - specialised lending |
| 1709 | EC:x4 | Exposure classes excluding equities, securitisations and other non credit-obligation assets |
| 1710 | EC:x5 | Exposures to corporates |
| 1711 | EC:x6 | Other non credit-obligation assets |
| 1712 | EC:x7 | Retail exposures - other |
| 1713 | EC:x8 | Retail exposures - qualifying revolving |
| 1714 | EC:x9 | Retail exposures secured by immovable property |
| 1717 | EC:x0 | Not applicable/ All exposure classes |
| 1718 | EC:x11 | Exposure classes excluding securitisation exposure class |
| 1719 | EC:x12 | Exposures in default |
| 1720 | EC:x13 | Exposures in the form of covered bonds |
| 1721 | EC:x14 | Exposures in the form of units or shares in CIUs |
| 1722 | EC:x15 | Exposures secured by mortgages on immovable property |
| 1723 | EC:x16 | Exposures to central governments or central banks |
| 1724 | EC:x17 | Exposures to corporates without a short-term credit assessment |
| 1725 | EC:x18 | Exposures to institutions and corporates with a short-term credit assessment |
| 1726 | EC:x19 | Exposures to institutions without a short-term credit assessment |
| 1727 | EC:x20 | Exposures to international organisations |
| 1728 | EC:x21 | Exposures to multilateral development banks |
| 1729 | EC:x22 | Exposures to public sector entities |
| 1730 | EC:x23 | Exposures to regional governments or local authorities |
| 1731 | EC:x24 | Items associated with a particular high risk |
| 1732 | EC:x25 | Other items |
| 1733 | EC:x26 | Retail exposures |
| 1734 | EC:x27 | Items representing securitisation positions |
| 1735 | ER:x1 | Direct issue credit assessment |
| 1736 | ER:x2 | Direct issue long-term credit assessment |
| 1737 | ER:x3 | Direct issue short-term credit assessment |
| 1738 | ER:x4 | Indirect issue credit assessment |
| 1739 | ER:x5 | Issuer credit assessment |
| 1740 | ER:x0 | Not applicable/ All situations related to external ratings |
| 1741 | ER:x7 | Rated exposure |
| 1742 | ER:x8 | Specific issuing programme or facility to which the item constituting the exposure does not belong |
| 1743 | ER:x9 | Unrated exposure |
| 1744 | ER:x10 | Unrated exposure where a derived rating is used |
| 1745 | ER:x11 | Without direct issue credit assessment |
| 1746 | ET:x1 | Business disruption and system failures |
| 1747 | ET:x2 | Clients, products & business practices |
| 1748 | ET:x3 | Damage to physical assets |
| 1749 | ET:x4 | Employment practices and workplace safety |
| 1750 | ET:x5 | Execution, delivery & process management |
| 1751 | ET:x6 | External fraud |
| 1752 | ET:x7 | Internal fraud |
| 1753 | ET:x0 | Not applicable/ All events |
| 1754 | GA:AL | ALBANIA |
| 1755 | GA:AT | AUSTRIA |
| 1756 | GA:BE | BELGIUM |
| 1757 | GA:BG | BULGARIA |
| 1758 | GA:x5 | Countries not relevant for MKR purposes |
| 1759 | GA:CY | CYPRUS |
| 1760 | GA:CZ | CZECH REPUBLIC |
| 1761 | GA:DK | DENMARK |
| 1762 | BT:x6 | Domestic |
| 1763 | GA:EE | ESTONIA |
| 1764 | GA:FI | FINLAND |
| 1765 | GA:FR | FRANCE |
| 1766 | GA:DE | GERMANY |
| 1767 | GA:GR | GREECE |
| 1768 | GA:HU | HUNGARY |
| 1769 | GA:IE | IRELAND |
| 1770 | GA:IT | ITALY |
| 1771 | GA:JP | JAPAN |
| 1772 | GA:LV | LATVIA |
| 1773 | GA:LT | LITHUANIA |
| 1774 | GA:LU | LUXEMBOURG |
| 1775 | GA:MK | MACEDONIA, THE FORMER YUGOSLAV REPUBLIC OF |
| 1776 | GA:MT | MALTA |
| 1777 | GA:NL | NETHERLANDS |
| 1778 | BT:x7 | Non-domestic |
| 1782 | GA:NO | NORWAY |
| 1783 | GA:x0 | Not applicable/All geographical areas |
| 1784 | GA:x28 | Other Countries |
| 1785 | GA:PL | POLAND |
| 1786 | GA:PT | PORTUGAL |
| 1787 | GA:RO | ROMANIA |
| 1788 | GA:RU | RUSSIAN FEDERATION |
| 1789 | GA:RS | SERBIA |
| 1790 | GA:SK | SLOVAKIA |
| 1791 | GA:SI | SLOVENIA |
| 1792 | GA:ES | SPAIN |
| 1793 | GA:SE | SWEDEN |
| 1794 | GA:CH | SWITZERLAND |
| 1795 | GA:TR | TURKEY |
| 1796 | GA:UA | UKRAINE |
| 1797 | GA:GB | UNITED KINGDOM |
| 1798 | GA:US | UNITED STATES |
| 1799 | IM:x1 | All allowances |
| 1800 | IM:x2 | Collective allowances for incurred but not reported losses |
| 1801 | IM:x3 | Defaulted |
| 1806 | IM:x4 | Impaired |
| 1807 | IM:x5 | Non defaulted |
| 1808 | IM:x6 | Non-impaired |
| 1810 | IM:x7 | Past due |
| 1813 | IM:x8 | Specific allowances. Collectively assessed financial assets |
| 1814 | IM:x9 | Specific allowances. Individually assessed financial assets |
| 1815 | IM:x10 | Written-off |
| 1816 | MA:x1 | Level 1 |
| 1817 | MA:x2 | Level 2 |
| 1818 | MA:x3 | Level 3 |
| 1821 | MA:x4 | Organised market |
| 1822 | MA:x5 | OTC |
| 1823 | MA:x6 | Published price quotations |
| 1824 | MC:x4 | Accounting hedges |
| 1825 | MC:x5 | Accounting Hedges. Fair value changes of the hedged item attributable to the hedged risk |
| 1826 | MC:x6 | Accounting Hedges. Fair value changes of the hedging instrument [including discontinuation] |
| 1827 | MC:x7 | Accounting Hedges. Ineffectiveness in profit or loss from cash flow hedges |
| 1828 | MC:x8 | Accounting Hedges. Ineffectiveness in profit or loss from hedges of net investments in foreign operations |
| 1830 | MC:x9 | Accumulated other comprehensive income |
| 1832 | MC:x10 | Accumulated other comprehensive income. Available-for-sale financial assets |
| 1833 | MC:x11 | Accumulated other comprehensive income. Cash flow hedges |
| 1834 | MC:x12 | Accumulated other comprehensive income. Classified as held for sale |
| 1835 | MC:x13 | Accumulated other comprehensive income. Defined benefit plans |
| 1836 | MC:x14 | Accumulated other comprehensive income. Foreign currency translation |
| 1837 | MC:x15 | Accumulated other comprehensive income. Hedges of net investments in foreign operations |
| 1838 | MC:x16 | Accumulated other comprehensive income. Intangible assets |
| 1839 | MC:x17 | Accumulated other comprehensive income. Investments in subsidiaries, joint ventures and associates |
| 1840 | MC:x18 | Accumulated other comprehensive income. Tangible assets |
| 1842 | MC:x19 | Securitisation positions |
| 1851 | MC:x20 | Administrative expenses |
| 1852 | MC:x21 | Administrative expenses. Other than staff |
| 1853 | MC:x22 | Administrative expenses. Staff |
| 1854 | MC:x23 | Administrative expenses. Staff. Pension and similar expenses |
| 1855 | MC:x24 | Administrative expenses. Staff. Share based payments |
| 1856 | MC:x25 | All assets |
| 1857 | MC:x26 | All assets, all liabilities, all off balance sheet items |
| 1858 | MC:x27 | All assets, All Off balance sheet items, Derivatives, Short positions, Debt securities issued, Deposits |
| 1860 | MC:x28 | All equity |
| 1861 | MC:x29 | All equity, All liabilities |
| 1862 | MC:x30 | All exposures |
| 1863 | MC:x31 | All liabilities |
| 1864 | MC:x32 | Assets involved in the services provided by the institution |
| 1865 | MC:x33 | Assets other than Cash on hand, Derivatives, Debt securities, Loans and advances, Equity instruments, Fair value changes of the hedged items in portfolio hedge of interest rate risk, Tangible assets, Intangible assets, Tax assets |
| 1866 | MC:x34 | Assets other than Cash on hand, Derivatives, Equity instruments, Debt securities, Loans and advances, Tangible assets, Intangible assets |
| 1867 | MC:x35 | Assets other than Cash on hand, Derivatives, Equity instruments. Other than Investments in subsidiaries, joint ventures and associates, Debt securities, Loans and advances |
| 1869 | MC:x36 | Assets other than Derivatives, Debt securities, Loans and advances |
| 1870 | MC:x37 | Assets other than Derivatives, Equity instruments, Debt securities, Loans and advances, Tangible assets, Intangible assets |
| 1871 | MC:x38 | Assets other than Derivatives, Equity instruments, Debt securities, Loans and advances |
| 1872 | MC:x39 | Assets other than Equity instruments, Debt securities, Loans and advances, Tangible assets |
| 1873 | MC:x40 | Assets other than Equity instruments, Debt securities, Loans and advances, Tangible assets. Property |
| 1875 | MC:x41 | Capital conservation buffer |
| 1878 | MC:x44 | Cash on hand |
| 1880 | MC:x45 | Equity instruments, Debt securities, Loans and advances, Deposits, Debt securities issued, Other financial liabilities |
| 1881 | MC:x46 | Cash on hand, Loans and advances. On demand [call] and short notice [current account] |
| 1894 | MC:x49 | CIUs |
| 1895 | MC:x409 | Collateral received |
| 1897 | MC:x51 | Other than Real estate, Deposits, Debt securities issued |
| 1898 | MC:x262 | Other than Real estate |
| 1909 | MC:x53 | Combined buffer |
| 1924 | MC:x54 | CTP positions hedging n-th to default credit derivatives |
| 1925 | MC:x55 | CTP positions hedging securitisation positions |
| 1927 | MC:x56 | Current tax assets |
| 1928 | MC:x57 | Current tax liabilities |
| 1929 | MC:x58 | Debt instruments |
| 1930 | MC:x59 | Debt instruments, Equity instruments, Derivatives, Off balance sheet instruments |
| 1931 | MC:x60 | Debt securities |
| 1932 | MC:x146 | Debt securities issued |
| 1933 | MC:x62 | Debt securities issued. Asset-backed securities |
| 1934 | MC:x63 | Debt securities issued. Certificates of deposits |
| 1935 | MC:x64 | Debt securities issued. Covered bonds |
| 1936 | MC:x65 | Debt securities issued. Hybrid contracts |
| 1937 | MC:x66 | Debt securities issued. Other than Certificates of deposits, Asset-backed securities, Covered bonds, Hybrid contracts |
| 1938 | MC:x67 | Debt securities issued. Other than Certificates of deposits, Asset-backed securities, Covered bonds, Hybrid contracts. Convertible compound financial instruments |
| 1939 | MC:x68 | Debt securities issued. Other than Certificates of deposits, Asset-backed securities, Covered bonds, Hybrid contracts. Non-convertible |
| 1940 | MC:x223 | Debt securities, Loans and advances |
| 1941 | MC:x70 | Debt securities, Loans and advances, Off-balance sheet exposures subject to credit risk |
| 1942 | MC:x71 | Deductible deferred tax assets that rely on future profitability and arise from temporary differences |
| 1944 | MC:x72 | Deductible deferred tax assets that rely on future profitability and arise from temporary differences and Equity instruments |
| 1946 | MC:x73 | Deductible deferred tax liabilities associated with deferred tax assets that rely on future profitability and arise from temporary differences |
| 1947 | MC:x74 | Deductible deferred tax liabilities associated with deferred tax assets that rely on future profitability and do not arise from temporary differences |
| 1952 | MC:x75 | Deductions related to alternative treatment of exposures |
| 1954 | MC:x76 | Deferred tax assets |
| 1959 | MC:x77 | Deferred tax assets that do not rely on future profitability |
| 1961 | MC:x78 | Deferred tax assets that rely on future profitability and arise from temporary differences |
| 1962 | MC:x79 | Deferred tax assets that rely on future profitability and do not arise from temporary differences |
| 1963 | MC:x80 | Deferred tax assets that rely on future profitability and do not arise from temporary differences net of associated tax liabilities |
| 1967 | MC:x81 | Deferred tax liabilities |
| 1968 | MC:x82 | Deferred tax liabilities associated to defined benefit pension fund assets |
| 1970 | MC:x83 | Deferred tax liabilities associated to Intangible assets other than Goodwill |
| 1971 | MC:x84 | Deferred tax liabilities deductible from deferred tax assets that rely on future profitability |
| 1972 | MC:x85 | Deferred tax liabilities non deductible from deferred tax assets that rely on future profitability |
| 1973 | MC:x86 | Defined benefit obligations |
| 1977 | MC:x87 | Defined benefit pension fund assets which the institution has an restricted ability to use, Deferred tax liabilities associated to defined benefit pension fund assets |
| 1978 | MC:x88 | Defined benefit pension fund assets which the institution has an unrestricted ability to use |
| 1982 | MC:x89 | Defined benefit plan assets |
| 1984 | MC:x90 | Defined benefit plans |
| 1985 | MC:x135 | Deposits |
| 1986 | MC:x92 | Deposits, Debt securities issued |
| 1987 | MC:x93 | Deposits, Debt securities issued, Other financial liabilities |
| 1988 | MC:x474 | Deposits. Current accounts / overnight deposits |
| 1989 | MC:x95 | Deposits. Redeemable at notice |
| 1990 | MC:x477 | Deposits. Repurchase agreements |
| 1991 | MC:x97 | Deposits. With agreed maturity |
| 1992 | MC:x98 | Depreciation |
| 1994 | MC:x99 | Derivatives |
| 1995 | MC:x100 | Derivatives & long settlement transactions excluding Contractual Cross Product Netting |
| 1996 | MC:x101 | Derivatives excluding Contractual Cross Product Netting - Centrally cleared through a QCCP |
| 2002 | MC:x103 | Derivatives, Debt securities, Loans and advances |
| 2003 | MC:x104 | Derivatives, Debt securities, Loans and advances, Equity instruments |
| 2005 | MC:x105 | Derivatives, Deposits, Debt securities issued |
| 2006 | MC:x106 | Derivatives, Deposits, Debt securities issued, Equity instruments issued |
| 2007 | MC:x107 | Derivatives, Deposits, Debt securities issued, Other financial liabilities |
| 2008 | MC:x108 | Derivatives, Equity instruments |
| 2009 | MC:x109 | Derivatives, Equity instruments, Debt securities, Loans and advances, Short positions, Deposits, Debt securities issued, Other financial liabilities |
| 2010 | MC:x110 | Derivatives, Securities financial transactions |
| 2012 | MC:x111 | Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities |
| 2014 | MC:x112 | Derivatives. Credit default swaps |
| 2015 | MC:x113 | Derivatives. Credit spread options |
| 2016 | MC:x114 | Derivatives. Credit. Protection bought |
| 2017 | MC:x115 | Derivatives. Credit. Protection sold |
| 2018 | MC:x116 | Derivatives. Credit. Protection sold. Not subject to clause out clause |
| 2019 | MC:x117 | Derivatives. Credit. Protection sold. Subject to clause out clause |
| 2020 | MC:x118 | Derivatives. Financial |
| 2021 | MC:x119 | Derivatives. Options |
| 2022 | MC:x120 | Derivatives. Other than Credit default swaps, Credit spread options, Total return swaps |
| 2023 | MC:x121 | Derivatives. Other than options |
| 2024 | MC:x122 | Derivatives. Purchased |
| 2025 | MC:x123 | Derivatives. Sold |
| 2026 | MC:x124 | Derivatives. Total return swaps |
| 2029 | MC:x125 | Dividend income |
| 2033 | MC:x126 | Eligible capital for the purposes of qualifying holdings outside the financial sector and large exposures |
| 2034 | MC:x127 | Eligible minority interest |
| 2035 | MC:x128 | Eligible minority interest, Instruments issued by subsidiaries that are given recognition in own funds |
| 2037 | MC:x129 | Equity exposures and equivalents to the effects of CR |
| 2038 | MC:x130 | Equity instruments |
| 2041 | MC:x131 | Equity instruments and subordinated financial assets |
| 2042 | MC:x132 | Equity instruments issued |
| 2044 | MC:x133 | Equity instruments issued. Capital |
| 2050 | MC:x134 | Equity instruments issued. Capital. Paid up |
| 2051 | MC:x91 | Equity instruments issued. Capital. Paid up and subordinated loans |
| 2052 | MC:x136 | Equity instruments issued. Capital. Paid up, own equity instruments issued and subordinated loans |
| 2053 | MC:x137 | Equity instruments issued. Capital. Paid up, Share premium, Own equity instruments issued |
| 2054 | MC:x138 | Equity instruments issued. Capital. Paid up, Share premium, Own equity instruments issued, Retained earnings, Accumulated other comprehensive income, Other reserves, Funds for general banking risks |
| 2055 | MC:x139 | Equity instruments issued. Capital. Unpaid which has been called up |
| 2056 | MC:x140 | Equity instruments issued other than capital. Equity component of compound financial instruments |
| 2057 | MC:x141 | Equity instruments issued other than capital. Other than equity component of compound financial instruments |
| 2058 | MC:x142 | Equity instruments issued other than capital |
| 2059 | MC:x143 | Equity instruments, debt securities, loans and advances |
| 2066 | MC:x145 | Equity instruments. Other than Investments in subsidiaries, joint ventures and associates |
| 2068 | MC:x61 | Equity issued other than Equity instruments issued |
| 2069 | MC:x147 | Equity other than Accumulated other comprehensive income |
| 2070 | MC:x148 | Excess of deduction from lower level capital |
| 2071 | MC:x149 | Excess of deduction from the level of capital |
| 2081 | MC:x150 | Exchange differences |
| 2083 | MC:x151 | Expenses on equity instruments issued |
| 2084 | MC:x152 | Fair value changes of the hedged items in portfolio hedge of interest rate risk |
| 2090 | MC:x153 | Fee and commission |
| 2091 | MC:x154 | Financial guarantees given |
| 2092 | MC:x155 | Financial guarantees received |
| 2093 | MC:x156 | Instruments subject to market risk |
| 2094 | MC:x157 | Assets and liabilities other than derivatives |
| 2095 | MC:x158 | Agricultural products (softs) |
| 2096 | MC:x159 | Base metals |
| 2097 | MC:x160 | Energy products (oil, gas) |
| 2098 | MC:x161 | Other than precious metals, base metals, agricultural products (softs) |
| 2100 | MC:x163 | Assets and liabilities other than debt instruments and CIU |
| 2101 | MC:x164 | Interest rate future |
| 2102 | MC:x165 | Forward rate agreements |
| 2103 | MC:x166 | Forward commitments to buy or sell debt instruments |
| 2104 | MC:x167 | Swaps |
| 2105 | MC:x168 | Credit derivatives |
| 2106 | MC:x169 | Total return swap |
| 2107 | MC:x170 | Credit default swap |
| 2108 | MC:x171 | Derivatives, other |
| 2109 | MC:x172 | On-balance sheet items |
| 2110 | MC:x173 | Asset items |
| 2111 | MC:x174 | Liability items |
| 2112 | MC:x175 | On balance sheet items other than asset items, liabilities items |
| 2113 | MC:x176 | Off-balance sheet items |
| 2114 | MC:x177 | Irrevocable guarantees and similar instruments |
| 2117 | MC:x178 | Stock index futures |
| 2120 | MC:x179 | Funds for general banking risks |
| 2122 | MC:x180 | Gains and losses on derecognition |
| 2123 | MC:x181 | Gains and losses on derecognition, Gains and losses from remeasurements |
| 2124 | MC:x182 | Gains and losses other comprehensive income |
| 2125 | MC:x183 | Gains and losses other comprehensive income. Foreign currency translation |
| 2131 | MC:x184 | Goodwill |
| 2132 | MC:x185 | Goodwill accounted for as intangible assets |
| 2133 | MC:x186 | Goodwill and Deferred tax liabilities associated to goodwill |
| 2136 | MC:x187 | Impairment |
| 2139 | MC:x188 | Indirect holdings |
| 2144 | MC:x189 | Instruments in the CTP |
| 2146 | MC:x191 | Instruments issued by subsidiaries that are given recognition in own funds |
| 2147 | MC:x192 | Instruments subject to capital requirements |
| 2148 | MC:x193 | Instruments subject to credit risk |
| 2150 | MC:x195 | Instruments subject to credit risk excluding instruments subject to securitisation credit risk treatment |
| 2151 | MC:x196 | Instruments subject to large exposures regime |
| 2152 | MC:x197 | Instruments subject to requirements for exposures to a CCP |
| 2153 | MC:x198 | Instruments subject to securitisation credit risk treatment |
| 2154 | MC:x199 | Instruments subject to securitisation credit risk treatment - Revolving securitisations with early amortisation |
| 2155 | MC:x200 | Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation |
| 2156 | MC:x201 | Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - Off-balance sheet items and derivatives |
| 2157 | MC:x202 | Instruments subject to securitisation credit risk treatment - Off-balance sheet items and derivatives |
| 2158 | MC:x203 | Instruments subject to securitisation credit risk treatment - On-balance sheet items |
| 2160 | MC:x204 | Off balance sheet items other than irrevocable guarantees and similar instruments |
| 2161 | MC:x205 | Forward exchange transactions |
| 2162 | MC:x206 | Currency futures |
| 2163 | MC:x207 | Gold futures |
| 2164 | MC:x208 | Derivatives other than forward exchange transactions, options and warrants |
| 2165 | MC:x209 | Intangible assets |
| 2167 | MC:x210 | Intangible assets other than Goodwill |
| 2168 | MC:x211 | Intangible assets other than Goodwill and Deferred tax liabilities associated to Intangible assets other than Goodwill |
| 2169 | MC:x212 | Interest |
| 2170 | MC:x213 | Interim dividends |
| 2175 | MC:x215 | IRB excessor shortfall of credit risk adjustments, additional value adjustments and other own funds reductions to expected losses |
| 2177 | MC:x216 | IRB Excess of provisions over expected loss |
| 2179 | MC:x217 | IRB shortfall of credit risk adjustments to expected losses |
| 2180 | MC:x218 | Gold |
| 2198 | MC:x219 | Liabilities other than Derivatives, Deposits, Debt securities issued, Other financial liabilities |
| 2199 | MC:x220 | Liabilities other than Derivatives, Short positions, Deposits, Debt securities issued, Other financial liabilities, Fair value changes of hedged items in portfolio hedge of interest rate risk, Provisions, Tax liabilities, Share capital repayable on demand |
| 2201 | MC:x221 | Loan commitments given |
| 2202 | MC:x222 | Loan Commitments given, Other Commitments given |
| 2203 | MC:x69 | Loan commitments received |
| 2204 | MC:x224 | Loan commitments received, Financial guarantees received, Other commitments received |
| 2205 | MC:x469 | Loans and advances |
| 2206 | MC:x226 | Loans and advances. Advances that are not loans |
| 2207 | MC:x227 | Loans and advances. On demand [call] and short notice [current account] |
| 2208 | MC:x228 | Loans and advances. Term loans. Credit card debt |
| 2209 | MC:x229 | Loans and advances. Term loans. Finance leases |
| 2210 | MC:x230 | Loans and advances. Term loans. Other than Trade receivables, Credit card debt, Finance leases, Reverse repurchase loans |
| 2211 | MC:x231 | Loans and advances. Term loans. Reverse repurchase loans |
| 2212 | MC:x232 | Loans and advances. Term loans. Trade receivables |
| 2213 | MC:x233 | Derivatives subject to securitisation credit risk treatment |
| 2214 | MC:x234 | Loss events |
| 2215 | MC:x235 | Losses |
| 2218 | MC:x236 | Main categories that generate fixed overheads |
| 2219 | MC:x237 | Main categories that generate operational risk under AMA |
| 2220 | MC:x238 | Main categories that generate operational risk under BIA, ASA and TSA |
| 2229 | MC:x240 | Negative goodwill |
| 2230 | MC:x241 | Non credit-obligation assets |
| 2232 | MC:x242 | Non-ABCP programmes |
| 2236 | MC:x244 | N-th to default credit derivatives |
| 2250 | MC:x246 | Off balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment |
| 2251 | MC:x247 | Off balance sheet instruments |
| 2255 | MC:x251 | Off-balance sheet exposures subject to credit risk |
| 2257 | MC:x252 | On and off-balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment |
| 2259 | MC:x254 | On balance sheet exposures subject to credit risk excluding instruments subject to securitisation credit risk treatment |
| 2263 | MC:x255 | Operational losses |
| 2264 | MC:x256 | Options and warrants |
| 2268 | MC:x258 | OTC-Derivatives excluding Contractual Cross Product Netting |
| 2269 | MC:x259 | OTC-Securities financing transactions excluding Contractual Cross Product Netting |
| 2271 | MC:x260 | Instruments subject to market risk other than stock-index futures |
| 2278 | MC:x261 | Other and transitional risk exposures |
| 2282 | MC:x52 | Other Commitments given |
| 2283 | MC:x263 | Other Commitments Received |
| 2289 | MC:x264 | Other financial liabilities |
| 2292 | MC:x265 | Other operating |
| 2293 | MC:x266 | Other operating. Generated by tangible assets. Changes in fair value |
| 2294 | MC:x267 | Other operating. Generated by tangible assets. Other than changes in fair value |
| 2295 | MC:x268 | Other operating. Other than generated by tangible assets |
| 2297 | MC:x269 | Other reserves |
| 2298 | MC:x270 | Other Reserves. Other than Reserves or accumulated losses of investments in subsidiaries, joint ventures and associates and Funds for banking risks |
| 2299 | MC:x271 | Other Reserves. Reserves or accumulated losses of investments in subsidiaries, joint ventures and associates |
| 2306 | MC:x273 | Own equity instruments issued |
| 2308 | MC:x274 | Own equity instruments issued and subordinated loans |
| 2312 | MC:x275 | Regulatory capital items |
| 2317 | MC:x276 | Profit or loss |
| 2318 | MC:x277 | Profit or loss before tax from continuing operations |
| 2319 | MC:x278 | Profit or loss before tax from discontinued operations |
| 2321 | MC:x279 | Profit or loss from continuing operations |
| 2322 | MC:x280 | Profit or loss from discontinued operations |
| 2324 | MC:x281 | Other comprehensive income (net) |
| 2325 | MC:x282 | Profit or loss, other comprehensive income (net) |
| 2326 | MC:x283 | Provisions |
| 2327 | MC:x284 | Provisions. Employee benefits |
| 2328 | MC:x285 | Provisions. Employee benefits. Other than pension and other post-employment defined benefit obligations |
| 2329 | MC:x286 | Provisions. Employee benefits. Pension and other post-employment defined benefit obligations |
| 2330 | MC:x287 | Provisions. Off-balance sheet exposures subject to credit risk |
| 2331 | MC:x288 | Provisions. Other than Employee benefits, Restructuring, Pending legal issues and tax litigation, Off-balance sheet items subject to credit risk |
| 2333 | MC:x289 | Provisions. Pending legal issues and tax litigation |
| 2334 | MC:x290 | Provisions. Restructuring |
| 2335 | MC:x291 | Commodity futures |
| 2336 | MC:x292 | Real estate |
| 2337 | MC:x293 | Real estate. Commercial |
| 2338 | MC:x294 | Real estate. Residential |
| 2339 | MC:x295 | Reciprocal cross holdings |
| 2341 | MC:x296 | Forward commitments |
| 2342 | MC:x297 | Regulatory adjustments |
| 2350 | MC:x298 | Relevant indicator OPR |
| 2351 | MC:x299 | Relevant indicator OPR, Loan and advances |
| 2353 | MC:x300 | Re-Securitisation positions |
| 2360 | MC:x301 | Retained earnings |
| 2362 | MC:x302 | Revaluation reserves |
| 2368 | MC:x303 | Revolving securitisations with early amortisation |
| 2369 | MC:x304 | Right to reimbursement of the expenditure required to settled a defined benefit obligation |
| 2371 | MC:x305 | Schemes subject to look-through |
| 2372 | MC:x306 | Securities financing transactions |
| 2373 | MC:x307 | Securities financing transactions excluding Contractual Cross Product Netting - Centrally cleared through a QCCP |
| 2376 | MC:x309 | Securities financing transactions and Derivatives & long settlement transactions |
| 2377 | MC:x310 | Securities financing transactions and Derivatives & long settlement transactions under Contractual Cross Product Netting |
| 2378 | MC:x311 | Securities financing transactions excluding Contractual Cross Product Netting |
| 2383 | MC:x313 | Securitisation debt instruments |
| 2384 | MC:x314 | Debt instruments subject to securitisation credit risk treatment |
| 2385 | MC:x315 | Securitisation positions Off-balance sheet & derivatives |
| 2386 | MC:x316 | Securitisation positions On-balance sheet |
| 2387 | MC:x317 | Securitised exposures |
| 2390 | MC:x320 | Share capital repayable on demand |
| 2391 | MC:x321 | Share of profit or loss |
| 2392 | MC:x322 | Share premium |
| 2395 | MC:x323 | Short positions |
| 2396 | MC:x324 | Specific countercyclical capital buffer |
| 2400 | MC:x325 | Synthetic holdings |
| 2403 | MC:x326 | Systemic risk buffer |
| 2409 | MC:x329 | Tangible assets |
| 2410 | MC:x330 | Tangible assets, Intangible assets |
| 2411 | MC:x331 | Tangible assets. Property |
| 2413 | MC:x332 | Tax assets |
| 2414 | MC:x333 | Tax from continuing operations |
| 2415 | MC:x334 | Tax from discontinued operations |
| 2417 | MC:x335 | Tax liabilities |
| 2418 | MC:x336 | Tax other comprehensive income |
| 2424 | MC:x337 | Total expected loss eligible for inclusion in the adjustment to capital in respect of the difference between expected loss and provisions (excluding equity expected loss amounts) |
| 2428 | MC:x0 | Total/Not applicable |
| 2436 | MC:x341 | Transitional adjustments. Additional filters and deductions |
| 2439 | MC:x342 | Grandfathered instruments not constituting state aid |
| 2442 | MC:x343 | Transitional adjustments. Due to minority interests and equivalents |
| 2443 | MC:x344 | Transitional adjustments. Other than grandfathered Capital instruments and minority interests and equivalents |
| 2445 | MC:x345 | Transitional adjustments. Deductions |
| 2455 | NC:x1 | A - Agriculture, forestry and fishing |
| 2456 | NC:x2 | B - Mining and quarrying |
| 2457 | NC:x3 | C - Manufacturing |
| 2458 | NC:x4 | D - Electricity, gas, steam and air conditioning supply |
| 2459 | NC:x5 | E - Water supply |
| 2460 | NC:x6 | F - Construction |
| 2461 | NC:x7 | G - Wholesale and retail trade |
| 2462 | NC:x8 | H - Transport and storage |
| 2463 | NC:x9 | I - Accommodation and food service activities |
| 2464 | NC:x10 | J - Information and communication |
| 2465 | NC:x11 | L - Real estate activities |
| 2466 | NC:x12 | M - Professional, scientific and technical activities |
| 2467 | NC:x13 | N - Administrative and support service activities |
| 2469 | NC:x14 | O - Public administration and defence, compulsory social security |
| 2470 | NC:x15 | P - Education |
| 2471 | NC:x16 | Q - Human health services and social work activities |
| 2472 | NC:x17 | R - Arts, entertainment and recreation |
| 2473 | NC:x18 | S - Other services |
| 2477 | PC:x1 | 0% |
| 2478 | PC:x2 | 1% |
| 2479 | PC:x3 | 2% |
| 2480 | PC:x4 | 6% |
| 2481 | PC:x5 | 8% |
| 2482 | PC:x6 | 10% |
| 2483 | PC:x7 | 12% |
| 2484 | PC:x8 | 20% |
| 2485 | PC:x9 | 35% |
| 2486 | PC:x10 | 50% |
| 2487 | PC:x11 | 70% |
| 2488 | PC:x12 | 75% |
| 2489 | PC:x13 | 90% |
| 2490 | PC:x14 | 100% |
| 2491 | PC:x15 | 115% |
| 2492 | PC:x16 | 150% |
| 2493 | PC:x17 | 190% |
| 2494 | PC:x18 | 200% |
| 2495 | PC:x19 | 225% |
| 2496 | PC:x20 | 250% |
| 2497 | PC:x21 | 290% |
| 2498 | PC:x22 | 300% |
| 2499 | PC:x23 | 350% |
| 2500 | PC:x24 | 370% |
| 2501 | PC:x25 | 425% |
| 2502 | PC:x26 | 500% |
| 2503 | PC:x27 | 650% |
| 2504 | PC:x28 | 750% |
| 2505 | PC:x29 | 850% |
| 2506 | PC:x30 | 1250% |
| 2507 | PC:x31 | >0% and <=20% |
| 2508 | PC:x32 | >20% and <=50% |
| 2509 | PC:x33 | >50% and <=100% |
| 2510 | PC:x34 | 0,2% |
| 2511 | PC:x35 | 0,25% |
| 2512 | PC:x36 | 0,4% |
| 2513 | PC:x37 | 0,7% |
| 2514 | PC:x38 | 1,25% |
| 2515 | PC:x39 | 1,6% |
| 2516 | PC:x40 | 1,75% |
| 2517 | PC:x41 | 12 - 18% |
| 2518 | PC:x42 | 12,5% |
| 2519 | PC:x43 | 2,25% |
| 2520 | PC:x44 | 2,75% |
| 2521 | PC:x45 | 20 - 35% |
| 2522 | PC:x46 | 3,25% |
| 2523 | PC:x47 | 3,75% |
| 2524 | PC:x48 | 4,5% |
| 2525 | PC:x49 | 40 - 75% |
| 2526 | PC:x50 | 5,25% |
| 2527 | PC:x51 | 7 - 10% |
| 2528 | PC:x52 | 0,25%,1%,1,6% |
| 2529 | PC:x0 | Not applicable/ All applicable percentages |
| 2532 | PC:x54 | Reference percentages according to specific reporting obligation |
| 2533 | PC:x55 | Risk weights other for CR SA |
| 2534 | PC:x56 | Risk weights other for MKR SA CTP |
| 2535 | PC:x57 | RW\_ > 0 and <= 12% |
| 2536 | PC:x58 | RW\_> 100 and <= 425% |
| 2537 | PC:x59 | RW\_> 12 and <= 20% |
| 2538 | PC:x60 | RW\_> 20 and <= 50% |
| 2539 | PC:x61 | RW\_> 425 and <= 1250% |
| 2540 | PC:x62 | RW\_> 50 and <= 75% |
| 2541 | PC:x63 | RW\_> 75 and <= 100% |
| 2542 | PC:x64 | Computable risk weights Zone 1 |
| 2544 | PC:x65 | Computable risk weights Zone 2 |
| 2545 | PC:x66 | 1,25%,1,75%,2,25% |
| 2546 | PC:x67 | Computable risk weights Zone 3 |
| 2547 | PC:x68 | 2,75%,3,25%,3,75%,4,5%,5,25%,6%,8%,12,5% |
| 2549 | PI:x1 | Long position |
| 2550 | PI:x2 | Matched position |
| 2551 | PI:x0 | Not applicable/All positions |
| 2552 | PI:x4 | Short position |
| 2553 | PI:x5 | Unmatched position |
| 2560 | PL:x1 | Accounting portfolios for debt instruments subject to impairment |
| 2561 | PL:x2 | Accounting portfolios for equity instruments subject to impairment |
| 2562 | PL:x3 | Accounting portfolios for financial assets non-subject to impairment |
| 2563 | PL:x4 | Accounting portfolios for financial assets subject to impairment |
| 2566 | PL:x5 | Accounting portfolios for trading financial instruments |
| 2567 | PL:x6 | Accounting portfolios not measured at fair value through profit or loss for financial instruments |
| 2571 | PL:x7 | Available-for-sale financial assets |
| 2572 | PL:x8 | Available-for-sale financial assets. At cost |
| 2573 | PL:x9 | Available-for-sale financial assets. At fair value |
| 2574 | PL:x10 | Banking and trading book |
| 2575 | PL:x11 | Banking book |
| 2576 | PL:x12 | Cash and cash balances at central banks |
| 2579 | PL:x13 | Classified as held for sale |
| 2583 | PL:x14 | Financial assets designated at fair value through profit or loss |
| 2584 | PL:x15 | Financial assets designated at fair value through profit or loss, Financial liabilities designated at fair value through profit or loss |
| 2586 | PL:x16 | Financial assets designated at fair value through profit or loss. Accounting mismatch, Financial liabilities designated at fair value through profit or loss. Accounting mismatch |
| 2587 | PL:x17 | Financial assets designated at fair value through profit or loss. At cost |
| 2589 | PL:x18 | Financial assets designated at fair value through profit or loss. Evaluation on a fair value basis, Financial liabilities designated at fair value through profit or loss. Evaluation on a fair value basis |
| 2591 | PL:x19 | Financial assets designated at fair value through profit or loss. Hybrid contracts designated, Financial liabilities designated at fair value through profit or loss. Hybrid contracts designated |
| 2592 | PL:x20 | Financial assets held for trading |
| 2597 | PL:x22 | Financial assets held for trading. At cost |
| 2598 | PL:x23 | Financial assets held for trading. At cost, Financial assets designated at fair value through profit or loss. At cost, Available-for-sale financial assets. At cost |
| 2599 | PL:x24 | Financial assets held for trading. Economic hedges, Financial liabilities held for trading. Economic hedges |
| 2600 | PL:x25 | Financial liabilities designated at fair value through profit or loss |
| 2604 | PL:x26 | Financial liabilities held for trading |
| 2607 | PL:x27 | Financial liabilities measured at amortised cost |
| 2608 | PL:x28 | Hedge accounting |
| 2609 | PL:x29 | Hedge accounting. Cash flow hedges |
| 2610 | PL:x30 | Hedge accounting. Fair value hedges |
| 2611 | PL:x31 | Hedge accounting. Hedges of net investments in foreign operations |
| 2612 | PL:x32 | Hedge accounting. Interest rate risk |
| 2613 | PL:x33 | Hedge accounting. Portfolio Cash flow hedges of interest rate risk |
| 2614 | PL:x34 | Hedge accounting. Portfolio Fair value hedges of interest rate risk |
| 2615 | PL:x35 | Held-to-maturity investments |
| 2618 | PL:x36 | Investment not significant |
| 2619 | PL:x37 | Investment property |
| 2620 | PL:x38 | Investment property. Cost model |
| 2622 | PL:x39 | Investment property. Fair value model |
| 2623 | PL:x40 | Investment property. Fair value model, Property, plan and equipment. Fair value model |
| 2624 | PL:x41 | Investments in subsidiaries, joint ventures and associates |
| 2625 | PL:x42 | Loans and receivables |
| 2627 | PL:x43 | Measurement for Intangible assets. Other than Goodwill. Cost model |
| 2628 | PL:x44 | Measurement for Intangible assets. Other than Goodwill. Revaluation model |
| 2633 | PL:x0 | Not applicable/All portfolios |
| 2637 | PL:x46 | Property, plant and equipment |
| 2638 | PL:x47 | Property, plant and equipment. Cost model |
| 2641 | PL:x48 | Property, plant and equipment. Fair value model |
| 2642 | PL:x49 | Property, plant and equipment. Revaluation model |
| 2643 | PL:x50 | Significant Investment |
| 2645 | PL:x51 | Trading book |
| 2650 | RF:x1 | Complete accounting year T |
| 2651 | RF:x2 | Complete accounting year T-1 |
| 2652 | RF:x3 | Complete accounting year T-2 |
| 2654 | RF:x4 | End accounting year T-1 |
| 2655 | RF:x5 | End accounting year T |
| 2657 | RF:x7 | End accounting year T-2 |
| 2663 | PU:x1 | Credit for consumption |
| 2664 | PU:x3 | Lending for house purchase |
| 2665 | PU:x0 | Not applicable/All purposes |
| 2666 | PU:x4 | Purposes other than credit for consumption and lending for house purchase |
| 2667 | RP:x11 | Associates |
| 2668 | RP:x2 | Entities of the financial sector |
| 2671 | RP:x3 | Joint ventures |
| 2672 | RP:x4 | Joint ventures, Associates |
| 2673 | RP:x5 | Key management of the institution or its parent |
| 2674 | RP:x0 | Not applicable/All related parties/All relationships |
| 2675 | RP:x7 | Other than entities of the financial sector |
| 2676 | RP:x8 | Parent and parent entities with joint control |
| 2677 | RP:x9 | Post-employment benefit plans with defined benefits |
| 2679 | RP:x10 | Related parties other than Parent and parent entities with joint control, Subsidiaries, Associates and joint ventures, Key management of the institution or its parent |
| 2680 | RP:x1 | Subsidiaries |
| 2681 | RP:x12 | Unconsolidated structured entities in which the reporting institution has interests |
| 2684 | RS:x1 | Investor |
| 2686 | RS:x2 | Originator |
| 2687 | RS:x3 | Originator, Investor |
| 2688 | RS:x4 | Originator, Sponsor |
| 2689 | RS:x5 | Sponsor |
| 2691 | TR:x1 | Counterparty credit risk |
| 2692 | TR:x2 | Credit risk |
| 2693 | TR:x3 | Credit risk and free deliveries |
| 2694 | TR:x4 | Credit risk, counterparty credit risk and free deliveries |
| 2695 | TR:x5 | Credit risk, counterparty credit risk, dilution risk and free deliveries |
| 2696 | TR:x6 | Credit risk, counterparty credit risk, dilution risk, free deliveries and settlement/delivery risk |
| 2697 | TR:x7 | CVA risk |
| 2698 | TR:x8 | Dilution risk |
| 2701 | TR:x9 | Interest rate risk |
| 2702 | TR:x10 | Large exposures risk |
| 2703 | TR:x11 | Market risk |
| 2704 | TR:x12 | Commodities risk |
| 2705 | TR:x13 | General risk for equity instruments |
| 2706 | TR:x14 | Equity risk |
| 2707 | TR:x15 | Specific risk for equity instruments |
| 2708 | TR:x16 | Foreign-exchange risk |
| 2709 | TR:x17 | Market not look-through CIUs risk |
| 2711 | TR:x19 | General risk for debt instruments |
| 2713 | TR:x20 | Specific risk for debt instruments |
| 2715 | TR:x21 | Specific risk for CTP positions |
| 2717 | TR:x22 | Specific risk for securitisation instrument |
| 2718 | TR:x0 | Not applicable/All risks |
| 2719 | TR:x24 | Operational risk |
| 2720 | TR:x25 | Other risk |
| 2721 | TR:x26 | Position, fx and commodities risks |
| 2722 | TR:x27 | Risk of fixed overheads |
| 2723 | TR:x28 | Risks other than Interest rate risk, Equity risk, Foreign exchange risk, Credit risk, Commodity risk |
| 2724 | TR:x29 | Settlement/delivery risk |
| 2725 | TR:x30 | General risk |
| 2726 | TR:x31 | Specific risk |
| 2728 | RT:x10 | Synthetic transactions |
| 2729 | RT:x11 | Traditional transactions |
| 2730 | ST:x1 | First loss |
| 2731 | ST:x2 | Mezzanine |
| 2733 | ST:x3 | Senior |
| 2736 | TA:x1 | Activities other than Clearing and settlement, Custody, Servicing fees from securitization activities |
| 2737 | TA:x2 | Activities other than Securities, Clearing and settlement, Asset management, Custody, Central administration services for institutional customers, Fiduciary transactions, Payment services, Customer resources distributed but not managed, Structured Finance |
| 2738 | TA:x3 | Activities other than Securitisation activities, Asset management |
| 2739 | TA:x4 | Agency services |
| 2741 | TA:x5 | Asset management |
| 2742 | TA:x6 | Asset management. Collective investment |
| 2743 | TA:x7 | Asset management. Customer portfolios managed on a discretionary basis |
| 2744 | TA:x8 | Asset management. Pension funds |
| 2745 | TA:x9 | Central administrative services for collective investment |
| 2746 | TA:x10 | Clearing and settlement |
| 2747 | TA:x11 | Commercial Banking |
| 2748 | TA:x12 | Corporate finance |
| 2749 | TA:x13 | Corporate items |
| 2750 | TA:x14 | Custody |
| 2751 | TA:x15 | Custody. Collective investment |
| 2752 | TA:x16 | Custody. Custody other than Collective investment |
| 2754 | TA:x17 | Custody. Entrusted to other entities |
| 2756 | TA:x18 | Customer resources distributed but not managed |
| 2758 | TA:x19 | Customer resources distributed but not managed. Collective investment |
| 2759 | TA:x20 | Customer resources distributed but not managed. Insurance products |
| 2760 | TA:x21 | Customer resources distributed but not managed. Other than collective investments, insurance products |
| 2761 | TA:x22 | Fiduciary transactions |
| 2762 | TA:x23 | Investment firms under Article 90 paragraph 2 and Article 93 of CRR |
| 2763 | TA:x24 | Investment firms under Article 91 paragraph 1 and 2 and Article 92 of CRR |
| 2764 | TA:x25 | Investment vehicles under asset management other than Collective investment, Pension funds, Customer portfolios managed on a discretionary basis |
| 2765 | TA:x0 | Not applicable/All activities |
| 2766 | TA:x27 | Payment and settlement |
| 2767 | TA:x28 | Payment services |
| 2768 | TA:x29 | Retail Banking |
| 2769 | TA:x30 | Retail Brokerage |
| 2770 | TA:x31 | Securities |
| 2771 | TA:x32 | Securities. Issuances |
| 2772 | TA:x33 | Securities. Other than issuances and transfer orders |
| 2773 | TA:x34 | Securities. Transfer orders |
| 2774 | TA:x35 | Securitisation activities via Special Purpose Entities |
| 2775 | TA:x36 | Servicing of securitization activities |
| 2776 | TA:x37 | Structured finance |
| 2777 | TA:x38 | Trading and sales |
| 2781 | TI:x1 | > 1 year |
| 2785 | TI:x2 | > 180 days <= 1year |
| 2789 | TI:x3 | > 30 days <= 60 days |
| 2791 | TI:x4 | > 60 days <= 90 days |
| 2792 | TI:x5 | > 90 days <= 180days |
| 2793 | TI:x19 | <= 3 months |
| 2794 | TI:x7 | <= 30 days |
| 2795 | TI:x8 | >= 2,5 years |
| 2796 | TI:x9 | >=46 days |
| 2797 | TI:x10 | >=5 days |
| 2798 | TI:x11 | 0-4 days |
| 2799 | TI:x12 | 16-30 days |
| 2800 | TI:x13 | 31 to 45 days |
| 2801 | TI:x14 | 5-15 days |
| 2802 | TI:x0 | Not applicable/ All time intervals |
| 2803 | TI:x16 | Time interval applicable for free deliveries |
| 2804 | UE:x1 | Commercial mortgages |
| 2805 | UE:x2 | Consumer loans |
| 2806 | UE:x3 | Covered Bonds |
| 2807 | UE:x4 | Credit card receivables |
| 2808 | UE:x5 | Leasing |
| 2809 | UE:x6 | Loans to corporates or SMEs |
| 2810 | UE:x0 | Not applicable/ All types of underlying exposures |
| 2811 | UE:x8 | Other assets |
| 2812 | UE:x9 | Other liabilities |
| 2813 | UE:x10 | Residential mortgages |
| 2814 | UE:x11 | Securitisation, Re-Securitisation |
| 2815 | UE:x12 | Trade receivables |
| 2817 | UE:x13 | Underlying positions others than securitisation positions |
| 2819 | MC:x346 | Assets other than derivatives and securities financing transactions |
| 2820 | MC:x347 | Derecognised fiduciary items according to Article 416 (11) of the CRR |
| 2833 | AT:mi263 | Alternative LR Exposure Value. Method 2 |
| 2839 | AT:mi265 | LR Exposure Value |
| 2840 | AT:mi266 | LR Exposure Value. Current replacement cost. Mark-to-Market Method |
| 2844 | AT:mi267 | Notional amount (same reference name and bought protection from CCP) |
| 2846 | AT:mi268 | Notional amount (same reference name and counterparty or CCP) |
| 2848 | AT:mi269 | Notional amount (same reference name) |
| 2850 | MC:x348 | Master netting agreement eligible under art 201 CRR |
| 2853 | RF:x9 | Month-1-value |
| 2855 | RF:x10 | Month-2-value |
| 2865 | MC:x349 | Non Qualifying Revolving. UCC |
| 2866 | MC:x350 | Not covered by a master netting agreement eligible under art 201 CRR |
| 2867 | MC:x351 | Not subject to cross product netting agreement |
| 2872 | MC:x352 | On balance sheet exposures subject to credit risk |
| 2874 | MC:x353 | On balance sheet exposures subject to securitisation credit risk treatment |
| 2876 | AT:pi270 | Leverage Ratio - Tier1 fully phased-in definition |
| 2878 | AT:pi271 | Leverage Ratio - Tier1 transitional definition |
| 2881 | MC:x354 | Qualifying revolving |
| 2908 | MC:x355 | Subject to cross product netting agreement |
| 2909 | MC:x356 | UCC |
| 2910 | MC:x357 | Under official export credit insurance scheme |
| 2912 | AP:x51 | Other than Original Exposure Method |
| 2914 | MC:x358 | Amount to be added due to CRR 416 (4), 2nd subparagraph |
| 2927 | ER:x12 | Unrated exposure where a derived rating is not used |
| 2936 | MC:x359 | Other than UCC |
| 2940 | MC:x360 | Project finance loans |
| 2941 | MC:x361 | Subordinated financial assets |
| 2942 | MC:x362 | Subordinated financial liabilities |
| 2944 | MC:x363 | Retained earnings, Profit or loss |
| 2946 | MC:x364 | Direct holdings, permitted offsetting short positions |
| 2947 | MC:x365 | Direct holdings |
| 2948 | MC:x366 | Indirect holdings, permitted offsetting short positions |
| 2949 | MC:x367 | Holdings |
| 2950 | MC:x368 | Synthetic holdings, permitted offsetting short positions |
| 2952 | MC:x369 | Grandfathered instruments |
| 2953 | MC:x370 | Grandfathered instruments constituting state aid |
| 2954 | MC:x371 | Unrealised gains |
| 2955 | MC:x372 | Unrealised losses |
| 2956 | MC:x373 | Deferred tax assets that are dependent on future profitability and arise from temporary differences, Holdings |
| 2957 | MC:x374 | Actual or contingent obligations to purchase holdings |
| 2958 | MC:x375 | Prudential filter for increases in equity resulting from securitised assets |
| 2959 | MC:x376 | Prudential filter for cash flow hedge reserve |
| 2960 | MC:x377 | Prudential filter for cumulative gains and losses due to changes in own credit risk on fair valued liabilities |
| 2961 | MC:x378 | Prudential filter for value adjustments due to the requirements for prudent valuation |
| 2962 | MC:x379 | Equity instruments issued. Capital and subordinated loans |
| 2963 | AP:x52 | Approaches for securitisation exposures |
| 2965 | AT:mi272 | Accounting value assuming no netting or other CRM |
| 2966 | AT:mi273 | Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Assuming no netting or CRM |
| 2967 | AT:mi274 | Alternative LR Exposure Value. Add-on. Mark-to-Market Method. Method 2 |
| 2968 | AT:mi275 | LR Exposure Value. Add-on. Mark-to-Market Method |
| 2969 | MC:x380 | Off-balance sheet instruments. Full risk |
| 2970 | MC:x381 | Off-balance sheet instruments. Low risk |
| 2971 | MC:x382 | Off-balance sheet instruments. Medium risk |
| 2972 | MC:x383 | Off-balance sheet instruments. Medium/Low risk |
| 2974 | MC:x385 | On balance sheet items. Covered bonds |
| 2975 | MC:x386 | On balance sheet items. Other than covered bonds |
| 2976 | MC:x387 | Securities financing transactions and long settlement transactions |
| 2978 | CT:x24 | Central governments or central banks, regional governments and local authorities, MDBs and International organisation and PSE |
| 2979 | CT:x25 | Multilateral Development Banks and International Organisations |
| 2980 | CT:x26 | Non-financial corporations and households |
| 2983 | CT:x29 | Regional governments and local authorities, MDBs and International organisation and PSE |
| 2984 | TA:x39 | Trade finance |
| 2987 | EC:x28 | Equity exposures, Items representing securitisation positions, Other non-credit obligation assets |
| 2988 | EC:x29 | Retail exposures, Exposures to corporate |
| 2989 | EC:x30 | Exposures to central governments or central banks, Exposures to regional governments or local authorities, Exposures to multilateral development banks, Exposures to international organisations, Exposures to public sector entities |
| 2990 | EC:x31 | Exposures to multilateral development banks, Exposures to international organisations |
| 2992 | EC:x32 | Exposures to regional governments or local authorities, Exposures to multilateral development banks, Exposure to international organisations, Exposures to public sector entities |
| 2993 | EC:x33 | Items associated with a particular high risk, Exposures to institutions and corporates with a short-term credit assessment, Exposures in the form of units or shares in CIUs , Equity claims, Other items |
| 2994 | MC:x388 | Qualifying revolving. UCC. Credit cards |
| 2995 | EC:x34 | Exposures classes other than central governments or central banks |
| 2997 | AP:x53 | Modified risk weights for targeting asset bubbles in the residential and commercial property |
| 2998 | MC:x389 | Permitted offsetting short positions of direct holdings |
| 2999 | MC:x390 | Permitted offsetting short positions of indirect holdings |
| 3000 | MC:x391 | Permitted offsetting short positions of synthetic holdings |
| 3001 | OF:x15 | AT1 Capital, temporally waived from deduction |
| 3002 | OF:x16 | CET1 Capital, temporally waived from deduction |
| 3004 | OF:x17 | T2 Capital, temporally waived from deduction |
| 3006 | MC:x392 | Additional value adjustments and other own funds reductions |
| 3007 | MC:x393 | Credit risk adjustments |
| 3008 | MC:x394 | General credit risk adjustments |
| 3009 | MC:x395 | Grandfathered instruments constituting state aid that did not qualify as own funds according to 2006/48/EC |
| 3010 | MC:x396 | Grandfathered instruments constituting state aid that qualified as own funds according to 2006/48/EC |
| 3011 | MC:x397 | Grandfathered instruments not constituting state aid. Excess of the applicable limit of higher level of capital. |
| 3012 | MC:x398 | Re-Securitisation in the most senior tranche and none of the underlying exposures being re-securitisation exposures |
| 3013 | MC:x399 | Securitisation. Effective number of exposures securitised less than six. |
| 3014 | MC:x400 | Securitisation. Most senior tranche. |
| 3015 | MC:x401 | Specific credit risk adjustments |
| 3017 | EC:x35 | Exposures to institutions |
| 3018 | AT:ei276 | Correlation Trading Portfolio |
| 3019 | TP:x1 | CTP |
| 3020 | TP:x2 | Non-CTP |
| 3022 | AP:x54 | Basic Indicator Approach, Standardised Approach, Advanced measurement approaches |
| 3023 | AP:x55 | Advanced method, Standardised Method, Original Exposure Method |
| 3024 | AP:x56 | Standardised approaches for market risk, Internal models approach for market risk |
| 3025 | AP:x57 | Risk weighted exposure amounts calculated using PD, LGD and M, Risk weighted exposure amounts calculated using RW |
| 3026 | AP:x58 | Risk weighted exposure amounts calculated for equities - PD/LGD approach, Simple Risk Weight approach, Internal models approach |
| 3027 | AP:x59 | Permanent partial use |
| 3028 | AP:x60 | Temporally partial use |
| 3029 | MC:x403 | Target capital ratio |
| 3030 | MC:x404 | Other capital elements or deductions |
| 3031 | AP:x61 | Simplified method |
| 3032 | AP:x62 | Delta plus approach, additional requirements for gamma risk |
| 3033 | AP:x63 | Delta plus approach, additional requirements for vega risk |
| 3034 | AP:x64 | Scenario matrix approach |
| 3035 | ST:x4 | Second loss in ABCP |
| 3036 | MC:x405 | Index |
| 3037 | MC:x406 | Single name instrument |
| 3038 | AP:x65 | Approaches for specific risk for debt instruments |
| 3039 | MC:x407 | Conservation buffer due to macro-prudential or systemic risk identified at the level of a Member State |
| 3040 | AT:mi277 | Amount due 30 days |
| 3044 | BA:x12 | Inflows |
| 3045 | BA:x13 | Liquid assets |
| 3046 | BA:x14 | Outflows |
| 3047 | BA:x15 | Stable assets |
| 3048 | BA:x16 | Stable funding |
| 3049 | CG:x8 | Encumbered |
| 3050 | CG:x9 | Non collateralized |
| 3053 | CG:x12 | Unencumbered |
| 3054 | CT:x30 | BIS, IMF, EC, MDBs or guaranteed by BIS, IMF, EC, MDBs |
| 3055 | CT:x31 | Central Banks or guaranteed by central banks |
| 3056 | CT:x32 | Central governments |
| 3057 | CT:x33 | Central governments or guaranteed by central governments |
| 3058 | CT:x34 | Central governments, central banks, PSEs |
| 3059 | CT:x35 | Collective Investment Undertakings |
| 3062 | CT:x38 | Credit Institutions sponsored by a Member State central or regional government |
| 3063 | CT:x18 | Financial corporations other than credit institutions |
| 3068 | CT:x44 | SSPE |
| 3069 | EC:x36 | Exposures other than in the form of covered bonds |
| 3074 | LQ:x5 | Derivatives expected to be payables |
| 3075 | LQ:x6 | Derivatives expected to be receivables |
| 3076 | LQ:x7 | Derivatives payables |
| 3078 | LQ:x9 | Evidence of the client´s withdrawn practice |
| 3079 | LQ:x10 | Exempt outflows |
| 3087 | LQ:x18 | Higher outflows in 3rd countries |
| 3092 | LQ:x23 | Inflows exempt from the cap |
| 3098 | LQ:x24 | Lower outflow rate by the CA |
| 3103 | LQ:x29 | No evidence of the client´s withdrawn practice |
| 3112 | LQ:x38 | Not requiring stable funding |
| 3120 | LQ:x46 | To be withdrawn in time of stress |
| 3122 | MA:x7 | Listed on a major index in a recognised exchange |
| 3123 | MA:x8 | Recognised exchange |
| 3125 | MC:x413 | All liabilities, Off-balance sheet exposures subject to credit risk |
| 3126 | MC:x414 | Assets other than Cash on hand, derivatives, debt securities, equity instruments, loans and advances and precious metals |
| 3127 | MC:x415 | Collateral given |
| 3128 | MC:x416 | Debt securities issued. Art 52 (4) Directive 2009/65/EC |
| 3130 | MC:x418 | Debt securities issued. Other than covered bonds and Art 52 (4) Directive 2009/65/EC |
| 3131 | MC:x419 | Debt securities. Art 52 (4) Directive 2009/65/EC |
| 3132 | MC:x420 | Equity Instruments, debt securities |
| 3133 | MC:x421 | Financial guarantees given, Other commitments given |
| 3135 | MC:x422 | Liabilities other than derivatives, deposits and debt securities issued |
| 3136 | MC:x423 | Loans and advances, debt securities |
| 3139 | MC:x426 | Off-balance sheet items "medium risk" and "medium/low" risk. Loan commitments given |
| 3140 | MC:x427 | Other financial liabilities, accruals |
| 3142 | MC:x429 | Own debt securities issued |
| 3143 | MC:x430 | Precious metals other than gold |
| 3144 | MC:x431 | Secured lending or capital market driven transaction |
| 3145 | PU:x5 | Clearing, custody or cash management services |
| 3146 | PU:x6 | Derived from operating expenses |
| 3147 | PU:x7 | Established relationship |
| 3148 | PU:x8 | Institutional protection scheme |
| 3153 | PU:x13 | Promotional funding |
| 3154 | PU:x14 | Purposes other than Established relationship and Transactional accounts |
| 3155 | PU:x15 | To purchase assets other than securities from clients that are not financial |
| 3156 | PU:x16 | Transactional accounts |
| 3157 | TI:x17 | > 3 months <= 6 months |
| 3158 | TI:x18 | > 6 months <= 9 months |
| 3159 | TI:x6 | > 9 months <= 12 months |
| 3160 | TI:x20 | > 12 months |
| 3162 | AT:pi282 | Exposure value before application of exemptions and CRM divided by eligible capital |
| 3164 | MC:x432 | Pillar II adjustments |
| 3165 | TR:x32 | Equity risk treated as credit risk |
| 3166 | MC:x433 | Financial instruments which can be subject to market risk requirements |
| 3171 | EC:x37 | IRB Claims or contingent claims excluding equity claims and securitisation positions |
| 3172 | AT:mi284 | Threshold for holdings in relevant entities where an institution does not have a significant investment |
| 3176 | AT:mi285 | CRM unfunded credit protection adjusted values (G\*) - Outflows |
| 3177 | AT:mi286 | Cumulative gains and losses due to changes in own credit risk on fair valued liabilities [prudential filter] |
| 3180 | AT:mi287 | Nominal amount |
| 3182 | TP:x0 | Not applicable/ All CTPs |
| 3183 | AT:si288 | LEI code |
| 3184 | AP:x66 | Advanced IRB Approach |
| 3185 | AP:x67 | Foundation IRB Approach |
| 3186 | PC:x69 | 0%,0.2%,0.4%,0.7% |
| 3192 | MC:x444 | Capital ratio including Pillar II adjustments |
| 3193 | AT:si289 | Entity code |
| 3195 | MC:x445 | Transitional adjustments. Due to equivalents |
| 3196 | MC:x446 | Transitional adjustments. Due to minority interests |
| 3197 | MC:x447 | Regulatory capital items. Share premium. Retained earnings |
| 3199 | MC:x448 | Assets under reinsurance and insurance contracts |
| 3200 | MC:x449 | Liabilities under reinsurance and insurance contracts |
| 3201 | SC:x1 | Accounting scope of consolidation |
| 3202 | PL:x52 | Measurement for Intangible assets. Other than Goodwill |
| 3203 | PL:x53 | Financial liabilities designated at fair value through profit or loss. Accounting mismatch |
| 3204 | PL:x54 | Financial liabilities designated at fair value through profit or loss. Evaluation on a fair value basis |
| 3205 | PL:x55 | Financial liabilities designated at fair value through profit or loss. Hybrid contracts designated |
| 3206 | PL:x56 | Financial assets designated at fair value through profit or loss. Accounting mismatch |
| 3207 | PL:x57 | Financial assets designated at fair value through profit or loss. Evaluation on a fair value basis |
| 3208 | PL:x58 | Financial assets designated at fair value through profit or loss. Hybrid contracts designated |
| 3234 | RP:x13 | Entities of the group |
| 3239 | LQ:x49 | Central Bank's eligible |
| 3244 | MC:x463 | Assets other than equity instruments, debt securities, loans and advances |
| 3258 | MC:x475 | Loans and advances other than Loans and advances. On demand [call] and short notice [current account] |
| 3274 | TI:x21 | > 10 years |
| 3284 | TI:x31 | Open maturity |
| 3285 | AT:mi298 | Accumulated impairment, accumulated changes in fair value due to credit risk |
| 3286 | PL:x59 | Financial assets held for trading, Financial assets designated at fair value through profit or loss, Available-for-sale financial assets |
| 3287 | PL:x60 | Loans and receivables, Held-to-maturity investments |
| 3288 | IM:x12 | Exposure with forbearance measures |
| 3289 | IM:x13 | Exposure with forbearance measures. Debt totally or partially refinanced |
| 3290 | IM:x14 | Exposure with forbearance measures. Instruments with modified terms and conditions |
| 3291 | IM:x15 | Exposure with forbearance measures. Refinancing debt |
| 3292 | IM:x16 | Non-performing exposures |
| 3293 | IM:x17 | Performing exposures |
| 3297 | IM:x0 | Not applicable/ Total exposures |
| 3298 | MC:x483 | Debt securities. Asset-backed securities |
| 3303 | AT:si299 | Holding company LEI code |
| 3304 | AT:si300 | Holding company code |
| 3305 | AT:md301 | Credit risk adjustments (flow) |
| 3306 | IM:x20 | Impaired or defaulted |
| 3307 | CU:ISK | Iceland Krona |
| 3308 | CU:NOK | Norwegian Krone |
| 3310 | CU:HKD | Hong Kong Dollar |
| 3312 | CU:TWD | New Taiwan Dollar |
| 3313 | CU:NZD | New Zealand Dollar |
| 3314 | CU:SGD | Singapore Dollar |
| 3315 | CU:KRW | Won |
| 3316 | CU:CNY | Yuan Renminbi |
| 3317 | AT:mi302 | Notional amount (same reference name and same or higher maturity) |
| 3322 | RP:x14 | Financial entities included in IFRS scope but not in prudential scope of consolidation |
| 3323 | RP:x15 | Securitisation entities recognized under IFRS scope of consolidation but derecognized for prudential purposes |
| 3324 | RP:x16 | Commercial entities included in IFRS scope but not in prudential scope of consolidation |
| 3325 | RP:x17 | Commercial entities included in IFRS scope but not in prudential scope of consolidation. Below proportionality threshold |
| 3326 | TA:x40 | Qualifying CCLT |
| 3327 | SC:x2 | Accounting scope of consolidation. Financial entities not included in prudential scope of consolidation |
| 3328 | SC:x3 | Accounting scope of consolidation. Securitisation entities derecognized for prudential purposes |
| 3329 | SC:x4 | Accounting scope of consolidation. Commercial entities not included in prudential scope of consolidation |
| 3330 | TA:x41 | Activities other than trade finance |
| 3333 | PL:x61 | Accounting portfolios for non-trading financial instruments |
| 3336 | PL:x62 | Non-trading debt instruments measured at a cost-based method |
| 3337 | PL:x63 | Non-trading non-derivative financial assets measured at fair value through profit or loss |
| 3338 | PL:x64 | Non-trading non-derivative financial assets measured at fair value to equity |
| 3339 | PL:x65 | Non-trading non-derivative financial liabilities measured at a cost-based method |
| 3340 | PL:x66 | Trading financial assets |
| 3341 | PL:x67 | Trading financial assets, Trading financial liabilities |
| 3343 | PL:x68 | Trading financial liabilities |
| 3344 | MC:x486 | Provisions. Funds for general banking risks |
| 3345 | MC:x487 | Other reserves. Funds for general banking risks |
| 3346 | MC:x488 | Revaluation reserves. Debt securities |
| 3347 | MC:x489 | Revaluation reserves. Equity instruments |
| 3348 | MC:x490 | Revaluation reserves. Other than Tangible assets, Equity instruments, Debt securities |
| 3349 | MC:x491 | Revaluation reserves. Tangible assets |
| 3350 | MC:x492 | Fair value reserves |
| 3351 | MC:x493 | Fair value reserves. Cash flow hedges |
| 3352 | MC:x494 | Fair value reserves. Hedges of net investments in foreign operations |
| 3353 | MC:x495 | Fair value reserves. Hedges other than hedges of net investments in foreign operations, Cash flow hedges |
| 3354 | MC:x496 | Fair value reserves. Non-trading non-derivative financial assets measured at fair value to equity |
| 3355 | MC:x497 | First consolidation differences |
| 3356 | MC:x498 | Profit or loss before tax from extraordinary operations |
| 3357 | MC:x499 | Profit or loss after tax from extraordinary operations |
| 3358 | MC:x500 | Tax from extraordinary operations |
| 3359 | PL:x69 | Other non-trading non-derivative financial assets |
| 3360 | IM:x21 | General allowances |
| 3361 | IM:x22 | Specific allowances for credit risk |
| 3362 | IM:x23 | General allowances for credit risk |
| 3363 | IM:x24 | General allowances for banking risks |
| 3364 | AT:mi307 | Mark-to-market (Mark-to-Model) value |
| 3365 | MA:x9 | Non-quoted |
| 3366 | MC:x501 | Total operating income (net) |
| 3367 | AP:x68 | Fixed risk weights |
| 3368 | MC:x502 | Gains and losses other comprehensive income. Non-current assets |
| 3369 | TI:x34 | <= 1 month |
| 3370 | TI:x35 | > 1 month <= 2 months |
| 3371 | TI:x36 | > 2 months <= 3 months |
| 3372 | TI:x37 | > 3 months <= 4 months |
| 3373 | TI:x38 | > 4 months <= 5 months |
| 3374 | TI:x39 | > 5 months <= 6 months |
| 3375 | TI:x40 | > 6 months <= 7 months |
| 3376 | TI:x41 | > 7 months <= 8 months |
| 3377 | TI:x42 | > 8 months <= 9 months |
| 3378 | TI:x43 | > 9 months <= 10 months |
| 3379 | TI:x44 | > 10 months <= 11 months |
| 3380 | TI:x45 | > 11 months <= 12 months |
| 3381 | TI:x46 | > 12 months <= 15 months |
| 3382 | TI:x47 | > 15 months <= 18 months |
| 3383 | TI:x48 | > 18 months <= 21 months |
| 3384 | TI:x49 | > 21 months <= 24 months |
| 3385 | TI:x50 | > 24 months <= 27 months |
| 3386 | TI:x51 | > 27 months <= 30 months |
| 3387 | TI:x52 | > 30 months <= 33 months |
| 3388 | TI:x53 | > 33 months <= 36 months |
| 3389 | TI:x54 | > 3 years <= 5 years |
| 3390 | TI:x55 | > 5 years <= 10 years |
| 3395 | AT:mi315 | Alternative LR Exposure value. Add-on for SFT |
| 3396 | PL:x70 | Accounting portfolios for financial assets |
| 3397 | AP:x69 | Other than financial collateral method |
| 3398 | AP:x70 | Financial collateral method |
| 3399 | AT:mi309 | Risk weighted exposure amount pre SME-supporting factor |
| 3400 | AT:mi310 | Risk weighted exposure amount after SME-supporting factor |
| 3401 | CT:x49 | SME subject to SME-supporting factor |
| 3402 | PC:x70 | 4% |
| 3403 | MC:x503 | Prudential filter for fair value gains and losses arising from the institution's own credit risk related to derivative liabilities |
| 3404 | RP:x20 | Insurance companies |
| 3405 | MC:x504 | Specific credit risk adjustments and positions treated similarly |
| 3406 | MC:x505 | Systemically important risk buffer |
| 3407 | MC:x506 | Systemically important risk buffer for global systemically important institutions |
| 3408 | MC:x507 | Systemically important risk buffer for other systemically important institutions |
| 3409 | MC:x508 | Application of stricter requirements by institutions |
| 3410 | PL:x71 | Neither banking nor trading book |
| 3411 | PL:x72 | Partially in banking and trading book |
| 3412 | UE:x14 | Securitisation |
| 3413 | UE:x15 | Re-securitisation |
| 3414 | RS:x6 | Original Lender |
| 3415 | GA:AF | AFGHANISTAN |
| 3416 | GA:AX | ÅLAND ISLANDS |
| 3417 | GA:DZ | ALGERIA |
| 3418 | GA:AS | AMERICAN SAMOA |
| 3419 | GA:AD | ANDORRA |
| 3420 | GA:AO | ANGOLA |
| 3421 | GA:AI | ANGUILLA |
| 3422 | GA:AQ | ANTARCTICA |
| 3423 | GA:AG | ANTIGUA AND BARBUDA |
| 3424 | GA:AR | ARGENTINA |
| 3425 | GA:AM | ARMENIA |
| 3426 | GA:AW | ARUBA |
| 3427 | GA:AU | AUSTRALIA |
| 3428 | GA:AZ | AZERBAIJAN |
| 3429 | GA:BS | BAHAMAS |
| 3430 | GA:BH | BAHRAIN |
| 3431 | GA:BD | BANGLADESH |
| 3432 | GA:BB | BARBADOS |
| 3433 | GA:BY | BELARUS |
| 3434 | GA:BZ | BELIZE |
| 3435 | GA:BJ | BENIN |
| 3436 | GA:BM | BERMUDA |
| 3437 | GA:BT | BHUTAN |
| 3438 | GA:BO | BOLIVIA, PLURINATIONAL STATE OF |
| 3439 | GA:BQ | BONAIRE, SINT EUSTATIUS AND SABA |
| 3440 | GA:BA | BOSNIA AND HERZEGOVINA |
| 3441 | GA:BW | BOTSWANA |
| 3442 | GA:BV | BOUVET ISLAND |
| 3443 | GA:BR | BRAZIL |
| 3444 | GA:IO | BRITISH INDIAN OCEAN TERRITORY |
| 3445 | GA:BN | BRUNEI DARUSSALAM |
| 3446 | GA:BF | BURKINA FASO |
| 3447 | GA:BI | BURUNDI |
| 3448 | GA:KH | CAMBODIA |
| 3449 | GA:CM | CAMEROON |
| 3450 | GA:CA | CANADA |
| 3451 | GA:CV | CAPE VERDE |
| 3452 | GA:KY | CAYMAN ISLANDS |
| 3453 | GA:CF | CENTRAL AFRICAN REPUBLIC |
| 3454 | GA:TD | CHAD |
| 3455 | GA:CL | CHILE |
| 3456 | GA:CN | CHINA |
| 3457 | GA:CX | CHRISTMAS ISLAND |
| 3458 | GA:CC | COCOS (KEELING) ISLANDS |
| 3459 | GA:CO | COLOMBIA |
| 3460 | GA:KM | COMOROS |
| 3461 | GA:CG | CONGO |
| 3462 | GA:CD | CONGO, THE DEMOCRATIC REPUBLIC OF THE |
| 3463 | GA:CK | COOK ISLANDS |
| 3464 | GA:CR | COSTA RICA |
| 3465 | GA:CI | CÔTE D'IVOIRE |
| 3466 | GA:HR | CROATIA |
| 3467 | GA:CU | CUBA |
| 3468 | GA:CW | CURAÇAO |
| 3469 | GA:DJ | DJIBOUTI |
| 3470 | GA:DM | DOMINICA |
| 3471 | GA:DO | DOMINICAN REPUBLIC |
| 3472 | GA:EC | ECUADOR |
| 3473 | GA:EG | EGYPT |
| 3474 | GA:SV | EL SALVADOR |
| 3475 | GA:GQ | EQUATORIAL GUINEA |
| 3476 | GA:ER | ERITREA |
| 3477 | GA:ET | ETHIOPIA |
| 3478 | GA:FK | FALKLAND ISLANDS (MALVINAS) |
| 3479 | GA:FO | FAROE ISLANDS |
| 3480 | GA:FJ | FIJI |
| 3481 | GA:GF | FRENCH GUIANA |
| 3482 | GA:PF | FRENCH POLYNESIA |
| 3483 | GA:TF | FRENCH SOUTHERN TERRITORIES |
| 3484 | GA:GA | GABON |
| 3485 | GA:GM | GAMBIA |
| 3486 | GA:GE | GEORGIA |
| 3487 | GA:GH | GHANA |
| 3488 | GA:GI | GIBRALTAR |
| 3489 | GA:GL | GREENLAND |
| 3490 | GA:GD | GRENADA |
| 3491 | GA:GP | GUADELOUPE |
| 3492 | GA:GU | GUAM |
| 3493 | GA:GT | GUATEMALA |
| 3494 | GA:GG | GUERNSEY |
| 3495 | GA:GN | GUINEA |
| 3496 | GA:GW | GUINEA-BISSAU |
| 3497 | GA:GY | GUYANA |
| 3498 | GA:HT | HAITI |
| 3499 | GA:HM | HEARD ISLAND AND MCDONALD ISLANDS |
| 3500 | GA:VA | HOLY SEE (VATICAN CITY STATE) |
| 3501 | GA:HN | HONDURAS |
| 3502 | GA:HK | HONG KONG |
| 3503 | GA:IS | ICELAND |
| 3504 | GA:IN | INDIA |
| 3505 | GA:ID | INDONESIA |
| 3506 | GA:IR | IRAN, ISLAMIC REPUBLIC OF |
| 3507 | GA:IQ | IRAQ |
| 3508 | GA:IM | ISLE OF MAN |
| 3509 | GA:IL | ISRAEL |
| 3510 | GA:JM | JAMAICA |
| 3511 | GA:JE | JERSEY |
| 3512 | GA:JO | JORDAN |
| 3513 | GA:KZ | KAZAKHSTAN |
| 3514 | GA:KE | KENYA |
| 3515 | GA:KI | KIRIBATI |
| 3516 | GA:KP | KOREA, DEMOCRATIC PEOPLE'S REPUBLIC OF |
| 3517 | GA:KR | KOREA, REPUBLIC OF |
| 3518 | GA:KW | KUWAIT |
| 3519 | GA:KG | KYRGYZSTAN |
| 3520 | GA:LA | LAO PEOPLE'S DEMOCRATIC REPUBLIC |
| 3521 | GA:LB | LEBANON |
| 3522 | GA:LS | LESOTHO |
| 3523 | GA:LR | LIBERIA |
| 3524 | GA:LY | LIBYA |
| 3525 | GA:LI | LIECHTENSTEIN |
| 3526 | GA:MO | MACAO |
| 3527 | GA:MG | MADAGASCAR |
| 3528 | GA:MW | MALAWI |
| 3529 | GA:MY | MALAYSIA |
| 3530 | GA:MV | MALDIVES |
| 3531 | GA:ML | MALI |
| 3532 | GA:MH | MARSHALL ISLANDS |
| 3533 | GA:MQ | MARTINIQUE |
| 3534 | GA:MR | MAURITANIA |
| 3535 | GA:MU | MAURITIUS |
| 3536 | GA:YT | MAYOTTE |
| 3537 | GA:MX | MEXICO |
| 3538 | GA:FM | MICRONESIA, FEDERATED STATES OF |
| 3539 | GA:MD | MOLDOVA, REPUBLIC OF |
| 3540 | GA:MC | MONACO |
| 3541 | GA:MN | MONGOLIA |
| 3542 | GA:ME | MONTENEGRO |
| 3543 | GA:MS | MONTSERRAT |
| 3544 | GA:MA | MOROCCO |
| 3545 | GA:MZ | MOZAMBIQUE |
| 3546 | GA:MM | MYANMAR |
| 3547 | GA:NA | NAMIBIA |
| 3548 | GA:NR | NAURU |
| 3549 | GA:NP | NEPAL |
| 3550 | GA:NC | NEW CALEDONIA |
| 3551 | GA:NZ | NEW ZEALAND |
| 3552 | GA:NI | NICARAGUA |
| 3553 | GA:NE | NIGER |
| 3554 | GA:NG | NIGERIA |
| 3555 | GA:NU | NIUE |
| 3556 | GA:NF | NORFOLK ISLAND |
| 3557 | GA:MP | NORTHERN MARIANA ISLANDS |
| 3558 | GA:OM | OMAN |
| 3559 | GA:PK | PAKISTAN |
| 3560 | GA:PW | PALAU |
| 3561 | GA:PS | PALESTINIAN TERRITORY, OCCUPIED |
| 3562 | GA:PA | PANAMA |
| 3563 | GA:PG | PAPUA NEW GUINEA |
| 3564 | GA:PY | PARAGUAY |
| 3565 | GA:PE | PERU |
| 3566 | GA:PH | PHILIPPINES |
| 3567 | GA:PN | PITCAIRN |
| 3568 | GA:PR | PUERTO RICO |
| 3569 | GA:QA | QATAR |
| 3570 | GA:RE | RÉUNION |
| 3571 | GA:RW | RWANDA |
| 3572 | GA:BL | SAINT BARTHÉLEMY |
| 3573 | GA:SH | SAINT HELENA, ASCENSION AND TRISTAN DA CUNHA |
| 3574 | GA:KN | SAINT KITTS AND NEVIS |
| 3575 | GA:LC | SAINT LUCIA |
| 3576 | GA:MF | SAINT MARTIN (FRENCH PART) |
| 3577 | GA:PM | SAINT PIERRE AND MIQUELON |
| 3578 | GA:VC | SAINT VINCENT AND THE GRENADINES |
| 3579 | GA:WS | SAMOA |
| 3580 | GA:SM | SAN MARINO |
| 3581 | GA:ST | SAO TOME AND PRINCIPE |
| 3582 | GA:SA | SAUDI ARABIA |
| 3583 | GA:SN | SENEGAL |
| 3584 | GA:SC | SEYCHELLES |
| 3585 | GA:SL | SIERRA LEONE |
| 3586 | GA:SG | SINGAPORE |
| 3587 | GA:SX | SINT MAARTEN (DUTCH PART) |
| 3588 | GA:SB | SOLOMON ISLANDS |
| 3589 | GA:SO | SOMALIA |
| 3590 | GA:ZA | SOUTH AFRICA |
| 3591 | GA:GS | SOUTH GEORGIA AND THE SOUTH SANDWICH ISLANDS |
| 3592 | GA:SS | SOUTH SUDAN |
| 3593 | GA:LK | SRI LANKA |
| 3594 | GA:SD | SUDAN |
| 3595 | GA:SR | SURINAME |
| 3596 | GA:SJ | SVALBARD AND JAN MAYEN |
| 3597 | GA:SZ | SWAZILAND |
| 3598 | GA:SY | SYRIAN ARAB REPUBLIC |
| 3599 | GA:TW | TAIWAN, PROVINCE OF CHINA |
| 3600 | GA:TJ | TAJIKISTAN |
| 3601 | GA:TZ | TANZANIA, UNITED REPUBLIC OF |
| 3602 | GA:TH | THAILAND |
| 3603 | GA:TL | TIMOR-LESTE |
| 3604 | GA:TG | TOGO |
| 3605 | GA:TK | TOKELAU |
| 3606 | GA:TO | TONGA |
| 3607 | GA:TT | TRINIDAD AND TOBAGO |
| 3608 | GA:TN | TUNISIA |
| 3609 | GA:TM | TURKMENISTAN |
| 3610 | GA:TC | TURKS AND CAICOS ISLANDS |
| 3611 | GA:TV | TUVALU |
| 3612 | GA:UG | UGANDA |
| 3613 | GA:AE | UNITED ARAB EMIRATES |
| 3614 | GA:UM | UNITED STATES MINOR OUTLYING ISLANDS |
| 3615 | GA:UY | URUGUAY |
| 3616 | GA:UZ | UZBEKISTAN |
| 3617 | GA:VU | VANUATU |
| 3618 | GA:VE | VENEZUELA, BOLIVARIAN REPUBLIC OF |
| 3619 | GA:VN | VIET NAM |
| 3620 | GA:VG | VIRGIN ISLANDS, BRITISH |
| 3621 | GA:VI | VIRGIN ISLANDS, U.S. |
| 3622 | GA:WF | WALLIS AND FUTUNA |
| 3623 | GA:EH | WESTERN SAHARA |
| 3624 | GA:YE | YEMEN |
| 3625 | GA:ZM | ZAMBIA |
| 3626 | GA:ZW | ZIMBABWE |
| 3629 | AT:pi313 | Leverage Ratio - Tier1 fully phased-in definition (mean of monthly values over a quarter) |
| 3630 | AT:pi314 | Leverage Ratio - Tier1 transitional definition (mean of monthly values over a quarter) |
| 3631 | MA:x0 | Not applicable/ All types of markets |
| 3632 | NC:x0 | Not applicable/ All NACE Codes |
| 3633 | RF:x0 | Reference (e.g. current) period / date |
| 3634 | RS:x0 | Not applicable/All roles in the securitisation process |
| 3635 | RT:x0 | Not applicable/All risk transfer treatments |
| 3636 | ST:x0 | Not applicable/All securitisation structures |
| 3637 | LQ:x0 | Not applicable/All liquidity conditions |
| 3638 | CS:x0 | No contingent scenario |
| 3639 | SC:x0 | Not applicable/ Not specified |
| 3640 | CG:x0 | Not applicable/ All collateral pledges/ All guarantees |
| 3641 | AT:ei316 | Type of counterparty |
| 3644 | MC:x510 | Provisions. Off-balance sheet items subject to credit risk |
| 3645 | AP:x71 | Fixed Overheads approach |
| 3646 | MC:x511 | Initial Capital |
| 3647 | AT:pi317 | Percentage of capital ratio |
| 3648 | CP:x38 | Other funded credit protection - Substitution effect |
| 3649 | MC:x512 | Gains and losses from remeasurements. Changes in fair value attributable to changes in credit risk |
| 3650 | RT:x8 | Securitization |
| 3651 | RT:x9 | Repurchase agreements |
| 3652 | MC:x513 | Defined benefit pension fund assets which the institution has an restricted ability to use, Deferred tax liabilities associated to defined benefit pension fund assets - positive amendments due to IAS19 |
| 3653 | MC:x514 | Defined benefit pension fund assets which the institution has an restricted ability to use, Deferred tax liabilities associated to defined benefit pension fund assets - negative amendments due to IAS19 |
| 3654 | PU:x17 | Default funds |
| 3666 | MC:x515 | Accumulated other comprehensive income. Items that will not be reclassified to profit and loss |
| 3667 | MC:x516 | Accumulated other comprehensive income. Items that may be reclassified to profit and loss |
| 3668 | MC:x517 | Accumulated other comprehensive income. Non-current assets and disposal groups classified as held for sale |
| 3669 | MC:x518 | Accumulated other comprehensive income. Share of other recognised income and expense of investments in subsidiaries, joint ventures and associates |
| 3670 | PL:x73 | Accounting portfolios for financial assets other than classified as held for sale |
| 3671 | PL:x74 | Accounting portfolios for financial liabilities other than classified as held for sale |
| 3673 | AT:ei319 | Group or individual |
| 3674 | AT:mi320 | LE Exposure value after application of exemptions and CRM |
| 3675 | AT:pi321 | LE Exposure value after application of exemptions and CRM divided by eligible capital |
| 3677 | AP:x0 | Not applicable/ All approaches |
| 3678 | AP:x73 | Methods to calculate risk weights apply |
| 3679 | MC:x519 | Instruments subject to securitisation credit risk treatment except Revolving securitisations with early amortisation - On-balance sheet items |
| 3680 | TR:x33 | Interest rate risk, Equity risk |
| 3681 | CU:x42 | Currencies other than the reporting currency |
| 3682 | AP:x74 | Proxy used to determine credit spread |
| 3683 | OF:x0 | Not applicable/ All own funds |
| 3685 | CT:x51 | Corporates |
| 3687 | PC:x72 | <=35% |
| 3688 | PC:x73 | <=50% |
| 3689 | TI:x56 | > 30 days |
| 3690 | PC:x74 | >0% |
| 3691 | TI:x57 | >0days |
| 3692 | MC:x520 | All assets, collateral received |
| 3693 | LQ:x50 | Assets other than extremely HLCQ and HLCQ |
| 3694 | LQ:x51 | Assets other than qualifying liquid assets under Art. 416 (1) (a), (b), (c) |
| 3695 | LQ:x52 | Collateral to be withdrawn in time of stress |
| 3696 | LQ:x53 | Compliant with requirements for "Retail deposit" as defined for liquidity purposes |
| 3697 | LQ:x54 | Compulsory deposits |
| 3698 | CT:x52 | BIS, IMF, EC, MDBs |
| 3699 | CT:x53 | BIS, IMF, EC, MDBs, EFSF and ESM or guaranteed by them |
| 3700 | LQ:x55 | Exemption approved by the CA |
| 3701 | CT:x54 | Central banks and non-central government PSE |
| 3702 | CT:x55 | Central banks and non-central government PSE or guaranteed by Central banks and non-central government PSE |
| 3703 | LQ:x56 | Extremely HLCQ |
| 3704 | LQ:x57 | Highest credit quality (established by EBA) |
| 3705 | CT:x56 | Central Credit Institutions or members of an Institutional Protection Scheme |
| 3706 | CT:x57 | Central Credit Institutions or members of an Institutional Protection Scheme or guaranteed by then |
| 3707 | CT:x58 | Central government, PSE, MDB |
| 3708 | CT:x59 | Central governments, central Banks or guaranteed by central governments or central banks |
| 3709 | MC:x521 | Collateral given. Excess amount callable at any time |
| 3710 | LQ:x58 | HLCQ |
| 3711 | CT:x60 | Companies included in major index |
| 3712 | LQ:x59 | Inflows excluded due to the cap |
| 3713 | LQ:x60 | Inflows exempt from the cap. Assets qualifying for 0% RW treatment |
| 3714 | LQ:x61 | Jurisdictions with insufficient HQLA. Use of derogation A |
| 3715 | CT:x61 | Counterparties other than Central governments, central banks, non-central government PSE, Fiscal autonomy regions and local authorities, BIS, IMF, EC, MDBs, EFSF and ESM or guaranteed by them |
| 3716 | CQ:x16 | CQS 1-6 or RWA assigned based on senior unsecured exposures of the issuer |
| 3717 | CQ:x17 | CQS 3-6 or unrated |
| 3718 | CU:x43 | Currency of the Stock Exchange member state |
| 3719 | MC:x522 | Debt securities. Commercial paper |
| 3720 | MC:x523 | Debt securities. Covered bonds |
| 3721 | CT:x62 | Deposit Guarantee Scheme or assimilated |
| 3722 | MC:x524 | Deposits, Loan commitments received |
| 3723 | LQ:x62 | Jurisdictions with insufficient HQLA. Use of derogation B |
| 3724 | LQ:x63 | Meeting at least one of the conditions in Art. 416 (2)(a)(iii) and rest of Arts. 416 & 417 CRR |
| 3725 | LQ:x64 | Meeting conditions Art. 422 (8) (a), (b) & (c). [(d) waived} |
| 3726 | LQ:x65 | Meeting conditions Art. 422 (8) (a), (b) (c) & (d) |
| 3727 | LQ:x66 | Meeting conditions of Art. 425.4 (a), (b) and (c) |
| 3728 | LQ:x67 | Meeting conditions of Art. 425.4 (a), (b) and (c). Condition (d) waived |
| 3730 | CU:x44 | Domestic currency of the central bank and public sector entity |
| 3731 | CT:x63 | EFSF and ESM |
| 3732 | RP:x21 | Entities other than entities of the group |
| 3733 | RP:x22 | Entities other than SSPE or entities of the group |
| 3734 | MC:x525 | Equity instruments. Common equity shares |
| 3735 | CT:x64 | ESSF and ESM or guaranteed by ESSF and ESM |
| 3736 | PU:x18 | Established relationship other than clearing, custody or cash management services |
| 3737 | PU:x19 | Established relationship other than clearing, custody or cash management services. Correspondent banking or prime brokerage |
| 3738 | LQ:x69 | Meeting requirements Art. 416 (1) (b) and (d) but not of Art. 417 (b) CRR |
| 3739 | LQ:x70 | Meeting requirements Art. 416 (1) (b) and (d) but not of Art. 417 (c) CRR |
| 3740 | LQ:x71 | Meeting requirements Art. 416 CRR |
| 3741 | LQ:x72 | Meeting requirements Arts. 416 & 417 CRR |
| 3742 | LQ:x73 | Non expressly included in other categories |
| 3743 | EC:x39 | Exposures classes other than Retail exposures |
| 3744 | LQ:x74 | Non qualifying for outflow rates of 5% or 10% |
| 3745 | LQ:x75 | Non qualifying liquid assets under Art. 416 CRR |
| 3746 | AT:mi322 | Fair value according to regulatory netting |
| 3747 | CT:x65 | Financial customers |
| 3748 | CT:x66 | Financial customers other than Credit institutions |
| 3749 | CT:x67 | Financial customers other than Financial corporations and SSPE |
| 3750 | LQ:x76 | Non referred to in Art. 428 (1) (a), (b), (c) CRR |
| 3751 | LQ:x77 | Not compulsory deposits |
| 3752 | PU:x20 | Held on an allocated basis |
| 3753 | LQ:x78 | Not included as Liquid assets in LCR |
| 3754 | LQ:x79 | Not meeting requirements Art. 416 CRR |
| 3755 | LQ:x80 | Not meeting requirements Art. 416 CRR but meeting requirements odf Art. 417 (b) and (c) CRR |
| 3756 | LQ:x81 | Other LCQ |
| 3757 | LQ:x82 | Outflow different from 5% or 10%. Category 1 |
| 3758 | LQ:x83 | Outflow different from 5% or 10%. Category 2 |
| 3759 | LQ:x84 | Outflow different from 5% or 10%. Category 3 |
| 3760 | LQ:x85 | Outflow of 10% |
| 3761 | LQ:x86 | Outflow of 5% |
| 3762 | LQ:x87 | Outflows according to Art. 105 CRD |
| 3763 | LQ:x88 | Qualifying for an outflow rate of 10% |
| 3764 | LQ:x89 | Qualifying for an outflow rate of 5% |
| 3765 | LQ:x90 | Qualifying liquid assets |
| 3766 | LQ:x91 | Qualifying liquid assets other than referred in Art. 416 (1)(a), (b) & (c) |
| 3767 | LQ:x92 | Qualifying liquid assets under Art. 416 (1) (a) |
| 3768 | LQ:x93 | Qualifying liquid assets under Art. 416 (1) (b) |
| 3769 | RP:x23 | Institutions belonging to a network in accordance with legal or statutory provisions |
| 3770 | LQ:x94 | Qualifying liquid assets under Art. 416 (1) (c) |
| 3771 | LQ:x95 | Qualifying liquid assets under Art. 416 CRR |
| 3772 | MC:x526 | Liquid underlying assets. Art. 416 (1) (a) CRR |
| 3773 | MC:x527 | Liquid underlying assets. Art. 416 (1) (b) & (c) CRR |
| 3774 | MC:x528 | Liquid underlying assets. Art. 416 (1) (d) CRR |
| 3775 | MC:x529 | Loan commitments given. Credit facilities |
| 3776 | MC:x530 | Loan commitments given. Liquidity facilities |
| 3777 | CT:x68 | Local governments |
| 3778 | LQ:x96 | Shar'iad compliant collateral |
| 3779 | LQ:x97 | Shar'iad-compliant |
| 3780 | CS:x3 | Material deterioration in the Institution's credit quality |
| 3781 | CT:x69 | MDBs or guaranteed by MDBs |
| 3782 | PU:x21 | Monetary policy other than emergency liquidity assistance |
| 3783 | CT:x70 | Natural persons other than commercial sole proprietors and partnerships |
| 3784 | CG:x16 | Non collateralized by qualifying liquid assets under Art. 416 CRR |
| 3785 | CG:x17 | Non covered by a Deposit Guarantee Scheme or assimilated |
| 3786 | OF:x18 | Non eligible |
| 3787 | IM:x26 | Non past due. Non expected non-performance within 30 days |
| 3788 | CT:x71 | Non-central government PSE, Fiscal autonomy regions and local authorities or guaranteed by them |
| 3789 | CT:x72 | Non-financial customer |
| 3790 | CT:x73 | Non-financial customers other than Central Banks, Non-financial corporations and Retail |
| 3791 | CT:x74 | Non-financial customers other than Retail, Central governments, central banks, PSEs |
| 3792 | MC:x531 | Non-renewable |
| 3793 | MC:x532 | Non-renewable. Pass-through |
| 3794 | TI:x58 | Open maturity but callable within 30 days |
| 3795 | MC:x533 | Option to replace collateral with not qualifying liquid assets |
| 3796 | CT:x75 | Other financial corporations |
| 3797 | CQ:x18 | Other than CQS 1-6 or RWA assigned based on senior unsecured exposures of the issuer |
| 3798 | MC:x534 | Other than Real estate. Residential |
| 3799 | MC:x535 | Other than secured lending or capital market driven transaction |
| 3800 | PU:x22 | Purpose other than Institutional protection scheme |
| 3801 | PU:x23 | Purpose other than replacing funding from the client |
| 3802 | PU:x24 | Purpose other than to buy or swap assets from an SSPE |
| 3803 | PU:x25 | Purpose other than To purchase assets other than securities from clients that are not financial |
| 3805 | PU:x26 | To buy or swap assets from an SSPE |
| 3806 | AT:mi323 | Value after prudential haircuts |
| 3807 | AT:mi324 | Amount after applicable outflow rate |
| 3808 | AT:mi325 | Amount after applicable inflow rate |
| 3809 | CG:x18 | Non collateralized and unguaranteed |
| 3810 | CT:x536 | Counterparties other than Other financial institutions |
| 3811 | MC:x537 | Debt securities other than Asset-backed securities |
| 3812 | CG:x19 | Not collateralized but guaranteed |
| 3813 | CG:x20 | Guaranteed |
| 3814 | MC:x538 | Closed list of reported assets |
| 3815 | LQ:x98 | Qualifying for the treatment in Article 422(3) and (4) |
| 3816 | LQ:x99 | Non qualifying for the treatment in Article 422(3) and (4) |
| 3817 | CS:x4 | Adverse scenario with material impact |
| 3818 | PU:x27 | Cash clearing and central credit institution services |
| 3819 | CU:x45 | Domestic currency or non-domestic (if used to match liquidity risk) |
| 3820 | NC:x19 | K - Financial and insurance activities |
| 3821 | LQ:x100 | With collateral of the highest credit quality (established by EBA) |
| 3822 | LQ:x101 | Non expressly included in other categories. Extremely HLCQ |
| 3823 | LQ:x102 | Non expressly included in other categories. HLCQ |
| 3824 | AT:ei326 | Scope of consolidation |
| 3973 | MC:x539 | Tangible assets. Foreclosed assets |
| 3974 | SC:x5 | Prudential scope of consolidation |
| 3975 | MC:x540 | Defined benefit pension fund assets |
| 3976 | MC:x541 | Defined benefit pension fund assets, Defined benefit pension fund assets which the institution has an restricted ability to use, Deferred tax liabilities associated to defined benefit pension fund assets |
| 3977 | ZZ:x1 | 1 - Exposures to individual clients |
| 3978 | ZZ:x2 | 2 - Exposures to groups of connected clients |
| 3979 | ZZ:x3 | K - Totally kept |
| 3980 | ZZ:x4 | P - Partially removed |
| 3981 | ZZ:x5 | R - Totally removed |
| 3982 | ZZ:x6 | N - Not applicable |
| 3983 | ZZ:x7 | A - Vertical slice (securitisation positions) |
| 3984 | ZZ:x8 | A\* - Vertical slice (securitised exposures) |
| 3985 | ZZ:x9 | B - Revolving exposures |
| 3986 | ZZ:x10 | C - On-balance sheet |
| 3987 | ZZ:x11 | D - First loss |
| 3988 | ZZ:x12 | E - Exempted |
| 3990 | ZZ:x13 | U - In breach or unknown |
| 3991 | ZZ:x14 | Control |
| 3992 | ZZ:x15 | Interconnectedness |
| 3993 | ZZ:x16 | Joint stock company |
| 3994 | ZZ:x17 | Mutual/cooperative |
| 3995 | ZZ:x18 | Other non-joint stock company |
| 3997 | AP:x76 | Mark-to-market method |
| 3998 | ZZ:x21 | Universal banking (retail/commercial and investment banking) |
| 3999 | ZZ:x22 | Retail/commercial banking |
| 4000 | ZZ:x23 | Investment banking |
| 4001 | ZZ:x24 | Specialised lender |
| 4002 | ZZ:x25 | Quarterly - based on monthly averages |
| 4003 | ZZ:x26 | End-quarter |
| 4004 | ZZ:x27 | I - Institutions |
| 4005 | ZZ:x28 | U - Unregulated financial entities |
| 4006 | AS:x1 | National GAAP |
| 4007 | AS:x0 | IFRS |
| 4008 | RL:x0 | Individual |
| 4009 | RL:x1 | Consolidated |